



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/04/2021 TO 08/04/2021

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/04/08 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2025 | 06/05/2021 | | Bond Future | 150.3107 | 150.3107 | 150.3483 | 150.3483 | 0.025 | 0.0000 | 0.0000 | 5,536 |
| 2021/04/08 | 2025 | 05/08/2021 | | Bond Future | 150.4021 | 150.4021 | 150.4395 | 150.4395 | 0.025 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2025 | 04/11/2021 | | Bond Future | 152.0946 | 152.0946 | 152.1318 | 152.1318 | 0.025 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2025 | 03/02/2022 | | Bond Future | 152.2793 | 152.2793 | 152.3168 | 152.3168 | 0.025 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2029 | 06/05/2021 | | Bond Future | 108.0433 | 108.0433 | 108.0931 | 108.0931 | 0.046 | 0.0000 | 0.0000 | 2,899 |
| 2021/04/08 | 2029 | 05/08/2021 | | Bond Future | 109.2059 | 109.2059 | 109.2558 | 109.2558 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2029 | 04/11/2021 | | Bond Future | 109.2875 | 109.2875 | 109.3376 | 109.3376 | 0.046 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | 2029 | 03/02/2022 | | | Bond Future | 110.5363 | 110.5363 | 110.5868 | 110.5868 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 11.70 | Call | Bond Future | 11,827.5400 | 11.8275 | 12,321.1000 | 12.3211 | 4.173 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 11.70 | Put | Bond Future | 2.1200 | 0.0021 | 1.1600 | 0.0012 | (45.283) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 11.69 | Call | Bond Future | 11,781.1600 | 11.7812 | 12,274.6700 | 12.2747 | 4.189 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 11.69 | Put | Bond Future | 2.2200 | 0.0022 | 1.2100 | 0.0012 | (45.495) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 8.90 | Call | Bond Future | 593.2400 | 0.5932 | 706.4300 | 0.7064 | 19.080 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.00 | Call | Bond Future | 752.4700 | 0.7525 | 888.8100 | 0.8888 | 18.119 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.00 | Put | Bond Future | 2,873.2600 | 2.8733 | 2,515.0800 | 2.5151 | (12.466) | 0 | 0 | 5,000 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.25 | Call | Bond Future | 1,273.6900 | 1.2737 | 1,474.9300 | 1.4749 | 15.800 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.25 | Put | Bond Future | 1,976.6500 | 1.9766 | 1,683.3700 | 1.6834 | (14.837) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.35 | Call | Bond Future | 1,531.5300 | 1.5315 | 1,760.2400 | 1.7602 | 14.933 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.27 | Put | Bond Future | 1,913.6700 | 1.9137 | 1,625.8600 | 1.6259 | (15.040) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.27 | Call | Bond Future | 1,322.9400 | 1.3229 | 1,529.6500 | 1.5297 | 15.625 | 0 | 0 | 300 |
| 2021/04/08 | 2030 | 06/05/2021 | 10.95 | Call | Bond Future | 8,275.5700 | 8.2756 | 8,757.3900 | 8.7574 | 5.822 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 10.95 | Put | Bond Future | 36.6000 | 0.0366 | 23.9000 | 0.0239 | (34.699) | 0 | 0 | 300 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.92 | Call | Bond Future | 3,517.8600 | 3.5179 | 3,889.2100 | 3.8892 | 10.556 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 7.97 | Call | Bond Future | 30.4600 | 0.0305 | 38.5300 | 0.0385 | 26.494 | 0 | 0 | 700 |
| 2021/04/08 | 2030 | 06/05/2021 | 10.04 | Call | Bond Future | 4,026.9700 | 4.0270 | 4,420.9100 | 4.4209 | 9.783 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 10.04 | Put | Bond Future | 427.4700 | 0.4275 | 326.8900 | 0.3269 | (23.529) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.15 | Put | Bond Future | 2,310.4000 | 2.3104 | 1,990.2600 | 1.9903 | (13.856) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.15 | Call | Bond Future | 1,043.6400 | 1.0436 | 1,218.0200 | 1.2180 | 16.709 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | | | Bond Future | 9.3758 | 94.1112 | 9.2872 | 94.6058 | (0.945) | 0.0000 | 0.0000 | 115,025 |
| 2021/04/08 | 2030 | 06/05/2021 | 11.71 | Call | Bond Future | 11,873.8900 | 11.8739 | 12,367.4900 | 12.3675 | 4.157 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 11.71 | Put | Bond Future | 2.0300 | 0.0020 | 1.1100 | 0.0011 | (45.320) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 8.95 | Call | Bond Future | 669.5300 | 0.6695 | 794.0400 | 0.7940 | 18.597 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 8.95 | Put | Bond Future | 3,077.2300 | 3.0772 | 2,707.2200 | 2.7072 | (12.024) | 0 | 0 | 2,500 |
| 2021/04/08 | 2030 | 06/05/2021 | 8.36 | Put | Bond Future | 6,004.7400 | 6.0047 | 5,540.0900 | 5.5401 | (7.738) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 8.36 | Call | Bond Future | 124.8400 | 0.1248 | 154.7100 | 0.1547 | 23.927 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 8.86 | Put | Bond Future | 3,463.8900 | 3.4639 | 3,073.8800 | 3.0739 | (11.259) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 8.86 | Call | Bond Future | 536.8900 | 0.5369 | 641.4000 | 0.6414 | 19.466 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 8.90 | Put | Bond Future | 3,288.9900 | 3.2890 | 2,907.6600 | 2.9077 | (11.594) | 0 | 0 | 2,500 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.35 | Put | Bond Future | 1,675.1000 | 1.6751 | 1,409.2900 | 1.4093 | (15.868) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 8.77 | Put | Bond Future | 3,874.3600 | 3.8744 | 3,466.2000 | 3.4662 | (10.535) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 8.77 | Call | Bond Future | 424.3800 | 0.4244 | 510.7400 | 0.5107 | 20.350 | 0 | 0 | 300 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.92 | Put | Bond Future | 554.9600 | 0.5550 | 431.7900 | 0.4318 | (22.194) | 0 | 0 | 700 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.22 | Call | Bond Future | 1,201.5800 | 1.2016 | 1,394.6700 | 1.3947 | 16.070 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 9.22 | Put | Bond Future | 2,073.2200 | 2.0732 | 1,771.7900 | 1.7718 | (14.539) | 0 | 0 | 700 |
| 2021/04/08 | 2030 | 06/05/2021 | 7.97 | Put | Bond Future | 8,295.8900 | 8.2959 | 7,809.4400 | 7.8094 | (5.864) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 10.74 | Call | Bond Future | 7,269.0500 | 7.2690 | 7,740.7100 | 7.7407 | 6.489 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 06/05/2021 | 10.74 | Put | Bond Future | 71.9300 | 0.0719 | 49.0700 | 0.0491 | (31.781) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 8.83 | Call | Bond Future | 1,358.9100 | 1.3589 | 1,503.9400 | 1.5039 | 10.673 | 0 | 0 | 479 |
| 2021/04/08 | 2030 | 05/08/2021 | 10.15 | Call | Bond Future | 4,734.5700 | 4.7346 | 5,058.9600 | 5.0590 | 6.852 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 10.30 | Put | Bond Future | 1,608.6400 | 1.6086 | 1,451.2000 | 1.4512 | (9.787) | 0 | 0 | 200 |
| 2021/04/08 | 2030 | 05/08/2021 | 8.78 | Put | Bond Future | 5,824.3800 | 5.8244 | 5,463.7900 | 5.4638 | (6.191) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 8.78 | Call | Bond Future | 1,278.7600 | 1.2788 | 1,417.4100 | 1.4174 | 10.843 | 0 | 0 | 200 |
| 2021/04/08 | 2030 | 05/08/2021 | 7.70 | Put | Bond Future | 11,266.0300 | 11.2660 | 10,807.4100 | 10.8074 | (4.071) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 9.45 | Call | Bond Future | 2,648.7400 | 2.6487 | 2,879.2300 | 2.8792 | 8.702 | 0 | 0 | 600 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | 2030 | 05/08/2021 | 12.10 | Call | Bond Future | 12,402.3700 | 12.4024 | 12,874.4700 | 12.8745 | 3.807 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 12.10 | Put | Bond Future | 182.0700 | 0.1821 | 154.9300 | 0.1549 | (14.906) | 0 | 0 | 600 |
| 2021/04/08 | 2030 | 05/08/2021 | 10.42 | Call | Bond Future | 5,703.1800 | 5.7032 | 6,057.9400 | 6.0579 | 6.220 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 10.42 | Put | Bond Future | 1,440.8200 | 1.4408 | 1,296.3400 | 1.2963 | (10.028) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 10.41 | Call | Bond Future | 5,666.0500 | 5.6661 | 6,019.7600 | 6.0198 | 6.243 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 10.41 | Put | Bond Future | 1,454.1400 | 1.4541 | 1,308.6100 | 1.3086 | (10.008) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | | | Bond Future | 9.6008 | 91.0955 | 9.5080 | 91.5947 | (0.966) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 8.83 | Put | Bond Future | 5,619.3600 | 5.6194 | 5,265.1500 | 5.2651 | (6.303) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 10.15 | Put | Bond Future | 1,847.7700 | 1.8478 | 1,672.9200 | 1.6729 | (9.463) | 0 | 0 | 479 |
| 2021/04/08 | 2030 | 05/08/2021 | 9.75 | Call | Bond Future | 3,461.5200 | 3.4615 | 3,733.9900 | 3.7340 | 7.871 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 9.75 | Put | Bond Future | 2,665.1100 | 2.6651 | 2,438.3400 | 2.4383 | (8.509) | 0 | 0 | 479 |
| 2021/04/08 | 2030 | 05/08/2021 | 10.30 | Call | Bond Future | 5,263.1100 | 5.2631 | 5,604.9100 | 5.6049 | 6.494 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 7.70 | Call | Bond Future | 284.9400 | 0.2849 | 325.5600 | 0.3256 | 14.256 | 0 | 0 | 200 |
| 2021/04/08 | 2030 | 05/08/2021 | 8.95 | Put | Bond Future | 5,145.4500 | 5.1454 | 4,806.9900 | 4.8070 | (6.578) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 8.95 | Call | Bond Future | 1,564.9500 | 1.5650 | 1,725.7300 | 1.7257 | 10.274 | 0 | 0 | 600 |
| 2021/04/08 | 2030 | 05/08/2021 | 9.45 | Put | Bond Future | 3,462.4100 | 3.4624 | 3,193.6600 | 3.1937 | (7.762) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 10.43 | Call | Bond Future | 5,740.3800 | 5.7404 | 6,096.1800 | 6.0962 | 6.198 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 05/08/2021 | 10.43 | Put | Bond Future | 1,427.6100 | 1.4276 | 1,284.1700 | 1.2842 | (10.048) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 04/11/2021 | 9.20 | Call | Bond Future | 2,372.3700 | 2.3724 | 2,563.1000 | 2.5631 | 8.040 | 0 | 0 | 1,102 |
| 2021/04/08 | 2030 | 04/11/2021 | 11.26 | Call | Bond Future | 8,492.4100 | 8.4924 | 8,882.9300 | 8.8829 | 4.598 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 04/11/2021 | 8.27 | Put | Bond Future | 9,497.7300 | 9.4977 | 9,093.6400 | 9.0936 | (4.255) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 04/11/2021 | 8.27 | Call | Bond Future | 1,010.5000 | 1.0105 | 1,110.8200 | 1.1108 | 9.928 | 0 | 0 | 300 |
| 2021/04/08 | 2030 | 04/11/2021 | 8.77 | Put | Bond Future | 7,259.2800 | 7.2593 | 6,900.3600 | 6.9004 | (4.944) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 04/11/2021 | 11.44 | Put | Bond Future | 1,167.5000 | 1.1675 | 1,066.5500 | 1.0666 | (8.647) | 0 | 0 | 300 |
| 2021/04/08 | 2030 | 04/11/2021 | 10.60 | Call | Bond Future | 6,191.9100 | 6.1919 | 6,529.9500 | 6.5300 | 5.459 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 04/11/2021 | 10.60 | Put | Bond Future | 2,221.8400 | 2.2218 | 2,055.4700 | 2.0555 | (7.488) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 04/11/2021 | 10.59 | Put | Bond Future | 2,236.6100 | 2.2366 | 2,069.3600 | 2.0694 | (7.478) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 04/11/2021 | | | Bond Future | 9.8127 | 92.0999 | 9.7159 | 92.6043 | (0.987) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2030 | 04/11/2021 | 9.20 | Put | Bond Future | 5,626.4300 | 5.6264 | 5,312.7500 | 5.3127 | (5.575) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 04/11/2021 | 11.26 | Put | Bond Future | 1,367.4700 | 1.3675 | 1,253.5800 | 1.2536 | (8.329) | 0 | 0 | 1,102 |
| 2021/04/08 | 2030 | 04/11/2021 | 9.90 | Put | Bond Future | 3,590.0200 | 3.5900 | 3,353.9800 | 3.3540 | (6.575) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 04/11/2021 | 9.90 | Call | Bond Future | 4,041.8400 | 4.0418 | 4,310.2100 | 4.3102 | 6.640 | 0 | 0 | 1,102 |
| 2021/04/08 | 2030 | 04/11/2021 | 8.77 | Call | Bond Future | 1,630.8900 | 1.6309 | 1,776.3800 | 1.7764 | 8.921 | 0 | 0 | 300 |
| 2021/04/08 | 2030 | 04/11/2021 | 11.44 | Call | Bond Future | 9,126.6500 | 9.1266 | 9,530.1100 | 9.5301 | 4.421 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 04/11/2021 | 10.61 | Call | Bond Future | 6,226.2000 | 6.2262 | 6,565.1100 | 6.5651 | 5.443 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 04/11/2021 | 10.61 | Put | Bond Future | 2,207.1700 | 2.2072 | 2,041.6700 | 2.0417 | (7.498) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 04/11/2021 | 10.59 | Call | Bond Future | 6,157.6900 | 6.1577 | 6,494.8500 | 6.4949 | 5.475 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 03/02/2022 | 8.39 | Put | Bond Future | 9,841.7100 | 9.8417 | 9,434.6200 | 9.4346 | (4.136) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 03/02/2022 | 8.39 | Call | Bond Future | 1,030.8400 | 1.0308 | 1,133.7100 | 1.1337 | 9.979 | 0 | 0 | 101 |
| 2021/04/08 | 2030 | 03/02/2022 | 9.35 | Call | Bond Future | 2,359.4600 | 2.3595 | 2,550.8600 | 2.5509 | 8.112 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 03/02/2022 | 9.35 | Put | Bond Future | 5,931.7800 | 5.9318 | 5,613.2200 | 5.6132 | (5.370) | 0 | 0 | 101 |
| 2021/04/08 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 2,560.3300 | 2.5603 | 2,762.3800 | 2.7624 | 7.892 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 5,607.7600 | 5.6078 | 5,299.8500 | 5.2999 | (5.491) | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 03/02/2022 | | | Bond Future | 10.0454 | 89.1270 | 9.9439 | 89.6369 | (1.010) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2030 | 03/02/2022 | 9.78 | Call | Bond Future | 3,292.9000 | 3.2929 | 3,530.1300 | 3.5301 | 7.204 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 03/02/2022 | 9.78 | Put | Bond Future | 4,635.0300 | 4.6350 | 4,362.3000 | 4.3623 | (5.884) | 0 | 0 | 101 |
| 2021/04/08 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 2,519.4000 | 2.5194 | 2,719.3100 | 2.7193 | 7.935 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 5,671.5000 | 5.6715 | 5,361.4500 | 5.3614 | (5.467) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 2,539.8200 | 2.5398 | 2,740.8000 | 2.7408 | 7.913 | 0 | 0 | 0 |
| 2021/04/08 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 5,639.5700 | 5.6396 | 5,330.5900 | 5.3306 | (5.479) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 06/05/2021 | 12.12 | Call | Bond Future | 10,466.1600 | 10.4662 | 11,045.4800 | 11.0455 | 5.535 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 06/05/2021 | 12.12 | Put | Bond Future | 18.5600 | 0.0186 | 11.3300 | 0.0113 | (38.955) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 06/05/2021 | 12.57 | Call | Bond Future | 12,642.5800 | 12.6426 | 13,227.4800 | 13.2275 | 4.626 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 06/05/2021 | | | Bond Future | 10.1954 | 88.2875 | 10.0968 | 88.8741 | (0.967) | 0.0000 | 0.0000 | 137,164 |
| 2021/04/08 | 2032 | 06/05/2021 | 12.11 | Call | Bond Future | 10,417.1000 | 10.4171 | 10,996.2000 | 10.9962 | 5.559 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 06/05/2021 | 12.11 | Put | Bond Future | 19.2000 | 0.0192 | 11.7500 | 0.0118 | (38.802) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 06/05/2021 | 12.10 | Call | Bond Future | 10,367.9900 | 10.3680 | 10,946.8600 | 10.9469 | 5.583 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 06/05/2021 | 12.10 | Put | Bond Future | 19.8500 | 0.0199 | 12.1700 | 0.0122 | (38.690) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 06/05/2021 | 12.57 | Put | Bond Future | 3.6800 | 0.0037 | 2.0300 | 0.0020 | (44.837) | 0 | 0 | 736 |
| 2021/04/08 | 2032 | 06/05/2021 | 10.33 | Put | Bond Future | 1,440.7600 | 1.4408 | 1,178.5300 | 1.1785 | (18.201) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 06/05/2021 | 10.33 | Call | Bond Future | 2,232.5500 | 2.2325 | 2,556.8700 | 2.5569 | 14.527 | 0 | 0 | 736 |
| 2021/04/08 | 2032 | 05/08/2021 | 11.37 | Call | Bond Future | 6,765.2100 | 6.7652 | 7,195.9200 | 7.1959 | 6.367 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 05/08/2021 | 11.37 | Put | Bond Future | 1,547.8400 | 1.5478 | 1,386.2800 | 1.3863 | (10.438) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 05/08/2021 | | | Bond Future | 10.4209 | 89.2155 | 10.3182 | 89.8078 | (0.986) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2032 | 05/08/2021 | 11.35 | Call | Bond Future | 6,685.8100 | 6.6858 | 7,114.3400 | 7.1143 | 6.410 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 05/08/2021 | 11.35 | Put | Bond Future | 1,573.8700 | 1.5739 | 1,410.1300 | 1.4101 | (10.404) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 05/08/2021 | 11.36 | Call | Bond Future | 6,725.4000 | 6.7254 | 7,155.0200 | 7.1550 | 6.388 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 05/08/2021 | 11.36 | Put | Bond Future | 1,560.7200 | 1.5607 | 1,398.0700 | 1.3981 | (10.421) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 04/11/2021 | 9.83 | Call | Bond Future | 2,329.6900 | 2.3297 | 2,537.8800 | 2.5379 | 8.936 | 0 | 0 | 700 |
| 2021/04/08 | 2032 | 04/11/2021 | 11.71 | Put | Bond Future | 2,217.4200 | 2.2174 | 2,043.2300 | 2.0432 | (7.856) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 04/11/2021 | 11.69 | Call | Bond Future | 7,799.5700 | 7.7996 | 8,222.1000 | 8.2221 | 5.417 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 04/11/2021 | 11.70 | Call | Bond Future | 7,836.6600 | 7.8367 | 8,260.0600 | 8.2601 | 5.403 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 04/11/2021 | | | Bond Future | 10.6441 | 86.0533 | 10.5370 | 86.6518 | (1.006) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2032 | 04/11/2021 | 9.83 | Put | Bond Future | 7,023.3400 | 7.0233 | 6,633.0700 | 6.6331 | (5.557) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 04/11/2021 | 12.81 | Call | Bond Future | 11,870.3600 | 11.8704 | 12,381.2900 | 12.3813 | 4.304 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 04/11/2021 | 12.81 | Put | Bond Future | 902.6200 | 0.9026 | 815.0900 | 0.8151 | (9.697) | 0 | 0 | 700 |
| 2021/04/08 | 2032 | 04/11/2021 | 11.71 | Call | Bond Future | 7,874.0100 | 7.8740 | 8,298.2800 | 8.2983 | 5.388 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 04/11/2021 | 11.69 | Put | Bond Future | 2,244.3200 | 2.2443 | 2,068.3900 | 2.0684 | (7.839) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 04/11/2021 | 9.33 | Put | Bond Future | 9,263.2800 | 9.2633 | 8,815.8100 | 8.8158 | (4.831) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 04/11/2021 | 9.33 | Call | Bond Future | 1,513.5400 | 1.5135 | 1,664.5300 | 1.6645 | 9.976 | 0 | 0 | 700 |
| 2021/04/08 | 2032 | 04/11/2021 | 11.70 | Put | Bond Future | 2,230.7200 | 2.2307 | 2,055.6600 | 2.0557 | (7.848) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 03/02/2022 | 9.81 | Call | Bond Future | 2,037.4200 | 2.0374 | 2,227.0500 | 2.2271 | 9.307 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 03/02/2022 | 9.81 | Put | Bond Future | 8,088.9500 | 8.0889 | 7,673.5200 | 7.6735 | (5.136) | 0 | 0 | 198 |
| 2021/04/08 | 2032 | 03/02/2022 | 8.91 | Put | Bond Future | 12,509.5100 | 12.5095 | 12,007.0500 | 12.0070 | (4.017) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 03/02/2022 | 10.66 | Call | Bond Future | 3,874.6100 | 3.8746 | 4,165.5900 | 4.1656 | 7.510 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 03/02/2022 | 10.66 | Put | Bond Future | 5,083.9700 | 5.0840 | 4,769.8900 | 4.7699 | (6.178) | 0 | 0 | 97 |
| 2021/04/08 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 3,276.9300 | 3.2769 | 3,539.0000 | 3.5390 | 7.997 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 5,817.3800 | 5.8174 | 5,474.3900 | 5.4744 | (5.896) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 03/02/2022 | 10.45 | Put | Bond Future | 5,721.2100 | 5.7212 | 5,381.8500 | 5.3818 | (5.932) | 0 | 0 | 198 |
| 2021/04/08 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 3,300.7500 | 3.3007 | 3,564.0400 | 3.5640 | 7.977 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 5,785.1800 | 5.7852 | 5,443.4100 | 5.4434 | (5.908) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 03/02/2022 | | | Bond Future | 10.8825 | 87.0169 | 10.7706 | 87.6220 | (1.028) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2032 | 03/02/2022 | 10.14 | Call | Bond Future | 2,645.9100 | 2.6459 | 2,873.9400 | 2.8739 | 8.618 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 03/02/2022 | 10.14 | Put | Bond Future | 6,774.8200 | 6.7748 | 6,397.7900 | 6.3978 | (5.565) | 0 | 0 | 97 |
| 2021/04/08 | 2032 | 03/02/2022 | 9.14 | Put | Bond Future | 11,278.5200 | 11.2785 | 10,795.6200 | 10.7956 | (4.282) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | 2032 | 03/02/2022 | 9.14 | Call | Bond Future | 1,148.1600 | 1.1482 | 1,270.3200 | 1.2703 | 10.640 | 0 | 0 | 97 |
| 2021/04/08 | 2032 | 03/02/2022 | 8.91 | Call | Bond Future | 922.5500 | 0.9225 | 1,025.1500 | 1.0252 | 11.121 | 0 | 0 | 198 |
| 2021/04/08 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 3,324.6700 | 3.3247 | 3,589.1600 | 3.5892 | 7.955 | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 5,753.1300 | 5.7531 | 5,412.5600 | 5.4126 | (5.920) | 0 | 0 | 0 |
| 2021/04/08 | 2032 | 03/02/2022 | 10.45 | Call | Bond Future | 3,348.6700 | 3.3487 | 3,614.3700 | 3.6144 | 7.934 | 0 | 0 | 0 |
| 2021/04/08 | 2033 | 06/05/2021 | | | Bond Future | 102.3808 | 102.3808 | 102.3927 | 102.3927 | 0.012 | 0.0000 | 0.0000 | 10,050 |
| 2021/04/08 | 2033 | 05/08/2021 | | | Bond Future | 103.4825 | 103.4825 | 103.4940 | 103.4940 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2033 | 04/11/2021 | | | Bond Future | 103.4257 | 103.4257 | 103.4369 | 103.4369 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2033 | 03/02/2022 | | | Bond Future | 104.6075 | 104.6075 | 104.6187 | 104.6187 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2037 | 06/05/2021 | 12.43 | Call | Bond Future | 8,063.9200 | 8.0639 | 8,984.2900 | 8.9843 | 11.413 | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 06/05/2021 | 12.44 | Put | Bond Future | 151.8500 | 0.1519 | 92.2700 | 0.0923 | (39.236) | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 06/05/2021 | 12.42 | Call | Bond Future | 8,013.9800 | 8.0140 | 8,933.0500 | 8.9330 | 11.468 | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 06/05/2021 | | | Bond Future | 11.0724 | 83.3548 | 10.9180 | 84.3360 | (1.394) | 0.0000 | 0.0000 | 128,524 |
| 2021/04/08 | 2037 | 06/05/2021 | 12.43 | Put | Bond Future | 155.6600 | 0.1557 | 94.7900 | 0.0948 | (39.104) | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 06/05/2021 | 12.44 | Call | Bond Future | 8,113.8900 | 8.1139 | 9,035.5500 | 9.0355 | 11.359 | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 06/05/2021 | 12.42 | Put | Bond Future | 159.5500 | 0.1596 | 97.3800 | 0.0974 | (38.966) | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 05/08/2021 | 12.27 | Call | Bond Future | 7,379.8300 | 7.3798 | 8,108.8400 | 8.1088 | 9.878 | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 05/08/2021 | 12.27 | Put | Bond Future | 1,794.6900 | 1.7947 | 1,532.5600 | 1.5326 | (14.606) | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 05/08/2021 | 12.28 | Call | Bond Future | 7,420.8300 | 7.4208 | 8,151.4900 | 8.1515 | 9.846 | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 05/08/2021 | 12.26 | Put | Bond Future | 1,808.3800 | 1.8084 | 1,544.5900 | 1.5446 | (14.587) | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 05/08/2021 | | | Bond Future | 11.3029 | 79.9756 | 11.1419 | 80.9668 | (1.424) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2037 | 05/08/2021 | 12.28 | Put | Bond Future | 1,781.1100 | 1.7811 | 1,520.6300 | 1.5206 | (14.625) | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 05/08/2021 | 12.26 | Call | Bond Future | 7,338.8700 | 7.3389 | 8,066.2200 | 8.0662 | 9.911 | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 04/11/2021 | 12.30 | Call | Bond Future | 7,479.9100 | 7.4799 | 8,152.8600 | 8.1529 | 8.997 | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 04/11/2021 | 12.30 | Put | Bond Future | 3,047.9400 | 3.0479 | 2,719.1300 | 2.7191 | (10.788) | 0 | 0 | 600 |
| 2021/04/08 | 2037 | 04/11/2021 | 11.49 | Put | Bond Future | 4,953.1100 | 4.9531 | 4,481.4200 | 4.4814 | (9.523) | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 04/11/2021 | 11.49 | Call | Bond Future | 4,780.9200 | 4.7809 | 5,310.9900 | 5.3110 | 11.087 | 0 | 0 | 600 |
| 2021/04/08 | 2037 | 04/11/2021 | 12.82 | Put | Bond Future | 2,255.8000 | 2.2558 | 1,998.9700 | 1.9990 | (11.385) | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 04/11/2021 | 12.83 | Call | Bond Future | 9,464.8600 | 9.4649 | 10,211.1600 | 10.2112 | 7.885 | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 04/11/2021 | | | Bond Future | 11.5190 | 80.8577 | 11.3517 | 81.8595 | (1.453) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2037 | 04/11/2021 | 12.82 | Call | Bond Future | 9,429.7200 | 9.4297 | 10,174.6500 | 10.1747 | 7.900 | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 04/11/2021 | 12.83 | Put | Bond Future | 2,239.7500 | 2.2397 | 1,984.2900 | 1.9843 | (11.406) | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 04/11/2021 | 12.81 | Call | Bond Future | 9,394.6200 | 9.3946 | 10,138.1900 | 10.1382 | 7.915 | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 04/11/2021 | 12.81 | Put | Bond Future | 2,271.9400 | 2.2719 | 2,013.7500 | 2.0138 | (11.364) | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 4,227.7600 | 4.2278 | 4,720.0300 | 4.7200 | 11.644 | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 5,907.2600 | 5.9073 | 5,388.5300 | 5.3885 | (8.781) | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 4,200.3600 | 4.2004 | 4,690.7100 | 4.6907 | 11.674 | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 03/02/2022 | | | Bond Future | 11.7528 | 77.5089 | 11.5784 | 78.5218 | (1.484) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 5,939.4600 | 5.9395 | 5,418.8200 | 5.4188 | (8.766) | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 4,254.9500 | 4.2550 | 4,749.1300 | 4.7491 | 11.614 | 0 | 0 | 0 |
| 2021/04/08 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 5,971.5200 | 5.9715 | 5,448.9600 | 5.4490 | (8.751) | 0 | 0 | 0 |
| 2021/04/08 | 2038 | 06/05/2021 | | | Bond Future | 115.7125 | 115.7125 | 115.7266 | 115.7266 | 0.012 | 0.0000 | 0.0000 | 8,039 |
| 2021/04/08 | 2038 | 05/08/2021 | | | Bond Future | 115.2409 | 115.2409 | 115.2546 | 115.2546 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2038 | 04/11/2021 | | | Bond Future | 116.5379 | 116.5379 | 116.5514 | 116.5514 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2038 | 03/02/2022 | | | Bond Future | 116.1224 | 116.1224 | 116.1357 | 116.1357 | 0.011 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | 2040 | 06/05/2021 | 12.44 | Call | Bond Future | 8,068.9600 | 8.0690 | 8,976.7200 | 8.9767 | 11.250 | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 06/05/2021 | 12.44 | Put | Bond Future | 191.8200 | 0.1918 | 120.8500 | 0.1209 | (36.998) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 06/05/2021 | 10.83 | Put | Bond Future | 3,456.0500 | 3.4561 | 2,807.3100 | 2.8073 | (18.771) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 06/05/2021 | 10.83 | Call | Bond Future | 1,115.0400 | 1.1150 | 1,445.0300 | 1.4450 | 29.594 | 0 | 0 | 300 |
| 2021/04/08 | 2040 | 06/05/2021 | 11.58 | Put | Bond Future | 1,054.2400 | 1.0542 | 763.6000 | 0.7636 | (27.569) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 06/05/2021 | 11.58 | Call | Bond Future | 3,735.5100 | 3.7355 | 4,423.6000 | 4.4236 | 18.420 | 0 | 0 | 300 |
| 2021/04/08 | 2040 | 06/05/2021 | | | Bond Future | 11.1706 | 85.5635 | 11.0263 | 86.5423 | (1.291) | 0.0000 | 0.0000 | 84,899 |
| 2021/04/08 | 2040 | 06/05/2021 | 12.43 | Call | Bond Future | 8,016.4700 | 8.0165 | 8,922.7300 | 8.9227 | 11.305 | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 06/05/2021 | 12.43 | Put | Bond Future | 196.5700 | 0.1966 | 124.1000 | 0.1241 | (36.867) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 06/05/2021 | 12.42 | Call | Bond Future | 7,964.0200 | 7.9640 | 8,868.7600 | 8.8688 | 11.360 | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 06/05/2021 | 12.42 | Put | Bond Future | 201.4200 | 0.2014 | 127.4300 | 0.1274 | (36.734) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 06/05/2021 | 13.38 | Call | Bond Future | 12,966.0800 | 12.9661 | 13,938.1000 | 13.9381 | 7.497 | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 06/05/2021 | 13.38 | Put | Bond Future | 13.6200 | 0.0136 | 6.9100 | 0.0069 | (49.266) | 0 | 0 | 300 |
| 2021/04/08 | 2040 | 05/08/2021 | 11.05 | Put | Bond Future | 5,259.4300 | 5.2594 | 4,701.8100 | 4.7018 | (10.602) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 05/08/2021 | 11.05 | Call | Bond Future | 2,961.7400 | 2.9617 | 3,392.7800 | 3.3928 | 14.554 | 0 | 0 | 900 |
| 2021/04/08 | 2040 | 05/08/2021 | 12.48 | Call | Bond Future | 8,328.7000 | 8.3287 | 9,074.4000 | 9.0744 | 8.953 | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 05/08/2021 | 12.49 | Put | Bond Future | 1,715.6700 | 1.7157 | 1,474.2500 | 1.4743 | (14.071) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 05/08/2021 | 12.47 | Call | Bond Future | 8,284.8400 | 8.2848 | 9,029.0000 | 9.0290 | 8.982 | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 05/08/2021 | | | Bond Future | 11.3952 | 81.9573 | 11.2448 | 82.9459 | (1.320) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2040 | 05/08/2021 | 11.55 | Put | Bond Future | 3,575.2700 | 3.5753 | 3,145.9300 | 3.1459 | (12.009) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 05/08/2021 | 11.55 | Call | Bond Future | 4,573.6000 | 4.5736 | 5,132.9200 | 5.1329 | 12.229 | 0 | 0 | 900 |
| 2021/04/08 | 2040 | 05/08/2021 | 14.80 | Call | Bond Future | 18,207.8600 | 18.2079 | 19,168.8100 | 19.1688 | 5.278 | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 05/08/2021 | 14.80 | Put | Bond Future | 126.0300 | 0.1260 | 98.3200 | 0.0983 | (21.987) | 0 | 0 | 900 |
| 2021/04/08 | 2040 | 05/08/2021 | 12.48 | Put | Bond Future | 1,728.6800 | 1.7287 | 1,485.7200 | 1.4857 | (14.055) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 05/08/2021 | 12.49 | Call | Bond Future | 8,372.4500 | 8.3725 | 9,119.6900 | 9.1197 | 8.925 | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 05/08/2021 | 12.47 | Put | Bond Future | 1,741.6500 | 1.7416 | 1,497.1500 | 1.4972 | (14.038) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 04/11/2021 | 12.90 | Call | Bond Future | 9,921.0800 | 9.9211 | 10,664.3500 | 10.6643 | 7.492 | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 04/11/2021 | 12.90 | Put | Bond Future | 2,359.7500 | 2.3597 | 2,103.8200 | 2.1038 | (10.846) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 04/11/2021 | 12.89 | Call | Bond Future | 9,884.1500 | 9.8841 | 10,626.0600 | 10.6261 | 7.506 | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 04/11/2021 | 12.89 | Put | Bond Future | 2,376.7300 | 2.3767 | 2,119.4400 | 2.1194 | (10.825) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 04/11/2021 | | | Bond Future | 11.6054 | 82.8613 | 11.4490 | 83.8605 | (1.348) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2040 | 04/11/2021 | 12.91 | Call | Bond Future | 9,958.0400 | 9.9580 | 10,702.6700 | 10.7027 | 7.478 | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 04/11/2021 | 12.91 | Put | Bond Future | 2,342.8700 | 2.3429 | 2,088.3000 | 2.0883 | (10.866) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 6,158.9800 | 6.1590 | 5,646.6000 | 5.6466 | (8.319) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 4,614.7300 | 4.6147 | 5,114.5700 | 5.1146 | 10.831 | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 6,193.1400 | 6.1931 | 5,678.8500 | 5.6788 | (8.304) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 03/02/2022 | | | Bond Future | 11.8327 | 79.2847 | 11.6695 | 80.2950 | (1.379) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 4,585.5100 | 4.5855 | 5,083.4400 | 5.0834 | 10.859 | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 6,124.9900 | 6.1250 | 5,614.5200 | 5.6145 | (8.334) | 0 | 0 | 0 |
| 2021/04/08 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 4,556.3800 | 4.5564 | 5,052.4000 | 5.0524 | 10.886 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 12.44 | Call | Bond Future | 7,751.6300 | 7.7516 | 8,721.7100 | 8.7217 | 12.515 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 12.44 | Put | Bond Future | 222.2700 | 0.2223 | 137.7900 | 0.1378 | (38.008) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 12.43 | Call | Bond Future | 7,699.0500 | 7.6990 | 8,667.6300 | 8.6676 | 12.581 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 12.43 | Put | Bond Future | 226.7400 | 0.2267 | 140.7600 | 0.1408 | (37.920) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 11.40 | Call | Bond Future | 2,728.1900 | 2.7282 | 3,365.4500 | 3.3655 | 23.358 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 11.40 | Put | Bond Future | 1,579.0600 | 1.5791 | 1,161.7600 | 1.1618 | (26.427) | 0 | 0 | 3,100 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | 2044 | 06/05/2021 | 11.79 | Call | Bond Future | 4,431.9600 | 4.4320 | 5,242.0300 | 5.2420 | 18.278 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 11.79 | Put | Bond Future | 780.4800 | 0.7805 | 535.9900 | 0.5360 | (31.326) | 0 | 0 | 3,100 |
| 2021/04/08 | 2044 | 06/05/2021 | 11.10 | Call | Bond Future | 1,674.2000 | 1.6742 | 2,150.6000 | 2.1506 | 28.455 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 12.50 | Call | Bond Future | 8,067.2800 | 8.0673 | 9,045.8000 | 9.0458 | 12.129 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 12.50 | Put | Bond Future | 197.2500 | 0.1973 | 121.2100 | 0.1212 | (38.550) | 0 | 0 | 3,100 |
| 2021/04/08 | 2044 | 06/05/2021 | | | Bond Future | 11.2279 | 82.1622 | 11.0736 | 83.2167 | (1.374) | 0.0000 | 0.0000 | 61,848 |
| 2021/04/08 | 2044 | 06/05/2021 | 12.45 | Call | Bond Future | 7,804.2200 | 7.8042 | 8,775.7600 | 8.7758 | 12.449 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 12.45 | Put | Bond Future | 217.8900 | 0.2179 | 134.8700 | 0.1349 | (38.102) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 10.70 | Put | Bond Future | 4,404.6100 | 4.4046 | 3,611.6500 | 3.6117 | (18.003) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 10.70 | Call | Bond Future | 696.1900 | 0.6962 | 957.7900 | 0.9578 | 37.576 | 0 | 0 | 3,100 |
| 2021/04/08 | 2044 | 06/05/2021 | 11.10 | Put | Bond Future | 2,546.9000 | 2.5469 | 1,968.7400 | 1.9687 | (22.701) | 0 | 0 | 3,100 |
| 2021/04/08 | 2044 | 06/05/2021 | 11.90 | Call | Bond Future | 4,967.5200 | 4.9675 | 5,815.3000 | 5.8153 | 17.066 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 11.90 | Put | Bond Future | 634.8200 | 0.6348 | 428.0400 | 0.4280 | (32.573) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 11.35 | Put | Bond Future | 1,717.7600 | 1.7178 | 1,274.7600 | 1.2748 | (25.789) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 06/05/2021 | 11.35 | Call | Bond Future | 2,535.9300 | 2.5359 | 3,147.4900 | 3.1475 | 24.116 | 0 | 0 | 3,100 |
| 2021/04/08 | 2044 | 05/08/2021 | 12.60 | Put | Bond Future | 1,643.7500 | 1.6438 | 1,396.0300 | 1.3960 | (15.070) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 05/08/2021 | 12.61 | Call | Bond Future | 8,668.7300 | 8.6687 | 9,488.0800 | 9.4881 | 9.452 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 05/08/2021 | 12.61 | Put | Bond Future | 1,628.2100 | 1.6282 | 1,382.2800 | 1.3823 | (15.104) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 05/08/2021 | | | Bond Future | 11.4440 | 78.6453 | 11.2831 | 79.7106 | (1.406) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2044 | 05/08/2021 | 12.60 | Call | Bond Future | 8,628.5800 | 8.6286 | 9,446.1400 | 9.4461 | 9.475 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 05/08/2021 | 12.59 | Call | Bond Future | 8,588.4700 | 8.5885 | 9,404.2400 | 9.4042 | 9.498 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 05/08/2021 | 12.59 | Put | Bond Future | 1,659.4100 | 1.6594 | 1,409.9000 | 1.4099 | (15.036) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 04/11/2021 | 12.91 | Call | Bond Future | 9,807.7500 | 9.8077 | 10,605.7700 | 10.6058 | 8.137 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 04/11/2021 | 12.91 | Put | Bond Future | 2,437.5000 | 2.4375 | 2,158.7600 | 2.1588 | (11.435) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 04/11/2021 | | | Bond Future | 11.6460 | 79.5128 | 11.4786 | 80.5895 | (1.438) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2044 | 04/11/2021 | 12.90 | Call | Bond Future | 9,771.5200 | 9.7715 | 10,568.0700 | 10.5681 | 8.152 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 04/11/2021 | 12.90 | Put | Bond Future | 2,454.7500 | 2.4547 | 2,174.5400 | 2.1745 | (11.415) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 04/11/2021 | 12.89 | Call | Bond Future | 9,735.3300 | 9.7353 | 10,530.4100 | 10.5304 | 8.167 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 04/11/2021 | 12.89 | Put | Bond Future | 2,472.1100 | 2.4721 | 2,190.4300 | 2.1904 | (11.394) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 4,554.7400 | 4.5547 | 5,090.4300 | 5.0904 | 11.761 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 03/02/2022 | 11.59 | Put | Bond Future | 6,275.1700 | 6.2752 | 5,722.2400 | 5.7222 | (8.811) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 4,583.7800 | 4.5838 | 5,121.5400 | 5.1215 | 11.732 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 6,240.3100 | 6.2403 | 5,689.4500 | 5.6895 | (8.827) | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 03/02/2022 | | | Bond Future | 11.8642 | 76.0238 | 11.6895 | 77.1124 | (1.473) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 4,613.1800 | 4.6132 | 5,153.0100 | 5.1530 | 11.702 | 0 | 0 | 0 |
| 2021/04/08 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 6,205.9000 | 6.2059 | 5,657.1100 | 5.6571 | (8.843) | 0 | 0 | 0 |
| 2021/04/08 | 2046 | 06/05/2021 | | | Bond Future | 103.9856 | 103.9856 | 103.9982 | 103.9982 | 0.012 | 0.0000 | 0.0000 | 15,133 |
| 2021/04/08 | 2046 | 05/08/2021 | | | Bond Future | 105.1047 | 105.1047 | 105.1168 | 105.1168 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2046 | 04/11/2021 | | | Bond Future | 104.4850 | 104.4850 | 104.4968 | 104.4968 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2046 | 03/02/2022 | | | Bond Future | 105.6791 | 105.6791 | 105.6910 | 105.6910 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2050 | 06/05/2021 | | | Bond Future | 106.6544 | 106.6544 | 106.7665 | 106.7665 | 0.105 | 0.0000 | 0.0000 | 11,044 |
| 2021/04/08 | 2050 | 05/08/2021 | | | Bond Future | 105.8800 | 105.8800 | 105.9927 | 105.9927 | 0.106 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2050 | 04/11/2021 | | | Bond Future | 107.0716 | 107.0716 | 107.1853 | 107.1853 | 0.106 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 2050 | 03/02/2022 | | | Bond Future | 106.3531 | 106.3531 | 106.4679 | 106.4679 | 0.108 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 8607 | 21/12/2026 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | AL37 | 06/05/2021 | | | Index Future | 780.6340 | 780.6340 | 780.5430 | 780.5430 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | AL37 | 05/08/2021 | | | Index Future | 788.7510 | 788.7510 | 788.6560 | 788.6560 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | AL37 | 04/11/2021 | | | Index Future | 797.5230 | 797.5230 | 797.4240 | 797.4240 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | AL37 | 03/02/2022 | | | Index Future | 806.4460 | 806.4460 | 806.3450 | 806.3450 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | AL7T | 06/05/2021 | | | Index Future | 861.6830 | 861.6830 | 866.5300 | 866.5300 | 0.563 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | AL7T | 05/08/2021 | | | Index Future | 870.6430 | 870.6430 | 875.5360 | 875.5360 | 0.562 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | AL7T | 04/11/2021 | | | Index Future | 880.3270 | 880.3270 | 885.2710 | 885.2710 | 0.562 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | AL7T | 03/02/2022 | | | Index Future | 890.1760 | 890.1760 | 895.1740 | 895.1740 | 0.561 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | ALBI | 06/05/2021 | | | Index Future | 758.9590 | 758.9590 | 764.2460 | 764.2460 | 0.697 | 0.0000 | 0.0000 | 299 |
| 2021/04/08 | ALBI | 05/08/2021 | | | Index Future | 766.8510 | 766.8510 | 772.1900 | 772.1900 | 0.696 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | ALBI | 04/11/2021 | | | Index Future | 775.3800 | 775.3800 | 780.7750 | 780.7750 | 0.696 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | ALBI | 03/02/2022 | | | Index Future | 784.0550 | 784.0550 | 789.5100 | 789.5100 | 0.696 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C186 | 21/12/2026 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | ES33 | 06/05/2021 | | | Bond Future | 11.7374 | 73.8681 | 11.5979 | 74.5910 | (1.189) | 0.0000 | 0.0000 | 350 |
| 2021/04/08 | ES33 | 05/08/2021 | | | Bond Future | 12.0033 | 74.6630 | 11.8577 | 75.3933 | (1.213) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | ES33 | 04/11/2021 | | | Bond Future | 12.2690 | 71.7280 | 12.1172 | 72.4664 | (1.238) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | ES33 | 03/02/2022 | | | Bond Future | 12.5561 | 72.5482 | 12.3974 | 73.2949 | (1.264) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | ES42 | 06/05/2021 | | | Bond Future | 12.1847 | 72.6570 | 12.0349 | 73.5268 | (1.230) | 0.0000 | 0.0000 | 4,779 |
| 2021/04/08 | ES42 | 05/08/2021 | | | Bond Future | 12.4344 | 73.4391 | 12.2779 | 74.3179 | (1.259) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | ES42 | 04/11/2021 | | | Bond Future | 12.6860 | 70.0077 | 12.5223 | 70.8962 | (1.291) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | ES42 | 03/02/2022 | | | Bond Future | 12.9486 | 70.8085 | 12.7773 | 71.7071 | (1.323) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | GOVI | 06/05/2021 | 678.68 | Call | GOVI | 712,690.0000 | 71.2690 | 763,700.0000 | 76.3700 | 7.157 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 06/05/2021 | 678.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 06/05/2021 | 678.67 | Call | GOVI | 712,790.0000 | 71.2790 | 763,800.0000 | 76.3800 | 7.156 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 06/05/2021 | | | GOVI | 749.9490 | 749.9490 | 755.0500 | 755.0500 | 0.680 | 0.0000 | 0.0000 | 988 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | GOVI | 06/05/2021 | 678.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 06/05/2021 | 678.69 | Call | GOVI | 712,590.0000 | 71.2590 | 763,600.0000 | 76.3600 | 7.158 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 06/05/2021 | 678.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 05/08/2021 | 719.14 | Call | GOVI | 386,070.0000 | 38.6070 | 437,580.0000 | 43.7580 | 13.342 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 05/08/2021 | 719.14 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 05/08/2021 | 719.13 | Call | GOVI | 386,170.0000 | 38.6170 | 437,680.0000 | 43.7680 | 13.339 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 05/08/2021 | 719.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 05/08/2021 | | | GOVI | 757.7470 | 757.7470 | 762.8980 | 762.8980 | 0.680 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | GOVI | 05/08/2021 | 719.15 | Call | GOVI | 385,970.0000 | 38.5970 | 437,480.0000 | 43.7480 | 13.346 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 05/08/2021 | 719.15 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 04/11/2021 | 728.41 | Call | GOVI | 377,640.0000 | 37.7640 | 429,700.0000 | 42.9700 | 13.786 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 04/11/2021 | 728.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 04/11/2021 | 728.40 | Call | GOVI | 377,740.0000 | 37.7740 | 429,800.0000 | 42.9800 | 13.782 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 04/11/2021 | 728.40 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 04/11/2021 | | | GOVI | 766.1740 | 766.1740 | 771.3800 | 771.3800 | 0.679 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | GOVI | 04/11/2021 | 728.42 | Call | GOVI | 377,540.0000 | 37.7540 | 429,600.0000 | 42.9600 | 13.789 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 04/11/2021 | 728.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 180,140.0000 | 18.0140 | 127,510.0000 | 12.7510 | (29.216) | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 03/02/2022 | | | GOVI | 774.7460 | 774.7460 | 780.0090 | 780.0090 | 0.679 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 180,040.0000 | 18.0040 | 127,410.0000 | 12.7410 | (29.232) | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 179,940.0000 | 17.9940 | 127,310.0000 | 12.7310 | (29.249) | 0 | 0 | 0 |
| 2021/04/08 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IGOV | 06/05/2021 | | | Index Future | 280.4350 | 280.4350 | 280.5070 | 280.5070 | 0.026 | 0.0000 | 0.0000 | 897 |
| 2021/04/08 | IGOV | 05/08/2021 | | | Index Future | 283.4200 | 283.4200 | 283.4920 | 283.4920 | 0.025 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IGOV | 04/11/2021 | | | Index Future | 286.6410 | 286.6410 | 286.7130 | 286.7130 | 0.025 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IGOV | 03/02/2022 | | | Index Future | 289.9160 | 289.9160 | 289.9880 | 289.9880 | 0.025 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS05 | 15/06/2021 | | | Interest Rate Swap | 90.4300 | 90.4300 | 90.4300 | 90.4300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS05 | 21/09/2021 | | | Interest Rate Swap | 89.4300 | 89.4300 | 89.4300 | 89.4300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.7400 | 90.7400 | 90.7400 | 90.7400 | 0.000 | 0.0000 | 0.0000 | 51 |
| 2021/04/08 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.2100 | 90.2100 | 90.2100 | 90.2100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.4200 | 90.4200 | 90.4100 | 90.4100 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.6500 | 93.6500 | 93.6300 | 93.6300 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.2600 | 94.2600 | 94.2300 | 94.2300 | (0.032) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.7600 | 86.7600 | 86.7300 | 86.7300 | (0.035) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.4000 | 92.4000 | 92.3500 | 92.3500 | (0.054) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS10 | 17/12/2025 | | | Interest Rate Swap | 81.2100 | 81.2100 | 81.0200 | 81.0200 | (0.234) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS10 | 16/03/2026 | | | Interest Rate Swap | 77.8600 | 77.8600 | 77.6600 | 77.6600 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS10 | 15/06/2026 | | | Interest Rate Swap | 76.4000 | 76.4000 | 76.1800 | 76.1800 | (0.288) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS10 | 21/09/2026 | | | Interest Rate Swap | 78.5600 | 78.5600 | 78.3200 | 78.3200 | (0.305) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS10 | 21/12/2026 | | | Interest Rate Swap | 82.6900 | 82.6900 | 82.4400 | 82.4400 | (0.302) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | IS10 | 15/03/2027 | | | Interest Rate Swap | 81.3100 | 81.3100 | 81.0400 | 81.0400 | (0.332) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS10 | 21/06/2027 | | | Interest Rate Swap | 83.4900 | 83.4900 | 83.2100 | 83.2100 | (0.335) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS10 | 20/09/2027 | | | Interest Rate Swap | 89.3900 | 89.3900 | 89.0900 | 89.0900 | (0.336) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS10 | 20/12/2027 | | | Interest Rate Swap | 89.9000 | 89.9000 | 89.5800 | 89.5800 | (0.356) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS10 | 22/03/2028 | | | Interest Rate Swap | 83.0500 | 83.0500 | 82.7100 | 82.7100 | (0.409) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS10 | 20/06/2028 | | | Interest Rate Swap | 90.9300 | 90.9300 | 90.5900 | 90.5900 | (0.374) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | JBAF | 21/04/2021 | | | Jibar Tradeable Future | 3.6850 | 96.3150 | 3.6750 | 96.3250 | (0.271) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | JBAF | 19/05/2021 | | | Jibar Tradeable Future | 3.7100 | 96.2900 | 3.7000 | 96.3000 | (0.270) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | JBAF | 15/06/2021 | | | Jibar Tradeable Future | 3.7450 | 96.2550 | 3.7450 | 96.2550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | JBAF | 21/07/2021 | | | Jibar Tradeable Future | 3.7800 | 96.2200 | 3.7700 | 96.2300 | (0.265) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | JBAF | 18/08/2021 | | | Jibar Tradeable Future | 3.8400 | 96.1600 | 3.8400 | 96.1600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | JBAF | 15/09/2021 | | | Jibar Tradeable Future | 3.8750 | 96.1250 | 3.8750 | 96.1250 | 0.000 | 0.0000 | 0.0000 | 30,000 |
| 2021/04/08 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 4.1400 | 95.8600 | 4.1400 | 95.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.2550 | 95.7450 | 4.2500 | 95.7500 | (0.118) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.7000 | 95.3000 | 4.7000 | 95.3000 | 0.000 | 0.0000 | 0.0000 | 471 |
| 2021/04/08 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 4.8200 | 95.1800 | 4.8200 | 95.1800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 5.2100 | 94.7900 | 5.2150 | 94.7850 | 0.096 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 5.3200 | 94.6800 | 5.3100 | 94.6900 | (0.188) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R023 | 06/05/2021 | 7.58 | Call | Bond Future | 4,016.8200 | 4.0168 | 4,075.1200 | 4.0751 | 1.451 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 06/05/2021 | 7.58 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 06/05/2021 | | | Bond Future | 5.2257 | 105.7977 | 5.1924 | 105.8560 | (0.637) | 0.0000 | 0.0000 | 40,196 |
| 2021/04/08 | R023 | 06/05/2021 | 7.57 | Call | Bond Future | 4,000.1900 | 4.0002 | 4,058.4900 | 4.0585 | 1.457 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 06/05/2021 | 7.57 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 06/05/2021 | 7.56 | Call | Bond Future | 3,983.5600 | 3.9836 | 4,041.8600 | 4.0419 | 1.464 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 06/05/2021 | 7.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 05/08/2021 | 5.30 | Call | Bond Future | 404.4600 | 0.4045 | 429.4900 | 0.4295 | 6.188 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 05/08/2021 | 5.30 | Put | Bond Future | 553.4700 | 0.5535 | 520.0600 | 0.5201 | (6.036) | 0 | 0 | 0 |
| 2021/04/08 | R023 | 05/08/2021 | 5.29 | Call | Bond Future | 396.7500 | 0.3967 | 421.4900 | 0.4215 | 6.236 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 05/08/2021 | 5.29 | Put | Bond Future | 560.8700 | 0.5609 | 527.1700 | 0.5272 | (6.009) | 0 | 0 | 0 |
| 2021/04/08 | R023 | 05/08/2021 | | | Bond Future | 5.3988 | 106.9097 | 5.3600 | 106.9681 | (0.718) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R023 | 05/08/2021 | 5.31 | Call | Bond Future | 412.2300 | 0.4122 | 437.5600 | 0.4376 | 6.145 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 05/08/2021 | 5.31 | Put | Bond Future | 546.1400 | 0.5461 | 513.0300 | 0.5130 | (6.063) | 0 | 0 | 0 |
| 2021/04/08 | R023 | 04/11/2021 | 4.91 | Call | Bond Future | 192.4500 | 0.1925 | 206.7500 | 0.2068 | 7.431 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 04/11/2021 | 4.91 | Put | Bond Future | 1,052.3600 | 1.0524 | 1,007.9600 | 1.0080 | (4.219) | 0 | 0 | 0 |
| 2021/04/08 | R023 | 04/11/2021 | 4.90 | Call | Bond Future | 186.2600 | 0.1863 | 200.2900 | 0.2003 | 7.532 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 04/11/2021 | 4.90 | Put | Bond Future | 1,059.0100 | 1.0590 | 1,014.3400 | 1.0143 | (4.218) | 0 | 0 | 0 |
| 2021/04/08 | R023 | 04/11/2021 | | | Bond Future | 5.5836 | 104.1798 | 5.5373 | 104.2385 | (0.828) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R023 | 04/11/2021 | 4.92 | Call | Bond Future | 198.7400 | 0.1987 | 213.3000 | 0.2133 | 7.326 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 04/11/2021 | 4.92 | Put | Bond Future | 1,045.8100 | 1.0458 | 1,001.6700 | 1.0017 | (4.221) | 0 | 0 | 0 |
| 2021/04/08 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 240.2800 | 0.2403 | 256.6500 | 0.2566 | 6.813 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 1,046.2300 | 1.0462 | 1,003.3700 | 1.0034 | (4.097) | 0 | 0 | 0 |
| 2021/04/08 | R023 | 03/02/2022 | | | Bond Future | 5.8623 | 105.3460 | 5.8045 | 105.4053 | (0.986) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 236.7600 | 0.2368 | 252.9700 | 0.2530 | 6.847 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 1,053.0800 | 1.0531 | 1,010.0600 | 1.0101 | (4.085) | 0 | 0 | 0 |
| 2021/04/08 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 232.9600 | 0.2330 | 249.0000 | 0.2490 | 6.885 | 0 | 0 | 0 |
| 2021/04/08 | R023 | 03/02/2022 | 5.06 | Put | Bond Future | 1,059.6400 | 1.0596 | 1,016.4500 | 1.0164 | (4.076) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 12.36 | Put | Bond Future | 89.6700 | 0.0897 | 54.7900 | 0.0548 | (38.898) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 12.37 | Call | Bond Future | 9,041.3800 | 9.0414 | 9,864.6800 | 9.8647 | 9.106 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 12.35 | Put | Bond Future | 92.1600 | 0.0922 | 56.4300 | 0.0564 | (38.770) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 10.55 | Call | Bond Future | 1,164.8000 | 1.1648 | 1,469.9900 | 1.4700 | 26.201 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 10.55 | Put | Bond Future | 3,043.8000 | 3.0438 | 2,491.6300 | 2.4916 | (18.141) | 0 | 0 | 500 |
| 2021/04/08 | R035 | 06/05/2021 | 10.05 | Put | Bond Future | 5,584.7600 | 5.5848 | 4,848.0800 | 4.8481 | (13.191) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 10.05 | Call | Bond Future | 339.8000 | 0.3398 | 460.4800 | 0.4605 | 35.515 | 0 | 0 | 500 |
| 2021/04/08 | R035 | 06/05/2021 | 10.40 | Put | Bond Future | 3,711.4600 | 3.7115 | 3,096.4000 | 3.0964 | (16.572) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 12.91 | Put | Bond Future | 17.4100 | 0.0174 | 9.3600 | 0.0094 | (46.238) | 0 | 0 | 600 |
| 2021/04/08 | R035 | 06/05/2021 | 11.55 | Call | Bond Future | 4,890.3400 | 4.8903 | 5,582.5700 | 5.5826 | 14.155 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 11.55 | Put | Bond Future | 558.3100 | 0.5583 | 393.1800 | 0.3932 | (29.577) | 0 | 0 | 1,650 |
| 2021/04/08 | R035 | 06/05/2021 | 12.77 | Call | Bond Future | 11,095.4400 | 11.0954 | 11,940.7700 | 11.9408 | 7.619 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 12.77 | Put | Bond Future | 27.1000 | 0.0271 | 15.0700 | 0.0151 | (44.391) | 0 | 0 | 1,650 |
| 2021/04/08 | R035 | 06/05/2021 | 10.24 | Put | Bond Future | 4,514.1500 | 4.5142 | 3,838.0100 | 3.8380 | (14.978) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 10.24 | Call | Bond Future | 569.8400 | 0.5698 | 751.0600 | 0.7511 | 31.802 | 0 | 0 | 223 |
| 2021/04/08 | R035 | 06/05/2021 | | | Bond Future | 10.8414 | 87.7941 | 10.7073 | 88.6514 | (1.237) | 0.0000 | 0.0000 | 98,611 |
| 2021/04/08 | R035 | 06/05/2021 | 12.36 | Call | Bond Future | 8,989.8100 | 8.9898 | 9,812.2900 | 9.8123 | 9.149 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 12.37 | Put | Bond Future | 87.2400 | 0.0872 | 53.1800 | 0.0532 | (39.042) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 12.35 | Call | Bond Future | 8,938.2500 | 8.9383 | 9,759.8800 | 9.7599 | 9.192 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 11.05 | Call | Bond Future | 2,712.9400 | 2.7129 | 3,235.5700 | 3.2356 | 19.264 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 11.05 | Put | Bond Future | 1,403.1700 | 1.4032 | 1,068.4400 | 1.0684 | (23.855) | 0 | 0 | 500 |
| 2021/04/08 | R035 | 06/05/2021 | 10.40 | Call | Bond Future | 841.7900 | 0.8418 | 1,084.0900 | 1.0841 | 28.784 | 0 | 0 | 600 |
| 2021/04/08 | R035 | 06/05/2021 | 11.15 | Put | Bond Future | 1,177.2400 | 1.1772 | 882.3500 | 0.8823 | (25.049) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 11.15 | Call | Bond Future | 3,104.4500 | 3.1044 | 3,666.9200 | 3.6669 | 18.118 | 0 | 0 | 600 |
| 2021/04/08 | R035 | 06/05/2021 | 12.91 | Call | Bond Future | 11,805.1400 | 11.8051 | 12,654.4500 | 12.6544 | 7.194 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 10.81 | Put | Bond Future | 2,081.4500 | 2.0815 | 1,643.8100 | 1.6438 | (21.026) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 10.81 | Call | Bond Future | 1,882.0300 | 1.8820 | 2,301.7500 | 2.3018 | 22.301 | 0 | 0 | 1,650 |
| 2021/04/08 | R035 | 06/05/2021 | 12.02 | Call | Bond Future | 7,246.6400 | 7.2466 | 8,029.6100 | 8.0296 | 10.805 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 12.02 | Put | Bond Future | 216.5300 | 0.2165 | 142.1400 | 0.1421 | (34.356) | 0 | 0 | 223 |
| 2021/04/08 | R035 | 06/05/2021 | 11.32 | Call | Bond Future | 3,825.2100 | 3.8252 | 4,449.1200 | 4.4491 | 16.310 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 06/05/2021 | 11.32 | Put | Bond Future | 863.4000 | 0.8634 | 629.9500 | 0.6299 | (27.038) | 0 | 0 | 223 |
| 2021/04/08 | R035 | 05/08/2021 | 11.37 | Call | Bond Future | 4,789.7500 | 4.7898 | 5,305.7700 | 5.3058 | 10.773 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 05/08/2021 | 11.37 | Put | Bond Future | 2,974.0400 | 2.9740 | 2,624.1400 | 2.6241 | (11.765) | 0 | 0 | 100 |
| 2021/04/08 | R035 | 05/08/2021 | 5.31 | Call | Bond Future | 0.0200 | 0.0000 | 0.0200 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 05/08/2021 | 5.31 | Put | Bond Future | 49,373.9000 | 49.3739 | 48,507.9800 | 48.5080 | (1.754) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 05/08/2021 | | | Bond Future | 11.0702 | 88.7168 | 10.9305 | 89.5827 | (1.262) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R035 | 05/08/2021 | 10.77 | Call | Bond Future | 2,897.8100 | 2.8978 | 3,280.5800 | 3.2806 | 13.209 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 05/08/2021 | 10.77 | Put | Bond Future | 4,774.7600 | 4.7748 | 4,291.6100 | 4.2916 | (10.119) | 0 | 0 | 100 |
| 2021/04/08 | R035 | 05/08/2021 | 10.02 | Put | Bond Future | 8,101.6200 | 8.1016 | 7,451.1100 | 7.4511 | (8.029) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 05/08/2021 | 10.02 | Call | Bond Future | 1,264.2900 | 1.2643 | 1,479.7000 | 1.4797 | 17.038 | 0 | 0 | 100 |
| 2021/04/08 | R035 | 05/08/2021 | 5.30 | Call | Bond Future | 0.0100 | 0.0000 | 0.0200 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 05/08/2021 | 5.30 | Put | Bond Future | 49,490.4700 | 49.4905 | 48,624.5600 | 48.6246 | (1.750) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 05/08/2021 | 5.29 | Call | Bond Future | 0.0100 | 0.0000 | 0.0200 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 05/08/2021 | 5.29 | Put | Bond Future | 49,607.1800 | 49.6072 | 48,741.2700 | 48.7413 | (1.746) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | R035 | 04/11/2021 | 10.12 | Put | Bond Future | 9,423.7800 | 9.4238 | 8,803.6100 | 8.8036 | (6.581) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 04/11/2021 | 10.12 | Call | Bond Future | 1,948.2200 | 1.9482 | 2,203.1500 | 2.2031 | 13.085 | 0 | 0 | 400 |
| 2021/04/08 | R035 | 04/11/2021 | 10.62 | Put | Bond Future | 7,115.8500 | 7.1159 | 6,582.1400 | 6.5821 | (7.500) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 04/11/2021 | 10.62 | Call | Bond Future | 2,931.2000 | 2.9312 | 3,272.5900 | 3.2726 | 11.647 | 0 | 0 | 400 |
| 2021/04/08 | R035 | 04/11/2021 | 11.75 | Put | Bond Future | 3,622.4200 | 3.6224 | 3,285.6600 | 3.2857 | (9.297) | 0 | 0 | 782 |
| 2021/04/08 | R035 | 04/11/2021 | 11.08 | Call | Bond Future | 4,153.5200 | 4.1535 | 4,578.8300 | 4.5788 | 10.240 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 04/11/2021 | 11.08 | Put | Bond Future | 5,459.8200 | 5.4598 | 5,010.0300 | 5.0100 | (8.238) | 0 | 0 | 782 |
| 2021/04/08 | R035 | 04/11/2021 | 10.23 | Put | Bond Future | 8,872.8200 | 8.8728 | 8,270.7500 | 8.2708 | (6.786) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 04/11/2021 | 12.53 | Call | Bond Future | 9,197.9400 | 9.1979 | 9,840.8500 | 9.8409 | 6.990 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 04/11/2021 | 12.53 | Put | Bond Future | 2,281.6600 | 2.2817 | 2,049.4700 | 2.0495 | (10.176) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 04/11/2021 | | | Bond Future | 11.2963 | 85.2196 | 11.1509 | 86.0947 | (1.288) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R035 | 04/11/2021 | 13.82 | Call | Bond Future | 14,091.9600 | 14.0920 | 14,862.9000 | 14.8629 | 5.471 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 04/11/2021 | 13.82 | Put | Bond Future | 816.8600 | 0.8169 | 712.7000 | 0.7127 | (12.751) | 0 | 0 | 400 |
| 2021/04/08 | R035 | 04/11/2021 | 11.75 | Call | Bond Future | 6,268.8100 | 6.2688 | 6,807.1500 | 6.8072 | 8.588 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 04/11/2021 | 10.23 | Call | Bond Future | 2,136.2700 | 2.1363 | 2,409.3000 | 2.4093 | 12.781 | 0 | 0 | 782 |
| 2021/04/08 | R035 | 04/11/2021 | 12.52 | Call | Bond Future | 9,162.0700 | 9.1621 | 9,803.7200 | 9.8037 | 7.003 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 04/11/2021 | 12.52 | Put | Bond Future | 2,298.4000 | 2.2984 | 2,064.9500 | 2.0650 | (10.157) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 04/11/2021 | 12.51 | Call | Bond Future | 9,126.2500 | 9.1263 | 9,766.6300 | 9.7666 | 7.017 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 04/11/2021 | 12.51 | Put | Bond Future | 2,315.2500 | 2.3153 | 2,080.5300 | 2.0805 | (10.138) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 03/02/2022 | 11.39 | Call | Bond Future | 4,550.5400 | 4.5505 | 4,997.7900 | 4.9978 | 9.829 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 03/02/2022 | 11.39 | Put | Bond Future | 5,430.2600 | 5.4303 | 4,992.6800 | 4.9927 | (8.058) | 0 | 0 | 683 |
| 2021/04/08 | R035 | 03/02/2022 | 10.65 | Call | Bond Future | 2,708.1500 | 2.7081 | 3,028.9700 | 3.0290 | 11.846 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 4,104.5700 | 4.1046 | 4,524.8600 | 4.5249 | 10.240 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 5,931.8000 | 5.9318 | 5,467.2600 | 5.4673 | (7.831) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 4,077.4200 | 4.0774 | 4,496.0000 | 4.4960 | 10.266 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 5,964.3900 | 5.9644 | 5,498.1400 | 5.4981 | (7.817) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 03/02/2022 | | | Bond Future | 11.5409 | 86.1738 | 11.3891 | 87.0586 | (1.315) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R035 | 03/02/2022 | 10.65 | Put | Bond Future | 8,104.2100 | 8.1042 | 7,540.2000 | 7.5402 | (6.959) | 0 | 0 | 683 |
| 2021/04/08 | R035 | 03/02/2022 | 9.70 | Put | Bond Future | 12,981.2800 | 12.9813 | 12,276.1000 | 12.2761 | (5.432) | 0 | 0 | 0 |
| 2021/04/08 | R035 | 03/02/2022 | 9.70 | Call | Bond Future | 1,253.8000 | 1.2538 | 1,433.4500 | 1.4334 | 14.328 | 0 | 0 | 683 |
| 2021/04/08 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 4,131.8000 | 4.1318 | 4,553.7900 | 4.5538 | 10.213 | 0 | 0 | 0 |
| 2021/04/08 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 5,899.3600 | 5.8994 | 5,436.5200 | 5.4365 | (7.846) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 06/05/2021 | 10.77 | Call | Bond Future | 14,985.9700 | 14.9860 | 14,971.8400 | 14.9718 | (0.094) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 06/05/2021 | 10.77 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | R186 | 06/05/2021 | 10.76 | Call | Bond Future | 14,944.9200 | 14.9449 | 14,930.7900 | 14.9308 | (0.095) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 06/05/2021 | 10.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | R186 | 06/05/2021 | 7.60 | Put | Bond Future | 834.6800 | 0.8347 | 820.1100 | 0.8201 | (1.746) | 0 | 0 | 5,000 |
| 2021/04/08 | R186 | 06/05/2021 | 7.60 | Call | Bond Future | 1,645.4400 | 1.6454 | 1,616.7400 | 1.6167 | (1.744) | 0 | 0 | 5,000 |
| 2021/04/08 | R186 | 06/05/2021 | | | Bond Future | 7.4340 | 117.9136 | 7.4369 | 117.8994 | 0.039 | 0.0000 | 0.0000 | 107,199 |
| 2021/04/08 | R186 | 06/05/2021 | 10.78 | Call | Bond Future | 15,027.0000 | 15.0270 | 15,012.8700 | 15.0129 | (0.094) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 06/05/2021 | 10.78 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | R186 | 06/05/2021 | 7.30 | Call | Bond Future | 890.8000 | 0.8908 | 864.7200 | 0.8647 | (2.928) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 06/05/2021 | 7.30 | Put | Bond Future | 1,550.8800 | 1.5509 | 1,538.9300 | 1.5389 | (0.771) | 0 | 0 | 15,177 |
| 2021/04/08 | R186 | 05/08/2021 | 8.62 | Call | Bond Future | 5,224.8400 | 5.2248 | 5,205.9800 | 5.2060 | (0.361) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 05/08/2021 | 8.62 | Put | Bond Future | 729.7100 | 0.7297 | 725.6900 | 0.7257 | (0.551) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 05/08/2021 | 8.61 | Call | Bond Future | 5,189.2900 | 5.1893 | 5,170.4200 | 5.1704 | (0.364) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 05/08/2021 | 8.61 | Put | Bond Future | 738.5000 | 0.7385 | 734.4700 | 0.7345 | (0.546) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | R186 | 05/08/2021 | | | Bond Future | | 7.6315 | | 113.8727 | | | | 0 |
| 2021/04/08 | R186 | 05/08/2021 | 8.63 | Call | Bond Future | 5,260.6300 | | 5,241.7800 | | (0.358) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 05/08/2021 | 8.63 | Put | Bond Future | 721.2000 | | 717.1900 | | (0.556) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 04/11/2021 | 8.10 | Call | Bond Future | 3,392.6700 | | 3,377.3200 | | (0.452) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 04/11/2021 | 8.10 | Put | Bond Future | 2,181.1800 | | 2,181.2100 | | 0.001 | 0 | 0 | 0 |
| 2021/04/08 | R186 | 04/11/2021 | 8.09 | Call | Bond Future | 3,367.2900 | | 3,351.9700 | | (0.455) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 04/11/2021 | 8.09 | Put | Bond Future | 2,199.5400 | | 2,199.6000 | | 0.003 | 0 | 0 | 0 |
| 2021/04/08 | R186 | 04/11/2021 | | | Bond Future | 7.8249 | | 7.8284 | | 0.044 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R186 | 04/11/2021 | 8.11 | Call | Bond Future | 3,418.1600 | | 3,402.7700 | | (0.450) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 04/11/2021 | 8.11 | Put | Bond Future | 2,162.9400 | | 2,162.9300 | | 0.000 | 0 | 0 | 0 |
| 2021/04/08 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 1,455.2600 | | 1,445.9000 | | (0.643) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 4,624.4500 | | 4,630.8400 | | 0.138 | 0 | 0 | 0 |
| 2021/04/08 | R186 | 03/02/2022 | | | Bond Future | 8.0410 | | 8.0448 | | 0.047 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 1,426.0500 | | 1,416.8000 | | (0.649) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 4,682.3500 | | 4,688.8500 | | 0.139 | 0 | 0 | 0 |
| 2021/04/08 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 1,440.6100 | | 1,431.3000 | | (0.646) | 0 | 0 | 0 |
| 2021/04/08 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 4,653.3500 | | 4,659.7900 | | 0.138 | 0 | 0 | 0 |
| 2021/04/08 | R197 | 06/05/2021 | | | Bond Future | 321.0410 | | 321.0557 | | 0.005 | 0.0000 | 0.0000 | 2,993 |
| 2021/04/08 | R197 | 05/08/2021 | | | Bond Future | 316.5159 | | 316.5293 | | 0.004 | 0.0000 | 0.0000 | 13 |
| 2021/04/08 | R197 | 04/11/2021 | | | Bond Future | 320.0778 | | 320.0904 | | 0.004 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R197 | 03/02/2022 | | | Bond Future | 315.6595 | | 315.6717 | | 0.004 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R202 | 06/05/2021 | | | Bond Future | 230.9127 | | 230.9391 | | 0.011 | 0.0000 | 0.0000 | 9,281 |
| 2021/04/08 | R202 | 05/08/2021 | | | Bond Future | 229.1592 | | 229.1848 | | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R202 | 04/11/2021 | | | Bond Future | 231.7377 | | 231.7629 | | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R202 | 03/02/2022 | | | Bond Future | 230.0962 | | 230.1212 | | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 12.23 | Call | Bond Future | 7,506.7400 | | 8,234.1200 | | 9.690 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 12.23 | Put | Bond Future | 115.1000 | | 72.8500 | | (36.707) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 12.22 | Call | Bond Future | 7,463.2400 | | 8,189.7000 | | 9.734 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 12.22 | Put | Bond Future | 118.0000 | | 74.8300 | | (36.585) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 9.50 | Put | Bond Future | 7,645.7500 | | 6,917.7400 | | (9.522) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 9.50 | Call | Bond Future | 108.2300 | | 149.8500 | | 38.455 | 0 | 0 | 2,150 |
| 2021/04/08 | R209 | 06/05/2021 | 10.35 | Call | Bond Future | 883.8300 | | 1,119.9700 | | 26.718 | 0 | 0 | 500 |
| 2021/04/08 | R209 | 06/05/2021 | 9.75 | Put | Bond Future | 6,179.3800 | | 5,486.9300 | | (11.206) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 9.75 | Call | Bond Future | 219.9700 | | 297.1500 | | 35.087 | 0 | 0 | 4,050 |
| 2021/04/08 | R209 | 06/05/2021 | 11.00 | Call | Bond Future | 2,524.5700 | | 2,997.6100 | | 18.737 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 11.00 | Put | Bond Future | 1,266.4000 | | 969.8100 | | (23.420) | 0 | 0 | 3,500 |
| 2021/04/08 | R209 | 06/05/2021 | 10.00 | Put | Bond Future | 4,839.4700 | | 4,200.2400 | | (13.209) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 10.00 | Call | Bond Future | 411.2500 | | 541.6500 | | 31.708 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 12.25 | Call | Bond Future | 7,593.7800 | | 8,322.9400 | | 9.602 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 12.25 | Put | Bond Future | 109.4900 | | 69.0200 | | (36.962) | 0 | 0 | 8,350 |
| 2021/04/08 | R209 | 06/05/2021 | | | Bond Future | 10.7683 | | 10.6296 | | (1.288) | 0.0000 | 0.0000 | 26,085 |
| 2021/04/08 | R209 | 06/05/2021 | 12.24 | Call | Bond Future | 7,550.2600 | | 8,278.5400 | | 9.646 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 12.24 | Put | Bond Future | 112.2600 | | 70.9100 | | (36.834) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 10.35 | Put | Bond Future | 3,244.2000 | | 2,710.7100 | | (16.444) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 10.60 | Call | Bond Future | 1,397.2500 | | 1,723.7200 | | 23.365 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2021/04/08 | R209 | 06/05/2021 | 10.60 | Put | Bond Future | 2,332.6800 | | 2.3327 | 1,889.5200 | 1.8895 | (18.998) | 0 | 0 | 5,250 |
| 2021/04/08 | R209 | 06/05/2021 | 11.60 | Call | Bond Future | 4,793.9800 | | 4.7940 | 5,433.6500 | 5.4337 | 13.343 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 11.60 | Put | Bond Future | 433.6500 | | 0.4337 | 303.6900 | 0.3037 | (29.969) | 0 | 0 | 3,750 |
| 2021/04/08 | R209 | 06/05/2021 | 10.25 | Put | Bond Future | 3,662.5800 | | 3.6626 | 3,095.6600 | 3.0957 | (15.479) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 10.25 | Call | Bond Future | 720.2200 | | 0.7202 | 922.9300 | 0.9229 | 28.146 | 0 | 0 | 5,325 |
| 2021/04/08 | R209 | 06/05/2021 | 11.25 | Call | Bond Future | 3,399.9300 | | 3.3999 | 3,953.4600 | 3.9535 | 16.281 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 06/05/2021 | 11.25 | Put | Bond Future | 822.5400 | | 0.8225 | 606.4400 | 0.6064 | (26.272) | 0 | 0 | 9,150 |
| 2021/04/08 | R209 | 05/08/2021 | 11.81 | Call | Bond Future | 6,052.1900 | | 6.0522 | 6,603.3100 | 6.6033 | 9.106 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 05/08/2021 | 11.81 | Put | Bond Future | 1,765.1300 | | 1.7651 | 1,538.8100 | 1.5388 | (12.822) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 05/08/2021 | | | Bond Future | 10.9701 | | 68.2405 | 10.8262 | 69.0179 | (1.312) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R209 | 05/08/2021 | 11.80 | Call | Bond Future | 6,017.4300 | | 6.0174 | 6,567.1300 | 6.5671 | 9.135 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 05/08/2021 | 11.80 | Put | Bond Future | 1,779.0000 | | 1.7790 | 1,551.2600 | 1.5513 | (12.802) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 05/08/2021 | 11.79 | Call | Bond Future | 5,982.5700 | | 5.9826 | 6,530.8500 | 6.5309 | 9.165 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 05/08/2021 | 11.79 | Put | Bond Future | 1,792.8300 | | 1.7928 | 1,563.6700 | 1.5637 | (12.782) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 04/11/2021 | 10.50 | Call | Bond Future | 2,786.1700 | | 2.7862 | 3,102.5100 | 3.1025 | 11.354 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 04/11/2021 | 12.00 | Call | Bond Future | 6,817.7200 | | 6.8177 | 7,349.3500 | 7.3493 | 7.798 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 04/11/2021 | 12.00 | Put | Bond Future | 2,677.5800 | | 2.6776 | 2,423.4700 | 2.4235 | (9.490) | 0 | 0 | 6,500 |
| 2021/04/08 | R209 | 04/11/2021 | 12.19 | Call | Bond Future | 7,443.3100 | | 7.4433 | 7,996.0800 | 7.9961 | 7.426 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 04/11/2021 | 12.19 | Put | Bond Future | 2,411.0400 | | 2.4110 | 2,178.0700 | 2.1781 | (9.663) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 04/11/2021 | 12.17 | Call | Bond Future | 7,377.0000 | | 7.3770 | 7,927.6200 | 7.9276 | 7.464 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 04/11/2021 | | | Bond Future | 11.1684 | | 65.8521 | 11.0191 | 66.6378 | (1.336) | 0.0000 | 0.0000 | 2,255 |
| 2021/04/08 | R209 | 04/11/2021 | 10.50 | Put | Bond Future | 6,413.0900 | | 6.4131 | 5,943.6900 | 5.9437 | (7.319) | 0 | 0 | 6,500 |
| 2021/04/08 | R209 | 04/11/2021 | 9.50 | Put | Bond Future | 10,852.7200 | | 10.8527 | 10,241.4800 | 10.2415 | (5.632) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 04/11/2021 | 9.50 | Call | Bond Future | 1,243.3900 | | 1.2434 | 1,417.8900 | 1.4179 | 14.034 | 0 | 0 | 4,750 |
| 2021/04/08 | R209 | 04/11/2021 | 12.18 | Call | Bond Future | 7,410.1400 | | 7.4101 | 7,961.8400 | 7.9618 | 7.445 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 04/11/2021 | 12.18 | Put | Bond Future | 2,424.3500 | | 2.4244 | 2,190.3100 | 2.1903 | (9.654) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 04/11/2021 | 12.17 | Put | Bond Future | 2,437.7400 | | 2.4377 | 2,202.6200 | 2.2026 | (9.645) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 3,664.1100 | | 3.6641 | 4,041.1900 | 4.0412 | 10.291 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 5,466.1600 | | 5.4662 | 5,048.8000 | 5.0488 | (7.635) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 3,640.3800 | | 3.6404 | 4,015.9700 | 4.0160 | 10.317 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 03/02/2022 | 11.02 | Put | Bond Future | 5,495.3100 | | 5.4953 | 5,076.4600 | 5.0765 | (7.622) | 0 | 0 | 0 |
| 2021/04/08 | R209 | 03/02/2022 | | | Bond Future | 11.3777 | | 66.5895 | 11.2227 | 67.3840 | (1.362) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 3,687.9100 | | 3.6879 | 4,066.4800 | 4.0665 | 10.265 | 0 | 0 | 0 |
| 2021/04/08 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 5,437.1300 | | 5.4371 | 5,021.2600 | 5.0213 | (7.649) | 0 | 0 | 0 |
| 2021/04/08 | R210 | 06/05/2021 | | | Bond Future | 199.9228 | | 199.9228 | 199.9413 | 199.9413 | 0.009 | 0.0000 | 0.0000 | 1,487 |
| 2021/04/08 | R210 | 05/08/2021 | | | Bond Future | 202.0741 | | 202.0741 | 202.0919 | 202.0919 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R210 | 04/11/2021 | | | Bond Future | 201.6154 | | 201.6154 | 201.6328 | 201.6328 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R210 | 03/02/2022 | | | Bond Future | 203.9194 | | 203.9194 | 203.9367 | 203.9367 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R212 | 06/05/2021 | | | Bond Future | 171.7852 | | 171.7852 | 171.7894 | 171.7894 | 0.002 | 0.0000 | 0.0000 | 3,405 |
| 2021/04/08 | R212 | 05/08/2021 | | | Bond Future | 171.3085 | | 171.3085 | 171.3120 | 171.3120 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R212 | 04/11/2021 | | | Bond Future | 173.2365 | | 173.2365 | 173.2394 | 173.2394 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R213 | 06/05/2021 | 11.91 | Call | Bond Future | 10,494.2200 | | 10.4942 | 10,893.1600 | 10.8932 | 3.802 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 06/05/2021 | 11.91 | Put | Bond Future | 8.8600 | | 0.0089 | 5.7200 | 0.0057 | (35.440) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 06/05/2021 | | | Bond Future | 9.8174 | | 83.8658 | 9.7442 | 84.2679 | (0.746) | 0.0000 | 0.0000 | 9,143 |
| 2021/04/08 | R213 | 06/05/2021 | 11.90 | Call | Bond Future | 10,448.7600 | | 10.4488 | 10,847.6000 | 10.8476 | 3.817 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/04/08 | R213 | 06/05/2021 | 11.90 | Put | Bond Future | 9.1800 | 0.0092 | 5.9400 | 0.0059 | (35.294) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 06/05/2021 | 11.89 | Call | Bond Future | 10,403.2800 | 10.4033 | 10,802.0100 | 10.8020 | 3.833 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 06/05/2021 | 11.89 | Put | Bond Future | 9.5200 | 0.0095 | 6.1700 | 0.0062 | (35.189) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 05/08/2021 | 10.14 | Put | Bond Future | 2,877.2500 | 2.8773 | 2,684.4700 | 2.6845 | (6.700) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 05/08/2021 | 9.34 | Put | Bond Future | 5,389.8000 | 5.3898 | 5,110.5000 | 5.1105 | (5.182) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 05/08/2021 | 9.34 | Call | Bond Future | 1,605.3700 | 1.6054 | 1,731.9600 | 1.7320 | 7.885 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 05/08/2021 | 10.85 | Call | Bond Future | 5,733.4100 | 5.7334 | 6,015.6600 | 6.0157 | 4.923 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 05/08/2021 | 10.85 | Put | Bond Future | 1,543.0600 | 1.5431 | 1,419.4200 | 1.4194 | (8.013) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 05/08/2021 | 10.84 | Call | Bond Future | 5,697.2400 | 5.6972 | 5,978.6500 | 5.9787 | 4.939 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 05/08/2021 | 10.84 | Put | Bond Future | 1,556.4300 | 1.5564 | 1,431.9500 | 1.4319 | (7.998) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 05/08/2021 | | | Bond Future | 10.0326 | 84.7473 | 9.9563 | 85.1532 | (0.760) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R213 | 05/08/2021 | 10.78 | Call | Bond Future | 5,482.2600 | 5.4823 | 5,758.6000 | 5.7586 | 5.041 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 05/08/2021 | 10.78 | Put | Bond Future | 1,639.5700 | 1.6396 | 1,510.0200 | 1.5100 | (7.901) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 05/08/2021 | 10.14 | Call | Bond Future | 3,444.5000 | 3.4445 | 3,657.6100 | 3.6576 | 6.187 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 05/08/2021 | 10.86 | Call | Bond Future | 5,769.4900 | 5.7695 | 6,052.5700 | 6.0526 | 4.906 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 05/08/2021 | 10.86 | Put | Bond Future | 1,529.6400 | 1.5296 | 1,406.8300 | 1.4068 | (8.029) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 04/11/2021 | 11.10 | Put | Bond Future | 2,247.1800 | 2.2472 | 2,112.6300 | 2.1126 | (5.988) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 04/11/2021 | 11.11 | Call | Bond Future | 6,522.9300 | 6.5229 | 6,799.0800 | 6.7991 | 4.234 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 04/11/2021 | 11.09 | Put | Bond Future | 2,261.6200 | 2.2616 | 2,126.3900 | 2.1264 | (5.979) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 04/11/2021 | | | Bond Future | 10.2462 | 82.1515 | 10.1668 | 82.5616 | (0.775) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R213 | 04/11/2021 | 11.10 | Call | Bond Future | 6,489.1000 | 6.4891 | 6,764.5900 | 6.7646 | 4.245 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 04/11/2021 | 11.11 | Put | Bond Future | 2,233.0600 | 2.2331 | 2,099.1700 | 2.0992 | (5.996) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 04/11/2021 | 11.09 | Call | Bond Future | 6,455.5600 | 6.4556 | 6,730.3700 | 6.7304 | 4.257 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 03/02/2022 | 8.80 | Put | Bond Future | 10,076.8200 | 10.0768 | 9,747.5300 | 9.7475 | (3.268) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 03/02/2022 | 8.80 | Call | Bond Future | 1,118.7100 | 1.1187 | 1,203.9200 | 1.2039 | 7.617 | 0 | 0 | 102 |
| 2021/04/08 | R213 | 03/02/2022 | 9.58 | Put | Bond Future | 6,785.6000 | 6.7856 | 6,511.2700 | 6.5113 | (4.043) | 0 | 0 | 200 |
| 2021/04/08 | R213 | 03/02/2022 | 8.63 | Put | Bond Future | 10,890.6900 | 10.8907 | 10,551.2900 | 10.5513 | (3.116) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 03/02/2022 | 8.63 | Call | Bond Future | 955.2300 | 0.9552 | 1,030.3300 | 1.0303 | 7.862 | 0 | 0 | 200 |
| 2021/04/08 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 2,903.3500 | 2.9033 | 3,076.2100 | 3.0762 | 5.954 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 5,439.1400 | 5.4391 | 5,197.5000 | 5.1975 | (4.443) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 03/02/2022 | | | Bond Future | 10.4790 | 83.0713 | 10.3960 | 83.4858 | (0.792) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R213 | 03/02/2022 | 10.25 | Call | Bond Future | 3,518.3100 | 3.5183 | 3,713.6400 | 3.7136 | 5.552 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 03/02/2022 | 10.25 | Put | Bond Future | 4,669.2200 | 4.6692 | 4,450.0500 | 4.4500 | (4.694) | 0 | 0 | 102 |
| 2021/04/08 | R213 | 03/02/2022 | 9.76 | Call | Bond Future | 2,448.8300 | 2.4488 | 2,603.3000 | 2.6033 | 6.308 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 03/02/2022 | 9.76 | Put | Bond Future | 6,135.6700 | 6.1357 | 5,875.6400 | 5.8756 | (4.238) | 0 | 0 | 102 |
| 2021/04/08 | R213 | 03/02/2022 | 10.15 | Call | Bond Future | 3,283.3000 | 3.2833 | 3,470.3400 | 3.4703 | 5.697 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 03/02/2022 | 10.15 | Put | Bond Future | 4,943.6000 | 4.9436 | 4,716.1400 | 4.7161 | (4.601) | 0 | 0 | 200 |
| 2021/04/08 | R213 | 03/02/2022 | 9.58 | Call | Bond Future | 2,141.5700 | 2.1416 | 2,281.7400 | 2.2817 | 6.545 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 2,881.7100 | 2.8817 | 3,053.7300 | 3.0537 | 5.969 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 5,469.3700 | 5.4694 | 5,226.8900 | 5.2269 | (4.433) | 0 | 0 | 0 |
| 2021/04/08 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 2,860.1500 | 2.8601 | 3,031.3400 | 3.0313 | 5.985 | 0 | 0 | 0 |
| 2021/04/08 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 5,499.7300 | 5.4997 | 5,256.4200 | 5.2564 | (4.424) | 0 | 0 | 0 |
| 2021/04/08 | R214 | 06/05/2021 | 12.26 | Call | Bond Future | 6,247.4200 | 6.2474 | 6,997.5500 | 6.9975 | 12.007 | 0 | 0 | 0 |
| 2021/04/08 | R214 | 06/05/2021 | 12.26 | Put | Bond Future | 262.0400 | 0.2620 | 173.8700 | 0.1739 | (33.648) | 0 | 0 | 0 |
| 2021/04/08 | R214 | 06/05/2021 | 12.25 | Call | Bond Future | 6,205.5800 | 6.2056 | 6,954.1300 | 6.9541 | 12.063 | 0 | 0 | 0 |
| 2021/04/08 | R214 | 06/05/2021 | 12.25 | Put | Bond Future | 267.7100 | 0.2677 | 177.9600 | 0.1780 | (33.525) | 0 | 0 | 0 |
| 2021/04/08 | R214 | 06/05/2021 | | | Bond Future | 11.0972 | 64.7037 | 10.9483 | 65.5420 | (1.341) | 0.0000 | 0.0000 | 15,384 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2021/04/08 | R214 | 06/05/2021 | 12.27 | Call | Bond Future | 6,289.2800 | 6.2893 | 7,040.9800 | 7.0410 | 11.952 | 0 | 0 | 0 |
| 2021/04/08 | R214 | 06/05/2021 | 12.27 | Put | Bond Future | 256.4600 | 0.2565 | 169.8600 | 0.1699 | (33.767) | 0 | 0 | 0 |
| 2021/04/08 | R214 | 05/08/2021 | 12.03 | Put | Bond Future | 2,033.1300 | 2.0331 | 1,768.4800 | 1.7685 | (13.017) | 0 | 0 | 0 |
| 2021/04/08 | R214 | 05/08/2021 | 12.01 | Call | Bond Future | 5,748.7100 | 5.7487 | 6,327.7200 | 6.3277 | 10.072 | 0 | 0 | 0 |
| 2021/04/08 | R214 | 05/08/2021 | | | Bond Future | 11.2958 | 65.3838 | 11.1411 | 66.2306 | (1.369) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R214 | 05/08/2021 | 12.02 | Call | Bond Future | 5,782.5500 | 5.7825 | 6,363.1300 | 6.3631 | 10.040 | 0 | 0 | 0 |
| 2021/04/08 | R214 | 05/08/2021 | 12.02 | Put | Bond Future | 2,048.2700 | 2.0483 | 1,782.0500 | 1.7821 | (12.997) | 0 | 0 | 0 |
| 2021/04/08 | R214 | 05/08/2021 | 12.03 | Call | Bond Future | 5,816.4300 | 5.8164 | 6,398.5800 | 6.3986 | 10.009 | 0 | 0 | 0 |
| 2021/04/08 | R214 | 05/08/2021 | 12.01 | Put | Bond Future | 2,063.5100 | 2.0635 | 1,795.7200 | 1.7957 | (12.977) | 0 | 0 | 0 |
| 2021/04/08 | R214 | 04/11/2021 | 12.47 | Call | Bond Future | 7,364.0000 | 7.3640 | 7,962.3700 | 7.9624 | 8.126 | 0 | 0 | 0 |
| 2021/04/08 | R214 | 04/11/2021 | 12.46 | Call | Bond Future | 7,331.6100 | 7.3316 | 7,928.8200 | 7.9288 | 8.146 | 0 | 0 | 0 |
| 2021/04/08 | R214 | 04/11/2021 | 12.46 | Put | Bond Future | 2,542.3900 | 2.5424 | 2,283.7100 | 2.2837 | (10.175) | 0 | 0 | 0 |
| 2021/04/08 | R214 | 04/11/2021 | | | Bond Future | 11.4906 | 62.8269 | 11.3301 | 63.6827 | (1.397) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R214 | 04/11/2021 | 12.47 | Put | Bond Future | 2,528.5500 | 2.5285 | 2,271.0300 | 2.2710 | (10.184) | 0 | 0 | 0 |
| 2021/04/08 | R214 | 04/11/2021 | 12.48 | Call | Bond Future | 7,396.2400 | 7.3962 | 7,995.7700 | 7.9958 | 8.106 | 0 | 0 | 0 |
| 2021/04/08 | R214 | 04/11/2021 | 12.48 | Put | Bond Future | 2,514.6300 | 2.5146 | 2,258.2700 | 2.2583 | (10.195) | 0 | 0 | 0 |
| 2021/04/08 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 5,429.9000 | 5.4299 | 4,986.8400 | 4.9868 | (8.160) | 0 | 0 | 0 |
| 2021/04/08 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 3,887.8600 | 3.8879 | 4,311.7600 | 4.3118 | 10.903 | 0 | 0 | 0 |
| 2021/04/08 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 5,459.1000 | 5.4591 | 5,014.4300 | 5.0144 | (8.145) | 0 | 0 | 0 |
| 2021/04/08 | R214 | 03/02/2022 | | | Bond Future | 11.6997 | 63.5303 | 11.5326 | 64.3957 | (1.428) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 3,863.3700 | 3.8634 | 4,285.6700 | 4.2857 | 10.931 | 0 | 0 | 0 |
| 2021/04/08 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 5,401.0800 | 5.4011 | 4,959.6200 | 4.9596 | (8.174) | 0 | 0 | 0 |
| 2021/04/08 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 3,839.1900 | 3.8392 | 4,259.8800 | 4.2599 | 10.958 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 06/05/2021 | 12.36 | Call | Bond Future | 7,918.6300 | 7.9186 | 8,919.2200 | 8.9192 | 12.636 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 06/05/2021 | 12.36 | Put | Bond Future | 218.1300 | 0.2181 | 134.0400 | 0.1340 | (38.550) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 06/05/2021 | 10.20 | Call | Bond Future | 188.4300 | 0.1884 | 284.8800 | 0.2849 | 51.186 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 06/05/2021 | 10.80 | Put | Bond Future | 3,570.3900 | 3.5704 | 2,849.6500 | 2.8496 | (20.187) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 06/05/2021 | 10.80 | Call | Bond Future | 1,082.5600 | 1.0826 | 1,446.5000 | 1.4465 | 33.618 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 06/05/2021 | | | Bond Future | 11.1480 | 81.3474 | 10.9940 | 82.4320 | (1.382) | 0.0000 | 0.0000 | 135,329 |
| 2021/04/08 | R248 | 06/05/2021 | 12.35 | Call | Bond Future | 7,865.9400 | 7.8659 | 8,864.7900 | 8.8648 | 12.698 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 06/05/2021 | 12.35 | Put | Bond Future | 223.4400 | 0.2234 | 137.6100 | 0.1376 | (38.413) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 06/05/2021 | 12.34 | Call | Bond Future | 7,813.2800 | 7.8133 | 8,810.3500 | 8.8103 | 12.761 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 06/05/2021 | 12.34 | Put | Bond Future | 228.8700 | 0.2289 | 141.2600 | 0.1413 | (38.279) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 06/05/2021 | 10.90 | Put | Bond Future | 3,102.6300 | 3.1026 | 2,438.9300 | 2.4389 | (21.392) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 06/05/2021 | 10.90 | Call | Bond Future | 1,343.5300 | 1.3435 | 1,764.5100 | 1.7645 | 31.334 | 0 | 0 | 1,030 |
| 2021/04/08 | R248 | 06/05/2021 | 11.40 | Put | Bond Future | 1,390.2200 | 1.3902 | 1,004.5200 | 1.0045 | (27.744) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 06/05/2021 | 11.40 | Call | Bond Future | 3,109.6200 | 3.1096 | 3,808.6000 | 3.8086 | 22.478 | 0 | 0 | 1,030 |
| 2021/04/08 | R248 | 06/05/2021 | 10.20 | Put | Bond Future | 7,299.2800 | 7.2993 | 6,311.0500 | 6.3111 | (13.539) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 05/08/2021 | 11.20 | Put | Bond Future | 4,597.3900 | 4.5974 | 4,039.1700 | 4.0392 | (12.142) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 05/08/2021 | 11.20 | Call | Bond Future | 3,575.7900 | 3.5758 | 4,113.2800 | 4.1133 | 15.031 | 0 | 0 | 1,000 |
| 2021/04/08 | R248 | 05/08/2021 | 10.50 | Put | Bond Future | 7,720.4000 | 7.7204 | 6,945.8400 | 6.9458 | (10.033) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 05/08/2021 | 10.30 | Call | Bond Future | 1,248.2000 | 1.2482 | 1,514.4700 | 1.5145 | 21.332 | 0 | 0 | 1,300 |
| 2021/04/08 | R248 | 05/08/2021 | 10.90 | Put | Bond Future | 5,778.5100 | 5.7785 | 5,128.9000 | 5.1289 | (11.242) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 05/08/2021 | 10.90 | Call | Bond Future | 2,639.7900 | 2.6398 | 3,085.8900 | 3.0859 | 16.899 | 0 | 0 | 1,300 |
| 2021/04/08 | R248 | 05/08/2021 | 10.60 | Put | Bond Future | 7,191.3600 | 7.1914 | 6,447.8100 | 6.4478 | (10.339) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 05/08/2021 | 10.60 | Call | Bond Future | 1,834.2100 | 1.8342 | 2,186.3700 | 2.1864 | 19.200 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 05/08/2021 | 12.51 | Put | Bond Future | 1,628.0500 | 1.6281 | 1,376.8400 | 1.3768 | (15.430) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/04/08 | R248 | 05/08/2021 | 12.52 | Call | Bond Future | 8,842.7100 | 8.8427 | 9,689.0300 | 9.6890 | 9.571 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 05/08/2021 | 12.50 | Put | Bond Future | 1,643.5700 | 1.6436 | 1,390.5300 | 1.3905 | (15.396) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 05/08/2021 | | | Bond Future | 11.3499 | 82.2024 | 11.1893 | 83.2981 | (1.415) | 0.0000 | 0.0000 | 5,000 |
| 2021/04/08 | R248 | 05/08/2021 | 10.50 | Call | Bond Future | 1,600.1900 | 1.6002 | 1,921.3400 | 1.9213 | 20.069 | 0 | 0 | 1,000 |
| 2021/04/08 | R248 | 05/08/2021 | 10.00 | Put | Bond Future | 10,951.5600 | 10.9516 | 10,049.1500 | 10.0491 | (8.240) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 05/08/2021 | 10.00 | Call | Bond Future | 828.2100 | 0.8282 | 1,021.5100 | 1.0215 | 23.339 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 05/08/2021 | 10.30 | Put | Bond Future | 8,931.3300 | 8.9313 | 8,101.8900 | 8.1019 | (9.287) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 05/08/2021 | 12.51 | Call | Bond Future | 8,801.6000 | 8.8016 | 9,646.1000 | 9.6461 | 9.595 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 05/08/2021 | 12.52 | Put | Bond Future | 1,612.5200 | 1.6125 | 1,363.1300 | 1.3631 | (15.466) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 05/08/2021 | 12.50 | Call | Bond Future | 8,760.3900 | 8.7604 | 9,603.0600 | 9.6031 | 9.619 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 04/11/2021 | 12.85 | Call | Bond Future | 10,100.2500 | 10.1002 | 10,930.5000 | 10.9305 | 8.220 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 04/11/2021 | 12.85 | Put | Bond Future | 2,362.1700 | 2.3622 | 2,084.9700 | 2.0850 | (11.735) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 04/11/2021 | | | Bond Future | 11.5482 | 78.6963 | 11.3809 | 79.8038 | (1.449) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R248 | 04/11/2021 | 12.84 | Call | Bond Future | 10,063.2300 | 10.0632 | 10,891.9900 | 10.8920 | 8.236 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 04/11/2021 | 12.84 | Put | Bond Future | 2,379.1800 | 2.3792 | 2,100.4900 | 2.1005 | (11.714) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 04/11/2021 | 12.83 | Call | Bond Future | 10,026.2400 | 10.0262 | 10,853.5000 | 10.8535 | 8.251 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 04/11/2021 | 12.83 | Put | Bond Future | 2,396.3000 | 2.3963 | 2,116.1100 | 2.1161 | (11.693) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | 4,534.2800 | 4.5343 | 5,081.3800 | 5.0814 | 12.066 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | 6,316.9200 | 6.3169 | 5,746.4100 | 5.7464 | (9.031) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | 4,504.4400 | 4.5044 | 5,049.3500 | 5.0494 | 12.097 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 03/02/2022 | | | Bond Future | 11.7616 | 79.5775 | 11.5868 | 80.6973 | (1.486) | 0.0000 | 0.0000 | 0 |
| 2021/04/08 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | 6,353.2100 | 6.3532 | 5,780.5200 | 5.7805 | (9.014) | 0 | 0 | 0 |
| 2021/04/08 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | 4,563.9100 | 4.5639 | 5,113.1900 | 5.1132 | 12.035 | 0 | 0 | 0 |
| 2021/04/08 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | 6,389.4000 | 6.3894 | 5,814.5200 | 5.8145 | (8.997) | 0 | 0 | 0 |

Total

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