



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 30/07/2021 TO 30/07/2021

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/07/30 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2025 | 05/08/2021 | | Bond Future | 153.3362 | 153.3362 | 153.3837 | 153.3837 | 0.031 | 0.0000 | 0.0000 | 3,723 |
| 2021/07/30 | 2025 | 04/11/2021 | | Bond Future | 155.0075 | 155.0075 | 155.0548 | 155.0548 | 0.030 | 0.0000 | 0.0000 | 4,804 |
| 2021/07/30 | 2025 | 03/02/2022 | | Bond Future | 155.2552 | 155.2552 | 155.3023 | 155.3023 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2025 | 05/05/2022 | | Bond Future | 157.1279 | 157.1279 | 157.1753 | 157.1753 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2025 | 04/08/2022 | | Bond Future | 157.4633 | 157.4633 | 157.5118 | 157.5118 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2029 | 05/08/2021 | | Bond Future | 113.2584 | 113.2584 | 113.4166 | 113.4166 | 0.140 | 0.0000 | 0.0000 | 2,127 |
| 2021/07/30 | 2029 | 04/11/2021 | | Bond Future | 113.3236 | 113.3236 | 113.4828 | 113.4828 | 0.141 | 0.0000 | 0.0000 | 2,964 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/30 | 2029 | 03/02/2022 | | | Bond Future | 114.6514 | 114.6514 | 114.8122 | 114.8122 | 0.140 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2029 | 05/05/2022 | | | Bond Future | 114.8455 | 114.8455 | 115.0079 | 115.0079 | 0.141 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2029 | 04/08/2022 | | | Bond Future | 116.2619 | 116.2619 | 116.4262 | 116.4262 | 0.141 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 10.42 | Call | Bond Future | 8,257.5100 | 8.2575 | 8,554.4700 | 8.5545 | 3.596 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 10.42 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 10.41 | Call | Bond Future | 8,207.0600 | 8.2071 | 8,504.0200 | 8.5040 | 3.618 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 10.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 9.15 | Call | Bond Future | 1,630.8500 | 1.6309 | 1,868.3800 | 1.8684 | 14.565 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 9.15 | Put | Bond Future | 96.7500 | 0.0968 | 37.3200 | 0.0373 | (61.426) | 0 | 0 | 7,500 |
| 2021/07/30 | 2030 | 05/08/2021 | 8.50 | Put | Bond Future | 2,193.5400 | 2.1935 | 1,892.5100 | 1.8925 | (13.723) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 10.15 | Call | Bond Future | 6,881.9500 | 6.8820 | 7,178.9100 | 7.1789 | 4.315 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 8.83 | Call | Bond Future | 417.2400 | 0.4172 | 477.9700 | 0.4780 | 14.555 | 0 | 0 | 479 |
| 2021/07/30 | 2030 | 05/08/2021 | 10.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 200 |
| 2021/07/30 | 2030 | 05/08/2021 | 8.78 | Put | Bond Future | 856.4100 | 0.8564 | 595.6500 | 0.5956 | (30.448) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 8.78 | Call | Bond Future | 305.9400 | 0.3059 | 342.1400 | 0.3421 | 11.832 | 0 | 0 | 200 |
| 2021/07/30 | 2030 | 05/08/2021 | 7.70 | Put | Bond Future | 6,985.9400 | 6.9859 | 6,688.9800 | 6.6890 | (4.251) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 9.45 | Call | Bond Future | 3,189.1300 | 3.1891 | 3,480.1900 | 3.4802 | 9.127 | 0 | 0 | 600 |
| 2021/07/30 | 2030 | 05/08/2021 | 12.10 | Call | Bond Future | 16,215.4500 | 16.2155 | 16,512.4100 | 16.5124 | 1.831 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 12.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 600 |
| 2021/07/30 | 2030 | 05/08/2021 | | | Bond Future | 8.8767 | 95.0906 | 8.8244 | 95.3876 | (0.589) | 0.0000 | 0.0000 | 29,365 |
| 2021/07/30 | 2030 | 05/08/2021 | 10.43 | Call | Bond Future | 8,307.9200 | 8.3079 | 8,604.8800 | 8.6049 | 3.574 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 10.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 8.50 | Call | Bond Future | 25.7200 | 0.0257 | 21.6500 | 0.0217 | (15.824) | 0 | 0 | 5,000 |
| 2021/07/30 | 2030 | 05/08/2021 | 9.50 | Call | Bond Future | 3,457.1500 | 3.4571 | 3,750.3600 | 3.7504 | 8.481 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 9.50 | Put | Bond Future | 4.7600 | 0.0048 | 1.0100 | 0.0010 | (78.782) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 10.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 479 |
| 2021/07/30 | 2030 | 05/08/2021 | 9.75 | Call | Bond Future | 4,791.9000 | 4.7919 | 5,088.5600 | 5.0886 | 6.191 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 9.75 | Put | Bond Future | 0.3400 | 0.0003 | 0.0400 | 0.0000 | (88.235) | 0 | 0 | 479 |
| 2021/07/30 | 2030 | 05/08/2021 | 8.83 | Put | Bond Future | 682.5400 | 0.6825 | 446.3100 | 0.4463 | (34.610) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 10.30 | Call | Bond Future | 7,649.6200 | 7.6496 | 7,946.5800 | 7.9466 | 3.882 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 7.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 200 |
| 2021/07/30 | 2030 | 05/08/2021 | 8.95 | Put | Bond Future | 363.4500 | 0.3634 | 199.0700 | 0.1991 | (45.228) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/08/2021 | 8.95 | Call | Bond Future | 778.1000 | 0.7781 | 910.6800 | 0.9107 | 17.039 | 0 | 0 | 600 |
| 2021/07/30 | 2030 | 05/08/2021 | 9.45 | Put | Bond Future | 7.6500 | 0.0077 | 1.7500 | 0.0018 | (77.124) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 9.30 | Put | Bond Future | 1,437.1100 | 1.4371 | 1,224.1600 | 1.2242 | (14.818) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 9.35 | Call | Bond Future | 2,896.2200 | 2.8962 | 2,994.0700 | 2.9941 | 3.379 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 9.35 | Put | Bond Future | 1,336.0700 | 1.3361 | 1,134.3000 | 1.1343 | (15.102) | 0 | 0 | 9,100 |
| 2021/07/30 | 2030 | 04/11/2021 | 11.26 | Call | Bond Future | 11,193.9600 | 11.1940 | 11,466.2900 | 11.4663 | 2.433 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 9.20 | Call | Bond Future | 2,406.5600 | 2.4066 | 2,473.5100 | 2.4735 | 2.782 | 0 | 0 | 29 |
| 2021/07/30 | 2030 | 04/11/2021 | 8.27 | Put | Bond Future | 4,935.5500 | 4.9356 | 4,620.5800 | 4.6206 | (6.382) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 8.27 | Call | Bond Future | 452.0600 | 0.4521 | 436.7100 | 0.4367 | (3.396) | 0 | 0 | 300 |
| 2021/07/30 | 2030 | 04/11/2021 | 8.77 | Put | Bond Future | 2,888.2800 | 2.8883 | 2,603.7400 | 2.6037 | (9.852) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 11.44 | Put | Bond Future | 43.3600 | 0.0434 | 23.9600 | 0.0240 | (44.742) | 0 | 0 | 300 |
| 2021/07/30 | 2030 | 04/11/2021 | 10.60 | Call | Bond Future | 8,165.3900 | 8.1654 | 8,417.1800 | 8.4172 | 3.084 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 10.60 | Put | Bond Future | 191.5800 | 0.1916 | 143.7500 | 0.1438 | (24.966) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 10.59 | Put | Bond Future | 194.6800 | 0.1947 | 146.2800 | 0.1463 | (24.861) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | | | Bond Future | 9.0627 | 96.1037 | 9.0083 | 96.4033 | (0.601) | 0.0000 | 0.0000 | 97,313 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/30 | 2030 | 04/11/2021 | 8.75 | Put | Bond Future | 2,957.4400 | 2.9574 | 2,671.4800 | 2.6715 | (9.669) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 8.75 | Call | Bond Future | 1,220.4900 | 1.2205 | 1,234.1500 | 1.2342 | 1.119 | 0 | 0 | 3,250 |
| 2021/07/30 | 2030 | 04/11/2021 | 9.30 | Call | Bond Future | 2,728.1100 | 2.7281 | 2,814.7800 | 2.8148 | 3.177 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 11.26 | Put | Bond Future | 65.2800 | 0.0653 | 37.9900 | 0.0380 | (41.805) | 0 | 0 | 29 |
| 2021/07/30 | 2030 | 04/11/2021 | 9.90 | Put | Bond Future | 580.4400 | 0.5804 | 473.6200 | 0.4736 | (18.403) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 9.90 | Call | Bond Future | 5,036.0000 | 5.0360 | 5,228.8000 | 5.2288 | 3.828 | 0 | 0 | 29 |
| 2021/07/30 | 2030 | 04/11/2021 | 9.20 | Put | Bond Future | 1,656.8800 | 1.6569 | 1,424.2100 | 1.4242 | (14.043) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 8.77 | Call | Bond Future | 1,263.6300 | 1.2636 | 1,278.7100 | 1.2787 | 1.193 | 0 | 0 | 300 |
| 2021/07/30 | 2030 | 04/11/2021 | 11.44 | Call | Bond Future | 12,006.2500 | 12.0063 | 12,286.4700 | 12.2865 | 2.334 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 10.61 | Call | Bond Future | 8,211.2400 | 8.2112 | 8,463.6500 | 8.4637 | 3.074 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 10.61 | Put | Bond Future | 188.4700 | 0.1885 | 141.2600 | 0.1413 | (25.049) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/11/2021 | 10.59 | Call | Bond Future | 8,119.5000 | 8.1195 | 8,370.7200 | 8.3707 | 3.094 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 03/02/2022 | 8.85 | Put | Bond Future | 3,829.9100 | 3.8299 | 3,510.1400 | 3.5101 | (8.349) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 03/02/2022 | 8.85 | Call | Bond Future | 1,650.3000 | 1.6503 | 1,633.2500 | 1.6332 | (1.033) | 0 | 0 | 1,000 |
| 2021/07/30 | 2030 | 03/02/2022 | 9.35 | Call | Bond Future | 2,905.5300 | 2.9055 | 2,929.6800 | 2.9297 | 0.831 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 03/02/2022 | 9.35 | Put | Bond Future | 2,402.6000 | 2.4026 | 2,124.0300 | 2.1240 | (11.595) | 0 | 0 | 101 |
| 2021/07/30 | 2030 | 03/02/2022 | 8.39 | Put | Bond Future | 5,597.1100 | 5.5971 | 5,242.3300 | 5.2423 | (6.339) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 03/02/2022 | 8.39 | Call | Bond Future | 861.4900 | 0.8615 | 809.4300 | 0.8094 | (6.043) | 0 | 0 | 101 |
| 2021/07/30 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 3,200.4300 | 3.2004 | 3,237.2400 | 3.2372 | 1.150 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 2,172.6100 | 2.1726 | 1,906.7000 | 1.9067 | (12.239) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 03/02/2022 | | | Bond Future | 9.2549 | 93.2022 | 9.1979 | 93.5050 | (0.615) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2030 | 03/02/2022 | 9.60 | Put | Bond Future | 1,860.4400 | 1.8604 | 1,620.3900 | 1.6204 | (12.903) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 03/02/2022 | 9.60 | Call | Bond Future | 3,668.4600 | 3.6685 | 3,731.1300 | 3.7311 | 1.708 | 0 | 0 | 1,000 |
| 2021/07/30 | 2030 | 03/02/2022 | 10.85 | Call | Bond Future | 8,493.0900 | 8.4931 | 8,705.0700 | 8.7051 | 2.496 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 03/02/2022 | 10.85 | Put | Bond Future | 502.5200 | 0.5025 | 411.7800 | 0.4118 | (18.057) | 0 | 0 | 1,000 |
| 2021/07/30 | 2030 | 03/02/2022 | 9.78 | Call | Bond Future | 4,269.8400 | 4.2698 | 4,366.2600 | 4.3663 | 2.258 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 03/02/2022 | 9.78 | Put | Bond Future | 1,536.7200 | 1.5367 | 1,330.4200 | 1.3304 | (13.425) | 0 | 0 | 101 |
| 2021/07/30 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 3,170.3100 | 3.1703 | 3,205.9300 | 3.2059 | 1.124 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 2,194.8100 | 2.1948 | 1,927.7100 | 1.9277 | (12.170) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 3,140.3300 | 3.1403 | 3,174.5100 | 3.1745 | 1.088 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 2,217.1800 | 2.2172 | 1,948.6400 | 1.9486 | (12.112) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/05/2022 | 8.89 | Put | Bond Future | 4,768.8600 | 4.7689 | 4,360.9500 | 4.3610 | (8.554) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/05/2022 | 8.47 | Call | Bond Future | 1,095.9100 | 1.0959 | 989.7200 | 0.9897 | (9.690) | 0 | 0 | 1,073 |
| 2021/07/30 | 2030 | 05/05/2022 | 8.14 | Put | Bond Future | 7,796.5000 | 7.7965 | 7,398.9500 | 7.3989 | (5.099) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/05/2022 | 8.14 | Call | Bond Future | 725.2300 | 0.7252 | 633.8100 | 0.6338 | (12.606) | 0 | 0 | 1,800 |
| 2021/07/30 | 2030 | 05/05/2022 | 9.95 | Call | Bond Future | 4,580.9200 | 4.5809 | 4,566.8900 | 4.5669 | (0.306) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 5,462.2600 | 5.4623 | 5,480.8300 | 5.4808 | 0.340 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 1,702.7200 | 1.7027 | 1,415.1600 | 1.4152 | (16.888) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/05/2022 | | | Bond Future | 9.4565 | 94.3054 | 9.3969 | 94.6115 | (0.630) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2030 | 05/05/2022 | 8.89 | Call | Bond Future | 1,806.9000 | 1.8069 | 1,705.1200 | 1.7051 | (5.633) | 0 | 0 | 1,800 |
| 2021/07/30 | 2030 | 05/05/2022 | 11.04 | Call | Bond Future | 8,559.3700 | 8.5594 | 8,674.3200 | 8.6743 | 1.343 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/05/2022 | 11.04 | Put | Bond Future | 882.5500 | 0.8825 | 691.3700 | 0.6914 | (21.662) | 0 | 0 | 1,800 |
| 2021/07/30 | 2030 | 05/05/2022 | 9.35 | Call | Bond Future | 2,846.5200 | 2.8465 | 2,771.8000 | 2.7718 | (2.625) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/05/2022 | 9.35 | Put | Bond Future | 3,394.5200 | 3.3945 | 3,013.6700 | 3.0137 | (11.220) | 0 | 0 | 1,073 |
| 2021/07/30 | 2030 | 05/05/2022 | 8.47 | Put | Bond Future | 6,331.9600 | 6.3320 | 5,919.6400 | 5.9196 | (6.512) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/05/2022 | 9.95 | Put | Bond Future | 2,096.2000 | 2.0962 | 1,776.0400 | 1.7760 | (15.273) | 0 | 0 | 1,073 |
| 2021/07/30 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 5,427.2300 | 5.4272 | 5,444.5600 | 5.4446 | 0.319 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 1,716.2900 | 1.7163 | 1,427.4900 | 1.4275 | (16.827) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/30 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 5,392.2600 | 5.3923 | 5,408.3500 | 5.4084 | 0.298 | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 1,729.9500 | 1.7300 | 1,439.9100 | 1.4399 | (16.766) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 3,141.8300 | 3.1418 | 3,015.6500 | 3.0156 | (4.016) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 3,715.7200 | 3.7157 | 3,279.7100 | 3.2797 | (11.734) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/08/2022 | | | Bond Future | 9.6757 | 91.3947 | 9.6131 | 91.7046 | (0.647) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 3,117.4000 | 3.1174 | 2,990.4800 | 2.9905 | (4.071) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 3,741.1000 | 3.7411 | 3,304.3500 | 3.3044 | (11.674) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 3,093.0700 | 3.0931 | 2,965.4300 | 2.9654 | (4.127) | 0 | 0 | 0 |
| 2021/07/30 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 3,766.6100 | 3.7666 | 3,329.1400 | 3.3291 | (11.614) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 05/08/2021 | 11.37 | Call | Bond Future | 9,964.9000 | 9.9649 | 10,319.6700 | 10.3197 | 3.560 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 05/08/2021 | 11.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 05/08/2021 | | | Bond Future | 9.6227 | 93.9630 | 9.5653 | 94.3178 | (0.596) | 0.0000 | 0.0000 | 10,094 |
| 2021/07/30 | 2032 | 05/08/2021 | 11.36 | Call | Bond Future | 9,912.2100 | 9.9122 | 10,266.9800 | 10.2670 | 3.579 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 05/08/2021 | 11.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 05/08/2021 | 11.35 | Call | Bond Future | 9,859.4700 | 9.8595 | 10,214.2400 | 10.2142 | 3.598 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 05/08/2021 | 11.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/11/2021 | 9.83 | Call | Bond Future | 2,226.2500 | 2.2263 | 2,308.5400 | 2.3085 | 3.696 | 0 | 0 | 700 |
| 2021/07/30 | 2032 | 04/11/2021 | 11.70 | Call | Bond Future | 10,510.6200 | 10.5106 | 10,831.1800 | 10.8312 | 3.050 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/11/2021 | 11.71 | Put | Bond Future | 136.3100 | 0.1363 | 99.2800 | 0.0993 | (27.166) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/11/2021 | 11.69 | Call | Bond Future | 10,462.0700 | 10.4621 | 10,782.1400 | 10.7821 | 3.059 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/11/2021 | | | Bond Future | 9.8178 | 90.8197 | 9.7582 | 91.1777 | (0.608) | 0.0000 | 0.0000 | 122,910 |
| 2021/07/30 | 2032 | 04/11/2021 | 9.33 | Put | Bond Future | 3,915.0000 | 3.9150 | 3,588.9300 | 3.5889 | (8.329) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/11/2021 | 9.33 | Call | Bond Future | 931.5700 | 0.9316 | 963.5200 | 0.9635 | 3.430 | 0 | 0 | 700 |
| 2021/07/30 | 2032 | 04/11/2021 | 9.83 | Put | Bond Future | 2,153.5900 | 2.1536 | 1,877.8600 | 1.8779 | (12.803) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/11/2021 | 12.81 | Call | Bond Future | 15,747.8300 | 15.7478 | 16,098.5900 | 16.0986 | 2.227 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/11/2021 | 12.81 | Put | Bond Future | 13.7800 | 0.0138 | 6.5200 | 0.0065 | (52.685) | 0 | 0 | 700 |
| 2021/07/30 | 2032 | 04/11/2021 | 11.70 | Put | Bond Future | 138.3700 | 0.1384 | 100.9100 | 0.1009 | (27.072) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/11/2021 | 11.71 | Call | Bond Future | 10,559.2100 | 10.5592 | 10,880.2000 | 10.8802 | 3.040 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/11/2021 | 11.69 | Put | Bond Future | 140.5100 | 0.1405 | 102.5600 | 0.1026 | (27.009) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 11.13 | Call | Bond Future | 7,115.4700 | 7.1155 | 7,338.1200 | 7.3381 | 3.129 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 11.13 | Put | Bond Future | 951.5700 | 0.9516 | 812.4000 | 0.8124 | (14.625) | 0 | 0 | 210 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.53 | Call | Bond Future | 4,655.4700 | 4.6555 | 4,794.3200 | 4.7943 | 2.983 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.53 | Put | Bond Future | 1,737.0100 | 1.7370 | 1,514.0400 | 1.5140 | (12.836) | 0 | 0 | 210 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.35 | Put | Bond Future | 2,090.3900 | 2.0904 | 1,829.3600 | 1.8294 | (12.487) | 0 | 0 | 400 |
| 2021/07/30 | 2032 | 03/02/2022 | 9.58 | Put | Bond Future | 4,300.7300 | 4.3007 | 3,958.3700 | 3.9584 | (7.961) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 9.58 | Call | Bond Future | 1,721.3600 | 1.7214 | 1,740.8200 | 1.7408 | 1.131 | 0 | 0 | 400 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.66 | Call | Bond Future | 5,157.9800 | 5.1580 | 5,321.6800 | 5.3217 | 3.174 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.66 | Put | Bond Future | 1,521.9600 | 1.5220 | 1,323.8400 | 1.3238 | (13.017) | 0 | 0 | 97 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.45 | Put | Bond Future | 1,886.1400 | 1.8861 | 1,646.5600 | 1.6466 | (12.702) | 0 | 0 | 198 |
| 2021/07/30 | 2032 | 03/02/2022 | 9.81 | Call | Bond Future | 2,310.5800 | 2.3106 | 2,343.2600 | 2.3433 | 1.414 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 9.81 | Put | Bond Future | 3,516.7300 | 3.5167 | 3,187.5900 | 3.1876 | (9.359) | 0 | 0 | 198 |
| 2021/07/30 | 2032 | 03/02/2022 | 8.91 | Put | Bond Future | 7,349.9800 | 7.3500 | 6,931.9800 | 6.9320 | (5.687) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 4,286.5500 | 4.2865 | 4,404.6200 | 4.4046 | 2.754 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 1,925.6000 | 1.9256 | 1,681.8500 | 1.6819 | (12.658) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 4,250.5100 | 4.2505 | 4,366.2600 | 4.3663 | 2.723 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 1,945.5800 | 1.9456 | 1,699.5100 | 1.6995 | (12.648) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | | | Bond Future | 10.0159 | 91.8623 | 9.9538 | 92.2241 | (0.621) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/30 | 2032 | 03/02/2022 | 9.62 | Put | Bond Future | 4,156.0800 | 4.1561 | 3,815.6300 | 3.8156 | (8.192) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 9.62 | Call | Bond Future | 1,817.5200 | 1.8175 | 1,838.8900 | 1.8389 | 1.176 | 0 | 0 | 210 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.95 | Call | Bond Future | 6,346.0000 | 6.3460 | 6,548.7300 | 6.5487 | 3.195 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.95 | Put | Bond Future | 1,138.1100 | 1.1381 | 979.0200 | 0.9790 | (13.978) | 0 | 0 | 400 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.35 | Call | Bond Future | 4,001.8300 | 4.0018 | 4,102.6200 | 4.1026 | 2.519 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.14 | Call | Bond Future | 3,294.5600 | 3.2946 | 3,359.9100 | 3.3599 | 1.984 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.14 | Put | Bond Future | 2,578.0900 | 2.5781 | 2,281.6200 | 2.2816 | (11.500) | 0 | 0 | 97 |
| 2021/07/30 | 2032 | 03/02/2022 | 9.14 | Put | Bond Future | 6,167.3400 | 6.1673 | 5,774.8000 | 5.7748 | (6.365) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 9.14 | Call | Bond Future | 882.3600 | 0.8824 | 851.6400 | 0.8516 | (3.482) | 0 | 0 | 97 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.45 | Call | Bond Future | 4,358.9800 | 4.3590 | 4,481.2200 | 4.4812 | 2.804 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 8.91 | Call | Bond Future | 608.4000 | 0.6084 | 552.2200 | 0.5522 | (9.234) | 0 | 0 | 198 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 4,322.7000 | 4.3227 | 4,442.8600 | 4.4429 | 2.780 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 1,905.7800 | 1.9058 | 1,664.1200 | 1.6641 | (12.680) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 6,245.7300 | 6.2457 | 6,322.9000 | 6.3229 | 1.236 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 1,836.9800 | 1.8370 | 1,548.1900 | 1.5482 | (15.721) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 1,851.2900 | 1.8513 | 1,561.2100 | 1.5612 | (15.669) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 05/05/2022 | | | Bond Future | 10.2196 | 88.8029 | 10.1548 | 89.1688 | (0.634) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 6,284.0500 | 6.2840 | 6,362.5100 | 6.3625 | 1.249 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 1,822.7800 | 1.8228 | 1,535.2800 | 1.5353 | (15.773) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 6,207.4700 | 6.2075 | 6,283.3500 | 6.2834 | 1.222 | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 4,477.1300 | 4.4771 | 4,033.1500 | 4.0331 | (9.917) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 3,272.3800 | 3.2724 | 3,199.2000 | 3.1992 | (2.236) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 4,506.8500 | 4.5069 | 4,062.0800 | 4.0621 | (9.869) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/08/2022 | | | Bond Future | 10.4335 | 89.8284 | 10.3658 | 90.1987 | (0.648) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 3,245.9900 | 3.2460 | 3,172.3700 | 3.1724 | (2.268) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 4,447.9300 | 4.4479 | 4,004.3900 | 4.0044 | (9.972) | 0 | 0 | 0 |
| 2021/07/30 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 3,220.0800 | 3.2201 | 3,145.6700 | 3.1457 | (2.311) | 0 | 0 | 0 |
| 2021/07/30 | 2033 | 05/08/2021 | | | Bond Future | 107.0598 | 107.0598 | 107.2763 | 107.2763 | 0.202 | 0.0000 | 0.0000 | 2,137 |
| 2021/07/30 | 2033 | 04/11/2021 | | | Bond Future | 106.9789 | 106.9789 | 107.1971 | 107.1971 | 0.204 | 0.0000 | 0.0000 | 8,979 |
| 2021/07/30 | 2033 | 03/02/2022 | | | Bond Future | 108.2322 | 108.2322 | 108.4527 | 108.4527 | 0.204 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2033 | 05/05/2022 | | | Bond Future | 108.2699 | 108.2699 | 108.4925 | 108.4925 | 0.206 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2033 | 04/08/2022 | | | Bond Future | 109.6051 | 109.6051 | 109.8304 | 109.8304 | 0.206 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2037 | 05/08/2021 | 12.27 | Call | Bond Future | 11,045.0700 | 11.0451 | 11,398.2700 | 11.3983 | 3.198 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 05/08/2021 | 12.27 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 05/08/2021 | 12.28 | Call | Bond Future | 11,099.6500 | 11.0996 | 11,452.8500 | 11.4529 | 3.182 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 05/08/2021 | 12.26 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 05/08/2021 | | | Bond Future | 10.4518 | 85.4356 | 10.3995 | 85.7888 | (0.500) | 0.0000 | 0.0000 | 57,745 |
| 2021/07/30 | 2037 | 05/08/2021 | 12.28 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 05/08/2021 | 12.26 | Call | Bond Future | 10,990.4200 | 10.9904 | 11,343.6200 | 11.3436 | 3.214 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/11/2021 | 12.30 | Call | Bond Future | 10,141.6600 | 10.1417 | 10,442.1600 | 10.4422 | 2.963 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/11/2021 | 12.30 | Put | Bond Future | 221.6300 | 0.2216 | 165.6800 | 0.1657 | (25.245) | 0 | 0 | 600 |
| 2021/07/30 | 2037 | 04/11/2021 | 11.49 | Put | Bond Future | 703.6800 | 0.7037 | 577.8000 | 0.5778 | (17.889) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/11/2021 | 11.49 | Call | Bond Future | 6,019.5500 | 6.0196 | 6,250.1200 | 6.2501 | 3.830 | 0 | 0 | 600 |
| 2021/07/30 | 2037 | 04/11/2021 | 12.82 | Put | Bond Future | 106.9200 | 0.1069 | 71.6000 | 0.0716 | (33.034) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/11/2021 | 12.83 | Call | Bond Future | 12,818.6200 | 12.8186 | 13,139.6800 | 13.1397 | 2.505 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/11/2021 | | | Bond Future | 10.6395 | 86.3458 | 10.5853 | 86.7023 | (0.509) | 0.0000 | 0.0000 | 120,396 |

| 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2021/07/30 | 2037 | 04/11/2021 | 12.82 | Call | Bond Future | 12,768.9000 | | 12.7689 | 13,090.0300 | 13.0900 | 2.515 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/11/2021 | 12.83 | Put | Bond Future | 105.4500 | | 0.1054 | 70.0600 | 0.0701 | (33.561) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/11/2021 | 12.81 | Call | Bond Future | 12,719.1500 | | 12.7191 | 13,040.3700 | 13.0404 | 2.525 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/11/2021 | 12.81 | Put | Bond Future | 108.4100 | | 0.1084 | 73.1800 | 0.0732 | (32.497) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 5,557.9600 | | 5.5580 | 5,766.4200 | 5.7664 | 3.751 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 1,678.4700 | | 1.6785 | 1,529.3300 | 1.5293 | (8.885) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 5,516.3300 | | 5.5163 | 5,722.3100 | 5.7223 | 3.734 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 03/02/2022 | | | Bond Future | 10.8330 | | 83.0822 | 10.7768 | 83.4425 | (0.519) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 1,696.3400 | | 1.6963 | 1,544.5200 | 1.5445 | (8.950) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 5,599.4800 | | 5.5995 | 5,810.6200 | 5.8106 | 3.771 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 1,714.1700 | | 1.7142 | 1,559.8700 | 1.5599 | (9.001) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 2,031.1100 | | 2.0311 | 1,794.5100 | 1.7945 | (11.649) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 6,745.0400 | | 6.7450 | 6,870.6800 | 6.8707 | 1.863 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 6,786.0900 | | 6.7861 | 6,913.0700 | 6.9131 | 1.871 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 05/05/2022 | | | Bond Future | 11.0320 | | 84.0658 | 10.9735 | 84.4302 | (0.530) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 6,827.4600 | | 6.8275 | 6,955.2800 | 6.9553 | 1.872 | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 2,062.2700 | | 2.0623 | 1,823.4900 | 1.8235 | (11.579) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 2,046.5000 | | 2.0465 | 1,809.0600 | 1.8091 | (11.602) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 5,356.2000 | | 5.3562 | 4,927.1400 | 4.9271 | (8.011) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 3,245.5900 | | 3.2456 | 3,184.1900 | 3.1842 | (1.892) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 5,426.4300 | | 5.4264 | 4,996.2500 | 4.9963 | (7.927) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 3,272.9200 | | 3.2729 | 3,212.2300 | 3.2122 | (1.854) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/08/2022 | | | Bond Future | 11.2446 | | 80.7799 | 11.1836 | 81.1487 | (0.542) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 3,300.6800 | | 3.3007 | 3,240.4000 | 3.2404 | (1.826) | 0 | 0 | 0 |
| 2021/07/30 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 5,391.0600 | | 5.3911 | 4,961.5900 | 4.9616 | (7.966) | 0 | 0 | 0 |
| 2021/07/30 | 2038 | 05/08/2021 | | | Bond Future | 117.1250 | | 117.1250 | 117.8204 | 117.8204 | 0.594 | 0.0000 | 0.0000 | 6,475 |
| 2021/07/30 | 2038 | 04/11/2021 | | | Bond Future | 118.4016 | | 118.4016 | 119.1041 | 119.1041 | 0.593 | 0.0000 | 0.0000 | 7,564 |
| 2021/07/30 | 2038 | 03/02/2022 | | | Bond Future | 118.0244 | | 118.0244 | 118.7345 | 118.7345 | 0.602 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2038 | 05/05/2022 | | | Bond Future | 119.4481 | | 119.4481 | 120.1666 | 120.1666 | 0.601 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2038 | 04/08/2022 | | | Bond Future | 119.1189 | | 119.1189 | 119.8467 | 119.8467 | 0.611 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2040 | 05/08/2021 | 12.48 | Call | Bond Future | 12,077.3800 | | 12.0774 | 12,455.4500 | 12.4555 | 3.130 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/08/2021 | 12.49 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/08/2021 | 12.47 | Call | Bond Future | 12,020.5500 | | 12.0206 | 12,398.6200 | 12.3986 | 3.145 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/08/2021 | 11.05 | Put | Bond Future | 23.7700 | | 0.0238 | 15.5700 | 0.0156 | (34.497) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/08/2021 | 11.05 | Call | Bond Future | 3,203.4400 | | 3.2034 | 3,573.3100 | 3.5733 | 11.546 | 0 | 0 | 900 |
| 2021/07/30 | 2040 | 05/08/2021 | | | Bond Future | 10.5964 | | 87.4346 | 10.5442 | 87.8127 | (0.493) | 0.0000 | 0.0000 | 31,321 |
| 2021/07/30 | 2040 | 05/08/2021 | 12.48 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/08/2021 | 12.49 | Call | Bond Future | 12,134.1400 | | 12.1341 | 12,512.2100 | 12.5122 | 3.116 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/08/2021 | 12.47 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/08/2021 | 11.55 | Put | Bond Future | 0.1800 | | 0.0002 | 0.0900 | 0.0001 | (50.000) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/08/2021 | 11.55 | Call | Bond Future | 6,475.8700 | | 6.4759 | 6,853.8500 | 6.8538 | 5.837 | 0 | 0 | 900 |
| 2021/07/30 | 2040 | 05/08/2021 | 14.80 | Call | Bond Future | 23,559.1900 | | 23.5592 | 23,937.2600 | 23.9373 | 1.605 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/08/2021 | 14.80 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 900 |
| 2021/07/30 | 2040 | 04/11/2021 | 12.90 | Call | Bond Future | 13,205.2000 | | 13.2052 | 13,539.5300 | 13.5395 | 2.532 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 04/11/2021 | 12.90 | Put | Bond Future | 139.0400 | | 0.1390 | 91.8600 | 0.0919 | (33.933) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 04/11/2021 | 12.89 | Call | Bond Future | 13,153.1400 | | 13.1531 | 13,487.5600 | 13.4876 | 2.543 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/07/30 | 2040 | 04/11/2021 | 12.89 | Put | Bond Future | 140.8900 | | 0.1409 | 93.8000 | 0.0938 | (33.423) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 04/11/2021 | | | Bond Future | 10.7798 | | 88.3662 | 10.7257 | 88.7477 | (0.502) | 0.0000 | 0.0000 | 83,012 |
| 2021/07/30 | 2040 | 04/11/2021 | 12.91 | Call | Bond Future | 13,257.2500 | | 13.2572 | 13,591.4700 | 13.5915 | 2.521 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 04/11/2021 | 12.91 | Put | Bond Future | 137.2500 | | 0.1372 | 89.9600 | 0.0900 | (34.455) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 1,871.1400 | | 1.8711 | 1,628.5700 | 1.6286 | (12.964) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 5,933.2800 | | 5.9333 | 6,078.3700 | 6.0784 | 2.445 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 1,889.7700 | | 1.8898 | 1,644.9500 | 1.6450 | (12.955) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 03/02/2022 | | | Bond Future | 10.9690 | | 84.8755 | 10.9128 | 85.2611 | (0.513) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 5,888.5200 | | 5.8885 | 6,031.5800 | 6.0316 | 2.429 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 1,852.6900 | | 1.8527 | 1,612.1500 | 1.6122 | (12.983) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 5,843.8600 | | 5.8439 | 5,984.6700 | 5.9847 | 2.410 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/05/2022 | 10.57 | Put | Bond Future | 6,331.9000 | | 6.3319 | 5,903.5500 | 5.9036 | (6.765) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/05/2022 | 10.57 | Call | Bond Future | 2,240.4600 | | 2.2405 | 2,202.1500 | 2.2022 | (1.710) | 0 | 0 | 1,200 |
| 2021/07/30 | 2040 | 05/05/2022 | 13.04 | Call | Bond Future | 12,099.6900 | | 12.0997 | 12,354.7200 | 12.3547 | 2.108 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/05/2022 | 13.04 | Put | Bond Future | 964.3600 | | 0.9644 | 829.3500 | 0.8294 | (14.000) | 0 | 0 | 1,200 |
| 2021/07/30 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 2,210.8300 | | 2.2108 | 1,957.1200 | 1.9571 | (11.476) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 6,995.3100 | | 6.9953 | 7,133.6000 | 7.1336 | 1.977 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 2,193.2600 | | 2.1933 | 1,941.5100 | 1.9415 | (11.478) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/05/2022 | | | Bond Future | 11.1629 | | 85.8804 | 11.1044 | 86.2704 | (0.524) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2040 | 05/05/2022 | 9.82 | Put | Bond Future | 10,607.7200 | | 10.6077 | 10,129.0700 | 10.1291 | (4.512) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/05/2022 | 9.82 | Call | Bond Future | 877.3600 | | 0.8774 | 788.7500 | 0.7888 | (10.100) | 0 | 0 | 1,200 |
| 2021/07/30 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 6,952.3500 | | 6.9524 | 7,088.6800 | 7.0887 | 1.961 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 6,909.4400 | | 6.9094 | 7,043.8100 | 7.0438 | 1.945 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 2,228.5300 | | 2.2285 | 1,972.8600 | 1.9729 | (11.473) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 3,500.7800 | | 3.5008 | 3,520.4400 | 3.5204 | 0.562 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 5,605.9300 | | 5.6059 | 5,230.8800 | 5.2309 | (6.690) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 04/08/2022 | | | Bond Future | 11.3698 | | 82.3647 | 11.3088 | 82.7594 | (0.536) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 3,471.3900 | | 3.4714 | 3,490.2000 | 3.4902 | 0.542 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 5,643.7300 | | 5.6437 | 5,267.8300 | 5.2678 | (6.660) | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 3,441.7900 | | 3.4418 | 3,460.4100 | 3.4604 | 0.541 | 0 | 0 | 0 |
| 2021/07/30 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 5,681.4100 | | 5.6814 | 5,305.3200 | 5.3053 | (6.620) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 05/08/2021 | 12.60 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 05/08/2021 | 12.61 | Call | Bond Future | 12,538.5200 | | 12.5385 | 12,885.1000 | 12.8851 | 2.764 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 05/08/2021 | 12.61 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 05/08/2021 | | | Bond Future | 10.6506 | | 84.1433 | 10.6036 | 84.4899 | (0.442) | 0.0000 | 0.0000 | 27,494 |
| 2021/07/30 | 2044 | 05/08/2021 | 12.60 | Call | Bond Future | 12,482.8300 | | 12.4828 | 12,829.4100 | 12.8294 | 2.776 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 05/08/2021 | 12.59 | Call | Bond Future | 12,427.0600 | | 12.4271 | 12,773.6400 | 12.7736 | 2.789 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 05/08/2021 | 12.59 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 04/11/2021 | 12.91 | Call | Bond Future | 13,026.9700 | | 13.0270 | 13,350.9600 | 13.3510 | 2.487 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 04/11/2021 | 12.91 | Put | Bond Future | 129.7200 | | 0.1297 | 103.9800 | 0.1040 | (19.843) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 04/11/2021 | | | Bond Future | 10.8258 | | 85.0398 | 10.7769 | 85.3895 | (0.451) | 0.0000 | 0.0000 | 52,207 |
| 2021/07/30 | 2044 | 04/11/2021 | 12.90 | Call | Bond Future | 12,975.2100 | | 12.9752 | 13,299.6100 | 13.2996 | 2.500 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 04/11/2021 | 12.90 | Put | Bond Future | 131.4400 | | 0.1314 | 106.1100 | 0.1061 | (19.271) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 04/11/2021 | 12.89 | Call | Bond Future | 12,923.4000 | | 12.9234 | 13,248.2300 | 13.2482 | 2.514 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 04/11/2021 | 12.89 | Put | Bond Future | 133.1800 | | 0.1332 | 108.2800 | 0.1083 | (18.697) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 5,856.3400 | | 5.8563 | 5,989.3900 | 5.9894 | 2.272 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 1,900.6600 | | 1.9007 | 1,680.1900 | 1.6802 | (11.600) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/30 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 5,811.2400 | 5.8112 | 5,942.3900 | 5.9424 | 2.257 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 03/02/2022 | 11.59 | Put | Bond Future | 1,919.4600 | 1.9195 | 1,697.0900 | 1.6971 | (11.585) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 03/02/2022 | | | Bond Future | 11.0060 | 81.6360 | 10.9553 | 81.9895 | (0.461) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 5,901.3400 | 5.9013 | 6,036.4700 | 6.0365 | 2.290 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 1,881.8500 | 1.8819 | 1,663.4600 | 1.6635 | (11.605) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 6,919.8700 | 6.9199 | 7,048.1000 | 7.0481 | 1.853 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 2,234.1400 | 2.2341 | 2,004.8400 | 2.0048 | (10.263) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 6,876.9800 | 6.8770 | 7,003.1300 | 7.0031 | 1.834 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 2,252.3300 | 2.2523 | 2,020.9500 | 2.0209 | (10.273) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 05/05/2022 | | | Bond Future | 11.1904 | 82.6026 | 11.1377 | 82.9601 | (0.471) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 6,963.0700 | 6.9631 | 7,093.1200 | 7.0931 | 1.868 | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 2,216.3500 | 2.2163 | 1,988.8700 | 1.9889 | (10.264) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 3,564.4500 | 3.5644 | 3,514.8900 | 3.5149 | (1.390) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 5,552.7100 | 5.5527 | 5,141.3900 | 5.1414 | (7.408) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 3,534.1400 | 3.5341 | 3,483.8100 | 3.4838 | (1.424) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 5,590.8200 | 5.5908 | 5,178.7300 | 5.1787 | (7.371) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 04/08/2022 | | | Bond Future | 11.3869 | 79.1742 | 11.3319 | 79.5360 | (0.482) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 3,594.5600 | 3.5946 | 3,546.1000 | 3.5461 | (1.348) | 0 | 0 | 0 |
| 2021/07/30 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 5,514.5000 | 5.5145 | 5,104.2800 | 5.1043 | (7.439) | 0 | 0 | 0 |
| 2021/07/30 | 2046 | 05/08/2021 | | | Bond Future | 106.2526 | 106.2526 | 107.3259 | 107.3259 | 1.010 | 0.0000 | 0.0000 | 7,557 |
| 2021/07/30 | 2046 | 04/11/2021 | | | Bond Future | 105.5734 | 105.5734 | 106.6578 | 106.6578 | 1.027 | 0.0000 | 0.0000 | 18,100 |
| 2021/07/30 | 2046 | 03/02/2022 | | | Bond Future | 106.8106 | 106.8106 | 107.9072 | 107.9072 | 1.027 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2046 | 05/05/2022 | | | Bond Future | 106.2310 | 106.2310 | 107.3406 | 107.3406 | 1.044 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2046 | 04/08/2022 | | | Bond Future | 107.5414 | 107.5414 | 108.6646 | 108.6646 | 1.044 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2050 | 05/08/2021 | | | Bond Future | 107.8350 | 107.8350 | 108.4408 | 108.4408 | 0.562 | 0.0000 | 0.0000 | 5,724 |
| 2021/07/30 | 2050 | 04/11/2021 | | | Bond Future | 109.0102 | 109.0102 | 109.6223 | 109.6223 | 0.561 | 0.0000 | 0.0000 | 9,927 |
| 2021/07/30 | 2050 | 03/02/2022 | | | Bond Future | 108.3269 | 108.3269 | 108.9455 | 108.9455 | 0.571 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2050 | 05/05/2022 | | | Bond Future | 109.6337 | 109.6337 | 110.2595 | 110.2595 | 0.571 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 2050 | 04/08/2022 | | | Bond Future | 108.9834 | 108.9834 | 109.6178 | 109.6178 | 0.582 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | AL37 | 05/08/2021 | | | Index Future | 797.6160 | 797.6160 | 798.7070 | 798.7070 | 0.137 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | AL37 | 04/11/2021 | | | Index Future | 806.2030 | 806.2030 | 807.3020 | 807.3020 | 0.136 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | AL37 | 03/02/2022 | | | Index Future | 815.4520 | 815.4520 | 816.5600 | 816.5600 | 0.136 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | AL37 | 05/05/2022 | | | Index Future | 825.0910 | 825.0910 | 826.2110 | 826.2110 | 0.136 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | AL37 | 04/08/2022 | | | Index Future | 834.9690 | 834.9690 | 836.1020 | 836.1020 | 0.136 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | AL7T | 05/08/2021 | | | Index Future | 911.8260 | 911.8260 | 915.0320 | 915.0320 | 0.352 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | AL7T | 04/11/2021 | | | Index Future | 921.6430 | 921.6430 | 924.8780 | 924.8780 | 0.351 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | AL7T | 03/02/2022 | | | Index Future | 932.2160 | 932.2160 | 935.4850 | 935.4850 | 0.351 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/07/30 | AL7T | 05/05/2022 | | | Index Future | 943.2350 | 943.2350 | 946.5420 | 946.5420 | 0.351 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | AL7T | 04/08/2022 | | | Index Future | 954.5280 | 954.5280 | 957.8730 | 957.8730 | 0.350 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | ALBI | 05/08/2021 | | | Index Future | 801.2630 | 801.2630 | 803.7900 | 803.7900 | 0.315 | 0.0000 | 0.0000 | 39 |
| 2021/07/30 | ALBI | 04/11/2021 | | | Index Future | 809.8890 | 809.8890 | 812.4390 | 812.4390 | 0.315 | 0.0000 | 0.0000 | 115 |
| 2021/07/30 | ALBI | 03/02/2022 | | | Index Future | 819.1800 | 819.1800 | 821.7560 | 821.7560 | 0.314 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | ALBI | 05/05/2022 | | | Index Future | 828.8640 | 828.8640 | 831.4690 | 831.4690 | 0.314 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | ALBI | 04/08/2022 | | | Index Future | 838.7870 | 838.7870 | 841.4220 | 841.4220 | 0.314 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C213 | 28/02/2031 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/07/30 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | ES33 | 05/08/2021 | | | Bond Future | 11.1461 | 79.1188 | 11.0933 | 79.4058 | (0.474) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | ES33 | 04/11/2021 | | | Bond Future | 11.3807 | 76.2063 | 11.3258 | 76.4960 | (0.482) | 0.0000 | 0.0000 | 350 |
| 2021/07/30 | ES33 | 03/02/2022 | | | Bond Future | 11.6241 | 77.0997 | 11.5669 | 77.3924 | (0.492) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | ES33 | 05/05/2022 | | | Bond Future | 11.8697 | 74.2526 | 11.8101 | 74.5489 | (0.503) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | ES33 | 04/08/2022 | | | Bond Future | 12.1280 | 75.1210 | 12.0658 | 75.4209 | (0.513) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | ES42 | 05/08/2021 | | | Bond Future | 11.6698 | 77.9114 | 11.6222 | 78.2054 | (0.408) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | ES42 | 04/11/2021 | | | Bond Future | 11.8918 | 74.5029 | 11.8422 | 74.7998 | (0.417) | 0.0000 | 0.0000 | 4,779 |
| 2021/07/30 | ES42 | 03/02/2022 | | | Bond Future | 12.1148 | 75.3768 | 12.0631 | 75.6770 | (0.427) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | ES42 | 05/05/2022 | | | Bond Future | 12.3478 | 72.0282 | 12.2938 | 72.3318 | (0.437) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | ES42 | 04/08/2022 | | | Bond Future | 12.5860 | 72.8691 | 12.5296 | 73.1764 | (0.448) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | GOVI | 05/08/2021 | 719.14 | Call | GOVI | 723,110.0000 | 72.3110 | 747,990.0000 | 74.7990 | 3.441 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 05/08/2021 | 719.14 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 05/08/2021 | 719.13 | Call | GOVI | 723,210.0000 | 72.3210 | 748,090.0000 | 74.8090 | 3.440 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 05/08/2021 | 719.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 05/08/2021 | | | GOVI | 791.4510 | 791.4510 | 793.9390 | 793.9390 | 0.314 | 0.0000 | 0.0000 | 18 |
| 2021/07/30 | GOVI | 05/08/2021 | 719.15 | Call | GOVI | 723,010.0000 | 72.3010 | 747,890.0000 | 74.7890 | 3.441 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 05/08/2021 | 719.15 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 04/11/2021 | 728.41 | Call | GOVI | 715,620.0000 | 71.5620 | 740,720.0000 | 74.0720 | 3.507 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 04/11/2021 | 728.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 04/11/2021 | 728.40 | Call | GOVI | 715,720.0000 | 71.5720 | 740,820.0000 | 74.0820 | 3.507 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 04/11/2021 | 728.40 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 04/11/2021 | | | GOVI | 799.9720 | 799.9720 | 802.4820 | 802.4820 | 0.314 | 0.0000 | 0.0000 | 979 |
| 2021/07/30 | GOVI | 04/11/2021 | 728.42 | Call | GOVI | 715,520.0000 | 71.5520 | 740,620.0000 | 74.0620 | 3.508 | 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 |
|------------|------------------|------------|--------|------|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/07/30 | GOVI | 04/11/2021 | 728.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 163,890.0000 | 16.3890 | 189,260.0000 | 18.9260 | 15.480 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 03/02/2022 | | | GOVI | 809.1490 | 809.1490 | 811.6860 | 811.6860 | 0.314 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 163,990.0000 | 16.3990 | 189,360.0000 | 18.9360 | 15.470 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 164,090.0000 | 16.4090 | 189,460.0000 | 18.9460 | 15.461 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 304,640.0000 | 30.4640 | 330,290.0000 | 33.0290 | 8.420 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 05/05/2022 | | | GOVI | 818.7140 | 818.7140 | 821.2790 | 821.2790 | 0.313 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 304,740.0000 | 30.4740 | 330,390.0000 | 33.0390 | 8.417 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 304,840.0000 | 30.4840 | 330,490.0000 | 33.0490 | 8.414 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 92,360.0000 | 9.2360 | 118,310.0000 | 11.8310 | 28.097 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 04/08/2022 | | | GOVI | 828.5160 | 828.5160 | 831.1110 | 831.1110 | 0.313 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 92,460.0000 | 9.2460 | 118,410.0000 | 11.8410 | 28.066 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 92,560.0000 | 9.2560 | 118,510.0000 | 11.8510 | 28.036 | 0 | 0 | 0 |
| 2021/07/30 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IGOV | 05/08/2021 | | | Index Future | 289.4000 | 289.4000 | 290.2820 | 290.2820 | 0.305 | 0.0000 | 0.0000 | 2 |
| 2021/07/30 | IGOV | 04/11/2021 | | | Index Future | 292.5880 | 292.5880 | 293.4770 | 293.4770 | 0.304 | 0.0000 | 0.0000 | 475 |
| 2021/07/30 | IGOV | 03/02/2022 | | | Index Future | 296.0160 | 296.0160 | 296.9150 | 296.9150 | 0.304 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IGOV | 05/05/2022 | | | Index Future | 299.5850 | 299.5850 | 300.4950 | 300.4950 | 0.304 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IGOV | 04/08/2022 | | | Index Future | 303.2410 | 303.2410 | 304.1610 | 304.1610 | 0.303 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS05 | 21/09/2021 | | | Interest Rate Swap | 89.4200 | 89.4200 | 89.4200 | 89.4200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.7000 | 90.7000 | 90.7000 | 90.7000 | 0.000 | 0.0000 | 0.0000 | 51 |
| 2021/07/30 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.1300 | 90.1300 | 90.1300 | 90.1300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2900 | 90.2900 | 90.2900 | 90.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/07/30 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | JBAF | 18/08/2021 | | | Jibar Tradeable Future | 3.6950 | 96.3050 | 3.6950 | 96.3050 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | JBAF | 15/09/2021 | | | Jibar Tradeable Future | 3.7150 | 96.2850 | 3.7150 | 96.2850 | 0.000 | 0.0000 | 0.0000 | 30,000 |
| 2021/07/30 | JBAF | 20/10/2021 | | | Jibar Tradeable Future | 3.8100 | 96.1900 | 3.8100 | 96.1900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | JBAF | 17/11/2021 | | | Jibar Tradeable Future | 3.8400 | 96.1600 | 3.8300 | 96.1700 | (0.260) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 3.9650 | 96.0350 | 3.9750 | 96.0250 | 0.252 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | JBAF | 19/01/2022 | | | Jibar Tradeable Future | 4.0000 | 96.0000 | 4.0100 | 95.9900 | 0.250 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.1900 | 95.8100 | 4.1900 | 95.8100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.5500 | 95.4500 | 4.5400 | 95.4600 | (0.220) | 0.0000 | 0.0000 | 471 |
| 2021/07/30 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 4.7600 | 95.2400 | 4.7400 | 95.2600 | (0.420) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 5.0400 | 94.9600 | 5.0300 | 94.9700 | (0.198) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 5.2250 | 94.7750 | 5.2150 | 94.7850 | (0.191) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 5.4500 | 94.5500 | 5.4600 | 94.5400 | 0.183 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R023 | 05/08/2021 | 5.30 | Call | Bond Future | 542.7400 | 0.5427 | 529.4100 | 0.5294 | (2.456) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 05/08/2021 | 5.30 | Put | Bond Future | 0.2300 | 0.0002 | 0.0300 | 0.0000 | (86.957) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 05/08/2021 | 5.29 | Call | Bond Future | 527.6900 | 0.5277 | 514.3100 | 0.5143 | (2.536) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 05/08/2021 | 5.29 | Put | Bond Future | 0.2900 | 0.0003 | 0.0400 | 0.0000 | (86.207) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 05/08/2021 | | | Bond Future | 4.9420 | 107.6012 | 4.9506 | 107.5881 | 0.175 | 0.0000 | 0.0000 | 3,363 |
| 2021/07/30 | R023 | 05/08/2021 | 5.31 | Call | Bond Future | 557.8000 | 0.5578 | 544.5000 | 0.5445 | (2.384) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 05/08/2021 | 5.31 | Put | Bond Future | 0.1900 | 0.0002 | 0.0200 | 0.0000 | (89.474) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 04/11/2021 | 4.91 | Call | Bond Future | 129.5200 | 0.1295 | 116.6700 | 0.1167 | (9.921) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 04/11/2021 | 4.91 | Put | Bond Future | 328.6600 | 0.3287 | 329.6700 | 0.3297 | 0.307 | 0 | 0 | 0 |
| 2021/07/30 | R023 | 04/11/2021 | 4.90 | Call | Bond Future | 123.6200 | 0.1236 | 111.5900 | 0.1116 | (9.731) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 04/11/2021 | 4.90 | Put | Bond Future | 335.6000 | 0.3356 | 337.4300 | 0.3374 | 0.545 | 0 | 0 | 0 |
| 2021/07/30 | R023 | 04/11/2021 | | | Bond Future | 5.0653 | 104.8406 | 5.0761 | 104.8267 | 0.214 | 0.0000 | 0.0000 | 13,768 |
| 2021/07/30 | R023 | 04/11/2021 | 4.92 | Call | Bond Future | 135.5600 | 0.1356 | 121.8800 | 0.1219 | (10.091) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 04/11/2021 | 4.92 | Put | Bond Future | 321.8600 | 0.3219 | 322.0400 | 0.3220 | 0.056 | 0 | 0 | 0 |
| 2021/07/30 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 207.7200 | 0.2077 | 189.2400 | 0.1892 | (8.897) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 316.0500 | 0.3161 | 311.9400 | 0.3119 | (1.300) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 03/02/2022 | | | Bond Future | 5.1846 | 106.0437 | 5.1985 | 106.0293 | 0.268 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 202.0800 | 0.2021 | 184.3300 | 0.1843 | (8.784) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 320.7800 | 0.3208 | 317.4000 | 0.3174 | (1.054) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 196.2100 | 0.1962 | 179.2000 | 0.1792 | (8.669) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 03/02/2022 | 5.06 | Put | Bond Future | 325.2700 | 0.3253 | 322.6300 | 0.3226 | (0.812) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 880.9400 | 0.8809 | 855.6100 | 0.8556 | (2.875) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 90.1600 | 0.0902 | 79.5800 | 0.0796 | (11.735) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 05/05/2022 | | | Bond Future | 5.3081 | 103.3878 | 5.3266 | 103.3730 | 0.350 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 874.0900 | 0.8741 | 848.9400 | 0.8489 | (2.877) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 91.1500 | 0.0912 | 80.7500 | 0.0807 | (11.410) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 867.2400 | 0.8672 | 842.2700 | 0.8423 | (2.879) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/07/30 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 92.1500 | 0.0921 | 81.9300 | 0.0819 | (11.091) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 464.2400 | 0.4642 | 426.9000 | 0.4269 | (8.043) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 166.6200 | 0.1666 | 144.4600 | 0.1445 | (13.300) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 04/08/2022 | | | Bond Future | 5.5111 | 104.6084 | 5.5386 | 104.5932 | 0.497 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 460.2400 | 0.4602 | 422.8600 | 0.4229 | (8.122) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 168.1300 | 0.1681 | 145.9300 | 0.1459 | (13.204) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 456.2600 | 0.4563 | 418.8400 | 0.4188 | (8.201) | 0 | 0 | 0 |
| 2021/07/30 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 169.6500 | 0.1696 | 147.4100 | 0.1474 | (13.109) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/08/2021 | 5.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/08/2021 | 5.31 | Put | Bond Future | 43,714.4200 | 43.7144 | 43,325.5200 | 43.3255 | (0.890) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/08/2021 | 11.37 | Call | Bond Future | 7,475.1900 | 7.4752 | 7,864.0700 | 7.8641 | 5.202 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/08/2021 | 11.37 | Put | Bond Future | 0.0200 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 100 |
| 2021/07/30 | R035 | 05/08/2021 | | | Bond Future | 10.1927 | 94.3763 | 10.1353 | 94.7652 | (0.563) | 0.0000 | 0.0000 | 48,003 |
| 2021/07/30 | R035 | 05/08/2021 | 5.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/08/2021 | 5.30 | Put | Bond Future | 43,831.0000 | 43.8310 | 43,442.1000 | 43.4421 | (0.887) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/08/2021 | 5.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/08/2021 | 5.29 | Put | Bond Future | 43,947.7100 | 43.9477 | 43,558.8100 | 43.5588 | (0.885) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/08/2021 | 10.77 | Call | Bond Future | 3,790.8600 | 3.7909 | 4,174.4300 | 4.1744 | 10.118 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/08/2021 | 10.77 | Put | Bond Future | 8.3500 | 0.0084 | 3.0200 | 0.0030 | (63.832) | 0 | 0 | 100 |
| 2021/07/30 | R035 | 05/08/2021 | 10.02 | Put | Bond Future | 1,371.9900 | 1.3720 | 1,024.9200 | 1.0249 | (25.297) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/08/2021 | 10.02 | Call | Bond Future | 194.1200 | 0.1941 | 235.9500 | 0.2359 | 21.549 | 0 | 0 | 100 |
| 2021/07/30 | R035 | 04/11/2021 | 11.20 | Put | Bond Future | 753.1200 | 0.7531 | 609.7000 | 0.6097 | (19.043) | 0 | 0 | 350 |
| 2021/07/30 | R035 | 04/11/2021 | 10.60 | Call | Bond Future | 3,183.4800 | 3.1835 | 3,292.5700 | 3.2926 | 3.427 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | 10.60 | Put | Bond Future | 1,808.4800 | 1.8085 | 1,525.0000 | 1.5250 | (15.675) | 0 | 0 | 350 |
| 2021/07/30 | R035 | 04/11/2021 | 10.11 | Put | Bond Future | 3,380.4700 | 3.3805 | 3,030.2600 | 3.0303 | (10.360) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | 10.11 | Call | Bond Future | 1,525.2800 | 1.5253 | 1,567.6400 | 1.5676 | 2.777 | 0 | 0 | 350 |
| 2021/07/30 | R035 | 04/11/2021 | 10.12 | Put | Bond Future | 3,340.6700 | 3.3407 | 2,991.7500 | 2.9918 | (10.445) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | 10.12 | Call | Bond Future | 1,553.0900 | 1.5531 | 1,596.7400 | 1.5967 | 2.811 | 0 | 0 | 400 |
| 2021/07/30 | R035 | 04/11/2021 | 10.62 | Put | Bond Future | 1,758.7400 | 1.7587 | 1,479.4800 | 1.4795 | (15.878) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | 10.62 | Call | Bond Future | 3,262.0700 | 3.2621 | 3,375.3800 | 3.3754 | 3.474 | 0 | 0 | 400 |
| 2021/07/30 | R035 | 04/11/2021 | 11.75 | Put | Bond Future | 340.6000 | 0.3406 | 258.9200 | 0.2589 | (23.981) | 0 | 0 | 782 |
| 2021/07/30 | R035 | 04/11/2021 | 11.08 | Call | Bond Future | 5,280.1600 | 5.2802 | 5,506.0500 | 5.5061 | 4.278 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | 11.08 | Put | Bond Future | 898.4800 | 0.8985 | 731.8000 | 0.7318 | (18.551) | 0 | 0 | 782 |
| 2021/07/30 | R035 | 04/11/2021 | 10.23 | Put | Bond Future | 2,927.8200 | 2.9278 | 2,592.4600 | 2.5925 | (11.454) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | 12.53 | Call | Bond Future | 12,714.4600 | 12.7145 | 13,070.9600 | 13.0710 | 2.804 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | 12.53 | Put | Bond Future | 110.2000 | 0.1102 | 74.1300 | 0.0741 | (32.731) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | | | Bond Future | 10.3883 | 90.9075 | 10.3287 | 91.3001 | (0.574) | 0.0000 | 0.0000 | 80,866 |
| 2021/07/30 | R035 | 04/11/2021 | 11.20 | Call | Bond Future | 5,863.1500 | 5.8632 | 6,112.3000 | 6.1123 | 4.249 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | 13.82 | Call | Bond Future | 18,970.3600 | 18.9704 | 19,358.5500 | 19.3586 | 2.046 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | 13.82 | Put | Bond Future | 7.2800 | 0.0073 | 2.9000 | 0.0029 | (60.165) | 0 | 0 | 400 |
| 2021/07/30 | R035 | 04/11/2021 | 11.75 | Call | Bond Future | 8,674.9700 | 8.6750 | 8,985.8600 | 8.9859 | 3.584 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | 10.23 | Call | Bond Future | 1,879.2500 | 1.8793 | 1,936.4600 | 1.9365 | 3.044 | 0 | 0 | 782 |
| 2021/07/30 | R035 | 04/11/2021 | 12.52 | Call | Bond Future | 12,663.4200 | 12.6634 | 13,020.0000 | 13.0200 | 2.816 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | 12.52 | Put | Bond Future | 111.7700 | 0.1118 | 75.7800 | 0.0758 | (32.200) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | 12.51 | Call | Bond Future | 12,612.3500 | 12.6123 | 12,969.0100 | 12.9690 | 2.828 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/11/2021 | 12.51 | Put | Bond Future | 113.3700 | 0.1134 | 77.4600 | 0.0775 | (31.675) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 11.05 | Put | Bond Future | 2,042.2100 | 2.0422 | 1,830.6400 | 1.8306 | (10.360) | 0 | 0 | 1,600 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/30 | R035 | 03/02/2022 | 10.35 | Put | Bond Future | 3,995.0200 | 3.9950 | 3,684.0500 | 3.6840 | (7.784) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 10.35 | Call | Bond Future | 2,444.1800 | 2.4442 | 2,529.9400 | 2.5299 | 3.509 | 0 | 0 | 1,600 |
| 2021/07/30 | R035 | 03/02/2022 | 11.28 | Call | Bond Future | 5,859.7700 | 5.8598 | 6,102.0700 | 6.1021 | 4.135 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 11.28 | Put | Bond Future | 1,612.1000 | 1.6121 | 1,457.6700 | 1.4577 | (9.579) | 0 | 0 | 200 |
| 2021/07/30 | R035 | 03/02/2022 | 10.26 | Put | Bond Future | 4,324.3100 | 4.3243 | 4,011.8300 | 4.0118 | (7.226) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 10.26 | Call | Bond Future | 2,182.0200 | 2.1820 | 2,266.2700 | 2.2663 | 3.861 | 0 | 0 | 200 |
| 2021/07/30 | R035 | 03/02/2022 | 11.73 | Call | Bond Future | 7,892.6600 | 7.8927 | 8,192.0900 | 8.1921 | 3.794 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 11.73 | Put | Bond Future | 1,032.6500 | 1.0327 | 935.3500 | 0.9353 | (9.422) | 0 | 0 | 280 |
| 2021/07/30 | R035 | 03/02/2022 | 11.03 | Call | Bond Future | 4,827.6200 | 4.8276 | 5,007.2900 | 5.0073 | 3.722 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 11.39 | Call | Bond Future | 6,340.4600 | 6.3405 | 6,601.1000 | 6.6011 | 4.111 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 11.39 | Put | Bond Future | 1,443.0500 | 1.4431 | 1,306.9600 | 1.3070 | (9.431) | 0 | 0 | 683 |
| 2021/07/30 | R035 | 03/02/2022 | 10.65 | Call | Bond Future | 3,415.2400 | 3.4152 | 3,517.6000 | 3.5176 | 2.997 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 5,646.1500 | 5.6462 | 5,878.4400 | 5.8784 | 4.114 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 1,696.2500 | 1.6963 | 1,531.8100 | 1.5318 | (9.694) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 5,604.0800 | 5.6041 | 5,834.1100 | 5.8341 | 4.105 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 1,713.9200 | 1.7139 | 1,547.2200 | 1.5472 | (9.726) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | | | Bond Future | 10.5901 | 91.9509 | 10.5281 | 92.3476 | (0.585) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 11.05 | Call | Bond Future | 4,907.3400 | 4.9073 | 5,092.5000 | 5.0925 | 3.773 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 11.88 | Call | Bond Future | 8,597.6200 | 8.5976 | 8,909.4200 | 8.9094 | 3.627 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 11.88 | Put | Bond Future | 893.2100 | 0.8932 | 808.2800 | 0.8083 | (9.508) | 0 | 0 | 1,800 |
| 2021/07/30 | R035 | 03/02/2022 | 11.03 | Put | Bond Future | 2,084.2700 | 2.0843 | 1,867.2100 | 1.8672 | (10.414) | 0 | 0 | 280 |
| 2021/07/30 | R035 | 03/02/2022 | 10.10 | Put | Bond Future | 4,962.9800 | 4.9630 | 4,640.6200 | 4.6406 | (6.495) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 10.10 | Call | Bond Future | 1,755.4000 | 1.7554 | 1,829.7700 | 1.8298 | 4.237 | 0 | 0 | 280 |
| 2021/07/30 | R035 | 03/02/2022 | 10.65 | Put | Bond Future | 3,034.1700 | 3.0342 | 2,739.8000 | 2.7398 | (9.702) | 0 | 0 | 683 |
| 2021/07/30 | R035 | 03/02/2022 | 9.70 | Put | Bond Future | 6,936.7100 | 6.9367 | 6,509.6500 | 6.5097 | (6.157) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 9.70 | Call | Bond Future | 986.3600 | 0.9864 | 956.0300 | 0.9560 | (3.075) | 0 | 0 | 683 |
| 2021/07/30 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 5,688.3100 | 5.6883 | 5,923.0800 | 5.9231 | 4.127 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 1,678.7400 | 1.6787 | 1,516.7800 | 1.5168 | (9.648) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 7,031.9700 | 7.0320 | 7,185.1100 | 7.1851 | 2.178 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 1,977.1900 | 1.9772 | 1,729.0400 | 1.7290 | (12.551) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 6,990.0800 | 6.9901 | 7,142.0500 | 7.1421 | 2.174 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 1,992.2300 | 1.9922 | 1,742.9100 | 1.7429 | (12.515) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/05/2022 | | | Bond Future | 10.7893 | 88.5609 | 10.7248 | 88.9622 | (0.598) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 7,073.9100 | 7.0739 | 7,227.9600 | 7.2280 | 2.178 | 0 | 0 | 0 |
| 2021/07/30 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 1,962.2600 | 1.9623 | 1,715.0200 | 1.7150 | (12.600) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 3,457.4300 | 3.4574 | 3,418.2600 | 3.4183 | (1.133) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 5,170.8700 | 5.1709 | 4,725.6200 | 4.7256 | (8.611) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 3,485.9600 | 3.4860 | 3,447.2800 | 3.4473 | (1.110) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 5,137.4600 | 5.1375 | 4,692.7000 | 4.6927 | (8.657) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/08/2022 | | | Bond Future | 11.0004 | 89.5810 | 10.9333 | 89.9871 | (0.611) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 3,514.2500 | 3.5143 | 3,476.7800 | 3.4768 | (1.066) | 0 | 0 | 0 |
| 2021/07/30 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 5,103.8800 | 5.1039 | 4,660.3300 | 4.6603 | (8.690) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 05/08/2021 | 8.62 | Call | Bond Future | 5,786.2900 | 5.7863 | 5,938.9400 | 5.9389 | 2.638 | 0 | 0 | 0 |
| 2021/07/30 | R186 | 05/08/2021 | 8.62 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R186 | 05/08/2021 | 8.61 | Call | Bond Future | 5,741.9500 | 5.7420 | 5,894.6000 | 5.8946 | 2.659 | 0 | 0 | 0 |
| 2021/07/30 | R186 | 05/08/2021 | 8.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R186 | 05/08/2021 | | | Bond Future | 7.3567 | 115.1639 | 7.3245 | 115.3165 | (0.438) | 0.0000 | 0.0000 | 41,937 |

| 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2021/07/30 | R186 | 05/08/2021 | 8.63 | Call | Bond Future | 5,830.5900 | | 5.8306 | 5,983.2400 | 5.9832 | 2.618 | 0 | 0 | 0 |
| 2021/07/30 | R186 | 05/08/2021 | 8.63 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/11/2021 | 7.77 | Call | Bond Future | 2,044.6200 | | 2.0446 | 2,037.0500 | 2.0371 | (0.370) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/11/2021 | 8.10 | Call | Bond Future | 3,049.0500 | | 3.0490 | 3,094.0700 | 3.0941 | 1.477 | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/11/2021 | 8.10 | Put | Bond Future | 574.4300 | | 0.5744 | 465.7800 | 0.4658 | (18.914) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/11/2021 | 8.09 | Call | Bond Future | 3,015.8000 | | 3.0158 | 3,059.3200 | 3.0593 | 1.443 | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/11/2021 | 8.09 | Put | Bond Future | 584.9200 | | 0.5849 | 474.7700 | 0.4748 | (18.832) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/11/2021 | | | Bond Future | 7.5420 | | 116.3908 | 7.5079 | 116.5445 | (0.453) | 0.0000 | 0.0000 | 74,286 |
| 2021/07/30 | R186 | 04/11/2021 | 7.77 | Put | Bond Future | 1,025.2100 | | 1.0252 | 863.9700 | 0.8640 | (15.728) | 0 | 0 | 15,177 |
| 2021/07/30 | R186 | 04/11/2021 | 8.77 | Call | Bond Future | 5,516.8100 | | 5.5168 | 5,628.0000 | 5.6280 | 2.015 | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/11/2021 | 8.77 | Put | Bond Future | 160.3400 | | 0.1603 | 117.8600 | 0.1179 | (26.494) | 0 | 0 | 15,177 |
| 2021/07/30 | R186 | 04/11/2021 | 8.11 | Call | Bond Future | 3,082.4300 | | 3.0824 | 3,128.7800 | 3.1288 | 1.504 | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/11/2021 | 8.11 | Put | Bond Future | 564.0800 | | 0.5641 | 456.7600 | 0.4568 | (19.026) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 1,148.6500 | | 1.1486 | 1,036.5400 | 1.0365 | (9.760) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 3,008.6000 | | 3.0086 | 2,741.4900 | 2.7415 | (8.878) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 03/02/2022 | | | Bond Future | 7.7317 | | 112.4445 | 7.6954 | 112.5995 | (0.470) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 1,132.8800 | | 1.1329 | 1,020.8100 | 1.0208 | (9.892) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 3,036.3800 | | 3.0364 | 2,769.3100 | 2.7693 | (8.796) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 1,117.2500 | | 1.1172 | 1,005.2400 | 1.0052 | (10.026) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 3,064.3100 | | 3.0643 | 2,797.3000 | 2.7973 | (8.714) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 3,208.9100 | | 3.2089 | 3,083.1400 | 3.0831 | (3.919) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 1,668.9000 | | 1.6689 | 1,386.5100 | 1.3865 | (16.921) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 05/05/2022 | | | Bond Future | 7.9347 | | 113.7751 | 7.8959 | 113.9317 | (0.489) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 3,183.5700 | | 3.1836 | 3,056.9200 | 3.0569 | (3.978) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 1,683.1800 | | 1.6832 | 1,399.9100 | 1.3999 | (16.829) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 3,158.3200 | | 3.1583 | 3,030.7900 | 3.0308 | (4.038) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 1,697.5700 | | 1.6976 | 1,413.4200 | 1.4134 | (16.739) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 2,521.6100 | | 2.5216 | 2,339.4500 | 2.3394 | (7.224) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 2,552.8100 | | 2.5528 | 2,212.0900 | 2.2121 | (13.347) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/08/2022 | | | Bond Future | 8.1582 | | 109.8204 | 8.1166 | 109.9789 | (0.510) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 2,481.6500 | | 2.4816 | 2,298.6000 | 2.2986 | (7.376) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 2,589.0000 | | 2.5890 | 2,247.3900 | 2.2474 | (13.195) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 2,501.3700 | | 2.5014 | 2,318.7500 | 2.3188 | (7.301) | 0 | 0 | 0 |
| 2021/07/30 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 2,570.6400 | | 2.5706 | 2,229.4600 | 2.2295 | (13.272) | 0 | 0 | 0 |
| 2021/07/30 | R197 | 05/08/2021 | | | Bond Future | 322.0608 | | 322.0608 | 322.0450 | 322.0450 | (0.005) | 0.0000 | 0.0000 | 1,022 |
| 2021/07/30 | R197 | 04/11/2021 | | | Bond Future | 325.5712 | | 325.5712 | 325.5535 | 325.5535 | (0.005) | 0.0000 | 0.0000 | 1,274 |
| 2021/07/30 | R197 | 03/02/2022 | | | Bond Future | 321.2374 | | 321.2374 | 321.2176 | 321.2176 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R197 | 05/05/2022 | | | Bond Future | 325.1129 | | 325.1129 | 325.0923 | 325.0923 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R197 | 04/08/2022 | | | Bond Future | 320.8077 | | 320.8077 | 320.7894 | 320.7894 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R202 | 05/08/2021 | | | Bond Future | 234.4884 | | 234.4884 | 234.7241 | 234.7241 | 0.101 | 0.0000 | 0.0000 | 3,560 |
| 2021/07/30 | R202 | 04/11/2021 | | | Bond Future | 237.0444 | | 237.0444 | 237.2812 | 237.2812 | 0.100 | 0.0000 | 0.0000 | 9,704 |
| 2021/07/30 | R202 | 03/02/2022 | | | Bond Future | 235.4936 | | 235.4936 | 235.7322 | 235.7322 | 0.101 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R202 | 05/05/2022 | | | Bond Future | 238.3343 | | 238.3343 | 238.5752 | 238.5752 | 0.101 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R202 | 04/08/2022 | | | Bond Future | 236.8571 | | 236.8571 | 237.1022 | 237.1022 | 0.104 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R209 | 05/08/2021 | 11.81 | Call | Bond Future | 8,659.0800 | | 8.6591 | 8,966.0700 | 8.9661 | 3.545 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/07/30 | R209 | 05/08/2021 | 11.81 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 05/08/2021 | | | Bond Future | 10.1908 | 72.6125 | 10.1387 | 72.9195 | (0.511) | 0.0000 | 0.0000 | 11,402 |
| 2021/07/30 | R209 | 05/08/2021 | 11.80 | Call | Bond Future | 8,610.4500 | 8.6104 | 8,917.4400 | 8.9174 | 3.565 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 05/08/2021 | 11.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 05/08/2021 | 11.79 | Call | Bond Future | 8,561.7600 | 8.5618 | 8,868.7500 | 8.8688 | 3.586 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 05/08/2021 | 11.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/11/2021 | 10.00 | Call | Bond Future | 1,151.1600 | 1.1512 | 1,167.3000 | 1.1673 | 1.402 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/11/2021 | 10.00 | Put | Bond Future | 3,287.2900 | 3.2873 | 2,993.5600 | 2.9936 | (8.935) | 0 | 0 | 3,100 |
| 2021/07/30 | R209 | 04/11/2021 | 12.00 | Call | Bond Future | 8,740.3300 | 8.7403 | 8,998.5600 | 8.9986 | 2.954 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/11/2021 | 12.00 | Put | Bond Future | 205.9000 | 0.2059 | 154.2600 | 0.1543 | (25.080) | 0 | 0 | 9,000 |
| 2021/07/30 | R209 | 04/11/2021 | 10.50 | Call | Bond Future | 2,516.7100 | 2.5167 | 2,585.6900 | 2.5857 | 2.741 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/11/2021 | 12.19 | Call | Bond Future | 9,583.2800 | 9.5833 | 9,851.1600 | 9.8512 | 2.795 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/11/2021 | 12.19 | Put | Bond Future | 156.7200 | 0.1567 | 114.7300 | 0.1147 | (26.793) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/11/2021 | 12.17 | Call | Bond Future | 9,494.8000 | 9.4948 | 9,761.7700 | 9.7618 | 2.812 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/11/2021 | | | Bond Future | 10.3650 | 70.2464 | 10.3111 | 70.5562 | (0.520) | 0.0000 | 0.0000 | 32,938 |
| 2021/07/30 | R209 | 04/11/2021 | 10.50 | Put | Bond Future | 1,749.3400 | 1.7493 | 1,508.4500 | 1.5084 | (13.770) | 0 | 0 | 9,400 |
| 2021/07/30 | R209 | 04/11/2021 | 9.50 | Put | Bond Future | 5,567.3600 | 5.5674 | 5,249.8500 | 5.2499 | (5.703) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/11/2021 | 9.50 | Call | Bond Future | 352.3200 | 0.3523 | 344.6800 | 0.3447 | (2.168) | 0 | 0 | 6,000 |
| 2021/07/30 | R209 | 04/11/2021 | 12.18 | Call | Bond Future | 9,539.0700 | 9.5391 | 9,806.4800 | 9.8065 | 2.803 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/11/2021 | 12.18 | Put | Bond Future | 158.9900 | 0.1590 | 116.5300 | 0.1165 | (26.706) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/11/2021 | 12.17 | Put | Bond Future | 161.2500 | 0.1613 | 118.3500 | 0.1184 | (26.605) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 4,377.2700 | 4.3773 | 4,473.0300 | 4.4730 | 2.188 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 1,715.9800 | 1.7160 | 1,498.5900 | 1.4986 | (12.669) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 4,341.4500 | 4.3414 | 4,435.6400 | 4.4356 | 2.170 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 03/02/2022 | 11.02 | Put | Bond Future | 1,733.0400 | 1.7330 | 1,514.0800 | 1.5141 | (12.634) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 03/02/2022 | | | Bond Future | 10.5405 | 71.0528 | 10.4846 | 71.3660 | (0.530) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 4,413.0200 | 4.4130 | 4,510.7000 | 4.5107 | 2.213 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 1,698.9000 | 1.6989 | 1,483.4300 | 1.4834 | (12.683) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 5,603.9700 | 5.6040 | 5,706.4000 | 5.7064 | 1.828 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 1,827.1000 | 1.8271 | 1,612.8000 | 1.6128 | (11.729) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 5,568.8500 | 5.5688 | 5,669.4400 | 5.6694 | 1.806 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 1,842.3000 | 1.8423 | 1,626.1600 | 1.6262 | (11.732) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 05/05/2022 | | | Bond Future | 10.7190 | 68.7524 | 10.6612 | 69.0691 | (0.540) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 5,639.3600 | 5.6394 | 5,743.2100 | 5.7432 | 1.842 | 0 | 0 | 0 |
| 2021/07/30 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 1,812.2200 | 1.8122 | 1,599.3400 | 1.5993 | (11.747) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 4,629.7100 | 4.6297 | 4,264.0200 | 4.2640 | (7.899) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 2,841.6100 | 2.8416 | 2,797.0800 | 2.7971 | (1.567) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 4,598.6700 | 4.5987 | 4,233.6300 | 4.2336 | (7.938) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/08/2022 | | | Bond Future | 10.9043 | 69.5446 | 10.8443 | 69.8651 | (0.551) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 2,817.4500 | 2.8175 | 2,772.2700 | 2.7723 | (1.604) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 2,865.8800 | 2.8659 | 2,822.0000 | 2.8220 | (1.531) | 0 | 0 | 0 |
| 2021/07/30 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 4,567.8100 | 4.5678 | 4,203.4200 | 4.2034 | (7.977) | 0 | 0 | 0 |
| 2021/07/30 | R210 | 05/08/2021 | | | Bond Future | 209.2841 | 209.2841 | 209.4087 | 209.4087 | 0.060 | 0.0000 | 0.0000 | 1,245 |
| 2021/07/30 | R210 | 04/11/2021 | | | Bond Future | 208.7798 | 208.7798 | 208.9046 | 208.9046 | 0.060 | 0.0000 | 0.0000 | 1,486 |
| 2021/07/30 | R210 | 03/02/2022 | | | Bond Future | 211.2263 | 211.2263 | 211.3518 | 211.3518 | 0.059 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R210 | 05/05/2022 | | | Bond Future | 210.9425 | 210.9425 | 211.0688 | 211.0688 | 0.060 | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R210 | 04/08/2022 | | | Bond Future | 213.5442 | 213.5442 | 213.6720 | 213.6720 | 0.060 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/07/30 | R212 | 05/08/2021 | | | Bond Future | 173.1939 | 173.1939 | 173.1832 | 173.1832 | (0.006) | 0.0000 | 0.0000 | 505 |
| 2021/07/30 | R212 | 04/11/2021 | | | Bond Future | 175.0817 | 175.0817 | 175.0699 | 175.0699 | (0.007) | 0.0000 | 0.0000 | 1,025 |
| 2021/07/30 | R213 | 05/08/2021 | 10.85 | Call | Bond Future | 8,472.5800 | 8.4726 | 8,826.7000 | 8.8267 | 4.180 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/08/2021 | 10.85 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/08/2021 | 10.84 | Call | Bond Future | 8,423.0400 | 8.4230 | 8,777.1600 | 8.7772 | 4.204 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/08/2021 | 10.84 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/08/2021 | 10.14 | Put | Bond Future | 0.2400 | 0.0002 | 0.0400 | 0.0000 | (83.333) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/08/2021 | 9.34 | Put | Bond Future | 318.9000 | 0.3189 | 173.2600 | 0.1733 | (45.669) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/08/2021 | 9.34 | Call | Bond Future | 816.7000 | 0.8167 | 1,025.1800 | 1.0252 | 25.527 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/08/2021 | | | Bond Future | 9.2519 | 89.0296 | 9.1896 | 89.3837 | (0.673) | 0.0000 | 0.0000 | 1,729 |
| 2021/07/30 | R213 | 05/08/2021 | 10.86 | Call | Bond Future | 8,522.0800 | 8.5221 | 8,876.2000 | 8.8762 | 4.155 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/08/2021 | 10.86 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/08/2021 | 10.78 | Call | Bond Future | 8,124.9200 | 8.1249 | 8,479.0400 | 8.4790 | 4.358 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/08/2021 | 10.78 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/08/2021 | 10.14 | Call | Bond Future | 4,849.7200 | 4.8497 | 5,203.6400 | 5.2036 | 7.298 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 04/11/2021 | 11.10 | Put | Bond Future | 176.6700 | 0.1767 | 112.5500 | 0.1126 | (36.294) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 04/11/2021 | 11.11 | Call | Bond Future | 8,761.4800 | 8.7615 | 9,055.5000 | 9.0555 | 3.356 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 04/11/2021 | 11.09 | Put | Bond Future | 179.4600 | 0.1795 | 114.5100 | 0.1145 | (36.192) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 04/11/2021 | | | Bond Future | 9.4387 | 86.4492 | 9.3739 | 86.8066 | (0.686) | 0.0000 | 0.0000 | 8,993 |
| 2021/07/30 | R213 | 04/11/2021 | 11.10 | Call | Bond Future | 8,716.2200 | 8.7162 | 9,009.4900 | 9.0095 | 3.365 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 04/11/2021 | 11.11 | Put | Bond Future | 173.9800 | 0.1740 | 110.6100 | 0.1106 | (36.424) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 04/11/2021 | 11.09 | Call | Bond Future | 8,671.0300 | 8.6710 | 8,963.4700 | 8.9635 | 3.373 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 10.67 | Call | Bond Future | 6,265.4100 | 6.2654 | 6,420.2000 | 6.4202 | 2.471 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 10.67 | Put | Bond Future | 951.3000 | 0.9513 | 744.8600 | 0.7449 | (21.701) | 0 | 0 | 220 |
| 2021/07/30 | R213 | 03/02/2022 | 10.60 | Put | Bond Future | 1,020.8500 | 1.0208 | 804.3000 | 0.8043 | (21.213) | 0 | 0 | 430 |
| 2021/07/30 | R213 | 03/02/2022 | 10.00 | Call | Bond Future | 3,800.3000 | 3.8003 | 3,850.8400 | 3.8508 | 1.330 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 10.00 | Put | Bond Future | 1,862.5000 | 1.8625 | 1,551.8100 | 1.5518 | (16.681) | 0 | 0 | 430 |
| 2021/07/30 | R213 | 03/02/2022 | 9.22 | Put | Bond Future | 3,900.2000 | 3.9002 | 3,494.1200 | 3.4941 | (10.412) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 8.80 | Put | Bond Future | 5,487.1400 | 5.4871 | 5,061.2200 | 5.0612 | (7.762) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 8.80 | Call | Bond Future | 898.9900 | 0.8990 | 834.3000 | 0.8343 | (7.196) | 0 | 0 | 102 |
| 2021/07/30 | R213 | 03/02/2022 | 9.58 | Put | Bond Future | 2,820.4500 | 2.8205 | 2,452.2200 | 2.4522 | (13.056) | 0 | 0 | 200 |
| 2021/07/30 | R213 | 03/02/2022 | 8.63 | Put | Bond Future | 6,253.2200 | 6.2532 | 5,829.9600 | 5.8300 | (6.769) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 8.63 | Call | Bond Future | 687.7200 | 0.6877 | 625.6900 | 0.6257 | (9.020) | 0 | 0 | 200 |
| 2021/07/30 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 3,735.4400 | 3.7354 | 3,782.8900 | 3.7829 | 1.270 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 1,901.2700 | 1.9013 | 1,587.4900 | 1.5875 | (16.504) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | | | Bond Future | 9.6313 | 87.4412 | 9.5637 | 87.8024 | (0.701) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 10.17 | Call | Bond Future | 4,382.0100 | 4.3820 | 4,460.4500 | 4.4605 | 1.790 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 10.17 | Put | Bond Future | 1,570.1400 | 1.5701 | 1,287.3500 | 1.2874 | (18.010) | 0 | 0 | 220 |
| 2021/07/30 | R213 | 03/02/2022 | 9.15 | Put | Bond Future | 4,138.7800 | 4.1388 | 3,727.3000 | 3.7273 | (9.942) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 9.15 | Call | Bond Future | 1,520.4700 | 1.5205 | 1,470.2200 | 1.4702 | (3.305) | 0 | 0 | 220 |
| 2021/07/30 | R213 | 03/02/2022 | 10.60 | Call | Bond Future | 5,990.7000 | 5.9907 | 6,135.3800 | 6.1354 | 2.415 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 9.22 | Call | Bond Future | 1,669.1400 | 1.6691 | 1,624.2900 | 1.6243 | (2.687) | 0 | 0 | 430 |
| 2021/07/30 | R213 | 03/02/2022 | 10.25 | Call | Bond Future | 4,666.2000 | 4.6662 | 4,757.7200 | 4.7577 | 1.961 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 10.25 | Put | Bond Future | 1,447.1500 | 1.4472 | 1,177.4400 | 1.1774 | (18.637) | 0 | 0 | 102 |
| 2021/07/30 | R213 | 03/02/2022 | 9.76 | Call | Bond Future | 3,054.3000 | 3.0543 | 3,069.2600 | 3.0693 | 0.490 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 9.76 | Put | Bond Future | 2,371.1800 | 2.3712 | 2,024.9100 | 2.0249 | (14.603) | 0 | 0 | 102 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/30 | R213 | 03/02/2022 | 10.15 | Call | Bond Future | 4,311.9600 | 4.3120 | 4,387.0600 | 4.3871 | 1.742 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 10.15 | Put | Bond Future | 1,602.3000 | 1.6023 | 1,316.1700 | 1.3162 | (17.857) | 0 | 0 | 200 |
| 2021/07/30 | R213 | 03/02/2022 | 9.58 | Call | Bond Future | 2,546.3800 | 2.5464 | 2,539.3800 | 2.5394 | (0.275) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 3,703.1900 | 3.7032 | 3,749.1000 | 3.7491 | 1.240 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 1,920.8900 | 1.9209 | 1,605.5700 | 1.6056 | (16.415) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 3,670.8300 | 3.6708 | 3,715.2100 | 3.7152 | 1.209 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 1,940.4500 | 1.9404 | 1,623.6000 | 1.6236 | (16.329) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 1,600.8500 | 1.6009 | 1,375.1600 | 1.3752 | (14.098) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 5,674.1300 | 5.6741 | 5,811.2500 | 5.8113 | 2.417 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/05/2022 | | | Bond Future | 9.8228 | 84.9438 | 9.7524 | 85.3090 | (0.716) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 5,709.6200 | 5.7096 | 5,847.8500 | 5.8478 | 2.421 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 1,613.8000 | 1.6138 | 1,386.7400 | 1.3867 | (14.070) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 5,745.1600 | 5.7452 | 5,884.7600 | 5.8848 | 2.430 | 0 | 0 | 0 |
| 2021/07/30 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 1,626.8500 | 1.6269 | 1,398.6800 | 1.3987 | (14.025) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 3,116.4600 | 3.1165 | 3,086.8100 | 3.0868 | (0.951) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 3,781.9600 | 3.7820 | 3,383.4400 | 3.3834 | (10.537) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 3,091.3700 | 3.0914 | 3,061.5400 | 3.0615 | (0.965) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 04/08/2022 | | | Bond Future | 10.0271 | 85.9264 | 9.9536 | 86.2961 | (0.733) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 3,807.7900 | 3.8078 | 3,408.3800 | 3.4084 | (10.489) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 3,141.3100 | 3.1413 | 3,112.5500 | 3.1125 | (0.916) | 0 | 0 | 0 |
| 2021/07/30 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 3,833.4100 | 3.8334 | 3,433.8200 | 3.4338 | (10.424) | 0 | 0 | 0 |
| 2021/07/30 | R214 | 05/08/2021 | 12.03 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 05/08/2021 | 12.01 | Call | Bond Future | 7,669.0400 | 7.6690 | 7,951.3300 | 7.9513 | 3.681 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 05/08/2021 | | | Bond Future | 10.5957 | 69.3676 | 10.5486 | 69.6499 | (0.444) | 0.0000 | 0.0000 | 10,921 |
| 2021/07/30 | R214 | 05/08/2021 | 12.02 | Call | Bond Future | 7,718.1200 | 7.7181 | 8,000.4100 | 8.0004 | 3.657 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 05/08/2021 | 12.02 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 05/08/2021 | 12.03 | Call | Bond Future | 7,767.1400 | 7.7671 | 8,049.4300 | 8.0494 | 3.634 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 05/08/2021 | 12.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 04/11/2021 | 12.47 | Call | Bond Future | 9,033.4400 | 9.0334 | 9,274.1500 | 9.2741 | 2.665 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 04/11/2021 | 12.46 | Call | Bond Future | 8,989.9200 | 8.9899 | 9,230.1600 | 9.2302 | 2.672 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 04/11/2021 | 12.46 | Put | Bond Future | 197.7700 | 0.1978 | 153.0900 | 0.1531 | (22.592) | 0 | 0 | 0 |
| 2021/07/30 | R214 | 04/11/2021 | | | Bond Future | 10.7686 | 66.8298 | 10.7198 | 67.1147 | (0.453) | 0.0000 | 0.0000 | 17,180 |
| 2021/07/30 | R214 | 04/11/2021 | 12.47 | Put | Bond Future | 195.0600 | 0.1951 | 150.8500 | 0.1509 | (22.665) | 0 | 0 | 0 |
| 2021/07/30 | R214 | 04/11/2021 | 12.48 | Call | Bond Future | 9,076.9800 | 9.0770 | 9,318.1300 | 9.3181 | 2.657 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 04/11/2021 | 12.48 | Put | Bond Future | 192.4400 | 0.1924 | 148.6700 | 0.1487 | (22.745) | 0 | 0 | 0 |
| 2021/07/30 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 1,787.4000 | 1.7874 | 1,574.8200 | 1.5748 | (11.893) | 0 | 0 | 0 |
| 2021/07/30 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 4,322.3000 | 4.3223 | 4,399.5500 | 4.3995 | 1.787 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 1,806.0300 | 1.8060 | 1,591.2400 | 1.5912 | (11.893) | 0 | 0 | 0 |
| 2021/07/30 | R214 | 03/02/2022 | | | Bond Future | 10.9458 | 67.5967 | 10.8952 | 67.8847 | (0.462) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 4,287.2700 | 4.2873 | 4,362.6700 | 4.3627 | 1.759 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 1,769.1200 | 1.7691 | 1,558.3900 | 1.5584 | (11.912) | 0 | 0 | 0 |
| 2021/07/30 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 4,252.5200 | 4.2525 | 4,325.7100 | 4.3257 | 1.721 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 1,989.4500 | 1.9894 | 1,857.1600 | 1.8572 | (6.650) | 0 | 0 | 0 |
| 2021/07/30 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 5,319.9400 | 5.3199 | 5,481.0200 | 5.4810 | 3.028 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 2,006.5100 | 2.0065 | 1,872.0800 | 1.8721 | (6.700) | 0 | 0 | 0 |
| 2021/07/30 | R214 | 05/05/2022 | | | Bond Future | 11.1195 | 65.1169 | 11.0671 | 65.4081 | (0.471) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 5,285.7700 | 5.2858 | 5,444.7100 | 5.4447 | 3.007 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/30 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 1,972.7200 | 1.9727 | 1,842.5700 | 1.8426 | (6.597) | 0 | 0 | 0 |
| 2021/07/30 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 5,251.8600 | 5.2519 | 5,408.6600 | 5.4087 | 2.986 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 4,633.7400 | 4.6337 | 4,351.1800 | 4.3512 | (6.098) | 0 | 0 | 0 |
| 2021/07/30 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 2,881.8900 | 2.8819 | 2,894.4100 | 2.8944 | 0.434 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 04/08/2022 | | | Bond Future | 11.3020 | 65.8660 | 11.2476 | 66.1607 | (0.481) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 2,857.1000 | 2.8571 | 2,869.2300 | 2.8692 | 0.425 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 4,602.1900 | 4.6022 | 4,320.0200 | 4.3200 | (6.131) | 0 | 0 | 0 |
| 2021/07/30 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 2,832.4200 | 2.8324 | 2,844.1700 | 2.8442 | 0.415 | 0 | 0 | 0 |
| 2021/07/30 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 4,665.4800 | 4.6655 | 4,382.5400 | 4.3825 | (6.065) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 12.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 12.52 | Call | Bond Future | 12,734.6600 | 12.7347 | 13,093.5100 | 13.0935 | 2.818 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 12.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 11.20 | Put | Bond Future | 4.1500 | 0.0042 | 3.7500 | 0.0038 | (9.639) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 11.20 | Call | Bond Future | 4,487.0200 | 4.4870 | 4,845.4700 | 4.8455 | 7.989 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 10.50 | Put | Bond Future | 1,016.5900 | 1.0166 | 762.4900 | 0.7625 | (24.995) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 10.30 | Call | Bond Future | 78.9400 | 0.0789 | 83.1300 | 0.0831 | 5.308 | 0 | 0 | 1,300 |
| 2021/07/30 | R248 | 05/08/2021 | 10.90 | Put | Bond Future | 70.2900 | 0.0703 | 49.0000 | 0.0490 | (30.289) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 10.90 | Call | Bond Future | 2,436.0400 | 2.4360 | 2,773.6000 | 2.7736 | 13.857 | 0 | 0 | 1,300 |
| 2021/07/30 | R248 | 05/08/2021 | 10.60 | Put | Bond Future | 600.4200 | 0.6004 | 423.5000 | 0.4235 | (29.466) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 10.60 | Call | Bond Future | 747.7400 | 0.7477 | 929.6700 | 0.9297 | 24.331 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | | | Bond Future | 10.5806 | 87.7068 | 10.5335 | 88.0657 | (0.445) | 0.0000 | 0.0000 | 62,616 |
| 2021/07/30 | R248 | 05/08/2021 | 12.51 | Call | Bond Future | 12,678.0200 | 12.6780 | 13,036.8700 | 13.0369 | 2.830 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 12.52 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 12.50 | Call | Bond Future | 12,621.2900 | 12.6213 | 12,980.1400 | 12.9801 | 2.843 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 10.00 | Put | Bond Future | 4,620.9400 | 4.6209 | 4,260.9700 | 4.2610 | (7.790) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 10.00 | Call | Bond Future | 2.0600 | 0.0021 | 0.9400 | 0.0009 | (54.369) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 10.50 | Call | Bond Future | 400.8500 | 0.4009 | 505.6000 | 0.5056 | 26.132 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/08/2021 | 10.30 | Put | Bond Future | 2,257.6000 | 2.2576 | 1,902.9400 | 1.9029 | (15.710) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/11/2021 | 10.20 | Put | Bond Future | 5,189.4400 | 5.1894 | 4,833.6000 | 4.8336 | (6.857) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/11/2021 | 10.80 | Put | Bond Future | 2,446.0200 | 2.4460 | 2,156.4300 | 2.1564 | (11.839) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/11/2021 | 10.80 | Call | Bond Future | 2,799.9400 | 2.7999 | 2,872.5200 | 2.8725 | 2.592 | 0 | 0 | 1,050 |
| 2021/07/30 | R248 | 04/11/2021 | 12.85 | Call | Bond Future | 13,413.7300 | 13.4137 | 13,736.9500 | 13.7369 | 2.410 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/11/2021 | 12.85 | Put | Bond Future | 141.8700 | 0.1419 | 102.9200 | 0.1029 | (27.455) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/11/2021 | | | Bond Future | 10.7519 | 84.2301 | 10.7031 | 84.5923 | (0.454) | 0.0000 | 0.0000 | 166,576 |
| 2021/07/30 | R248 | 04/11/2021 | 10.20 | Call | Bond Future | 931.0500 | 0.9311 | 937.3800 | 0.9374 | 0.680 | 0 | 0 | 1,050 |
| 2021/07/30 | R248 | 04/11/2021 | 10.30 | Put | Bond Future | 4,623.1900 | 4.6232 | 4,276.0500 | 4.2761 | (7.509) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/11/2021 | 10.30 | Call | Bond Future | 1,164.2500 | 1.1642 | 1,179.2800 | 1.1793 | 1.291 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/11/2021 | 9.60 | Put | Bond Future | 9,538.9700 | 9.5390 | 9,134.2700 | 9.1343 | (4.243) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/11/2021 | 9.60 | Call | Bond Future | 204.1300 | 0.2041 | 161.6000 | 0.1616 | (20.835) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/11/2021 | 12.84 | Call | Bond Future | 13,361.5200 | 13.3615 | 13,685.0200 | 13.6850 | 2.421 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/11/2021 | 12.84 | Put | Bond Future | 143.6900 | 0.1437 | 105.0200 | 0.1050 | (26.912) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/11/2021 | 12.83 | Call | Bond Future | 13,309.2500 | 13.3092 | 13,633.0500 | 13.6331 | 2.433 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/11/2021 | 12.83 | Put | Bond Future | 145.5300 | 0.1455 | 107.1600 | 0.1072 | (26.366) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | 5,767.1900 | 5.7672 | 5,907.3700 | 5.9074 | 2.431 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | 1,946.2500 | 1.9463 | 1,722.7800 | 1.7228 | (11.482) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | 5,722.0300 | 5.7220 | 5,859.9800 | 5.8600 | 2.411 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 03/02/2022 | | | Bond Future | 10.9279 | 85.1968 | 10.8770 | 85.5628 | (0.465) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/07/30 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | 1,966.9000 | 1.9669 | 1,741.0100 | 1.7410 | (11.485) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | 5,812.4600 | 5.8125 | 5,955.0600 | 5.9551 | 2.453 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | 1,987.7700 | 1.9878 | 1,759.6500 | 1.7597 | (11.476) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 6,907.4000 | 6.9074 | 7,149.5500 | 7.1496 | 3.506 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 6,863.2700 | 6.8633 | 7,103.6400 | 7.1036 | 3.502 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 2,288.2300 | 2.2882 | 2,158.3600 | 2.1584 | (5.676) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/05/2022 | | | Bond Future | 11.1003 | 81.7900 | 11.0475 | 82.1603 | (0.476) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 2,269.4500 | 2.2694 | 2,141.3600 | 2.1414 | (5.644) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 6,951.5900 | 6.9516 | 7,195.2800 | 7.1953 | 3.506 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 2,250.8100 | 2.2508 | 2,124.2600 | 2.1243 | (5.622) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 3,555.5000 | 3.5555 | 3,592.1500 | 3.5921 | 1.031 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 5,651.4400 | 5.6514 | 5,313.4400 | 5.3134 | (5.981) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 3,586.6600 | 3.5867 | 3,624.1800 | 3.6242 | 1.046 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 5,611.5900 | 5.6116 | 5,274.4600 | 5.2745 | (6.008) | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/08/2022 | | | Bond Future | 11.2817 | 82.7310 | 11.2268 | 83.1057 | (0.487) | 0.0000 | 0.0000 | 0 |
| 2021/07/30 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 3,617.9600 | 3.6180 | 3,656.3400 | 3.6563 | 1.061 | 0 | 0 | 0 |
| 2021/07/30 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 5,571.9800 | 5.5720 | 5,235.7100 | 5.2357 | (6.035) | 0 | 0 | 0 |

Total

1476122