



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 10/08/2021 TO 10/08/2021

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/08/10 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2025 | 05/08/2021 | | Bond Future | 153.6634 | 153.6634 | 153.6634 | 153.6634 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2025 | 04/11/2021 | | Bond Future | 155.3874 | 155.3874 | 155.3760 | 155.3760 | (0.007) | 0.0000 | 0.0000 | 4,840 |
| 2021/08/10 | 2025 | 03/02/2022 | | Bond Future | 155.6492 | 155.6492 | 155.6335 | 155.6335 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2025 | 05/05/2022 | | Bond Future | 157.5248 | 157.5248 | 157.5091 | 157.5091 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2025 | 04/08/2022 | | Bond Future | 157.8796 | 157.8796 | 157.8635 | 157.8635 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2029 | 05/08/2021 | | Bond Future | 114.1294 | 114.1294 | 114.1294 | 114.1294 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2029 | 04/11/2021 | | Bond Future | 113.9643 | 113.9643 | 113.9588 | 113.9588 | (0.005) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/08/10 | 2029 | 03/02/2022 | | | Bond Future | 115.3051 | | 115.2965 | | (0.008) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2029 | 05/05/2022 | | | Bond Future | 115.5081 | | 115.4996 | | (0.007) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2029 | 04/08/2022 | | | Bond Future | 116.9433 | | 116.9344 | | (0.008) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2030 | 05/08/2021 | | | Bond Future | 8.8700 | 95.1286 | 8.8700 | 95.1286 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 10.60 | Call | Bond Future | 7,768.6100 | 7.7686 | 7,759.7600 | 7.7598 | (0.114) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 10.60 | Put | Bond Future | 172.3800 | 0.1724 | 155.8200 | 0.1558 | (9.607) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 10.59 | Put | Bond Future | 175.4500 | 0.1755 | 158.6900 | 0.1587 | (9.553) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 8.27 | Put | Bond Future | 5,165.6700 | 5.1657 | 5,137.6000 | 5.1376 | (0.543) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 8.27 | Call | Bond Future | 304.6000 | 0.3046 | 284.2400 | 0.2842 | (6.684) | 0 | 0 | 300 |
| 2021/08/10 | 2030 | 04/11/2021 | 8.77 | Put | Bond Future | 2,994.4500 | 2.9944 | 2,952.2500 | 2.9523 | (1.409) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 11.44 | Put | Bond Future | 28.5200 | 0.0285 | 24.1000 | 0.0241 | (15.498) | 0 | 0 | 300 |
| 2021/08/10 | 2030 | 04/11/2021 | 11.26 | Call | Bond Future | 10,796.3200 | 10.7963 | 10,797.7000 | 10.7977 | 0.013 | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 9.20 | Call | Bond Future | 2,048.8600 | 2.0489 | 2,011.4500 | 2.0115 | (1.826) | 0 | 0 | 29 |
| 2021/08/10 | 2030 | 04/11/2021 | 9.30 | Put | Bond Future | 1,447.6700 | 1.4477 | 1,403.3100 | 1.4033 | (3.064) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 9.35 | Call | Bond Future | 2,526.7700 | 2.5268 | 2,490.6600 | 2.4907 | (1.429) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 9.35 | Put | Bond Future | 1,344.2000 | 1.3442 | 1,300.3800 | 1.3004 | (3.260) | 0 | 0 | 9,100 |
| 2021/08/10 | 2030 | 04/11/2021 | | | Bond Future | 9.1317 | 95.7261 | 9.1303 | 95.7338 | (0.015) | 0.0000 | 0.0000 | 97,529 |
| 2021/08/10 | 2030 | 04/11/2021 | 10.61 | Call | Bond Future | 7,814.5500 | 7.8146 | 7,805.8900 | 7.8059 | (0.111) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 10.61 | Put | Bond Future | 169.3600 | 0.1694 | 152.9900 | 0.1530 | (9.666) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 10.59 | Call | Bond Future | 7,722.6900 | 7.7227 | 7,713.6400 | 7.7136 | (0.117) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 8.77 | Call | Bond Future | 992.2200 | 0.9922 | 957.7300 | 0.9577 | (3.476) | 0 | 0 | 300 |
| 2021/08/10 | 2030 | 04/11/2021 | 11.44 | Call | Bond Future | 11,613.8300 | 11.6138 | 11,617.1200 | 11.6171 | 0.028 | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 11.26 | Put | Bond Future | 45.2200 | 0.0452 | 38.8900 | 0.0389 | (13.998) | 0 | 0 | 29 |
| 2021/08/10 | 2030 | 04/11/2021 | 9.90 | Put | Bond Future | 568.9600 | 0.5690 | 536.1800 | 0.5362 | (5.761) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 9.90 | Call | Bond Future | 4,646.9400 | 4.6469 | 4,621.8700 | 4.6219 | (0.539) | 0 | 0 | 29 |
| 2021/08/10 | 2030 | 04/11/2021 | 9.20 | Put | Bond Future | 1,676.7600 | 1.6768 | 1,631.6400 | 1.6316 | (2.691) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 8.75 | Put | Bond Future | 3,068.6700 | 3.0687 | 3,026.8600 | 3.0269 | (1.362) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/11/2021 | 8.75 | Call | Bond Future | 954.1400 | 0.9541 | 920.0400 | 0.9200 | (3.574) | 0 | 0 | 3,250 |
| 2021/08/10 | 2030 | 04/11/2021 | 9.30 | Call | Bond Future | 2,361.0900 | 2.3611 | 2,324.4400 | 2.3244 | (1.552) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 2,838.0800 | 2.8381 | 2,813.3400 | 2.8133 | (0.872) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 2,187.6000 | 2.1876 | 2,157.6900 | 2.1577 | (1.367) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 03/02/2022 | 9.35 | Call | Bond Future | 2,554.1700 | 2.5542 | 2,529.2000 | 2.5292 | (0.978) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 03/02/2022 | 9.35 | Put | Bond Future | 2,428.5800 | 2.4286 | 2,398.4400 | 2.3984 | (1.241) | 0 | 0 | 101 |
| 2021/08/10 | 2030 | 03/02/2022 | 8.39 | Put | Bond Future | 5,766.0300 | 5.7660 | 5,743.5700 | 5.7436 | (0.390) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 03/02/2022 | 8.39 | Call | Bond Future | 653.0700 | 0.6531 | 635.7800 | 0.6358 | (2.647) | 0 | 0 | 101 |
| 2021/08/10 | 2030 | 03/02/2022 | 8.85 | Put | Bond Future | 3,932.5800 | 3.9326 | 3,904.3500 | 3.9044 | (0.718) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 03/02/2022 | 8.85 | Call | Bond Future | 1,375.6300 | 1.3756 | 1,352.5700 | 1.3526 | (1.676) | 0 | 0 | 1,000 |
| 2021/08/10 | 2030 | 03/02/2022 | | | Bond Future | 9.3262 | 92.8249 | 9.3252 | 92.8301 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 2,809.0000 | 2.8090 | 2,784.2300 | 2.7842 | (0.882) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 2,210.8400 | 2.2108 | 2,180.9000 | 2.1809 | (1.354) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 2,780.0700 | 2.7801 | 2,755.2700 | 2.7553 | (0.892) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 2,234.2600 | 2.2343 | 2,204.2900 | 2.2043 | (1.341) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 03/02/2022 | 9.78 | Call | Bond Future | 3,900.6500 | 3.9006 | 3,877.5900 | 3.8776 | (0.591) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 03/02/2022 | 9.78 | Put | Bond Future | 1,544.8700 | 1.5449 | 1,516.6400 | 1.5166 | (1.827) | 0 | 0 | 101 |
| 2021/08/10 | 2030 | 03/02/2022 | 10.85 | Call | Bond Future | 8,102.3600 | 8.1024 | 8,089.8900 | 8.0899 | (0.154) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 03/02/2022 | 10.85 | Put | Bond Future | 489.1300 | 0.4891 | 471.4900 | 0.4715 | (3.606) | 0 | 0 | 1,000 |
| 2021/08/10 | 2030 | 03/02/2022 | 9.60 | Put | Bond Future | 1,869.3600 | 1.8694 | 1,840.0400 | 1.8400 | (1.568) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/08/10 | 2030 | 03/02/2022 | 9.60 | Call | Bond Future | 3,300.0400 | | 3.3000 | 3,275.8900 | 3.2759 | (0.732) | 0 | 0 | 1,000 |
| 2021/08/10 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 4,986.0800 | | 4.9861 | 4,969.8400 | 4.9698 | (0.326) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 1,609.7500 | | 1.6097 | 1,588.0600 | 1.5881 | (1.347) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | 9.95 | Call | Bond Future | 4,111.6500 | | 4.1117 | 4,094.2400 | 4.0942 | (0.423) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | 8.47 | Call | Bond Future | 816.4600 | | 0.8165 | 803.0100 | 0.8030 | (1.647) | 0 | 0 | 1,073 |
| 2021/08/10 | 2030 | 05/05/2022 | 8.14 | Put | Bond Future | 7,967.1900 | | 7.9672 | 7,950.9500 | 7.9510 | (0.204) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | 8.14 | Call | Bond Future | 512.7100 | | 0.5127 | 501.9200 | 0.5019 | (2.105) | 0 | 0 | 1,800 |
| 2021/08/10 | 2030 | 05/05/2022 | 8.89 | Put | Bond Future | 4,796.8300 | | 4.7968 | 4,774.6500 | 4.7746 | (0.462) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | 8.81 | Put | Bond Future | 5,084.2500 | | 5.0843 | 5,062.5900 | 5.0626 | (0.426) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | | | Bond Future | 9.5315 | | 93.9222 | 9.5305 | 93.9276 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 4,951.2600 | | 4.9513 | 4,934.9700 | 4.9350 | (0.329) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 1,623.5300 | | 1.6235 | 1,601.7900 | 1.6018 | (1.339) | 0 | 0 | 200 |
| 2021/08/10 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 4,916.5300 | | 4.9165 | 4,900.1800 | 4.9002 | (0.333) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 1,637.4300 | | 1.6374 | 1,615.6300 | 1.6156 | (1.331) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | 9.95 | Put | Bond Future | 2,010.1400 | | 2.0101 | 1,987.2800 | 1.9873 | (1.137) | 0 | 0 | 1,073 |
| 2021/08/10 | 2030 | 05/05/2022 | 9.35 | Call | Bond Future | 2,426.6800 | | 2.4267 | 2,408.2200 | 2.4082 | (0.761) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | 9.35 | Put | Bond Future | 3,357.8900 | | 3.3579 | 3,333.9800 | 3.3340 | (0.712) | 0 | 0 | 1,073 |
| 2021/08/10 | 2030 | 05/05/2022 | 8.47 | Put | Bond Future | 6,435.7200 | | 6.4357 | 6,416.8200 | 6.4168 | (0.294) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | 8.89 | Call | Bond Future | 1,451.6600 | | 1.4517 | 1,434.9300 | 1.4349 | (1.152) | 0 | 0 | 1,800 |
| 2021/08/10 | 2030 | 05/05/2022 | 11.04 | Call | Bond Future | 8,088.8900 | | 8.0889 | 8,077.8200 | 8.0778 | (0.137) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | 11.04 | Put | Bond Future | 795.2800 | | 0.7953 | 778.7600 | 0.7788 | (2.077) | 0 | 0 | 1,800 |
| 2021/08/10 | 2030 | 05/05/2022 | 8.81 | Call | Bond Future | 1,311.1500 | | 1.3112 | 1,294.9400 | 1.2949 | (1.236) | 0 | 0 | 200 |
| 2021/08/10 | 2030 | 05/05/2022 | 7.73 | Put | Bond Future | 10,063.9000 | | 10.0639 | 10,051.0000 | 10.0510 | (0.128) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 05/05/2022 | 7.73 | Call | Bond Future | 268.0900 | | 0.2681 | 260.6400 | 0.2606 | (2.779) | 0 | 0 | 200 |
| 2021/08/10 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 2,753.0800 | | 2.7531 | 2,738.0100 | 2.7380 | (0.547) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 3,706.4100 | | 3.7064 | 3,685.9900 | 3.6860 | (0.551) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/08/2022 | | | Bond Future | 9.7527 | | 91.0153 | 9.7516 | 91.0207 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 2,729.2800 | | 2.7293 | 2,714.2200 | 2.7142 | (0.552) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 3,732.4200 | | 3.7324 | 3,712.0100 | 3.7120 | (0.547) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 2,705.6000 | | 2.7056 | 2,690.5400 | 2.6905 | (0.557) | 0 | 0 | 0 |
| 2021/08/10 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 3,758.5800 | | 3.7586 | 3,738.1700 | 3.7382 | (0.543) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 05/08/2021 | | | Bond Future | 9.5850 | | 94.1959 | 9.5850 | 94.1959 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2032 | 04/11/2021 | 11.70 | Call | Bond Future | 10,237.2200 | | 10.2372 | 10,233.8800 | 10.2339 | (0.033) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/11/2021 | 11.71 | Put | Bond Future | 111.5400 | | 0.1115 | 98.7500 | 0.0988 | (11.467) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/11/2021 | 11.69 | Call | Bond Future | 10,188.4800 | | 10.1885 | 10,184.9800 | 10.1850 | (0.034) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/11/2021 | 9.83 | Call | Bond Future | 1,950.2100 | | 1.9502 | 1,909.2400 | 1.9092 | (2.101) | 0 | 0 | 700 |
| 2021/08/10 | 2032 | 04/11/2021 | | | Bond Future | 9.8595 | | 90.5712 | 9.8578 | 90.5808 | (0.016) | 0.0000 | 0.0000 | 123,155 |
| 2021/08/10 | 2032 | 04/11/2021 | 11.70 | Put | Bond Future | 113.4100 | | 0.1134 | 100.4700 | 0.1005 | (11.410) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/11/2021 | 11.71 | Call | Bond Future | 10,286.0000 | | 10.2860 | 10,282.8100 | 10.2828 | (0.031) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/11/2021 | 11.69 | Put | Bond Future | 115.3600 | | 0.1154 | 102.2600 | 0.1023 | (11.356) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/11/2021 | 9.33 | Put | Bond Future | 3,986.8400 | | 3.9868 | 3,944.3900 | 3.9444 | (1.065) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/11/2021 | 9.33 | Call | Bond Future | 754.9700 | | 0.7550 | 722.1200 | 0.7221 | (4.351) | 0 | 0 | 700 |
| 2021/08/10 | 2032 | 04/11/2021 | 9.83 | Put | Bond Future | 2,125.9900 | | 2.1260 | 2,075.4200 | 2.0754 | (2.379) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/11/2021 | 12.81 | Call | Bond Future | 15,492.7900 | | 15.4928 | 15,500.9300 | 15.5009 | 0.053 | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/11/2021 | 12.81 | Put | Bond Future | 7.1800 | | 0.0072 | 5.7200 | 0.0057 | (20.334) | 0 | 0 | 700 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 4,007.2400 | | 4.0072 | 3,981.8300 | 3.9818 | (0.634) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 1,893.3600 | | 1.8934 | 1,860.7200 | 1.8607 | (1.724) | 0 | 0 | 0 |

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| 2021/08/10 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 3,970.6600 | 3.9707 | 3,945.1800 | 3.9452 | (0.642) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 1,912.8000 | 1.9128 | 1,880.0900 | 1.8801 | (1.710) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.45 | Put | Bond Future | 1,854.7700 | 1.8548 | 1,822.2600 | 1.8223 | (1.753) | 0 | 0 | 198 |
| 2021/08/10 | 2032 | 03/02/2022 | 9.81 | Call | Bond Future | 2,068.2200 | 2.0682 | 2,041.6500 | 2.0416 | (1.285) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 9.81 | Put | Bond Future | 3,521.4400 | 3.5214 | 3,487.6400 | 3.4876 | (0.960) | 0 | 0 | 198 |
| 2021/08/10 | 2032 | 03/02/2022 | 8.91 | Put | Bond Future | 7,440.1600 | 7.4402 | 7,418.3100 | 7.4183 | (0.294) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.66 | Call | Bond Future | 4,888.1400 | 4.8881 | 4,864.5400 | 4.8645 | (0.483) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.66 | Put | Bond Future | 1,499.1900 | 1.4992 | 1,468.3600 | 1.4684 | (2.056) | 0 | 0 | 97 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.35 | Put | Bond Future | 2,054.6700 | 2.0547 | 2,021.5200 | 2.0215 | (1.613) | 0 | 0 | 400 |
| 2021/08/10 | 2032 | 03/02/2022 | 9.58 | Put | Bond Future | 4,340.2600 | 4.3403 | 4,308.1600 | 4.3082 | (0.740) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 9.58 | Call | Bond Future | 1,513.8200 | 1.5138 | 1,488.9500 | 1.4890 | (1.643) | 0 | 0 | 400 |
| 2021/08/10 | 2032 | 03/02/2022 | 11.13 | Call | Bond Future | 6,846.1400 | 6.8461 | 6,827.4800 | 6.8275 | (0.273) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 11.13 | Put | Bond Future | 929.3100 | 0.9293 | 903.4200 | 0.9034 | (2.786) | 0 | 0 | 210 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.53 | Call | Bond Future | 4,380.5900 | 4.3806 | 4,355.9100 | 4.3559 | (0.563) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.53 | Put | Bond Future | 1,709.2000 | 1.7092 | 1,677.2900 | 1.6773 | (1.867) | 0 | 0 | 210 |
| 2021/08/10 | 2032 | 03/02/2022 | | | Bond Future | 10.0586 | 91.6152 | 10.0573 | 91.6225 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 4,043.7100 | 4.0437 | 4,018.3600 | 4.0184 | (0.627) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 1,873.8600 | 1.8739 | 1,841.2800 | 1.8413 | (1.739) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.45 | Call | Bond Future | 4,080.5400 | 4.0805 | 4,055.2600 | 4.0553 | (0.620) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 8.91 | Call | Bond Future | 451.5100 | 0.4515 | 436.8900 | 0.4369 | (3.238) | 0 | 0 | 198 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.14 | Call | Bond Future | 3,015.9800 | 3.0160 | 2,989.1500 | 2.9892 | (0.890) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.14 | Put | Bond Future | 2,546.5800 | 2.5466 | 2,512.5200 | 2.5125 | (1.337) | 0 | 0 | 97 |
| 2021/08/10 | 2032 | 03/02/2022 | 9.14 | Put | Bond Future | 6,243.8800 | 6.2439 | 6,218.1900 | 6.2182 | (0.411) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 9.14 | Call | Bond Future | 711.8300 | 0.7118 | 693.3700 | 0.6934 | (2.593) | 0 | 0 | 97 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.95 | Call | Bond Future | 6,077.0100 | 6.0770 | 6,056.3400 | 6.0563 | (0.340) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.95 | Put | Bond Future | 1,116.1900 | 1.1162 | 1,088.2900 | 1.0883 | (2.500) | 0 | 0 | 400 |
| 2021/08/10 | 2032 | 03/02/2022 | 10.35 | Call | Bond Future | 3,719.0400 | 3.7190 | 3,693.1200 | 3.6931 | (0.697) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 9.62 | Put | Bond Future | 4,189.3400 | 4.1893 | 4,156.8600 | 4.1569 | (0.775) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 03/02/2022 | 9.62 | Call | Bond Future | 1,603.7100 | 1.6037 | 1,578.4600 | 1.5785 | (1.574) | 0 | 0 | 210 |
| 2021/08/10 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 5,872.0600 | 5.8721 | 5,855.1600 | 5.8552 | (0.288) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 1,714.6100 | 1.7146 | 1,690.1900 | 1.6902 | (1.424) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 1,728.8600 | 1.7289 | 1,704.3700 | 1.7044 | (1.417) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 05/05/2022 | 11.18 | Call | Bond Future | 0.0000 | 0.0000 | 6,439.6600 | 6.4397 | 100.000 | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 05/05/2022 | 11.18 | Put | Bond Future | 0.0000 | 0.0000 | 1,491.4400 | 1.4914 | 100.000 | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 05/05/2022 | | | Bond Future | 10.2643 | 88.5516 | 10.2630 | 88.5591 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 5,910.4400 | 5.9104 | 5,893.6000 | 5.8936 | (0.285) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 1,700.4700 | 1.7005 | 1,676.1100 | 1.6761 | (1.433) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 5,833.7400 | 5.8337 | 5,816.7700 | 5.8168 | (0.291) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 05/05/2022 | 9.58 | Put | Bond Future | 0.0000 | 0.0000 | 5,483.5000 | 5.4835 | 100.000 | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 05/05/2022 | 9.58 | Call | Bond Future | 0.0000 | 0.0000 | 1,538.3100 | 1.5383 | 100.000 | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 05/05/2022 | 10.18 | Put | Bond Future | 0.0000 | 0.0000 | 3,455.2500 | 3.4552 | 100.000 | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 05/05/2022 | 10.18 | Call | Bond Future | 0.0000 | 0.0000 | 2,988.2500 | 2.9882 | 100.000 | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 4,437.5800 | 4.4376 | 4,413.6300 | 4.4136 | (0.540) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 2,985.4600 | 2.9855 | 2,968.9500 | 2.9689 | (0.553) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 4,468.0100 | 4.4680 | 4,444.0600 | 4.4441 | (0.536) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/08/2022 | | | Bond Future | 10.4787 | 89.5821 | 10.4773 | 89.5895 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 2,960.1400 | 2.9601 | 2,943.6400 | 2.9436 | (0.557) | 0 | 0 | 0 |
| 2021/08/10 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 4,407.3100 | 4.4073 | 4,383.3500 | 4.3833 | (0.544) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/08/10 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 2,934.9400 | 2.9349 | 2,918.4400 | 2.9184 | (0.562) | 0 | 0 | 0 |
| 2021/08/10 | 2033 | 05/08/2021 | | | Bond Future | 107.8284 | 107.8284 | 107.8284 | 107.8284 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2033 | 04/11/2021 | | | Bond Future | 107.5416 | 107.5416 | 107.4303 | 107.4303 | (0.104) | 0.0000 | 0.0000 | 8,979 |
| 2021/08/10 | 2033 | 03/02/2022 | | | Bond Future | 108.8067 | 108.8067 | 108.6912 | 108.6912 | (0.106) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2033 | 05/05/2022 | | | Bond Future | 108.8523 | 108.8523 | 108.7356 | 108.7356 | (0.107) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2033 | 04/08/2022 | | | Bond Future | 110.2046 | 110.2046 | 110.0863 | 110.0863 | (0.107) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2037 | 05/08/2021 | | | Bond Future | 10.4550 | 85.4138 | 10.4550 | 85.4138 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2037 | 04/11/2021 | 12.82 | Put | Bond Future | 88.0800 | 0.0881 | 76.1000 | 0.0761 | (13.601) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/11/2021 | 12.83 | Call | Bond Future | 12,250.2600 | 12.2503 | 12,282.6700 | 12.2827 | 0.265 | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/11/2021 | 12.30 | Call | Bond Future | 9,602.0000 | 9.6020 | 9,622.1700 | 9.6222 | 0.210 | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/11/2021 | 12.30 | Put | Bond Future | 231.0800 | 0.2311 | 207.0500 | 0.2070 | (10.399) | 0 | 0 | 600 |
| 2021/08/10 | 2037 | 04/11/2021 | 11.49 | Put | Bond Future | 777.7600 | 0.7778 | 728.0500 | 0.7281 | (6.391) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/11/2021 | 11.49 | Call | Bond Future | 5,544.5200 | 5.5445 | 5,539.0100 | 5.5390 | (0.099) | 0 | 0 | 600 |
| 2021/08/10 | 2037 | 04/11/2021 | | | Bond Future | 10.7236 | 85.7967 | 10.7167 | 85.8409 | (0.063) | 0.0000 | 0.0000 | 126,488 |
| 2021/08/10 | 2037 | 04/11/2021 | 12.82 | Call | Bond Future | 12,200.9500 | 12.2010 | 12,233.1700 | 12.2332 | 0.264 | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/11/2021 | 12.83 | Put | Bond Future | 86.2000 | 0.0862 | 74.4100 | 0.0744 | (13.677) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/11/2021 | 12.81 | Call | Bond Future | 12,151.6200 | 12.1516 | 12,183.6500 | 12.1837 | 0.264 | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/11/2021 | 12.81 | Put | Bond Future | 89.9900 | 0.0900 | 77.8200 | 0.0778 | (13.524) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 5,132.4300 | 5.1324 | 5,128.5200 | 5.1285 | (0.076) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 1,804.6500 | 1.8047 | 1,758.5700 | 1.7586 | (2.553) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 5,090.4100 | 5.0904 | 5,086.3300 | 5.0863 | (0.080) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 03/02/2022 | | | Bond Future | 10.9198 | 82.5308 | 10.9132 | 82.5732 | (0.061) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 1,822.1400 | 1.8221 | 1,775.8800 | 1.7759 | (2.539) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 5,174.3300 | 5.1743 | 5,170.6000 | 5.1706 | (0.072) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 1,839.5800 | 1.8396 | 1,793.1500 | 1.7931 | (2.524) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 6,254.9400 | 6.2549 | 6,259.2700 | 6.2593 | 0.069 | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 2,058.6000 | 2.0586 | 2,020.0200 | 2.0200 | (1.874) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 6,214.3700 | 6.2144 | 6,218.5700 | 6.2186 | 0.068 | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 05/05/2022 | | | Bond Future | 11.1225 | 83.5067 | 11.1155 | 83.5497 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 2,074.4700 | 2.0745 | 2,035.7600 | 2.0358 | (1.866) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 6,295.8300 | 6.2958 | 6,300.2900 | 6.3003 | 0.071 | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 2,090.7200 | 2.0907 | 2,051.8800 | 2.0519 | (1.858) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 2,839.0200 | 2.8390 | 2,835.7700 | 2.8358 | (0.114) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 5,478.7500 | 5.4788 | 5,432.1000 | 5.4321 | (0.851) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 2,813.2700 | 2.8133 | 2,809.9500 | 2.8100 | (0.118) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 5,552.4500 | 5.5525 | 5,505.6600 | 5.5057 | (0.843) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/08/2022 | | | Bond Future | 11.3376 | 80.2216 | 11.3304 | 80.2650 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 5,515.5000 | 5.5155 | 5,468.7800 | 5.4688 | (0.847) | 0 | 0 | 50 |
| 2021/08/10 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 2,864.8900 | 2.8649 | 2,861.7100 | 2.8617 | (0.111) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 4,334.8900 | 4.3349 | 4,336.0800 | 4.3361 | 0.027 | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 3,845.5900 | 3.8456 | 3,803.3100 | 3.8033 | (1.099) | 0 | 0 | 50 |
| 2021/08/10 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 9,124.4500 | 9.1245 | 9,075.0500 | 9.0750 | (0.541) | 0 | 0 | 0 |
| 2021/08/10 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 1,203.1100 | 1.2031 | 1,197.1800 | 1.1972 | (0.493) | 0 | 0 | 50 |
| 2021/08/10 | 2038 | 05/08/2021 | | | Bond Future | 119.2408 | 119.2408 | 119.2408 | 119.2408 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2038 | 04/11/2021 | | | Bond Future | 120.6237 | 120.6237 | 120.6214 | 120.6214 | (0.002) | 0.0000 | 0.0000 | 7,634 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/08/10 | 2038 | 03/02/2022 | | | Bond Future | 120.2810 | 120.2810 | 120.2752 | 120.2752 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2038 | 05/05/2022 | | | Bond Future | 121.7304 | 121.7304 | 121.7249 | 121.7249 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2038 | 04/08/2022 | | | Bond Future | 121.4404 | 121.4404 | 121.4345 | 121.4345 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2040 | 05/08/2021 | | | Bond Future | 10.6100 | 87.3364 | 10.6100 | 87.3364 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2040 | 04/11/2021 | 12.90 | Call | Bond Future | 12,519.1200 | 12.5191 | 12,621.0200 | 12.6210 | 0.814 | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 04/11/2021 | 12.90 | Put | Bond Future | 115.9600 | 0.1160 | 98.6200 | 0.0986 | (14.953) | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 04/11/2021 | 12.89 | Call | Bond Future | 12,467.6200 | 12.4676 | 12,569.2500 | 12.5692 | 0.815 | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 04/11/2021 | 12.89 | Put | Bond Future | 118.3700 | 0.1184 | 100.7600 | 0.1008 | (14.877) | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 04/11/2021 | | | Bond Future | 10.8748 | 87.7032 | 10.8576 | 87.8224 | (0.158) | 0.0000 | 0.0000 | 88,072 |
| 2021/08/10 | 2040 | 04/11/2021 | 12.91 | Call | Bond Future | 12,570.5900 | 12.5706 | 12,672.7700 | 12.6728 | 0.813 | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 04/11/2021 | 12.91 | Put | Bond Future | 113.5900 | 0.1136 | 96.5300 | 0.0965 | (15.019) | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 1,954.1800 | 1.9542 | 1,881.4700 | 1.8815 | (3.721) | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 5,349.4200 | 5.3494 | 5,395.2300 | 5.3952 | 0.856 | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 1,973.2800 | 1.9733 | 1,900.1900 | 1.9002 | (3.704) | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 03/02/2022 | | | Bond Future | 11.0671 | 84.2091 | 11.0496 | 84.3272 | (0.158) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 5,305.1300 | 5.3051 | 5,350.5700 | 5.3506 | 0.857 | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 1,935.2600 | 1.9353 | 1,862.9200 | 1.8629 | (3.738) | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 5,260.9400 | 5.2609 | 5,306.0000 | 5.3060 | 0.857 | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 2,383.2800 | 2.3833 | 2,316.9300 | 2.3169 | (2.784) | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 6,491.6600 | 6.4917 | 6,545.3600 | 6.5454 | 0.827 | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 2,365.2100 | 2.3652 | 2,299.1500 | 2.2991 | (2.793) | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 05/05/2022 | 10.57 | Put | Bond Future | 6,667.2700 | 6.6673 | 6,562.1500 | 6.5622 | (1.577) | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 05/05/2022 | 10.57 | Call | Bond Future | 1,900.2300 | 1.9002 | 1,914.8700 | 1.9149 | 0.770 | 0 | 0 | 1,200 |
| 2021/08/10 | 2040 | 05/05/2022 | 13.04 | Call | Bond Future | 11,507.6200 | 11.5076 | 11,587.7800 | 11.5878 | 0.697 | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 05/05/2022 | 13.04 | Put | Bond Future | 1,047.8900 | 1.0479 | 1,008.2900 | 1.0083 | (3.779) | 0 | 0 | 1,200 |
| 2021/08/10 | 2040 | 05/05/2022 | | | Bond Future | 11.2652 | 85.2048 | 11.2469 | 85.3245 | (0.162) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 6,449.2000 | 6.4492 | 6,502.6100 | 6.5026 | 0.828 | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 6,406.8000 | 6.4068 | 6,459.9300 | 6.4599 | 0.829 | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 2,401.4900 | 2.4015 | 2,334.8600 | 2.3349 | (2.775) | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 05/05/2022 | 9.82 | Put | Bond Future | 11,026.3100 | 11.0263 | 10,909.0700 | 10.9091 | (1.063) | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 05/05/2022 | 9.82 | Call | Bond Future | 620.3500 | 0.6203 | 622.8700 | 0.6229 | 0.406 | 0 | 0 | 1,200 |
| 2021/08/10 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 3,083.7400 | 3.0837 | 3,112.2100 | 3.1122 | 0.923 | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 5,864.8900 | 5.8649 | 5,772.2500 | 5.7723 | (1.580) | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 04/08/2022 | | | Bond Future | 11.4752 | 81.6887 | 11.4562 | 81.8098 | (0.165) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 3,056.1400 | 3.0561 | 3,084.3500 | 3.0844 | 0.923 | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 5,904.4800 | 5.9045 | 5,811.5800 | 5.8116 | (1.573) | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 3,028.6700 | 3.0287 | 3,056.6200 | 3.0566 | 0.923 | 0 | 0 | 0 |
| 2021/08/10 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 5,944.2900 | 5.9443 | 5,851.1300 | 5.8511 | (1.567) | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 05/08/2021 | | | Bond Future | 10.6800 | 83.9284 | 10.6800 | 83.9284 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2044 | 04/11/2021 | 12.91 | Call | Bond Future | 12,243.5200 | 12.2435 | 12,344.2500 | 12.3442 | 0.823 | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 04/11/2021 | 12.91 | Put | Bond Future | 135.1800 | 0.1352 | 115.6800 | 0.1157 | (14.425) | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 04/11/2021 | | | Bond Future | 10.9371 | 84.2509 | 10.9200 | 84.3711 | (0.156) | 0.0000 | 0.0000 | 61,282 |
| 2021/08/10 | 2044 | 04/11/2021 | 12.90 | Call | Bond Future | 12,192.7600 | 12.1928 | 12,293.1900 | 12.2932 | 0.824 | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 04/11/2021 | 12.90 | Put | Bond Future | 137.9000 | 0.1379 | 118.1000 | 0.1181 | (14.358) | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 04/11/2021 | 12.89 | Call | Bond Future | 12,141.9700 | 12.1420 | 12,242.1000 | 12.2421 | 0.825 | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 04/11/2021 | 12.89 | Put | Bond Future | 140.6600 | 0.1407 | 120.5600 | 0.1206 | (14.290) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/08/10 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 5,207.3200 | 5.2073 | 5,251.9400 | 5.2519 | 0.857 | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 2,045.5700 | 2.0456 | 1,970.8500 | 1.9709 | (3.653) | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 5,163.3300 | 5.1633 | 5,207.5800 | 5.2076 | 0.857 | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 03/02/2022 | 11.59 | Put | Bond Future | 2,065.4800 | 2.0655 | 1,990.3900 | 1.9904 | (3.635) | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 03/02/2022 | | | Bond Future | 11.1213 | 80.8421 | 11.1039 | 80.9614 | (0.157) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 5,251.6100 | 5.2516 | 5,296.6100 | 5.2966 | 0.857 | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 2,026.0500 | 2.0260 | 1,951.7100 | 1.9517 | (3.669) | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 6,352.7200 | 6.3527 | 6,405.8100 | 6.4058 | 0.836 | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 2,471.5500 | 2.4716 | 2,403.6600 | 2.4037 | (2.747) | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 6,310.4500 | 6.3104 | 6,363.2500 | 6.3633 | 0.837 | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 2,490.3600 | 2.4904 | 2,422.1800 | 2.4222 | (2.738) | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 05/05/2022 | | | Bond Future | 11.3106 | 81.7980 | 11.2924 | 81.9190 | (0.161) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 6,395.3100 | 6.3953 | 6,448.6900 | 6.4487 | 0.835 | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 2,453.1500 | 2.4531 | 2,385.5500 | 2.3856 | (2.756) | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 3,104.4900 | 3.1045 | 3,133.5000 | 3.1335 | 0.934 | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 5,899.6100 | 5.8996 | 5,806.2800 | 5.8063 | (1.582) | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 3,076.6000 | 3.0766 | 3,105.3500 | 3.1054 | 0.934 | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 5,940.1400 | 5.9401 | 5,846.5500 | 5.8465 | (1.576) | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 04/08/2022 | | | Bond Future | 11.5110 | 78.3674 | 11.4920 | 78.4897 | (0.165) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 3,132.5000 | 3.1325 | 3,161.7700 | 3.1618 | 0.934 | 0 | 0 | 0 |
| 2021/08/10 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 5,859.3000 | 5.8593 | 5,766.2300 | 5.7662 | (1.588) | 0 | 0 | 0 |
| 2021/08/10 | 2046 | 05/08/2021 | | | Bond Future | 108.3403 | 108.3403 | 108.3403 | 108.3403 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2046 | 04/11/2021 | | | Bond Future | 107.1393 | 107.1393 | 107.1375 | 107.1375 | (0.002) | 0.0000 | 0.0000 | 18,100 |
| 2021/08/10 | 2046 | 03/02/2022 | | | Bond Future | 108.4000 | 108.4000 | 108.3952 | 108.3952 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2046 | 05/05/2022 | | | Bond Future | 107.8421 | 107.8421 | 107.8374 | 107.8374 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2046 | 04/08/2022 | | | Bond Future | 109.1822 | 109.1822 | 109.1772 | 109.1772 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2050 | 05/08/2021 | | | Bond Future | 109.8859 | 109.8859 | 109.8859 | 109.8859 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2050 | 04/11/2021 | | | Bond Future | 110.7774 | 110.7774 | 110.5692 | 110.5692 | (0.188) | 0.0000 | 0.0000 | 10,845 |
| 2021/08/10 | 2050 | 03/02/2022 | | | Bond Future | 110.1217 | 110.1217 | 109.9082 | 109.9082 | (0.194) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2050 | 05/05/2022 | | | Bond Future | 111.4488 | 111.4488 | 111.2328 | 111.2328 | (0.194) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 2050 | 04/08/2022 | | | Bond Future | 110.8315 | 110.8315 | 110.6126 | 110.6126 | (0.198) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | AL37 | 04/11/2021 | | | Index Future | 804.4140 | 804.4140 | 804.1650 | 804.1650 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | AL37 | 03/02/2022 | | | Index Future | 813.6830 | 813.6830 | 813.4010 | 813.4010 | (0.035) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | AL37 | 05/05/2022 | | | Index Future | 823.2930 | 823.2930 | 823.0040 | 823.0040 | (0.035) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | AL37 | 04/08/2022 | | | Index Future | 833.2240 | 833.2240 | 832.9280 | 832.9280 | (0.036) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | AL7T | 04/11/2021 | | | Index Future | 918.3010 | 918.3010 | 918.7390 | 918.7390 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | AL7T | 03/02/2022 | | | Index Future | 928.8830 | 928.8830 | 929.2910 | 929.2910 | 0.044 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/08/10 | AL7T | 05/05/2022 | | | Index Future | 939.8530 | 939.8530 | 940.2630 | 940.2630 | 0.044 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | AL7T | 04/08/2022 | | | Index Future | 951.1900 | 951.1900 | 951.6010 | 951.6010 | 0.043 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | ALBI | 04/11/2021 | | | Index Future | 805.7190 | 805.7190 | 806.3590 | 806.3590 | 0.079 | 0.0000 | 0.0000 | 115 |
| 2021/08/10 | ALBI | 03/02/2022 | | | Index Future | 815.0030 | 815.0030 | 815.6200 | 815.6200 | 0.076 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | ALBI | 05/05/2022 | | | Index Future | 824.6280 | 824.6280 | 825.2500 | 825.2500 | 0.075 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | ALBI | 04/08/2022 | | | Index Future | 834.5760 | 834.5760 | 835.2000 | 835.2000 | 0.075 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/08/10 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | ES33 | 05/08/2021 | | | Bond Future | 11.1400 | 79.1516 | 11.1400 | 79.1516 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | ES33 | 04/11/2021 | | | Bond Future | 11.4496 | 75.8449 | 11.4423 | 75.8831 | (0.064) | 0.0000 | 0.0000 | 350 |
| 2021/08/10 | ES33 | 03/02/2022 | | | Bond Future | 11.6953 | 76.7375 | 11.6881 | 76.7741 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | ES33 | 05/05/2022 | | | Bond Future | 11.9442 | 73.8850 | 11.9366 | 73.9222 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | ES33 | 04/08/2022 | | | Bond Future | 12.2044 | 74.7556 | 12.1965 | 74.7932 | (0.065) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | ES42 | 05/08/2021 | | | Bond Future | 11.7050 | 77.6952 | 11.7050 | 77.6952 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | ES42 | 04/11/2021 | | | Bond Future | 12.0093 | 73.8078 | 11.9968 | 73.8810 | (0.104) | 0.0000 | 0.0000 | 4,779 |
| 2021/08/10 | ES42 | 03/02/2022 | | | Bond Future | 12.2368 | 74.6771 | 12.2241 | 74.7492 | (0.103) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | ES42 | 05/05/2022 | | | Bond Future | 12.4755 | 71.3190 | 12.4622 | 71.3921 | (0.106) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | ES42 | 04/08/2022 | | | Bond Future | 12.7182 | 72.1577 | 12.7043 | 72.2317 | (0.109) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | GOVI | 04/11/2021 | 728.41 | Call | GOVI | 675,010.0000 | 67.5010 | 681,250.0000 | 68.1250 | 0.924 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 04/11/2021 | 728.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 04/11/2021 | 728.40 | Call | GOVI | 675,110.0000 | 67.5110 | 681,350.0000 | 68.1350 | 0.924 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 04/11/2021 | 728.40 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 04/11/2021 | | | GOVI | 795.9110 | 795.9110 | 796.5350 | 796.5350 | 0.078 | 0.0000 | 0.0000 | 984 |
| 2021/08/10 | GOVI | 04/11/2021 | 728.42 | Call | GOVI | 674,910.0000 | 67.4910 | 681,150.0000 | 68.1150 | 0.925 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 04/11/2021 | 728.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 123,220.0000 | 12.3220 | 129,230.0000 | 12.9230 | 4.877 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 03/02/2022 | | | GOVI | 805.0820 | 805.0820 | 805.6830 | 805.6830 | 0.075 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 123,320.0000 | 12.3320 | 129,330.0000 | 12.9330 | 4.873 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 123,420.0000 | 12.3420 | 129,430.0000 | 12.9430 | 4.870 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 263,410.0000 | 26.3410 | 269,460.0000 | 26.9460 | 2.297 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/08/10 | GOVI | 05/05/2022 | | | GOVI | 814.5910 | 814.5910 | 815.1960 | 815.1960 | 0.074 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 263,510.0000 | 26.3510 | 269,560.0000 | 26.9560 | 2.296 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 263,610.0000 | 26.3610 | 269,660.0000 | 26.9660 | 2.295 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 51,370.0000 | 5.1370 | 57,450.0000 | 5.7450 | 11.836 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 04/08/2022 | | | GOVI | 824.4170 | 824.4170 | 825.0250 | 825.0250 | 0.074 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 51,470.0000 | 5.1470 | 57,550.0000 | 5.7550 | 11.813 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 51,570.0000 | 5.1570 | 57,650.0000 | 5.7650 | 11.790 | 0 | 0 | 0 |
| 2021/08/10 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/10 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IGOV | 04/11/2021 | | | Index Future | 295.1930 | 295.1930 | 295.0870 | 295.0870 | (0.036) | 0.0000 | 0.0000 | 475 |
| 2021/08/10 | IGOV | 03/02/2022 | | | Index Future | 298.6670 | 298.6670 | 298.5480 | 298.5480 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IGOV | 05/05/2022 | | | Index Future | 302.2650 | 302.2650 | 302.1440 | 302.1440 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IGOV | 04/08/2022 | | | Index Future | 305.9820 | 305.9820 | 305.8570 | 305.8570 | (0.041) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS05 | 21/09/2021 | | | Interest Rate Swap | 89.4200 | 89.4200 | 89.4200 | 89.4200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.7000 | 90.7000 | 90.7000 | 90.7000 | 0.000 | 0.0000 | 0.0000 | 51 |
| 2021/08/10 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.1300 | 90.1300 | 90.1300 | 90.1300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2900 | 90.2900 | 90.2900 | 90.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | JBAF | 18/08/2021 | | | Jibar Tradeable Future | 3.6850 | 96.3150 | 3.6750 | 96.3250 | (0.271) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | JBAF | 15/09/2021 | | | Jibar Tradeable Future | 3.7150 | 96.2850 | 3.7050 | 96.2950 | (0.269) | 0.0000 | 0.0000 | 30,000 |
| 2021/08/10 | JBAF | 20/10/2021 | | | Jibar Tradeable Future | 3.8100 | 96.1900 | 3.8200 | 96.1800 | 0.262 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/08/10 | JBAF | 17/11/2021 | | | Jibar Tradeable Future | 3.8500 | 96.1500 | 3.8600 | 96.1400 | 0.260 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 3.9750 | 96.0250 | 3.9950 | 96.0050 | 0.503 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | JBAF | 19/01/2022 | | | Jibar Tradeable Future | 4.0300 | 95.9700 | 4.0500 | 95.9500 | 0.496 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.2200 | 95.7800 | 4.2600 | 95.7400 | 0.948 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.6100 | 95.3900 | 4.6400 | 95.3600 | 0.651 | 0.0000 | 0.0000 | 471 |
| 2021/08/10 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 4.8300 | 95.1700 | 4.8900 | 95.1100 | 1.242 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 5.1350 | 94.8650 | 5.1800 | 94.8200 | 0.876 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 5.3250 | 94.6750 | 5.3950 | 94.6050 | 1.315 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 5.5450 | 94.4550 | 5.6100 | 94.3900 | 1.172 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R023 | 05/08/2021 | | | Bond Future | 4.9800 | 107.5435 | 4.9800 | 107.5435 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R023 | 04/11/2021 | 4.91 | Call | Bond Future | 85.6400 | 0.0856 | 91.9500 | 0.0920 | 7.368 | 0 | 0 | 0 |
| 2021/08/10 | R023 | 04/11/2021 | 4.91 | Put | Bond Future | 393.5300 | 0.3935 | 363.9300 | 0.3639 | (7.522) | 0 | 0 | 0 |
| 2021/08/10 | R023 | 04/11/2021 | 4.90 | Call | Bond Future | 81.5200 | 0.0815 | 87.5700 | 0.0876 | 7.421 | 0 | 0 | 0 |
| 2021/08/10 | R023 | 04/11/2021 | 4.90 | Put | Bond Future | 402.2500 | 0.4023 | 372.3900 | 0.3724 | (7.423) | 0 | 0 | 0 |
| 2021/08/10 | R023 | 04/11/2021 | | | Bond Future | 5.1503 | 104.7318 | 5.1222 | 104.7677 | (0.545) | 0.0000 | 0.0000 | 13,736 |
| 2021/08/10 | R023 | 04/11/2021 | 4.92 | Call | Bond Future | 90.0700 | 0.0901 | 96.6400 | 0.0966 | 7.294 | 0 | 0 | 0 |
| 2021/08/10 | R023 | 04/11/2021 | 4.92 | Put | Bond Future | 385.1200 | 0.3851 | 355.7800 | 0.3558 | (7.618) | 0 | 0 | 0 |
| 2021/08/10 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 154.7900 | 0.1548 | 164.7500 | 0.1648 | 6.435 | 0 | 0 | 0 |
| 2021/08/10 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 368.2200 | 0.3682 | 344.7500 | 0.3448 | (6.374) | 0 | 0 | 0 |
| 2021/08/10 | R023 | 03/02/2022 | | | Bond Future | 5.2863 | 105.9386 | 5.2539 | 105.9720 | (0.612) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 150.4900 | 0.1505 | 160.2400 | 0.1602 | 6.479 | 0 | 0 | 0 |
| 2021/08/10 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 374.2900 | 0.3743 | 350.6100 | 0.3506 | (6.327) | 0 | 0 | 0 |
| 2021/08/10 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 145.9900 | 0.1460 | 155.5400 | 0.1555 | 6.542 | 0 | 0 | 0 |
| 2021/08/10 | R023 | 03/02/2022 | 5.06 | Put | Bond Future | 380.1500 | 0.3802 | 356.2700 | 0.3563 | (6.282) | 0 | 0 | 0 |
| 2021/08/10 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 772.7200 | 0.7727 | 798.6100 | 0.7986 | 3.351 | 0 | 0 | 0 |
| 2021/08/10 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 89.8100 | 0.0898 | 81.6600 | 0.0817 | (9.075) | 0 | 0 | 0 |
| 2021/08/10 | R023 | 05/05/2022 | | | Bond Future | 5.4440 | 103.2799 | 5.4011 | 103.3140 | (0.788) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 765.9600 | 0.7660 | 791.7700 | 0.7918 | 3.370 | 0 | 0 | 0 |
| 2021/08/10 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 90.8900 | 0.0909 | 82.6600 | 0.0827 | (9.055) | 0 | 0 | 0 |
| 2021/08/10 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 759.2000 | 0.7592 | 784.9300 | 0.7849 | 3.389 | 0 | 0 | 0 |
| 2021/08/10 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 91.9800 | 0.0920 | 83.6700 | 0.0837 | (9.035) | 0 | 0 | 0 |
| 2021/08/10 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 377.4000 | 0.3774 | 397.7000 | 0.3977 | 5.379 | 0 | 0 | 0 |
| 2021/08/10 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 180.5200 | 0.1805 | 166.1900 | 0.1662 | (7.938) | 0 | 0 | 0 |
| 2021/08/10 | R023 | 04/08/2022 | | | Bond Future | 5.6932 | 104.5076 | 5.6306 | 104.5423 | (1.100) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 373.6200 | 0.3736 | 393.8200 | 0.3938 | 5.407 | 0 | 0 | 0 |
| 2021/08/10 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 182.2500 | 0.1823 | 167.8200 | 0.1678 | (7.918) | 0 | 0 | 0 |
| 2021/08/10 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 369.8700 | 0.3699 | 389.9700 | 0.3900 | 5.434 | 0 | 0 | 0 |
| 2021/08/10 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 184.0000 | 0.1840 | 169.4700 | 0.1695 | (7.897) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 05/08/2021 | | | Bond Future | 10.1900 | 94.3946 | 10.1900 | 94.3946 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 12.53 | Call | Bond Future | 12,185.2400 | 12.1852 | 12,217.8700 | 12.2179 | 0.268 | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 12.53 | Put | Bond Future | 90.6100 | 0.0906 | 78.3400 | 0.0783 | (13.542) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 11.75 | Put | Bond Future | 354.0400 | 0.3540 | 322.2000 | 0.3222 | (8.993) | 0 | 0 | 782 |
| 2021/08/10 | R035 | 04/11/2021 | 11.08 | Call | Bond Future | 4,840.3500 | 4.8404 | 4,829.8400 | 4.8298 | (0.217) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 11.08 | Put | Bond Future | 968.3000 | 0.9683 | 912.8900 | 0.9129 | (5.722) | 0 | 0 | 782 |
| 2021/08/10 | R035 | 04/11/2021 | 10.23 | Put | Bond Future | 3,115.6000 | 3.1156 | 3,040.1100 | 3.0401 | (2.423) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 10.12 | Put | Bond Future | 3,570.1600 | 3.5702 | 3,494.8600 | 3.4949 | (2.109) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/08/10 | R035 | 04/11/2021 | 10.12 | Call | Bond Future | 1,272.9500 | 1.2730 | 1,242.5500 | 1.2425 | (2.388) | 0 | 0 | 400 |
| 2021/08/10 | R035 | 04/11/2021 | 10.62 | Put | Bond Future | 1,851.1100 | 1.8511 | 1,781.1900 | 1.7812 | (3.777) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 10.62 | Call | Bond Future | 2,844.8100 | 2.8448 | 2,819.7900 | 2.8198 | (0.879) | 0 | 0 | 400 |
| 2021/08/10 | R035 | 04/11/2021 | 11.20 | Put | Bond Future | 814.2400 | 0.8142 | 763.1700 | 0.7632 | (6.272) | 0 | 0 | 350 |
| 2021/08/10 | R035 | 04/11/2021 | 10.60 | Call | Bond Future | 2,768.1200 | 2.7681 | 2,742.6200 | 2.7426 | (0.921) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 10.60 | Put | Bond Future | 1,902.7500 | 1.9028 | 1,832.3500 | 1.8324 | (3.700) | 0 | 0 | 350 |
| 2021/08/10 | R035 | 04/11/2021 | 10.11 | Put | Bond Future | 3,613.6200 | 3.6136 | 3,538.3900 | 3.5384 | (2.082) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 10.11 | Call | Bond Future | 1,248.8000 | 1.2488 | 1,218.4700 | 1.2185 | (2.429) | 0 | 0 | 350 |
| 2021/08/10 | R035 | 04/11/2021 | | | Bond Future | 10.4662 | 90.3979 | 10.4593 | 90.4428 | (0.066) | 0.0000 | 0.0000 | 81,398 |
| 2021/08/10 | R035 | 04/11/2021 | 12.52 | Call | Bond Future | 12,134.6300 | 12.1346 | 12,167.0600 | 12.1671 | 0.267 | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 12.52 | Put | Bond Future | 92.6100 | 0.0926 | 80.1400 | 0.0801 | (13.465) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 12.51 | Call | Bond Future | 12,084.0000 | 12.0840 | 12,116.2200 | 12.1162 | 0.267 | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 12.51 | Put | Bond Future | 94.6500 | 0.0946 | 81.9700 | 0.0820 | (13.397) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 11.75 | Call | Bond Future | 8,178.7800 | 8.1788 | 8,191.8400 | 8.1918 | 0.160 | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 10.23 | Call | Bond Future | 1,557.4000 | 1.5574 | 1,526.8100 | 1.5268 | (1.964) | 0 | 0 | 782 |
| 2021/08/10 | R035 | 04/11/2021 | 13.82 | Call | Bond Future | 18,457.0200 | 18.4570 | 18,501.0600 | 18.5011 | 0.239 | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/11/2021 | 13.82 | Put | Bond Future | 3.5700 | 0.0036 | 2.7100 | 0.0027 | (24.090) | 0 | 0 | 400 |
| 2021/08/10 | R035 | 04/11/2021 | 11.20 | Call | Bond Future | 5,414.6400 | 5.4146 | 5,408.4700 | 5.4085 | (0.114) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 5,242.5800 | 5.2426 | 5,239.0600 | 5.2391 | (0.067) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 1,804.0200 | 1.8040 | 1,757.5900 | 1.7576 | (2.574) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 5,200.2900 | 5.2003 | 5,196.5900 | 5.1966 | (0.071) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 1,821.4700 | 1.8215 | 1,774.8600 | 1.7749 | (2.559) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 11.39 | Call | Bond Future | 5,932.3900 | 5.9324 | 5,931.7600 | 5.9318 | (0.011) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 11.39 | Put | Bond Future | 1,546.3200 | 1.5463 | 1,502.7800 | 1.5028 | (2.816) | 0 | 0 | 683 |
| 2021/08/10 | R035 | 03/02/2022 | 10.65 | Call | Bond Future | 3,033.0700 | 3.0331 | 3,020.6000 | 3.0206 | (0.411) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 11.73 | Call | Bond Future | 7,464.6100 | 7.4646 | 7,470.2000 | 7.4702 | 0.075 | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 11.73 | Put | Bond Future | 1,115.9400 | 1.1159 | 1,078.6200 | 1.0786 | (3.344) | 0 | 0 | 280 |
| 2021/08/10 | R035 | 03/02/2022 | 11.03 | Call | Bond Future | 4,417.7200 | 4.4177 | 4,410.8000 | 4.4108 | (0.157) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 11.28 | Call | Bond Future | 5,455.5200 | 5.4555 | 5,452.8900 | 5.4529 | (0.048) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 11.28 | Put | Bond Future | 1,719.1900 | 1.7192 | 1,673.6500 | 1.6737 | (2.649) | 0 | 0 | 200 |
| 2021/08/10 | R035 | 03/02/2022 | 10.26 | Put | Bond Future | 4,554.2200 | 4.5542 | 4,495.7600 | 4.4958 | (1.284) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 10.26 | Call | Bond Future | 1,900.5900 | 1.9006 | 1,885.0400 | 1.8850 | (0.818) | 0 | 0 | 200 |
| 2021/08/10 | R035 | 03/02/2022 | 11.05 | Put | Bond Future | 2,144.3100 | 2.1443 | 2,094.8100 | 2.0948 | (2.308) | 0 | 0 | 1,600 |
| 2021/08/10 | R035 | 03/02/2022 | 10.35 | Put | Bond Future | 4,198.2600 | 4.1983 | 4,140.2000 | 4.1402 | (1.383) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 10.35 | Call | Bond Future | 2,136.0800 | 2.1361 | 2,120.9300 | 2.1209 | (0.709) | 0 | 0 | 1,600 |
| 2021/08/10 | R035 | 03/02/2022 | | | Bond Future | 10.6706 | 91.4396 | 10.6638 | 91.4825 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 5,284.9600 | 5.2850 | 5,281.6200 | 5.2816 | (0.063) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 1,786.7300 | 1.7867 | 1,740.4800 | 1.7405 | (2.589) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 10.65 | Put | Bond Future | 3,163.3400 | 3.1633 | 3,107.9600 | 3.1080 | (1.751) | 0 | 0 | 683 |
| 2021/08/10 | R035 | 03/02/2022 | 9.70 | Put | Bond Future | 7,218.4000 | 7.2184 | 7,162.1100 | 7.1621 | (0.780) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 9.70 | Call | Bond Future | 756.7100 | 0.7567 | 743.3300 | 0.7433 | (1.768) | 0 | 0 | 683 |
| 2021/08/10 | R035 | 03/02/2022 | 11.03 | Put | Bond Future | 2,185.7100 | 2.1857 | 2,135.8800 | 2.1359 | (2.280) | 0 | 0 | 280 |
| 2021/08/10 | R035 | 03/02/2022 | 10.10 | Put | Bond Future | 5,231.9400 | 5.2319 | 5,173.3500 | 5.1734 | (1.120) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 10.10 | Call | Bond Future | 1,513.0200 | 1.5130 | 1,497.3400 | 1.4973 | (1.036) | 0 | 0 | 280 |
| 2021/08/10 | R035 | 03/02/2022 | 11.88 | Call | Bond Future | 8,160.5900 | 8.1606 | 8,168.8600 | 8.1689 | 0.101 | 0 | 0 | 0 |
| 2021/08/10 | R035 | 03/02/2022 | 11.88 | Put | Bond Future | 967.5200 | 0.9675 | 932.8800 | 0.9329 | (3.580) | 0 | 0 | 1,800 |
| 2021/08/10 | R035 | 03/02/2022 | 11.05 | Call | Bond Future | 4,498.1000 | 4.4981 | 4,491.5100 | 4.4915 | (0.147) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 6,518.7200 | 6.5187 | 6,524.1500 | 6.5241 | 0.083 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/08/10 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 1,982.6400 | 1.9826 | 1,944.4500 | 1.9444 | (1.926) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 6,477.4300 | 6.4774 | 6,482.7200 | 6.4827 | 0.082 | 0 | 0 | 0 |
| 2021/08/10 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 1,998.2800 | 1.9983 | 1,959.9500 | 1.9600 | (1.918) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 05/05/2022 | | | Bond Future | 10.8733 | 88.0422 | 10.8662 | 88.0858 | (0.065) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 6,559.8100 | 6.5598 | 6,565.3700 | 6.5654 | 0.085 | 0 | 0 | 0 |
| 2021/08/10 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 1,966.8600 | 1.9669 | 1,928.8000 | 1.9288 | (1.935) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 3,056.4200 | 3.0564 | 3,053.8900 | 3.0539 | (0.083) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 5,225.0300 | 5.2250 | 5,178.4000 | 5.1784 | (0.892) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 3,029.6700 | 3.0297 | 3,027.0600 | 3.0271 | (0.086) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 5,260.2200 | 5.2602 | 5,213.5100 | 5.2135 | (0.888) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 3,961.1200 | 3.9611 | 3,918.0100 | 3.9180 | (1.088) | 0 | 0 | 100 |
| 2021/08/10 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 2,819.7700 | 2.8198 | 2,816.6100 | 2.8166 | (0.112) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 5,548.0700 | 5.5481 | 5,500.8100 | 5.5008 | (0.852) | 0 | 0 | 100 |
| 2021/08/10 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 9,128.7100 | 9.1287 | 9,078.7800 | 9.0788 | (0.547) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 1,194.4200 | 1.1944 | 1,188.5900 | 1.1886 | (0.488) | 0 | 0 | 100 |
| 2021/08/10 | R035 | 04/08/2022 | | | Bond Future | 11.0866 | 89.0639 | 11.0793 | 89.1080 | (0.067) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 3,083.6500 | 3.0837 | 3,081.1900 | 3.0812 | (0.080) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 5,190.3900 | 5.1904 | 5,143.8300 | 5.1438 | (0.897) | 0 | 0 | 0 |
| 2021/08/10 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 4,219.5100 | 4.2195 | 4,220.5000 | 4.2205 | 0.023 | 0 | 0 | 0 |
| 2021/08/10 | R186 | 05/08/2021 | | | Bond Future | 7.3500 | 115.1956 | 7.3500 | 115.1956 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R186 | 04/11/2021 | 8.10 | Call | Bond Future | 2,751.7300 | 2.7517 | 2,677.0600 | 2.6771 | (2.714) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 04/11/2021 | 8.10 | Put | Bond Future | 544.2100 | 0.5442 | 536.1000 | 0.5361 | (1.490) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 04/11/2021 | 8.09 | Call | Bond Future | 2,718.4000 | 2.7184 | 2,643.8200 | 2.6438 | (2.744) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 04/11/2021 | 8.09 | Put | Bond Future | 554.6200 | 0.5546 | 546.6000 | 0.5466 | (1.446) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 04/11/2021 | 7.77 | Call | Bond Future | 1,751.1400 | 1.7511 | 1,682.3500 | 1.6824 | (3.928) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 04/11/2021 | | | Bond Future | 7.6015 | 116.1237 | 7.6164 | 116.0571 | 0.195 | 0.0000 | 0.0000 | 73,055 |
| 2021/08/10 | R186 | 04/11/2021 | 8.11 | Call | Bond Future | 2,785.2100 | 2.7852 | 2,710.4500 | 2.7105 | (2.684) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 04/11/2021 | 8.11 | Put | Bond Future | 533.9600 | 0.5340 | 525.7600 | 0.5258 | (1.536) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 04/11/2021 | 7.77 | Put | Bond Future | 998.8300 | 0.9988 | 996.6000 | 0.9966 | (0.223) | 0 | 0 | 15,177 |
| 2021/08/10 | R186 | 04/11/2021 | 8.77 | Call | Bond Future | 5,227.8700 | 5.2279 | 5,154.1400 | 5.1541 | (1.410) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 04/11/2021 | 8.77 | Put | Bond Future | 138.5000 | 0.1385 | 131.3300 | 0.1313 | (5.177) | 0 | 0 | 15,177 |
| 2021/08/10 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 892.5600 | 0.8926 | 852.9600 | 0.8530 | (4.437) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 3,017.3800 | 3.0174 | 3,048.1900 | 3.0482 | 1.021 | 0 | 0 | 0 |
| 2021/08/10 | R186 | 03/02/2022 | | | Bond Future | 7.7939 | 112.1797 | 7.8105 | 112.1092 | 0.213 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 878.3900 | 0.8784 | 839.1400 | 0.8391 | (4.468) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 3,046.7600 | 3.0468 | 3,077.9200 | 3.0779 | 1.023 | 0 | 0 | 0 |
| 2021/08/10 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 864.3800 | 0.8644 | 825.4800 | 0.8255 | (4.500) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 3,076.3100 | 3.0763 | 3,107.8200 | 3.1078 | 1.024 | 0 | 0 | 0 |
| 2021/08/10 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 2,804.7400 | 2.8047 | 2,746.8800 | 2.7469 | (2.063) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 1,534.3400 | 1.5343 | 1,547.4800 | 1.5475 | 0.856 | 0 | 0 | 0 |
| 2021/08/10 | R186 | 05/05/2022 | 7.28 | Put | Bond Future | 0.0000 | 0.0000 | 3,832.6700 | 3.8327 | 100.000 | 0 | 0 | 0 |
| 2021/08/10 | R186 | 05/05/2022 | 7.28 | Call | Bond Future | 0.0000 | 0.0000 | 812.2900 | 0.8123 | 100.000 | 0 | 0 | 435 |
| 2021/08/10 | R186 | 05/05/2022 | | | Bond Future | 8.0016 | 113.5055 | 8.0193 | 113.4345 | 0.221 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 2,779.7000 | 2.7797 | 2,722.0200 | 2.7220 | (2.075) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 1,548.9200 | 1.5489 | 1,562.2400 | 1.5622 | 0.860 | 0 | 0 | 0 |
| 2021/08/10 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 2,754.7500 | 2.7548 | 2,697.2700 | 2.6973 | (2.087) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 1,563.6100 | 1.5636 | 1,577.1300 | 1.5771 | 0.865 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/08/10 | R186 | 05/05/2022 | 7.88 | Put | Bond Future | 0.0000 | 0.0000 | 2,334.3700 | 2.3344 | 100.000 | 0 | 0 | 0 |
| 2021/08/10 | R186 | 05/05/2022 | 7.88 | Call | Bond Future | 0.0000 | 0.0000 | 1,773.0500 | 1.7731 | 100.000 | 0 | 0 | 435 |
| 2021/08/10 | R186 | 05/05/2022 | 8.64 | Call | Bond Future | 0.0000 | 0.0000 | 3,600.0900 | 3.6001 | 100.000 | 0 | 0 | 0 |
| 2021/08/10 | R186 | 05/05/2022 | 8.64 | Put | Bond Future | 0.0000 | 0.0000 | 1,142.2700 | 1.1423 | 100.000 | 0 | 0 | 435 |
| 2021/08/10 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 2,174.9500 | 2.1750 | 2,126.9800 | 2.1270 | (2.206) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 2,469.1200 | 2.4691 | 2,493.2600 | 2.4933 | 0.978 | 0 | 0 | 0 |
| 2021/08/10 | R186 | 04/08/2022 | | | Bond Future | 8.2274 | 109.5574 | 8.2464 | 109.4853 | 0.231 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 2,155.3900 | 2.1554 | 2,107.6200 | 2.1076 | (2.216) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 2,487.6300 | 2.4876 | 2,511.9700 | 2.5120 | 0.978 | 0 | 0 | 0 |
| 2021/08/10 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 2,136.3600 | 2.1364 | 2,088.8000 | 2.0888 | (2.226) | 0 | 0 | 0 |
| 2021/08/10 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 2,506.6800 | 2.5067 | 2,531.2300 | 2.5312 | 0.979 | 0 | 0 | 0 |
| 2021/08/10 | R197 | 05/08/2021 | | | Bond Future | 322.4269 | 322.4269 | 322.4269 | 322.4269 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R197 | 04/11/2021 | | | Bond Future | 325.9277 | 325.9277 | 325.8961 | 325.8961 | (0.010) | 0.0000 | 0.0000 | 1,274 |
| 2021/08/10 | R197 | 03/02/2022 | | | Bond Future | 321.6183 | 321.6183 | 321.5776 | 321.5776 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R197 | 05/05/2022 | | | Bond Future | 325.4943 | 325.4943 | 325.4537 | 325.4537 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R197 | 04/08/2022 | | | Bond Future | 321.2288 | 321.2288 | 321.1872 | 321.1872 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R202 | 05/08/2021 | | | Bond Future | 236.1459 | 236.1459 | 236.1459 | 236.1459 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R202 | 04/11/2021 | | | Bond Future | 238.7270 | 238.7270 | 238.7209 | 238.7209 | (0.003) | 0.0000 | 0.0000 | 9,704 |
| 2021/08/10 | R202 | 03/02/2022 | | | Bond Future | 237.2100 | 237.2100 | 237.1972 | 237.1972 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R202 | 05/05/2022 | | | Bond Future | 240.0683 | 240.0683 | 240.0560 | 240.0560 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R202 | 04/08/2022 | | | Bond Future | 238.6373 | 238.6373 | 238.6243 | 238.6243 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R209 | 05/08/2021 | | | Bond Future | 10.1900 | 72.6174 | 10.1900 | 72.6174 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R209 | 04/11/2021 | 12.19 | Call | Bond Future | 9,138.3300 | 9.1383 | 9,160.3600 | 9.1604 | 0.241 | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/11/2021 | 12.19 | Put | Bond Future | 137.6100 | 0.1376 | 121.6400 | 0.1216 | (11.605) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/11/2021 | 12.17 | Call | Bond Future | 9,049.7100 | 9.0497 | 9,071.3800 | 9.0714 | 0.239 | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/11/2021 | 12.00 | Call | Bond Future | 8,294.2400 | 8.2942 | 8,312.5700 | 8.3126 | 0.221 | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/11/2021 | 12.00 | Put | Bond Future | 185.6500 | 0.1857 | 165.9800 | 0.1660 | (10.595) | 0 | 0 | 9,000 |
| 2021/08/10 | R209 | 04/11/2021 | 10.50 | Call | Bond Future | 2,128.8500 | 2.1288 | 2,105.7400 | 2.1057 | (1.086) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/11/2021 | 10.00 | Call | Bond Future | 887.0800 | 0.8871 | 861.8200 | 0.8618 | (2.848) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/11/2021 | 10.00 | Put | Bond Future | 3,449.0500 | 3.4490 | 3,385.7900 | 3.3858 | (1.834) | 0 | 0 | 3,100 |
| 2021/08/10 | R209 | 04/11/2021 | | | Bond Future | 10.4396 | 69.8205 | 10.4330 | 69.8585 | (0.064) | 0.0000 | 0.0000 | 33,607 |
| 2021/08/10 | R209 | 04/11/2021 | 12.18 | Call | Bond Future | 9,094.0100 | 9.0940 | 9,115.8600 | 9.1159 | 0.240 | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/11/2021 | 12.18 | Put | Bond Future | 139.7700 | 0.1398 | 123.6200 | 0.1236 | (11.555) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/11/2021 | 12.17 | Put | Bond Future | 142.0000 | 0.1420 | 125.6700 | 0.1257 | (11.500) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/11/2021 | 10.50 | Put | Bond Future | 1,787.3200 | 1.7873 | 1,726.2100 | 1.7262 | (3.419) | 0 | 0 | 9,400 |
| 2021/08/10 | R209 | 04/11/2021 | 9.50 | Put | Bond Future | 5,870.6100 | 5.8706 | 5,818.4200 | 5.8184 | (0.889) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/11/2021 | 9.50 | Call | Bond Future | 229.7300 | 0.2297 | 215.5400 | 0.2155 | (6.177) | 0 | 0 | 6,000 |
| 2021/08/10 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 3,979.3700 | 3.9794 | 3,974.4600 | 3.9745 | (0.123) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 1,745.5600 | 1.7456 | 1,704.1800 | 1.7042 | (2.371) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 3,943.8700 | 3.9439 | 3,938.8200 | 3.9388 | (0.128) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 03/02/2022 | 11.02 | Put | Bond Future | 1,762.9400 | 1.7629 | 1,721.4200 | 1.7214 | (2.355) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 03/02/2022 | | | Bond Future | 10.6173 | 70.6254 | 10.6107 | 70.6618 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 4,014.9800 | 4.0150 | 4,010.2200 | 4.0102 | (0.119) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 1,728.3400 | 1.7283 | 1,687.1100 | 1.6871 | (2.386) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 5,176.5600 | 5.1766 | 5,180.0000 | 5.1800 | 0.066 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/08/10 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 1,833.2000 | 1.8332 | 1,799.6000 | 1.7996 | (1.833) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 5,141.3800 | 5.1414 | 5,144.7100 | 5.1447 | 0.065 | 0 | 0 | 0 |
| 2021/08/10 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 1,848.3400 | 1.8483 | 1,814.6300 | 1.8146 | (1.824) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 05/05/2022 | | | Bond Future | 10.7989 | 68.3189 | 10.7920 | 68.3559 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 5,212.0200 | 5.2120 | 5,215.5800 | 5.2156 | 0.068 | 0 | 0 | 0 |
| 2021/08/10 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 1,818.3900 | 1.8184 | 1,784.9100 | 1.7849 | (1.841) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 2,542.8800 | 2.5429 | 2,539.9900 | 2.5400 | (0.114) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 4,732.5000 | 4.7325 | 4,692.1600 | 4.6922 | (0.852) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 4,765.0000 | 4.7650 | 4,724.6000 | 4.7246 | (0.848) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/08/2022 | | | Bond Future | 10.9860 | 69.1120 | 10.9789 | 69.1494 | (0.065) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 2,565.6900 | 2.5657 | 2,562.8500 | 2.5629 | (0.111) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 4,700.1800 | 4.7002 | 4,659.8900 | 4.6599 | (0.857) | 0 | 0 | 0 |
| 2021/08/10 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 2,520.1800 | 2.5202 | 2,517.2300 | 2.5172 | (0.117) | 0 | 0 | 0 |
| 2021/08/10 | R210 | 05/08/2021 | | | Bond Future | 210.9735 | 210.9735 | 210.9735 | 210.9735 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R210 | 04/11/2021 | | | Bond Future | 209.9777 | 209.9777 | 209.9663 | 209.9663 | (0.005) | 0.0000 | 0.0000 | 1,486 |
| 2021/08/10 | R210 | 03/02/2022 | | | Bond Future | 212.4482 | 212.4482 | 212.4309 | 212.4309 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R210 | 05/05/2022 | | | Bond Future | 212.1823 | 212.1823 | 212.1652 | 212.1652 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R210 | 04/08/2022 | | | Bond Future | 214.8187 | 214.8187 | 214.8010 | 214.8010 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R212 | 05/08/2021 | | | Bond Future | 173.1565 | 173.1565 | 173.1565 | 173.1565 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R212 | 04/11/2021 | | | Bond Future | 175.0343 | 175.0343 | 175.0151 | 175.0151 | (0.011) | 0.0000 | 0.0000 | 1,025 |
| 2021/08/10 | R213 | 05/08/2021 | | | Bond Future | 9.2300 | 89.1536 | 9.2300 | 89.1536 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R213 | 04/11/2021 | 11.10 | Put | Bond Future | 155.2100 | 0.1552 | 139.6000 | 0.1396 | (10.057) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 04/11/2021 | 11.11 | Call | Bond Future | 8,392.1900 | 8.3922 | 8,384.9700 | 8.3850 | (0.086) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 04/11/2021 | 11.09 | Put | Bond Future | 157.8500 | 0.1579 | 142.0700 | 0.1421 | (9.997) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 04/11/2021 | | | Bond Future | 9.5021 | 86.1013 | 9.5005 | 86.1095 | (0.016) | 0.0000 | 0.0000 | 9,537 |
| 2021/08/10 | R213 | 04/11/2021 | 11.10 | Call | Bond Future | 8,346.8500 | 8.3468 | 8,339.4500 | 8.3395 | (0.089) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 04/11/2021 | 11.11 | Put | Bond Future | 152.6000 | 0.1526 | 137.1700 | 0.1372 | (10.111) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 04/11/2021 | 11.09 | Call | Bond Future | 8,301.5100 | 8.3015 | 8,293.9400 | 8.2939 | (0.091) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 3,393.5300 | 3.3935 | 3,369.2100 | 3.3692 | (0.717) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 1,907.2600 | 1.9073 | 1,876.9900 | 1.8770 | (1.587) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 9.58 | Put | Bond Future | 2,847.0800 | 2.8471 | 2,816.0600 | 2.8161 | (1.090) | 0 | 0 | 200 |
| 2021/08/10 | R213 | 03/02/2022 | 8.63 | Put | Bond Future | 6,424.5400 | 6.4245 | 6,403.3800 | 6.4034 | (0.329) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 8.63 | Call | Bond Future | 511.1400 | 0.5111 | 495.9300 | 0.4959 | (2.976) | 0 | 0 | 200 |
| 2021/08/10 | R213 | 03/02/2022 | 8.80 | Put | Bond Future | 5,647.3300 | 5.6473 | 5,623.4300 | 5.6234 | (0.423) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 8.80 | Call | Bond Future | 711.2800 | 0.7113 | 693.3300 | 0.6933 | (2.524) | 0 | 0 | 102 |
| 2021/08/10 | R213 | 03/02/2022 | 10.60 | Put | Bond Future | 1,012.5000 | 1.0125 | 987.1400 | 0.9871 | (2.505) | 0 | 0 | 430 |
| 2021/08/10 | R213 | 03/02/2022 | 10.00 | Call | Bond Future | 3,458.5000 | 3.4585 | 3,434.2800 | 3.4343 | (0.700) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 10.00 | Put | Bond Future | 1,868.6000 | 1.8686 | 1,838.4300 | 1.8384 | (1.615) | 0 | 0 | 430 |
| 2021/08/10 | R213 | 03/02/2022 | 9.22 | Put | Bond Future | 3,984.9400 | 3.9849 | 3,955.7600 | 3.9558 | (0.732) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 10.67 | Call | Bond Future | 5,908.3400 | 5.9083 | 5,889.6400 | 5.8896 | (0.317) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 10.67 | Put | Bond Future | 942.1300 | 0.9421 | 917.4800 | 0.9175 | (2.616) | 0 | 0 | 220 |
| 2021/08/10 | R213 | 03/02/2022 | | | Bond Future | 9.6967 | 87.0933 | 9.6955 | 87.0993 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 3,361.3600 | 3.3614 | 3,336.9900 | 3.3370 | (0.725) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 1,926.9600 | 1.9270 | 1,896.6400 | 1.8966 | (1.573) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 3,329.3200 | 3.3293 | 3,304.9000 | 3.3049 | (0.733) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2021/08/10 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 1,946.8400 | | 1.9468 | 1,916.4700 | 1.9165 | (1.560) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 10.15 | Call | Bond Future | 3,968.5800 | | 3.9686 | 3,945.2200 | 3.9452 | (0.589) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 10.15 | Put | Bond Future | 1,606.8200 | | 1.6068 | 1,577.5100 | 1.5775 | (1.824) | 0 | 0 | 200 |
| 2021/08/10 | R213 | 03/02/2022 | 9.58 | Call | Bond Future | 2,225.1100 | | 2.2251 | 2,200.0400 | 2.2000 | (1.127) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 10.25 | Call | Bond Future | 4,322.5400 | | 4.3225 | 4,299.9200 | 4.2999 | (0.523) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 10.25 | Put | Bond Future | 1,451.3900 | | 1.4514 | 1,422.8200 | 1.4228 | (1.968) | 0 | 0 | 102 |
| 2021/08/10 | R213 | 03/02/2022 | 9.76 | Call | Bond Future | 2,715.3900 | | 2.7154 | 2,690.3600 | 2.6904 | (0.922) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 9.76 | Put | Bond Future | 2,380.1700 | | 2.3802 | 2,349.1900 | 2.3492 | (1.302) | 0 | 0 | 102 |
| 2021/08/10 | R213 | 03/02/2022 | 10.60 | Call | Bond Future | 5,634.4500 | | 5.6345 | 5,615.0400 | 5.6150 | (0.344) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 9.22 | Call | Bond Future | 1,405.9800 | | 1.4060 | 1,382.7500 | 1.3828 | (1.652) | 0 | 0 | 430 |
| 2021/08/10 | R213 | 03/02/2022 | 10.17 | Call | Bond Future | 4,038.4800 | | 4.0385 | 4,015.2700 | 4.0153 | (0.575) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 10.17 | Put | Bond Future | 1,574.5100 | | 1.5745 | 1,545.3500 | 1.5453 | (1.852) | 0 | 0 | 220 |
| 2021/08/10 | R213 | 03/02/2022 | 9.15 | Put | Bond Future | 4,236.3800 | | 4.2364 | 4,207.8700 | 4.2079 | (0.673) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 03/02/2022 | 9.15 | Call | Bond Future | 1,270.1700 | | 1.2702 | 1,247.6100 | 1.2476 | (1.776) | 0 | 0 | 220 |
| 2021/08/10 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 1,565.4900 | | 1.5655 | 1,543.4000 | 1.5434 | (1.411) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 5,285.8700 | | 5.2859 | 5,269.8400 | 5.2698 | (0.303) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 05/05/2022 | | | Bond Future | 9.8912 | | 84.5905 | 9.8900 | 84.5967 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 5,321.0400 | | 5.3210 | 5,305.0700 | 5.3051 | (0.300) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 1,578.4900 | | 1.5785 | 1,556.3400 | 1.5563 | (1.403) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 5,356.5300 | | 5.3565 | 5,340.6200 | 5.3406 | (0.297) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 1,591.8600 | | 1.5919 | 1,569.6500 | 1.5697 | (1.395) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 2,754.6000 | | 2.7546 | 2,739.6800 | 2.7397 | (0.542) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 3,769.1200 | | 3.7691 | 3,748.0600 | 3.7481 | (0.559) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 2,731.1300 | | 2.7311 | 2,716.2200 | 2.7162 | (0.546) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 04/08/2022 | | | Bond Future | 10.0971 | | 85.5764 | 10.0958 | 85.5825 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 3,795.8800 | | 3.7959 | 3,774.8300 | 3.7748 | (0.555) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 2,778.5200 | | 2.7785 | 2,763.5900 | 2.7636 | (0.537) | 0 | 0 | 0 |
| 2021/08/10 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 3,823.1200 | | 3.8231 | 3,802.0800 | 3.8021 | (0.550) | 0 | 0 | 0 |
| 2021/08/10 | R214 | 05/08/2021 | | | Bond Future | 10.6350 | | 69.1334 | 10.6350 | 69.1334 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R214 | 04/11/2021 | 12.47 | Call | Bond Future | 8,335.7300 | | 8.3357 | 8,381.3200 | 8.3813 | 0.547 | 0 | 0 | 0 |
| 2021/08/10 | R214 | 04/11/2021 | 12.46 | Call | Bond Future | 8,292.4400 | | 8.2924 | 8,337.7900 | 8.3378 | 0.547 | 0 | 0 | 0 |
| 2021/08/10 | R214 | 04/11/2021 | 12.46 | Put | Bond Future | 202.2200 | | 0.2022 | 179.2900 | 0.1793 | (11.339) | 0 | 0 | 0 |
| 2021/08/10 | R214 | 04/11/2021 | | | Bond Future | 10.8901 | | 66.1278 | 10.8782 | 66.1961 | (0.109) | 0.0000 | 0.0000 | 18,091 |
| 2021/08/10 | R214 | 04/11/2021 | 12.47 | Put | Bond Future | 199.2800 | | 0.1993 | 176.5900 | 0.1766 | (11.386) | 0 | 0 | 0 |
| 2021/08/10 | R214 | 04/11/2021 | 12.48 | Call | Bond Future | 8,379.0000 | | 8.3790 | 8,424.8100 | 8.4248 | 0.547 | 0 | 0 | 0 |
| 2021/08/10 | R214 | 04/11/2021 | 12.48 | Put | Bond Future | 196.3900 | | 0.1964 | 173.9200 | 0.1739 | (11.442) | 0 | 0 | 0 |
| 2021/08/10 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 2,012.1700 | | 2.0122 | 1,956.5600 | 1.9566 | (2.764) | 0 | 0 | 0 |
| 2021/08/10 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 3,839.6800 | | 3.8397 | 3,851.5200 | 3.8515 | 0.308 | 0 | 0 | 0 |
| 2021/08/10 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 2,031.1100 | | 2.0311 | 1,975.2800 | 1.9753 | (2.749) | 0 | 0 | 0 |
| 2021/08/10 | R214 | 03/02/2022 | | | Bond Future | 11.0714 | | 66.8898 | 11.0593 | 66.9570 | (0.109) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 3,805.1400 | | 3.8051 | 3,816.7600 | 3.8168 | 0.305 | 0 | 0 | 0 |
| 2021/08/10 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 1,993.4000 | | 1.9934 | 1,938.0100 | 1.9380 | (2.779) | 0 | 0 | 0 |
| 2021/08/10 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 3,770.7000 | | 3.7707 | 3,782.1000 | 3.7821 | 0.302 | 0 | 0 | 0 |
| 2021/08/10 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 2,192.1100 | | 2.1921 | 2,144.8100 | 2.1448 | (2.158) | 0 | 0 | 0 |
| 2021/08/10 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 4,806.2500 | | 4.8063 | 4,827.3000 | 4.8273 | 0.438 | 0 | 0 | 0 |
| 2021/08/10 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 2,209.0300 | | 2.2090 | 2,161.5500 | 2.1616 | (2.149) | 0 | 0 | 0 |
| 2021/08/10 | R214 | 05/05/2022 | | | Bond Future | 11.2500 | | 64.4006 | 11.2375 | 64.4688 | (0.111) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/08/10 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 4,772.1300 | 4.7721 | 4,793.0100 | 4.7930 | 0.438 | 0 | 0 | 0 |
| 2021/08/10 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 2,175.3300 | 2.1753 | 2,128.2000 | 2.1282 | (2.167) | 0 | 0 | 0 |
| 2021/08/10 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 4,738.0800 | 4.7381 | 4,758.7800 | 4.7588 | 0.437 | 0 | 0 | 0 |
| 2021/08/10 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 4,954.5900 | 4.9546 | 4,895.4800 | 4.8955 | (1.193) | 0 | 0 | 0 |
| 2021/08/10 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 2,481.7200 | 2.4817 | 2,491.6700 | 2.4917 | 0.401 | 0 | 0 | 0 |
| 2021/08/10 | R214 | 04/08/2022 | | | Bond Future | 11.4364 | 65.1469 | 11.4235 | 65.2158 | (0.114) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 2,458.8300 | 2.4588 | 2,468.6500 | 2.4687 | 0.399 | 0 | 0 | 0 |
| 2021/08/10 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 4,921.1400 | 4.9211 | 4,862.1600 | 4.8622 | (1.199) | 0 | 0 | 0 |
| 2021/08/10 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 2,436.0500 | 2.4360 | 2,445.7300 | 2.4457 | 0.397 | 0 | 0 | 0 |
| 2021/08/10 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 4,988.2300 | 4.9882 | 4,928.9800 | 4.9290 | (1.188) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 05/08/2021 | | | Bond Future | 10.6000 | 87.5595 | 10.6000 | 87.5595 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R248 | 04/11/2021 | 12.85 | Call | Bond Future | 12,626.0600 | 12.6261 | 12,731.1400 | 12.7311 | 0.832 | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/11/2021 | 12.85 | Put | Bond Future | 133.4000 | 0.1334 | 113.9500 | 0.1139 | (14.580) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/11/2021 | 10.80 | Put | Bond Future | 2,658.9700 | 2.6590 | 2,540.7800 | 2.5408 | (4.445) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/11/2021 | 10.80 | Call | Bond Future | 2,233.6900 | 2.2337 | 2,240.0300 | 2.2400 | 0.284 | 0 | 0 | 1,050 |
| 2021/08/10 | R248 | 04/11/2021 | 10.20 | Put | Bond Future | 5,674.3700 | 5.6744 | 5,538.9300 | 5.5389 | (2.387) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/11/2021 | | | Bond Future | 10.8583 | 83.4509 | 10.8412 | 83.5754 | (0.158) | 0.0000 | 0.0000 | 167,643 |
| 2021/08/10 | R248 | 04/11/2021 | 12.84 | Call | Bond Future | 12,574.7000 | 12.5747 | 12,679.4800 | 12.6795 | 0.833 | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/11/2021 | 12.84 | Put | Bond Future | 136.0700 | 0.1361 | 116.3200 | 0.1163 | (14.515) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/11/2021 | 12.83 | Call | Bond Future | 12,523.3100 | 12.5233 | 12,627.7900 | 12.6278 | 0.834 | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/11/2021 | 12.83 | Put | Bond Future | 138.7900 | 0.1388 | 118.7400 | 0.1187 | (14.446) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/11/2021 | 10.30 | Put | Bond Future | 5,061.7000 | 5.0617 | 4,926.9700 | 4.9270 | (2.662) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/11/2021 | 10.30 | Call | Bond Future | 823.5600 | 0.8236 | 813.3600 | 0.8134 | (1.239) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/11/2021 | 9.60 | Put | Bond Future | 10,204.5600 | 10.2046 | 10,074.3900 | 10.0744 | (1.276) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/11/2021 | 9.60 | Call | Bond Future | 90.5200 | 0.0905 | 84.8800 | 0.0849 | (6.231) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/11/2021 | 10.20 | Call | Bond Future | 636.7800 | 0.6368 | 625.8700 | 0.6259 | (1.713) | 0 | 0 | 1,050 |
| 2021/08/10 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | 5,244.3700 | 5.2444 | 5,288.6000 | 5.2886 | 0.843 | 0 | 0 | 0 |
| 2021/08/10 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | 2,207.2900 | 2.2073 | 2,128.2600 | 2.1283 | (3.580) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | 5,199.3700 | 5.1994 | 5,243.2200 | 5.2432 | 0.843 | 0 | 0 | 0 |
| 2021/08/10 | R248 | 03/02/2022 | 9.80 | Put | Bond Future | 10,079.1400 | 10.0791 | 9,953.5900 | 9.9536 | (1.246) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 03/02/2022 | 9.80 | Call | Bond Future | 438.8900 | 0.4389 | 437.0000 | 0.4370 | (0.431) | 0 | 0 | 1,300 |
| 2021/08/10 | R248 | 03/02/2022 | 10.50 | Put | Bond Future | 5,671.8000 | 5.6718 | 5,556.7000 | 5.5567 | (2.029) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 03/02/2022 | 10.50 | Call | Bond Future | 1,712.1000 | 1.7121 | 1,720.6600 | 1.7207 | 0.500 | 0 | 0 | 1,300 |
| 2021/08/10 | R248 | 03/02/2022 | | | Bond Future | 11.0380 | 84.4125 | 11.0205 | 84.5362 | (0.159) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | 2,228.3400 | 2.2283 | 2,148.9100 | 2.1489 | (3.565) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | 5,289.2400 | 5.2892 | 5,333.8700 | 5.3339 | 0.844 | 0 | 0 | 0 |
| 2021/08/10 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | 2,249.3700 | 2.2494 | 2,169.5600 | 2.1696 | (3.548) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 6,352.2200 | 6.3522 | 6,407.7700 | 6.4078 | 0.874 | 0 | 0 | 0 |
| 2021/08/10 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 6,308.7700 | 6.3088 | 6,364.0100 | 6.3640 | 0.876 | 0 | 0 | 0 |
| 2021/08/10 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 2,528.6000 | 2.5286 | 2,458.5300 | 2.4585 | (2.771) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 05/05/2022 | | | Bond Future | 11.2151 | 80.9952 | 11.1969 | 81.1205 | (0.163) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 2,509.1400 | 2.5091 | 2,439.3800 | 2.4394 | (2.780) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 6,395.7500 | 6.3958 | 6,451.6000 | 6.4516 | 0.873 | 0 | 0 | 0 |
| 2021/08/10 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 2,489.8400 | 2.4898 | 2,420.3800 | 2.4204 | (2.790) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 3,148.3900 | 3.1484 | 3,178.9300 | 3.1789 | 0.970 | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 5,970.4200 | 5.9704 | 5,874.2100 | 5.8742 | (1.611) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 3,119.3600 | 3.1194 | 3,149.6100 | 3.1496 | 0.970 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/08/10 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 6,012.4000 | 6.0124 | 5,915.9000 | 5.9159 | (1.605) | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/08/2022 | | | Bond Future | 11.4002 | 81.9339 | 11.3812 | 82.0607 | (0.166) | 0.0000 | 0.0000 | 0 |
| 2021/08/10 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 3,177.8900 | 3.1779 | 3,208.7000 | 3.2087 | 0.970 | 0 | 0 | 0 |
| 2021/08/10 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 5,929.0100 | 5.9290 | 5,833.0700 | 5.8331 | (1.618) | 0 | 0 | 0 |

Total **1113193**