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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/10/2021 TO 07/10/2021

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/10/07 | 0904 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 0908 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 0957 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 0986 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 1386 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 1409 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2025 04/11/2021 | | | Bond Future | 155.6774 | 155.6774 | 155.5255 | 155.5255 | (0.098) | 0.0000 | 0.0000 | 5,487 |
| 2021/10/07 | 2025 03/02/2022 | | | Bond Future | 155.8689 | 155.8689 | 155.7147 | 155.7147 | (0.099) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2025 05/05/2022 | | | Bond Future | 157.7391 | 157.7391 | 157.5826 | 157.5826 | (0.099) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2025 04/08/2022 | | | Bond Future | 158.0723 | 158.0723 | 157.9139 | 157.9139 | (0.100) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2029 04/11/2021 | | | Bond Future | 114.9363 | 114.9363 | 114.7357 | 114.7357 | (0.175) | 0.0000 | 0.0000 | 2,964 |
| 2021/10/07 | 2029 03/02/2022 | | | Bond Future | 116.2472 | 116.2472 | 116.0438 | 116.0438 | (0.175) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2029 05/05/2022 | | | Bond Future | 116.4421 | 116.4421 | 116.2361 | 116.2361 | (0.177) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/10/07 | 2029 | 04/08/2022 | | | Bond Future | 117.8821 | 117.8821 | 117.6733 | 117.6733 | (0.177) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 8.27 | Call | Bond Future | 0.3900 | 0.0004 | 0.6200 | 0.0006 | 58.974 | 0 | 0 | 300 |
| 2021/10/07 | 2030 | 04/11/2021 | 8.27 | Put | Bond Future | 7,134.1400 | 7.1341 | 6,745.0000 | 6.7450 | (5.455) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 8.77 | Put | Bond Future | 4,298.3600 | 4.2984 | 3,919.1900 | 3.9192 | (8.821) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 11.44 | Put | Bond Future | 0.2400 | 0.0002 | 0.1100 | 0.0001 | (54.167) | 0 | 0 | 300 |
| 2021/10/07 | 2030 | 04/11/2021 | 10.60 | Call | Bond Future | 5,343.4300 | 5.3434 | 5,724.6600 | 5.7247 | 7.135 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 10.60 | Put | Bond Future | 19.8800 | 0.0199 | 11.7400 | 0.0117 | (40.946) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 11.26 | Call | Bond Future | 8,479.0700 | 8.4791 | 8,868.1000 | 8.8681 | 4.588 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 9.35 | Call | Bond Future | 480.2100 | 0.4802 | 602.8700 | 0.6029 | 25.543 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 9.35 | Put | Bond Future | 1,570.3200 | 1.5703 | 1,303.6100 | 1.3036 | (16.984) | 0 | 0 | 9,100 |
| 2021/10/07 | 2030 | 04/11/2021 | 10.59 | Put | Bond Future | 20.8300 | 0.0208 | 12.3400 | 0.0123 | (40.759) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 9.20 | Call | Bond Future | 261.6200 | 0.2616 | 339.3800 | 0.3394 | 29.722 | 0 | 0 | 29 |
| 2021/10/07 | 2030 | 04/11/2021 | 9.30 | Put | Bond Future | 1,756.6100 | 1.7566 | 1,473.9700 | 1.4740 | (16.090) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | | | Bond Future | 9.5544 | 93.4534 | 9.4811 | 93.8428 | (0.768) | 0.0000 | 0.0000 | 93,015 |
| 2021/10/07 | 2030 | 04/11/2021 | 8.75 | Call | Bond Future | 20.4500 | 0.0204 | 29.4800 | 0.0295 | 44.156 | 0 | 0 | 3,250 |
| 2021/10/07 | 2030 | 04/11/2021 | 8.75 | Put | Bond Future | 4,407.6600 | 4.4077 | 4,027.3200 | 4.0273 | (8.629) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 8.77 | Call | Bond Future | 23.4500 | 0.0235 | 33.6500 | 0.0337 | 43.497 | 0 | 0 | 300 |
| 2021/10/07 | 2030 | 04/11/2021 | 11.44 | Call | Bond Future | 9,312.8700 | 9.3129 | 9,702.1100 | 9.7021 | 4.180 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 10.61 | Call | Bond Future | 5,391.4700 | 5.3915 | 5,773.0400 | 5.7730 | 7.077 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 10.61 | Put | Bond Future | 18.9600 | 0.0190 | 11.1600 | 0.0112 | (41.139) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 11.26 | Put | Bond Future | 0.6500 | 0.0007 | 0.3100 | 0.0003 | (52.308) | 0 | 0 | 29 |
| 2021/10/07 | 2030 | 04/11/2021 | 9.90 | Call | Bond Future | 2,126.5800 | 2.1266 | 2,426.3100 | 2.4263 | 14.094 | 0 | 0 | 29 |
| 2021/10/07 | 2030 | 04/11/2021 | 9.90 | Put | Bond Future | 321.2800 | 0.3213 | 231.6400 | 0.2316 | (27.901) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 10.59 | Call | Bond Future | 5,295.3900 | 5.2954 | 5,676.2700 | 5.6763 | 7.193 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 9.20 | Put | Bond Future | 2,162.2000 | 2.1622 | 1,850.5900 | 1.8506 | (14.412) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 9.25 | Call | Bond Future | 325.0800 | 0.3251 | 416.8400 | 0.4168 | 28.227 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/11/2021 | 9.25 | Put | Bond Future | 1,954.5000 | 1.9545 | 1,656.8900 | 1.6569 | (15.227) | 0 | 0 | 5,000 |
| 2021/10/07 | 2030 | 04/11/2021 | 9.30 | Call | Bond Future | 397.3500 | 0.3973 | 504.0800 | 0.5041 | 26.860 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 1,135.5200 | 1.1355 | 1,279.3500 | 1.2794 | 12.666 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 2,817.7400 | 2.8177 | 2,568.2100 | 2.5682 | (8.856) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 03/02/2022 | 9.35 | Call | Bond Future | 947.0700 | 0.9471 | 1,074.1700 | 1.0742 | 13.420 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 03/02/2022 | 9.35 | Put | Bond Future | 3,154.1800 | 3.1542 | 2,887.9200 | 2.8879 | (8.441) | 0 | 0 | 101 |
| 2021/10/07 | 2030 | 03/02/2022 | 8.39 | Call | Bond Future | 95.6600 | 0.0957 | 116.2400 | 0.1162 | 21.514 | 0 | 0 | 101 |
| 2021/10/07 | 2030 | 03/02/2022 | 8.39 | Put | Bond Future | 7,541.3200 | 7.5413 | 7,168.5400 | 7.1685 | (4.943) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 03/02/2022 | 8.85 | Call | Bond Future | 309.6300 | 0.3096 | 365.1800 | 0.3652 | 17.941 | 0 | 0 | 1,000 |
| 2021/10/07 | 2030 | 03/02/2022 | 8.85 | Put | Bond Future | 5,199.2800 | 5.1993 | 4,861.4700 | 4.8615 | (6.497) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 03/02/2022 | | | Bond Future | 9.7755 | 90.4922 | 9.6987 | 90.8856 | (0.786) | 0.0000 | 0.0000 | 4,669 |
| 2021/10/07 | 2030 | 03/02/2022 | 10.85 | Call | Bond Future | 5,703.5800 | 5.7036 | 6,036.9800 | 6.0370 | 5.845 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 03/02/2022 | 10.85 | Put | Bond Future | 423.0500 | 0.4230 | 363.0900 | 0.3631 | (14.173) | 0 | 0 | 1,000 |
| 2021/10/07 | 2030 | 03/02/2022 | 9.60 | Call | Bond Future | 1,455.1000 | 1.4551 | 1,624.5300 | 1.6245 | 11.644 | 0 | 0 | 1,000 |
| 2021/10/07 | 2030 | 03/02/2022 | 9.60 | Put | Bond Future | 2,357.1200 | 2.3571 | 2,133.1900 | 2.1332 | (9.500) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 03/02/2022 | 9.78 | Call | Bond Future | 1,899.5500 | 1.8996 | 2,099.7200 | 2.0997 | 10.538 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 03/02/2022 | 9.78 | Put | Bond Future | 1,876.4700 | 1.8765 | 1,683.2800 | 1.6833 | (10.295) | 0 | 0 | 101 |
| 2021/10/07 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 1,096.0800 | 1.0961 | 1,236.5300 | 1.2365 | 12.814 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 2,882.9700 | 2.8830 | 2,630.0600 | 2.6301 | (8.773) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 1,115.5900 | 1.1156 | 1,257.7300 | 1.2577 | 12.741 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 2,850.1300 | 2.8501 | 2,598.9100 | 2.5989 | (8.814) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/10/07 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 2,948.2100 | 2.9482 | 3,178.1700 | 3.1782 | 7.800 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 1,937.0300 | 1.9370 | 1,769.2800 | 1.7693 | (8.660) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 05/05/2022 | 9.95 | Call | Bond Future | 2,250.7300 | 2.2507 | 2,447.3800 | 2.4474 | 8.737 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 05/05/2022 | 8.47 | Call | Bond Future | 225.0300 | 0.2250 | 260.6200 | 0.2606 | 15.816 | 0 | 0 | 1,073 |
| 2021/10/07 | 2030 | 05/05/2022 | 8.81 | Put | Bond Future | 6,551.1900 | 6.5512 | 6,212.6000 | 6.2126 | (5.168) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 05/05/2022 | 8.89 | Put | Bond Future | 6,182.3300 | 6.1823 | 5,850.5500 | 5.8505 | (5.367) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 05/05/2022 | 8.14 | Call | Bond Future | 117.3900 | 0.1174 | 137.6900 | 0.1377 | 17.293 | 0 | 0 | 1,800 |
| 2021/10/07 | 2030 | 05/05/2022 | 8.14 | Put | Bond Future | 9,937.0200 | 9.9370 | 9,559.6100 | 9.5596 | (3.798) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 05/05/2022 | | | Bond Future | 10.0034 | 91.5570 | 9.9229 | 91.9547 | (0.804) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 2,919.7500 | 2.9198 | 3,148.4700 | 3.1485 | 7.834 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 1,957.1700 | 1.9572 | 1,788.1800 | 1.7882 | (8.634) | 0 | 0 | 200 |
| 2021/10/07 | 2030 | 05/05/2022 | 11.04 | Call | Bond Future | 5,768.5400 | 5.7685 | 6,080.3600 | 6.0804 | 5.406 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 05/05/2022 | 11.04 | Put | Bond Future | 840.0800 | 0.8401 | 754.1900 | 0.7542 | (10.224) | 0 | 0 | 1,800 |
| 2021/10/07 | 2030 | 05/05/2022 | 9.35 | Call | Bond Future | 1,024.4300 | 1.0244 | 1,141.7900 | 1.1418 | 11.456 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 05/05/2022 | 9.35 | Put | Bond Future | 4,320.7900 | 4.3208 | 4,040.4400 | 4.0404 | (6.488) | 0 | 0 | 1,073 |
| 2021/10/07 | 2030 | 05/05/2022 | 9.95 | Put | Bond Future | 2,514.3700 | 2.5144 | 2,313.3100 | 2.3133 | (7.996) | 0 | 0 | 1,073 |
| 2021/10/07 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 2,891.4400 | 2.8914 | 3,118.9100 | 3.1189 | 7.867 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 1,977.4900 | 1.9775 | 1,807.2500 | 1.8072 | (8.609) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 05/05/2022 | 8.47 | Put | Bond Future | 8,209.4400 | 8.2094 | 7,847.3200 | 7.8473 | (4.411) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 05/05/2022 | 8.81 | Call | Bond Future | 412.9400 | 0.4129 | 472.0600 | 0.4721 | 14.317 | 0 | 0 | 200 |
| 2021/10/07 | 2030 | 05/05/2022 | 8.89 | Call | Bond Future | 472.0100 | 0.4720 | 537.9400 | 0.5379 | 13.968 | 0 | 0 | 1,800 |
| 2021/10/07 | 2030 | 05/05/2022 | 7.73 | Call | Bond Future | 46.4900 | 0.0465 | 55.4600 | 0.0555 | 19.294 | 0 | 0 | 200 |
| 2021/10/07 | 2030 | 05/05/2022 | 7.73 | Put | Bond Future | 12,207.4500 | 12.2074 | 11,818.7100 | 11.8187 | (3.184) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 1,314.2800 | 1.3143 | 1,443.8600 | 1.4439 | 9.859 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 4,668.4000 | 4.6684 | 4,395.4100 | 4.3954 | (5.848) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/08/2022 | 10.95 | Call | Bond Future | 4,790.2700 | 4.7903 | 5,067.0200 | 5.0670 | 5.777 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/08/2022 | 10.95 | Put | Bond Future | 1,543.3100 | 1.5433 | 1,417.4900 | 1.4175 | (8.153) | 0 | 0 | 800 |
| 2021/10/07 | 2030 | 04/08/2022 | | | Bond Future | 10.2497 | 88.6145 | 10.1652 | 89.0171 | (0.825) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 1,297.6500 | 1.2976 | 1,426.1100 | 1.4261 | 9.899 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 4,701.5800 | 4.7016 | 4,427.4700 | 4.4275 | (5.830) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/08/2022 | 8.30 | Call | Bond Future | 207.0900 | 0.2071 | 237.4300 | 0.2374 | 14.651 | 0 | 0 | 800 |
| 2021/10/07 | 2030 | 04/08/2022 | 8.30 | Put | Bond Future | 10,116.2000 | 10.1162 | 9,743.9700 | 9.7440 | (3.680) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/08/2022 | 9.05 | Call | Bond Future | 658.4200 | 0.6584 | 736.6900 | 0.7367 | 11.888 | 0 | 0 | 800 |
| 2021/10/07 | 2030 | 04/08/2022 | 9.05 | Put | Bond Future | 6,597.0900 | 6.5971 | 6,272.7900 | 6.2728 | (4.916) | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 1,281.1500 | 1.2812 | 1,408.4900 | 1.4085 | 9.940 | 0 | 0 | 0 |
| 2021/10/07 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 4,734.9200 | 4.7349 | 4,459.6900 | 4.4597 | (5.813) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/11/2021 | 9.83 | Call | Bond Future | 203.7700 | 0.2038 | 291.1300 | 0.2911 | 42.872 | 0 | 0 | 700 |
| 2021/10/07 | 2032 | 04/11/2021 | 11.69 | Call | Bond Future | 7,906.7000 | 7.9067 | 8,417.7200 | 8.4177 | 6.463 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/11/2021 | 11.70 | Call | Bond Future | 7,957.2500 | 7.9573 | 8,468.3400 | 8.4683 | 6.423 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/11/2021 | 11.71 | Put | Bond Future | 2.2200 | 0.0022 | 1.0200 | 0.0010 | (54.054) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/11/2021 | | | Bond Future | 10.2293 | 88.4023 | 10.1409 | 88.9147 | (0.865) | 0.0000 | 0.0000 | 127,585 |
| 2021/10/07 | 2032 | 04/11/2021 | 9.33 | Call | Bond Future | 7.6500 | 0.0077 | 13.0300 | 0.0130 | 70.327 | 0 | 0 | 700 |
| 2021/10/07 | 2032 | 04/11/2021 | 9.33 | Put | Bond Future | 5,408.4300 | 5.4084 | 4,901.4500 | 4.9014 | (9.374) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/11/2021 | 9.83 | Put | Bond Future | 2,548.4600 | 2.5485 | 2,123.4600 | 2.1235 | (16.677) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/11/2021 | 11.69 | Put | Bond Future | 2.4900 | 0.0025 | 1.1500 | 0.0012 | (53.815) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/11/2021 | 11.70 | Put | Bond Future | 2.3500 | 0.0024 | 1.0800 | 0.0011 | (54.043) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/11/2021 | 11.71 | Call | Bond Future | 8,007.7700 | 8.0078 | 8,518.9300 | 8.5189 | 6.383 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/10/07 | 2032 | 04/11/2021 | 12.81 | Call | Bond Future | 13,316.7000 | 13.3167 | 13,829.0600 | 13.8291 | 3.847 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/11/2021 | 12.81 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 700 |
| 2021/10/07 | 2032 | 03/02/2022 | 11.13 | Call | Bond Future | 4,495.2900 | 4.4953 | 4,889.9200 | 4.8899 | 8.779 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 11.13 | Put | Bond Future | 805.0700 | 0.8051 | 681.9300 | 0.6819 | (15.296) | 0 | 0 | 210 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.65 | Call | Bond Future | 2,664.2800 | 2.6643 | 2,974.5500 | 2.9745 | 11.646 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.65 | Put | Bond Future | 1,556.8500 | 1.5569 | 1,349.3500 | 1.3494 | (13.328) | 0 | 0 | 1,050 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.66 | Call | Bond Future | 2,697.8600 | 2.6979 | 3,010.2200 | 3.0102 | 11.578 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.66 | Put | Bond Future | 1,535.5200 | 1.5355 | 1,330.1100 | 1.3301 | (13.377) | 0 | 0 | 97 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.45 | Put | Bond Future | 2,034.6700 | 2.0347 | 1,783.6000 | 1.7836 | (12.340) | 0 | 0 | 198 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.53 | Call | Bond Future | 2,275.7600 | 2.2758 | 2,560.3000 | 2.5603 | 12.503 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.53 | Put | Bond Future | 1,830.9800 | 1.8310 | 1,597.7500 | 1.5978 | (12.738) | 0 | 0 | 210 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.35 | Put | Bond Future | 2,313.6800 | 2.3137 | 2,039.8200 | 2.0398 | (11.837) | 0 | 0 | 400 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 1,946.7600 | 1.9468 | 2,206.6800 | 2.2067 | 13.351 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 2,115.5100 | 2.1155 | 1,857.6600 | 1.8577 | (12.189) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 1,975.5700 | 1.9756 | 2,237.7500 | 2.2378 | 13.271 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 2,088.3000 | 2.0883 | 1,832.7100 | 1.8327 | (12.239) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.81 | Call | Bond Future | 600.6100 | 0.6006 | 721.0100 | 0.7210 | 20.046 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.81 | Put | Bond Future | 4,280.4400 | 4.2804 | 3,883.0700 | 3.8831 | (9.283) | 0 | 0 | 198 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.90 | Put | Bond Future | 3,894.9500 | 3.8950 | 3,517.1200 | 3.5171 | (9.701) | 0 | 0 | 900 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.58 | Call | Bond Future | 319.0800 | 0.3191 | 394.9300 | 0.3949 | 23.771 | 0 | 0 | 400 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.58 | Put | Bond Future | 5,372.1300 | 5.3721 | 4,930.2100 | 4.9302 | (8.226) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.67 | Call | Bond Future | 414.8700 | 0.4149 | 507.0700 | 0.5071 | 22.224 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 8.91 | Put | Bond Future | 9,263.0600 | 9.2631 | 8,760.3300 | 8.7603 | (5.427) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | | | Bond Future | 10.4502 | 89.3886 | 10.3579 | 89.9064 | (0.883) | 0.0000 | 0.0000 | 1,373 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.95 | Call | Bond Future | 3,764.5900 | 3.7646 | 4,131.5100 | 4.1315 | 9.747 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.95 | Put | Bond Future | 1,030.3800 | 1.0304 | 879.5300 | 0.8795 | (14.640) | 0 | 0 | 400 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.90 | Call | Bond Future | 3,570.1400 | 3.5701 | 3,928.4800 | 3.9285 | 10.037 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.90 | Put | Bond Future | 1,104.1300 | 1.1041 | 944.7000 | 0.9447 | (14.439) | 0 | 0 | 900 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 2,004.5900 | 2.0046 | 2,269.0300 | 2.2690 | 13.192 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 2,061.3500 | 2.0613 | 1,808.0200 | 1.8080 | (12.290) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.45 | Call | Bond Future | 2,033.8300 | 2.0338 | 2,300.5300 | 2.3005 | 13.113 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.35 | Call | Bond Future | 1,751.4400 | 1.7514 | 1,995.3500 | 1.9953 | 13.926 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.90 | Call | Bond Future | 744.9800 | 0.7450 | 884.9200 | 0.8849 | 18.784 | 0 | 0 | 900 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.14 | Call | Bond Future | 1,225.2500 | 1.2253 | 1,420.2600 | 1.4203 | 15.916 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 10.14 | Put | Bond Future | 2,982.4600 | 2.9825 | 2,659.7000 | 2.6597 | (10.822) | 0 | 0 | 97 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.62 | Call | Bond Future | 359.4500 | 0.3595 | 442.3700 | 0.4424 | 23.069 | 0 | 0 | 210 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.62 | Put | Bond Future | 5,171.6900 | 5.1717 | 4,736.8400 | 4.7368 | (8.408) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.67 | Put | Bond Future | 4,927.2800 | 4.9273 | 4,501.7100 | 4.5017 | (8.637) | 0 | 0 | 1,050 |
| 2021/10/07 | 2032 | 03/02/2022 | 8.91 | Call | Bond Future | 47.8000 | 0.0478 | 62.8400 | 0.0628 | 31.464 | 0 | 0 | 198 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.14 | Call | Bond Future | 94.7200 | 0.0947 | 122.2300 | 0.1222 | 29.043 | 0 | 0 | 97 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.14 | Put | Bond Future | 7,853.3800 | 7.8534 | 7,363.1200 | 7.3631 | (6.243) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.57 | Call | Bond Future | 309.4300 | 0.3094 | 383.5500 | 0.3835 | 23.954 | 0 | 0 | 1,050 |
| 2021/10/07 | 2032 | 03/02/2022 | 9.57 | Put | Bond Future | 5,422.8200 | 5.4228 | 4,979.1700 | 4.9792 | (8.181) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 05/05/2022 | 11.18 | Call | Bond Future | 4,211.2800 | 4.2113 | 4,564.0700 | 4.5641 | 8.377 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 05/05/2022 | 11.18 | Put | Bond Future | 1,528.6400 | 1.5286 | 1,357.8200 | 1.3578 | (11.175) | 0 | 0 | 780 |
| 2021/10/07 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 1,800.0500 | 1.8000 | 1,605.7800 | 1.6058 | (10.792) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 3,681.5000 | 3.6815 | 4,012.3700 | 4.0124 | 8.987 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 1,782.1100 | 1.7821 | 1,589.3700 | 1.5894 | (10.815) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/10/07 | 2032 | 05/05/2022 | | | Bond Future | 10.6740 | 86.2935 | 10.5777 | 86.8171 | (0.902) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 3,716.0100 | 3.7160 | 4,048.3800 | 4.0484 | 8.944 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 1,764.1000 | 1.7641 | 1,572.8600 | 1.5729 | (10.841) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 05/05/2022 | 10.18 | Call | Bond Future | 1,350.0600 | 1.3501 | 1,532.4900 | 1.5325 | 13.513 | 0 | 0 | 780 |
| 2021/10/07 | 2032 | 05/05/2022 | 10.18 | Put | Bond Future | 4,082.6400 | 4.0826 | 3,741.4600 | 3.7415 | (8.357) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 3,646.8700 | 3.6469 | 3,976.2100 | 3.9762 | 9.031 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 05/05/2022 | 9.58 | Call | Bond Future | 462.0500 | 0.4620 | 546.7000 | 0.5467 | 18.321 | 0 | 0 | 780 |
| 2021/10/07 | 2032 | 05/05/2022 | 9.58 | Put | Bond Future | 6,672.8200 | 6.6728 | 6,233.8600 | 6.2339 | (6.578) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 1,407.8400 | 1.4078 | 1,579.5100 | 1.5795 | 12.194 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/08/2022 | 9.72 | Call | Bond Future | 701.8400 | 0.7018 | 805.3800 | 0.8054 | 14.753 | 0 | 0 | 800 |
| 2021/10/07 | 2032 | 04/08/2022 | 9.72 | Put | Bond Future | 7,253.0200 | 7.2530 | 6,826.6400 | 6.8266 | (5.879) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 5,195.6900 | 5.1957 | 4,834.3900 | 4.8344 | (6.954) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 5,158.5200 | 5.1585 | 4,798.7400 | 4.7987 | (6.974) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/08/2022 | 8.97 | Call | Bond Future | 201.7800 | 0.2018 | 239.5000 | 0.2395 | 18.694 | 0 | 0 | 800 |
| 2021/10/07 | 2032 | 04/08/2022 | 8.97 | Put | Bond Future | 11,239.9400 | 11.2399 | 10,747.7400 | 10.7477 | (4.379) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/08/2022 | | | Bond Future | 10.9077 | 87.2902 | 10.8071 | 87.8201 | (0.922) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 5,121.5300 | 5.1215 | 4,763.2800 | 4.7633 | (6.995) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/08/2022 | 11.60 | Call | Bond Future | 5,208.6100 | 5.2086 | 5,575.7000 | 5.5757 | 7.048 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/08/2022 | 11.60 | Put | Bond Future | 1,678.8600 | 1.6789 | 1,516.0300 | 1.5160 | (9.699) | 0 | 0 | 800 |
| 2021/10/07 | 2032 | 04/08/2022 | 11.89 | Call | Bond Future | 6,274.4400 | 6.2744 | 6,670.8900 | 6.6709 | 6.318 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/08/2022 | 11.89 | Put | Bond Future | 1,325.0800 | 1.3251 | 1,191.6100 | 1.1916 | (10.073) | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 1,370.7800 | 1.3708 | 1,539.4000 | 1.5394 | 12.301 | 0 | 0 | 0 |
| 2021/10/07 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 1,389.2400 | 1.3892 | 1,559.3800 | 1.5594 | 12.247 | 0 | 0 | 0 |
| 2021/10/07 | 2033 | 04/11/2021 | | | Bond Future | 108.9110 | 108.9110 | 108.9474 | 108.9474 | 0.033 | 0.0000 | 0.0000 | 9,522 |
| 2021/10/07 | 2033 | 03/02/2022 | | | Bond Future | 110.1531 | 110.1531 | 110.1895 | 110.1895 | 0.033 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2033 | 05/05/2022 | | | Bond Future | 110.1947 | 110.1947 | 110.2315 | 110.2315 | 0.033 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2033 | 04/08/2022 | | | Bond Future | 111.5574 | 111.5574 | 111.5945 | 111.5945 | 0.033 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2037 | 04/11/2021 | 11.49 | Call | Bond Future | 3,777.8300 | 3.7778 | 4,684.4200 | 4.6844 | 23.998 | 0 | 0 | 600 |
| 2021/10/07 | 2037 | 04/11/2021 | 11.49 | Put | Bond Future | 150.4500 | 0.1504 | 67.3100 | 0.0673 | (55.261) | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/11/2021 | 12.30 | Call | Bond Future | 8,236.7300 | 8.2367 | 9,222.9300 | 9.2229 | 11.973 | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/11/2021 | 12.30 | Put | Bond Future | 5.1900 | 0.0052 | 1.6600 | 0.0017 | (68.015) | 0 | 0 | 600 |
| 2021/10/07 | 2037 | 04/11/2021 | 12.82 | Put | Bond Future | 0.4000 | 0.0004 | 0.1000 | 0.0001 | (75.000) | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/11/2021 | 12.83 | Call | Bond Future | 11,025.0600 | 11.0251 | 12,014.5100 | 12.0145 | 8.975 | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/11/2021 | | | Bond Future | 10.9007 | 84.6573 | 10.7466 | 85.6470 | (1.413) | 0.0000 | 0.0000 | 120,827 |
| 2021/10/07 | 2037 | 04/11/2021 | 12.81 | Call | Bond Future | 10,922.6700 | 10.9227 | 11,912.0900 | 11.9121 | 9.058 | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/11/2021 | 12.81 | Put | Bond Future | 0.4200 | 0.0004 | 0.1100 | 0.0001 | (73.810) | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/11/2021 | 12.82 | Call | Bond Future | 10,973.8900 | 10.9739 | 11,963.3200 | 11.9633 | 9.016 | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/11/2021 | 12.83 | Put | Bond Future | 0.3800 | 0.0004 | 0.1000 | 0.0001 | (73.684) | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 3,499.4500 | 3.4994 | 4,180.6100 | 4.1806 | 19.465 | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 1,352.9400 | 1.3529 | 1,037.1600 | 1.0372 | (23.340) | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 3,459.7600 | 3.4598 | 4,137.3100 | 4.1373 | 19.584 | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 03/02/2022 | | | Bond Future | 11.1091 | 81.3477 | 10.9488 | 82.3482 | (1.443) | 0.0000 | 0.0000 | 1,400 |
| 2021/10/07 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 1,372.3100 | 1.3723 | 1,052.9500 | 1.0530 | (23.272) | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 3,539.4700 | 3.5395 | 4,224.2100 | 4.2242 | 19.346 | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 1,392.0800 | 1.3921 | 1,069.1100 | 1.0691 | (23.201) | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 4,641.6300 | 4.6416 | 5,342.6300 | 5.3426 | 15.102 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/10/07 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 1,645.5800 | 1.6456 | 1,337.1900 | 1.3372 | (18.741) | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 4,601.8700 | 4.6019 | 5,300.2400 | 5.3002 | 15.176 | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 05/05/2022 | | | Bond Future | 11.3202 | 82.3051 | 11.1534 | 83.3172 | (1.473) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 1,662.7000 | 1.6627 | 1,351.6800 | 1.3517 | (18.706) | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 4,681.2700 | 4.6813 | 5,384.9000 | 5.3849 | 15.031 | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 1,679.7600 | 1.6798 | 1,366.1100 | 1.3661 | (18.672) | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 1,600.2400 | 1.6002 | 1,956.1600 | 1.9562 | 22.242 | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 5,560.8400 | 5.5608 | 4,892.5200 | 4.8925 | (12.018) | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 1,621.3200 | 1.6213 | 1,980.3000 | 1.9803 | 22.141 | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 5,478.1100 | 5.4781 | 4,815.9200 | 4.8159 | (12.088) | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/08/2022 | | | Bond Future | 11.5446 | 79.0001 | 11.3707 | 80.0244 | (1.506) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 2,938.4500 | 2.9385 | 3,455.4600 | 3.4555 | 17.595 | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 3,670.5700 | 3.6706 | 3,163.3400 | 3.1633 | (13.819) | 0 | 0 | 50 |
| 2021/10/07 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 5,519.2200 | 5.5192 | 4,853.9600 | 4.8540 | (12.054) | 0 | 0 | 50 |
| 2021/10/07 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 1,642.8300 | 1.6428 | 2,004.8800 | 2.0049 | 22.038 | 0 | 0 | 0 |
| 2021/10/07 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 527.8100 | 0.5278 | 684.3900 | 0.6844 | 29.666 | 0 | 0 | 50 |
| 2021/10/07 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 9,670.5700 | 9.6706 | 8,802.9100 | 8.8029 | (8.972) | 0 | 0 | 0 |
| 2021/10/07 | 2038 | 04/11/2021 | | | Bond Future | 121.5050 | 121.5050 | 121.5464 | 121.5464 | 0.034 | 0.0000 | 0.0000 | 5,979 |
| 2021/10/07 | 2038 | 03/02/2022 | | | Bond Future | 121.1088 | 121.1088 | 121.1502 | 121.1502 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2038 | 05/05/2022 | | | Bond Future | 122.5619 | 122.5619 | 122.6037 | 122.6037 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2038 | 04/08/2022 | | | Bond Future | 122.2582 | 122.2582 | 122.3004 | 122.3004 | 0.035 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2040 | 04/11/2021 | 12.89 | Call | Bond Future | 11,117.3900 | 11.1174 | 12,312.3200 | 12.3123 | 10.748 | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 04/11/2021 | 12.89 | Put | Bond Future | 0.8100 | 0.0008 | 0.1900 | 0.0002 | (76.543) | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 04/11/2021 | 12.90 | Call | Bond Future | 11,171.2600 | 11.1713 | 12,366.2200 | 12.3662 | 10.697 | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 04/11/2021 | 12.90 | Put | Bond Future | 0.7700 | 0.0008 | 0.1800 | 0.0002 | (76.623) | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 04/11/2021 | | | Bond Future | 11.0544 | 86.4705 | 10.8801 | 87.6660 | (1.577) | 0.0000 | 0.0000 | 81,558 |
| 2021/10/07 | 2040 | 04/11/2021 | 12.91 | Call | Bond Future | 11,225.0700 | 11.2251 | 12,420.0500 | 12.4201 | 10.646 | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 04/11/2021 | 12.91 | Put | Bond Future | 0.7400 | 0.0007 | 0.1700 | 0.0002 | (77.027) | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 1,513.3700 | 1.5134 | 1,119.4500 | 1.1194 | (26.029) | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 1,491.7800 | 1.4918 | 1,102.3100 | 1.1023 | (26.108) | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 3,606.4500 | 3.6064 | 4,429.9800 | 4.4300 | 22.835 | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 03/02/2022 | | | Bond Future | 11.2589 | 82.9309 | 11.0775 | 84.1395 | (1.611) | 0.0000 | 0.0000 | 2,500 |
| 2021/10/07 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 3,522.8700 | 3.5229 | 4,337.5200 | 4.3375 | 23.125 | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 3,564.5700 | 3.5646 | 4,383.6700 | 4.3837 | 22.979 | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 1,470.4500 | 1.4704 | 1,085.4100 | 1.0854 | (26.185) | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 1,933.0300 | 1.9330 | 1,539.2000 | 1.5392 | (20.374) | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 4,742.5500 | 4.7425 | 5,574.5000 | 5.5745 | 17.542 | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 1,913.8700 | 1.9139 | 1,523.2600 | 1.5233 | (20.409) | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 05/05/2022 | 13.04 | Call | Bond Future | 9,839.8500 | 9.8399 | 10,907.8900 | 10.9079 | 10.854 | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 05/05/2022 | 13.04 | Put | Bond Future | 677.8900 | 0.6779 | 523.3700 | 0.5234 | (22.794) | 0 | 0 | 1,200 |
| 2021/10/07 | 2040 | 05/05/2022 | 10.57 | Call | Bond Future | 783.6400 | 0.7836 | 1,066.5100 | 1.0665 | 36.097 | 0 | 0 | 1,200 |
| 2021/10/07 | 2040 | 05/05/2022 | 10.57 | Put | Bond Future | 6,848.4500 | 6.8485 | 5,908.7600 | 5.9088 | (13.721) | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 05/05/2022 | | | Bond Future | 11.4654 | 83.9070 | 11.2766 | 85.1295 | (1.647) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 4,701.1800 | 4.7012 | 5,529.9100 | 5.5299 | 17.628 | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 05/05/2022 | 9.82 | Call | Bond Future | 180.7900 | 0.1808 | 268.3900 | 0.2684 | 48.454 | 0 | 0 | 1,200 |
| 2021/10/07 | 2040 | 05/05/2022 | 9.82 | Put | Bond Future | 11,884.5200 | 11.8845 | 10,749.5600 | 10.7496 | (9.550) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/10/07 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 4,659.9100 | 4.6599 | 5,485.4100 | 5.4854 | 17.715 | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 1,952.3700 | 1.9524 | 1,555.3100 | 1.5553 | (20.337) | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 1,772.4000 | 1.7724 | 2,216.6000 | 2.2166 | 25.062 | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 5,872.5000 | 5.8725 | 5,079.4200 | 5.0794 | (13.505) | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 04/08/2022 | | | Bond Future | 11.6849 | 80.3697 | 11.4880 | 81.6070 | (1.685) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 1,727.0000 | 1.7270 | 2,163.8100 | 2.1638 | 25.293 | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 5,961.5700 | 5.9616 | 5,161.1000 | 5.1611 | (13.427) | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 1,749.7500 | 1.7497 | 2,190.2600 | 2.1903 | 25.176 | 0 | 0 | 0 |
| 2021/10/07 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 5,917.0400 | 5.9170 | 5,120.2700 | 5.1203 | (13.466) | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 04/11/2021 | 12.91 | Call | Bond Future | 11,175.9800 | 11.1760 | 12,355.1800 | 12.3552 | 10.551 | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 04/11/2021 | 12.91 | Put | Bond Future | 1.1100 | 0.0011 | 0.2900 | 0.0003 | (73.874) | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 04/11/2021 | | | Bond Future | 11.0713 | 83.3174 | 10.9021 | 84.4974 | (1.528) | 0.0000 | 0.0000 | 62,280 |
| 2021/10/07 | 2044 | 04/11/2021 | 12.89 | Call | Bond Future | 11,069.0400 | 11.0690 | 12,248.1700 | 12.2482 | 10.653 | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 04/11/2021 | 12.89 | Put | Bond Future | 1.2000 | 0.0012 | 0.3100 | 0.0003 | (74.167) | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 04/11/2021 | 12.90 | Call | Bond Future | 11,122.5400 | 11.1225 | 12,301.7100 | 12.3017 | 10.602 | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 04/11/2021 | 12.90 | Put | Bond Future | 1.1500 | 0.0012 | 0.3000 | 0.0003 | (73.913) | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 3,596.0900 | 3.5961 | 4,408.1400 | 4.4081 | 22.581 | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 03/02/2022 | 11.59 | Put | Bond Future | 1,472.5700 | 1.4726 | 1,091.7600 | 1.0918 | (25.860) | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 3,638.6500 | 3.6387 | 4,455.0900 | 4.4551 | 22.438 | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 1,451.2300 | 1.4512 | 1,074.8100 | 1.0748 | (25.938) | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 03/02/2022 | | | Bond Future | 11.2654 | 79.8678 | 11.0894 | 81.0606 | (1.562) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 3,681.5600 | 3.6816 | 4,502.3400 | 4.5023 | 22.294 | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 1,430.3300 | 1.4303 | 1,058.2500 | 1.0583 | (26.014) | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 4,737.5300 | 4.7375 | 5,559.3200 | 5.5593 | 17.346 | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 1,907.6900 | 1.9077 | 1,522.8000 | 1.5228 | (20.176) | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 4,779.4600 | 4.7795 | 5,604.4500 | 5.6045 | 17.261 | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 1,888.5400 | 1.8885 | 1,506.8500 | 1.5069 | (20.211) | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 05/05/2022 | | | Bond Future | 11.4612 | 80.8078 | 11.2780 | 82.0144 | (1.598) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 4,821.7300 | 4.8217 | 5,649.8700 | 5.6499 | 17.175 | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 1,869.8200 | 1.8698 | 1,491.2800 | 1.4913 | (20.245) | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 1,855.0600 | 1.8551 | 2,306.6000 | 2.3066 | 24.341 | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 5,725.9600 | 5.7260 | 4,956.3700 | 4.9564 | (13.440) | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 1,878.8200 | 1.8788 | 2,334.0900 | 2.3341 | 24.232 | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 5,681.3000 | 5.6813 | 4,915.4400 | 4.9154 | (13.480) | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 04/08/2022 | | | Bond Future | 11.6689 | 77.3600 | 11.4779 | 78.5811 | (1.637) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 1,902.7600 | 1.9028 | 2,361.7500 | 2.3618 | 24.122 | 0 | 0 | 0 |
| 2021/10/07 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 5,636.9200 | 5.6369 | 4,874.7800 | 4.8748 | (13.521) | 0 | 0 | 0 |
| 2021/10/07 | 2046 | 04/11/2021 | | | Bond Future | 108.9964 | 108.9964 | 109.0337 | 109.0337 | 0.034 | 0.0000 | 0.0000 | 17,227 |
| 2021/10/07 | 2046 | 03/02/2022 | | | Bond Future | 110.2395 | 110.2395 | 110.2768 | 110.2768 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2046 | 05/05/2022 | | | Bond Future | 109.6772 | 109.6772 | 109.7147 | 109.7147 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2046 | 04/08/2022 | | | Bond Future | 111.0336 | 111.0336 | 111.0717 | 111.0717 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2050 | 04/11/2021 | | | Bond Future | 113.0140 | 113.0140 | 113.0525 | 113.0525 | 0.034 | 0.0000 | 0.0000 | 8,607 |
| 2021/10/07 | 2050 | 03/02/2022 | | | Bond Future | 112.3219 | 112.3219 | 112.3603 | 112.3603 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2050 | 05/05/2022 | | | Bond Future | 113.6695 | 113.6695 | 113.7082 | 113.7082 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 2050 | 04/08/2022 | | | Bond Future | 113.0554 | 113.0554 | 113.0946 | 113.0946 | 0.035 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/10/07 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | AL37 | 04/11/2021 | | | Index Future | 795.7400 | 795.7400 | 797.2200 | 797.2200 | 0.186 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | AL37 | 03/02/2022 | | | Index Future | 804.6180 | 804.6180 | 806.1110 | 806.1110 | 0.186 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | AL37 | 05/05/2022 | | | Index Future | 814.0750 | 814.0750 | 815.5840 | 815.5840 | 0.185 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | AL37 | 04/08/2022 | | | Index Future | 823.8440 | 823.8440 | 825.3700 | 825.3700 | 0.185 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | AL7T | 04/11/2021 | | | Index Future | 896.2250 | 896.2250 | 900.7540 | 900.7540 | 0.505 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | AL7T | 03/02/2022 | | | Index Future | 906.2240 | 906.2240 | 910.8000 | 910.8000 | 0.505 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | AL7T | 05/05/2022 | | | Index Future | 916.8750 | 916.8750 | 921.5030 | 921.5030 | 0.505 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | AL7T | 04/08/2022 | | | Index Future | 927.8780 | 927.8780 | 932.5600 | 932.5600 | 0.505 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | ALBI | 04/11/2021 | | | Index Future | 793.2620 | 793.2620 | 799.4110 | 799.4110 | 0.775 | 0.0000 | 0.0000 | 119 |
| 2021/10/07 | ALBI | 03/02/2022 | | | Index Future | 802.1120 | 802.1120 | 808.3270 | 808.3270 | 0.775 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | ALBI | 05/05/2022 | | | Index Future | 811.5400 | 811.5400 | 817.8250 | 817.8250 | 0.774 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | ALBI | 04/08/2022 | | | Index Future | 821.2780 | 821.2780 | 827.6380 | 827.6380 | 0.774 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/10/07 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | ES33 | 04/11/2021 | | | Bond Future | 11.6308 | 74.9059 | 11.4964 | 75.6010 | (1.156) | 0.0000 | 0.0000 | 350 |
| 2021/10/07 | ES33 | 03/02/2022 | | | Bond Future | 11.8899 | 75.7602 | 11.7496 | 76.4629 | (1.180) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | ES33 | 05/05/2022 | | | Bond Future | 12.1481 | 72.8919 | 12.0017 | 73.6029 | (1.205) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | ES33 | 04/08/2022 | | | Bond Future | 12.4183 | 73.7457 | 12.2654 | 74.4655 | (1.231) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | ES42 | 04/11/2021 | | | Bond Future | 12.1259 | 73.1283 | 11.9611 | 74.0917 | (1.359) | 0.0000 | 0.0000 | 4,779 |
| 2021/10/07 | ES42 | 03/02/2022 | | | Bond Future | 12.3634 | 73.9626 | 12.1913 | 74.9366 | (1.392) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | ES42 | 05/05/2022 | | | Bond Future | 12.6087 | 70.5917 | 12.4288 | 71.5773 | (1.427) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | ES42 | 04/08/2022 | | | Bond Future | 12.8583 | 71.4171 | 12.6702 | 72.4147 | (1.463) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | GOVI | 04/11/2021 | 728.40 | Call | GOVI | 548,880.0000 | 54.8880 | 608,230.0000 | 60.8230 | 10.813 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 04/11/2021 | 728.40 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 04/11/2021 | 728.41 | Call | GOVI | 548,780.0000 | 54.8780 | 608,130.0000 | 60.8130 | 10.815 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 04/11/2021 | 728.41 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/10/07 | GOVI | 04/11/2021 | | | GOVI | 783.2880 | 783.2880 | 789.2230 | 789.2230 | 0.758 | 0.0000 | 0.0000 | 993 |
| 2021/10/07 | GOVI | 04/11/2021 | 728.42 | Call | GOVI | 548,680.0000 | 54.8680 | 608,030.0000 | 60.8030 | 10.817 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 04/11/2021 | 728.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 0.0000 | 0.0000 | 52,650.0000 | 5.2650 | 100.000 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 7,330.0000 | 0.7330 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 03/02/2022 | | | GOVI | 792.0270 | 792.0270 | 798.0250 | 798.0250 | 0.757 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 0.0000 | 0.0000 | 52,850.0000 | 5.2850 | 100.000 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 7,130.0000 | 0.7130 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 0.0000 | 0.0000 | 52,750.0000 | 5.2750 | 100.000 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 7,230.0000 | 0.7230 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 130,860.0000 | 13.0860 | 191,530.0000 | 19.1530 | 46.363 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 05/05/2022 | | | GOVI | 801.3360 | 801.3360 | 807.4030 | 807.4030 | 0.757 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 131,060.0000 | 13.1060 | 191,730.0000 | 19.1730 | 46.292 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 130,960.0000 | 13.0960 | 191,630.0000 | 19.1630 | 46.327 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 83,280.0000 | 8.3280 | 21,900.0000 | 2.1900 | (73.703) | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 04/08/2022 | | | GOVI | 810.9520 | 810.9520 | 817.0900 | 817.0900 | 0.757 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 83,080.0000 | 8.3080 | 21,700.0000 | 2.1700 | (73.881) | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/07 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 83,180.0000 | 8.3180 | 21,800.0000 | 2.1800 | (73.792) | 0 | 0 | 0 |
| 2021/10/07 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IGOV | 04/11/2021 | | | Index Future | 298.0890 | 298.0890 | 297.9300 | 297.9300 | (0.053) | 0.0000 | 0.0000 | 511 |
| 2021/10/07 | IGOV | 03/02/2022 | | | Index Future | 301.4890 | 301.4890 | 301.3270 | 301.3270 | (0.054) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IGOV | 05/05/2022 | | | Index Future | 305.1050 | 305.1050 | 304.9410 | 304.9410 | (0.054) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IGOV | 04/08/2022 | | | Index Future | 308.8380 | 308.8380 | 308.6720 | 308.6720 | (0.054) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.7000 | 90.7000 | 90.7000 | 90.7000 | 0.000 | 0.0000 | 0.0000 | 51 |
| 2021/10/07 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.1300 | 90.1300 | 90.1300 | 90.1300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2900 | 90.2900 | 90.2900 | 90.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/10/07 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | JBAF | 20/10/2021 | | | Jibar Tradeable Future | 3.6950 | 96.3050 | 3.7050 | 96.2950 | 0.271 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | JBAF | 17/11/2021 | | | Jibar Tradeable Future | 3.7300 | 96.2700 | 3.7600 | 96.2400 | 0.804 | 0.0000 | 0.0000 | 50,000 |
| 2021/10/07 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 3.9950 | 96.0050 | 4.0550 | 95.9450 | 1.502 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | JBAF | 19/01/2022 | | | Jibar Tradeable Future | 4.0500 | 95.9500 | 4.1300 | 95.8700 | 1.975 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | JBAF | 16/02/2022 | | | Jibar Tradeable Future | 4.3200 | 95.6800 | 4.4400 | 95.5600 | 2.778 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.3750 | 95.6250 | 4.4950 | 95.5050 | 2.743 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 5.0200 | 94.9800 | 5.1100 | 94.8900 | 1.793 | 0.0000 | 0.0000 | 472 |
| 2021/10/07 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.1950 | 94.8050 | 5.3200 | 94.6800 | 2.406 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 5.8500 | 94.1500 | 5.9900 | 94.0100 | 2.393 | 0.0000 | 0.0000 | 68 |
| 2021/10/07 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 6.0050 | 93.9950 | 6.1650 | 93.8350 | 2.664 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 6.4650 | 93.5350 | 6.5950 | 93.4050 | 2.011 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 6.6550 | 93.3450 | 6.8050 | 93.1950 | 2.254 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R023 | 04/11/2021 | 4.90 | Call | Bond Future | 6.6400 | 0.0066 | 4.9400 | 0.0049 | (25.602) | 0 | 0 | 0 |
| 2021/10/07 | R023 | 04/11/2021 | 4.90 | Put | Bond Future | 461.9800 | 0.4620 | 484.7100 | 0.4847 | 4.920 | 0 | 0 | 0 |
| 2021/10/07 | R023 | 04/11/2021 | 4.91 | Call | Bond Future | 7.5200 | 0.0075 | 5.6400 | 0.0056 | (25.000) | 0 | 0 | 0 |
| 2021/10/07 | R023 | 04/11/2021 | 4.91 | Put | Bond Future | 450.0200 | 0.4500 | 472.5700 | 0.4726 | 5.011 | 0 | 0 | 0 |
| 2021/10/07 | R023 | 04/11/2021 | | | Bond Future | 5.2556 | 104.5972 | 5.2748 | 104.5728 | 0.364 | 0.0000 | 0.0000 | 13,734 |
| 2021/10/07 | R023 | 04/11/2021 | 4.92 | Call | Bond Future | 8.4500 | 0.0085 | 6.3800 | 0.0064 | (24.497) | 0 | 0 | 0 |
| 2021/10/07 | R023 | 04/11/2021 | 4.92 | Put | Bond Future | 438.1100 | 0.4381 | 460.4700 | 0.4605 | 5.104 | 0 | 0 | 0 |
| 2021/10/07 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 55.8500 | 0.0559 | 50.2600 | 0.0503 | (10.009) | 0 | 0 | 0 |
| 2021/10/07 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 443.6100 | 0.4436 | 463.1100 | 0.4631 | 4.396 | 0 | 0 | 0 |
| 2021/10/07 | R023 | 03/02/2022 | | | Bond Future | 5.4552 | 105.7642 | 5.4796 | 105.7391 | 0.446 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 49.5100 | 0.0495 | 44.3600 | 0.0444 | (10.402) | 0 | 0 | 0 |
| 2021/10/07 | R023 | 03/02/2022 | 5.06 | Put | Bond Future | 458.0000 | 0.4580 | 477.9400 | 0.4779 | 4.354 | 0 | 0 | 0 |
| 2021/10/07 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 52.7100 | 0.0527 | 47.3400 | 0.0473 | (10.188) | 0 | 0 | 0 |
| 2021/10/07 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 450.8400 | 0.4508 | 470.5600 | 0.4706 | 4.374 | 0 | 0 | 0 |
| 2021/10/07 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 618.1400 | 0.6181 | 598.5400 | 0.5985 | (3.171) | 0 | 0 | 0 |
| 2021/10/07 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 117.3800 | 0.1174 | 123.4600 | 0.1235 | 5.180 | 0 | 0 | 0 |
| 2021/10/07 | R023 | 05/05/2022 | | | Bond Future | 5.6741 | 103.0978 | 5.7065 | 103.0721 | 0.572 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 605.5100 | 0.6055 | 586.0700 | 0.5861 | (3.211) | 0 | 0 | 0 |
| 2021/10/07 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 120.4400 | 0.1204 | 126.6800 | 0.1267 | 5.181 | 0 | 0 | 0 |
| 2021/10/07 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 611.8200 | 0.6118 | 592.3000 | 0.5923 | (3.190) | 0 | 0 | 0 |
| 2021/10/07 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 118.9000 | 0.1189 | 125.0600 | 0.1251 | 5.181 | 0 | 0 | 0 |
| 2021/10/07 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 245.8500 | 0.2459 | 232.3800 | 0.2324 | (5.479) | 0 | 0 | 0 |
| 2021/10/07 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 241.7200 | 0.2417 | 254.6300 | 0.2546 | 5.341 | 0 | 0 | 0 |
| 2021/10/07 | R023 | 04/08/2022 | | | Bond Future | 6.0425 | 104.3149 | 6.0904 | 104.2885 | 0.793 | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 239.6100 | 0.2396 | 226.3300 | 0.2263 | (5.542) | 0 | 0 | 0 |
| 2021/10/07 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 246.4900 | 0.2465 | 259.5900 | 0.2596 | 5.315 | 0 | 0 | 0 |
| 2021/10/07 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 242.7200 | 0.2427 | 229.3400 | 0.2293 | (5.513) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/10/07 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 244.1000 | 0.2441 | 257.1000 | 0.2571 | 5.326 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 10.11 | Call | Bond Future | 77.7800 | 0.0778 | 146.9600 | 0.1470 | 88.943 | 0 | 0 | 350 |
| 2021/10/07 | R035 | 04/11/2021 | 10.11 | Put | Bond Future | 3,971.7700 | 3.9718 | 3,216.1700 | 3.2162 | (19.024) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 10.12 | Call | Bond Future | 82.5500 | 0.0826 | 155.1400 | 0.1551 | 87.935 | 0 | 0 | 400 |
| 2021/10/07 | R035 | 04/11/2021 | 10.12 | Put | Bond Future | 3,908.9300 | 3.9089 | 3,156.7400 | 3.1567 | (19.243) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 10.23 | Put | Bond Future | 3,239.8300 | 3.2398 | 2,532.9600 | 2.5330 | (21.818) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 12.53 | Call | Bond Future | 10,566.0200 | 10.5660 | 11,390.4200 | 11.3904 | 7.802 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 12.53 | Put | Bond Future | 0.5600 | 0.0006 | 0.1800 | 0.0002 | (67.857) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 11.08 | Call | Bond Future | 2,678.8000 | 2.6788 | 3,355.7800 | 3.3558 | 25.272 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 11.08 | Put | Bond Future | 335.9200 | 0.3359 | 188.1200 | 0.1881 | (43.999) | 0 | 0 | 782 |
| 2021/10/07 | R035 | 04/11/2021 | 11.20 | Put | Bond Future | 221.2600 | 0.2213 | 118.2100 | 0.1182 | (46.574) | 0 | 0 | 350 |
| 2021/10/07 | R035 | 04/11/2021 | 11.75 | Put | Bond Future | 26.8000 | 0.0268 | 11.7100 | 0.0117 | (56.306) | 0 | 0 | 782 |
| 2021/10/07 | R035 | 04/11/2021 | 10.60 | Call | Bond Future | 790.0000 | 0.7900 | 1,158.2900 | 1.1583 | 46.619 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 10.60 | Put | Bond Future | 1,453.8000 | 1.4538 | 997.3100 | 0.9973 | (31.400) | 0 | 0 | 350 |
| 2021/10/07 | R035 | 04/11/2021 | 10.62 | Call | Bond Future | 845.0000 | 0.8450 | 1,228.7100 | 1.2287 | 45.409 | 0 | 0 | 400 |
| 2021/10/07 | R035 | 04/11/2021 | 10.62 | Put | Bond Future | 1,380.4700 | 1.3805 | 939.4000 | 0.9394 | (31.951) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | | | Bond Future | 10.7039 | 88.8688 | 10.5750 | 89.6935 | (1.205) | 0.0000 | 0.0000 | 79,909 |
| 2021/10/07 | R035 | 04/11/2021 | 10.23 | Call | Bond Future | 152.4600 | 0.1525 | 270.3700 | 0.2704 | 77.338 | 0 | 0 | 782 |
| 2021/10/07 | R035 | 04/11/2021 | 13.82 | Call | Bond Future | 16,924.2800 | 16.9243 | 17,749.0600 | 17.7491 | 4.873 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 13.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 400 |
| 2021/10/07 | R035 | 04/11/2021 | 12.51 | Call | Bond Future | 10,460.8000 | 10.4608 | 11,285.1600 | 11.2852 | 7.880 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 12.51 | Put | Bond Future | 0.6200 | 0.0006 | 0.2000 | 0.0002 | (67.742) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 12.52 | Call | Bond Future | 10,513.4400 | 10.5134 | 11,337.8200 | 11.3378 | 7.841 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 12.52 | Put | Bond Future | 0.5900 | 0.0006 | 0.1900 | 0.0002 | (67.797) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 11.20 | Call | Bond Future | 3,292.4900 | 3.2925 | 4,014.2200 | 4.0142 | 21.920 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 11.75 | Call | Bond Future | 6,322.3700 | 6.3224 | 7,132.0600 | 7.1321 | 12.807 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/11/2021 | 10.26 | Call | Bond Future | 178.7700 | 0.1788 | 311.8900 | 0.3119 | 74.464 | 0 | 0 | 150 |
| 2021/10/07 | R035 | 04/11/2021 | 10.26 | Put | Bond Future | 3,066.0800 | 3.0661 | 2,374.4200 | 2.3744 | (22.558) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.39 | Call | Bond Future | 4,010.1500 | 4.0101 | 4,601.4000 | 4.6014 | 14.744 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.39 | Put | Bond Future | 1,203.3700 | 1.2034 | 961.0200 | 0.9610 | (20.139) | 0 | 0 | 683 |
| 2021/10/07 | R035 | 03/02/2022 | 11.73 | Call | Bond Future | 5,531.4800 | 5.5315 | 6,200.4100 | 6.2004 | 12.093 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.73 | Put | Bond Future | 762.1000 | 0.7621 | 597.4300 | 0.5974 | (21.607) | 0 | 0 | 280 |
| 2021/10/07 | R035 | 03/02/2022 | 11.28 | Call | Bond Future | 3,553.2100 | 3.5532 | 4,113.5300 | 4.1135 | 15.769 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.28 | Put | Bond Future | 1,396.1700 | 1.3962 | 1,122.8900 | 1.1229 | (19.574) | 0 | 0 | 200 |
| 2021/10/07 | R035 | 03/02/2022 | 11.33 | Put | Bond Future | 1,305.2000 | 1.3052 | 1,046.3200 | 1.0463 | (19.835) | 0 | 0 | 500 |
| 2021/10/07 | R035 | 03/02/2022 | 11.11 | Call | Bond Future | 2,899.6700 | 2.8997 | 3,406.5400 | 3.4065 | 17.480 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 3,314.6000 | 3.3146 | 3,856.8100 | 3.8568 | 16.358 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 1,515.0700 | 1.5151 | 1,223.6800 | 1.2237 | (19.233) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 3,353.4800 | 3.3535 | 3,898.7800 | 3.8988 | 16.261 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 1,494.2100 | 1.4942 | 1,205.9100 | 1.2059 | (19.294) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 10.65 | Call | Bond Future | 1,455.6400 | 1.4556 | 1,796.3700 | 1.7964 | 23.408 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.03 | Call | Bond Future | 2,613.3900 | 2.6134 | 3,093.2000 | 3.0932 | 18.360 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.05 | Put | Bond Future | 1,909.1800 | 1.9092 | 1,562.2500 | 1.5622 | (18.172) | 0 | 0 | 1,600 |
| 2021/10/07 | R035 | 03/02/2022 | 10.34 | Call | Bond Future | 769.9600 | 0.7700 | 994.9900 | 0.9950 | 29.226 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 10.34 | Put | Bond Future | 4,476.8700 | 4.4769 | 3,868.3000 | 3.8683 | (13.594) | 0 | 0 | 500 |
| 2021/10/07 | R035 | 03/02/2022 | 10.35 | Call | Bond Future | 788.2700 | 0.7883 | 1,016.9100 | 1.0169 | 29.005 | 0 | 0 | 1,600 |
| 2021/10/07 | R035 | 03/02/2022 | 10.35 | Put | Bond Future | 4,429.7400 | 4.4297 | 3,824.7800 | 3.8248 | (13.657) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/10/07 | R035 | 03/02/2022 | 10.61 | Call | Bond Future | 1,353.0200 | 1.3530 | 1,678.5900 | 1.6786 | 24.062 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 10.61 | Put | Bond Future | 3,316.7000 | 3.3167 | 2,808.6700 | 2.8087 | (15.317) | 0 | 0 | 200 |
| 2021/10/07 | R035 | 03/02/2022 | 10.24 | Put | Bond Future | 4,968.3700 | 4.9684 | 4,324.8600 | 4.3249 | (12.952) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 10.26 | Call | Bond Future | 634.4900 | 0.6345 | 831.4100 | 0.8314 | 31.036 | 0 | 0 | 200 |
| 2021/10/07 | R035 | 03/02/2022 | 10.26 | Put | Bond Future | 4,867.4100 | 4.8674 | 4,230.7300 | 4.2307 | (13.080) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 9.92 | Call | Bond Future | 251.4800 | 0.2515 | 350.4000 | 0.3504 | 39.335 | 0 | 0 | 200 |
| 2021/10/07 | R035 | 03/02/2022 | 9.92 | Put | Bond Future | 6,769.6900 | 6.7697 | 6,035.0100 | 6.0350 | (10.852) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | | | Bond Future | 10.9235 | 89.8603 | 10.7892 | 90.6939 | (1.230) | 0.0000 | 0.0000 | 13,345 |
| 2021/10/07 | R035 | 03/02/2022 | 11.88 | Call | Bond Future | 6,237.6500 | 6.2376 | 6,933.0700 | 6.9331 | 11.149 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.88 | Put | Bond Future | 623.8700 | 0.6239 | 485.6900 | 0.4857 | (22.149) | 0 | 0 | 1,800 |
| 2021/10/07 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 3,392.5300 | 3.3925 | 3,940.9100 | 3.9409 | 16.164 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 1,473.5900 | 1.4736 | 1,188.3700 | 1.1884 | (19.355) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.33 | Call | Bond Future | 3,758.4900 | 3.7585 | 4,333.2100 | 4.3332 | 15.291 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 11.11 | Put | Bond Future | 1,761.3500 | 1.7613 | 1,434.6200 | 1.4346 | (18.550) | 0 | 0 | 200 |
| 2021/10/07 | R035 | 03/02/2022 | 10.65 | Put | Bond Future | 3,165.2000 | 3.1652 | 2,672.3300 | 2.6723 | (15.572) | 0 | 0 | 683 |
| 2021/10/07 | R035 | 03/02/2022 | 11.03 | Put | Bond Future | 1,960.6700 | 1.9607 | 1,606.8800 | 1.6069 | (18.044) | 0 | 0 | 280 |
| 2021/10/07 | R035 | 03/02/2022 | 11.05 | Call | Bond Future | 2,683.6800 | 2.6837 | 3,170.3500 | 3.1704 | 18.134 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 10.10 | Call | Bond Future | 413.2000 | 0.4132 | 558.2000 | 0.5582 | 35.092 | 0 | 0 | 280 |
| 2021/10/07 | R035 | 03/02/2022 | 10.10 | Put | Bond Future | 5,711.4100 | 5.7114 | 5,022.8100 | 5.0228 | (12.057) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 03/02/2022 | 10.24 | Call | Bond Future | 603.2700 | 0.6033 | 793.3600 | 0.7934 | 31.510 | 0 | 0 | 500 |
| 2021/10/07 | R035 | 03/02/2022 | 9.70 | Call | Bond Future | 141.5000 | 0.1415 | 202.6000 | 0.2026 | 43.180 | 0 | 0 | 683 |
| 2021/10/07 | R035 | 03/02/2022 | 9.70 | Put | Bond Future | 8,182.4800 | 8.1825 | 7,409.9800 | 7.4100 | (9.441) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 4,602.9500 | 4.6030 | 5,176.5000 | 5.1765 | 12.460 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 1,726.6500 | 1.7266 | 1,456.9700 | 1.4570 | (15.619) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 4,642.5400 | 4.6425 | 5,218.2900 | 5.2183 | 12.402 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 1,709.3100 | 1.7093 | 1,441.8300 | 1.4418 | (15.648) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 05/05/2022 | | | Bond Future | 11.1375 | 86.4393 | 10.9976 | 87.2825 | (1.256) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 4,682.2400 | 4.6822 | 5,260.1800 | 5.2602 | 12.343 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 1,692.1400 | 1.6921 | 1,426.8500 | 1.4269 | (15.678) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 1,673.8700 | 1.6739 | 1,972.1900 | 1.9722 | 17.822 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 5,470.6300 | 5.4706 | 4,915.5200 | 4.9155 | (10.147) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 4,030.0900 | 4.0301 | 3,575.2000 | 3.5752 | (11.287) | 0 | 0 | 100 |
| 2021/10/07 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 467.1800 | 0.4672 | 582.8600 | 0.5829 | 24.761 | 0 | 0 | 100 |
| 2021/10/07 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 10,029.6200 | 10.0296 | 9,291.8700 | 9.2919 | (7.356) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 1,485.9800 | 1.4860 | 1,761.8200 | 1.7618 | 18.563 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 5,842.4300 | 5.8424 | 5,264.8400 | 5.2648 | (9.886) | 0 | 0 | 100 |
| 2021/10/07 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 1,652.2800 | 1.6523 | 1,948.0900 | 1.9481 | 17.903 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 5,510.9800 | 5.5110 | 4,953.3600 | 4.9534 | (10.118) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/08/2022 | | | Bond Future | 11.3631 | 87.4358 | 11.2172 | 88.2892 | (1.283) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 1,695.6200 | 1.6956 | 1,996.4600 | 1.9965 | 17.742 | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 5,430.5100 | 5.4305 | 4,877.9200 | 4.8779 | (10.176) | 0 | 0 | 0 |
| 2021/10/07 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 2,660.3300 | 2.6603 | 3,058.8700 | 3.0589 | 14.981 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/11/2021 | | Call | Bond Future | 14,815.2200 | 14.8152 | 15,029.0100 | 15.0290 | 1.443 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/11/2021 | | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/11/2021 | 7.77 | Call | Bond Future | 444.4100 | 0.4444 | 518.2200 | 0.5182 | 16.609 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/11/2021 | 8.09 | Call | Bond Future | 1,210.9200 | 1.2109 | 1,352.6200 | 1.3526 | 11.702 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/11/2021 | 8.09 | Put | Bond Future | 355.6100 | 0.3556 | 283.5200 | 0.2835 | (20.272) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/10/07 | R186 | 04/11/2021 | 8.10 | Call | Bond Future | 1,241.8100 | 1.2418 | 1,385.4200 | 1.3854 | 11.565 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/11/2021 | 8.10 | Put | Bond Future | 342.7600 | 0.3428 | 272.5800 | 0.2726 | (20.475) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/11/2021 | | | Bond Future | 7.8955 | 114.8152 | 7.8472 | 115.0290 | (0.612) | 0.0000 | 0.0000 | 65,134 |
| 2021/10/07 | R186 | 04/11/2021 | 7.77 | Put | Bond Future | 1,000.5700 | 1.0006 | 860.5900 | 0.8606 | (13.990) | 0 | 0 | 15,177 |
| 2021/10/07 | R186 | 04/11/2021 | 8.11 | Call | Bond Future | 1,272.9500 | 1.2730 | 1,418.4400 | 1.4184 | 11.429 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/11/2021 | 8.11 | Put | Bond Future | 330.1700 | 0.3302 | 261.8700 | 0.2619 | (20.686) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/11/2021 | 8.77 | Call | Bond Future | 3,797.0600 | 3.7971 | 4,005.2800 | 4.0053 | 5.484 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/11/2021 | 8.77 | Put | Bond Future | 16.1600 | 0.0162 | 10.5900 | 0.0106 | (34.468) | 0 | 0 | 15,177 |
| 2021/10/07 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 300.2400 | 0.3002 | 333.7700 | 0.3338 | 11.168 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 3,789.7300 | 3.7897 | 3,607.5100 | 3.6075 | (4.808) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 03/02/2022 | | | Bond Future | 8.1174 | 110.8150 | 8.0659 | 111.0307 | (0.634) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 286.3100 | 0.2863 | 318.5700 | 0.3186 | 11.268 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 3,862.9100 | 3.8629 | 3,679.4200 | 3.6794 | (4.750) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 293.1300 | 0.2931 | 326.0200 | 0.3260 | 11.220 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 3,826.1700 | 3.8262 | 3,643.3100 | 3.6433 | (4.779) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 1,778.8400 | 1.7788 | 1,885.1100 | 1.8851 | 5.974 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 1,895.5100 | 1.8955 | 1,783.8000 | 1.7838 | (5.893) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 05/05/2022 | 7.28 | Call | Bond Future | 353.4600 | 0.3535 | 387.4700 | 0.3875 | 9.622 | 0 | 0 | 435 |
| 2021/10/07 | R186 | 05/05/2022 | 7.28 | Put | Bond Future | 4,689.9100 | 4.6899 | 4,505.9400 | 4.5059 | (3.923) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 05/05/2022 | 7.48 | Call | Bond Future | 522.9900 | 0.5230 | 568.7400 | 0.5687 | 8.748 | 0 | 0 | 3,600 |
| 2021/10/07 | R186 | 05/05/2022 | 7.48 | Put | Bond Future | 4,032.2000 | 4.0322 | 3,859.9700 | 3.8600 | (4.271) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 05/05/2022 | | | Bond Future | 8.3495 | 112.1184 | 8.2944 | 112.3364 | (0.659) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R186 | 05/05/2022 | 8.64 | Call | Bond Future | 2,502.8800 | 2.5029 | 2,632.1900 | 2.6322 | 5.166 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 05/05/2022 | 8.64 | Put | Bond Future | 1,361.1300 | 1.3611 | 1,272.4600 | 1.2725 | (6.514) | 0 | 0 | 4,035 |
| 2021/10/07 | R186 | 05/05/2022 | 7.88 | Call | Bond Future | 1,009.4500 | 1.0094 | 1,082.7600 | 1.0828 | 7.262 | 0 | 0 | 435 |
| 2021/10/07 | R186 | 05/05/2022 | 7.88 | Put | Bond Future | 2,886.8400 | 2.8868 | 2,742.1700 | 2.7422 | (5.011) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 1,738.2100 | 1.7382 | 1,842.9900 | 1.8430 | 6.028 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 1,934.1400 | 1.9341 | 1,820.9400 | 1.8209 | (5.853) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 1,758.4600 | 1.7585 | 1,863.9900 | 1.8640 | 6.001 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 1,914.7500 | 1.9147 | 1,802.3000 | 1.8023 | (5.873) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 05/05/2022 | 6.73 | Call | Bond Future | 130.0200 | 0.1300 | 144.4200 | 0.1444 | 11.075 | 0 | 0 | 3,600 |
| 2021/10/07 | R186 | 05/05/2022 | 6.73 | Put | Bond Future | 6,781.1400 | 6.7811 | 6,577.5600 | 6.5776 | (3.002) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 1,300.6900 | 1.3007 | 1,382.7700 | 1.3828 | 6.310 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 3,007.3500 | 3.0074 | 2,868.7200 | 2.8687 | (4.610) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/08/2022 | | | Bond Future | 8.6029 | 108.1449 | 8.5438 | 108.3656 | (0.687) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 1,285.1600 | 1.2852 | 1,366.5900 | 1.3666 | 6.336 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 3,029.8900 | 3.0299 | 2,890.6100 | 2.8906 | (4.597) | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 1,269.7300 | 1.2697 | 1,350.5200 | 1.3505 | 6.363 | 0 | 0 | 0 |
| 2021/10/07 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 3,052.5400 | 3.0525 | 2,912.6200 | 2.9126 | (4.584) | 0 | 0 | 0 |
| 2021/10/07 | R197 | 04/11/2021 | | | Bond Future | 328.5593 | 328.5593 | 328.5038 | 328.5038 | (0.017) | 0.0000 | 0.0000 | 1,292 |
| 2021/10/07 | R197 | 03/02/2022 | | | Bond Future | 324.0706 | 324.0706 | 324.0132 | 324.0132 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R197 | 05/05/2022 | | | Bond Future | 327.9591 | 327.9591 | 327.9001 | 327.9001 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R197 | 04/08/2022 | | | Bond Future | 323.6281 | 323.6281 | 323.5688 | 323.5688 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R202 | 04/11/2021 | | | Bond Future | 242.1779 | 242.1779 | 241.6742 | 241.6742 | (0.208) | 0.0000 | 0.0000 | 8,374 |
| 2021/10/07 | R202 | 03/02/2022 | | | Bond Future | 240.5654 | 240.5654 | 240.0550 | 240.0550 | (0.212) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R202 | 05/05/2022 | | | Bond Future | 243.4517 | 243.4517 | 242.9347 | 242.9347 | (0.212) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/10/07 | R202 | 04/08/2022 | | | Bond Future | 242.0077 | 242.0077 | 241.4842 | 241.4842 | (0.216) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R209 | 04/11/2021 | 10.00 | Call | Bond Future | 40.8700 | 0.0409 | 83.9600 | 0.0840 | 105.432 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/11/2021 | 10.00 | Put | Bond Future | 3,839.2000 | 3.8392 | 3,137.4600 | 3.1375 | (18.278) | 0 | 0 | 3,100 |
| 2021/10/07 | R209 | 04/11/2021 | 10.25 | Put | Bond Future | 2,498.1400 | 2.4981 | 1,888.2500 | 1.8882 | (24.414) | 0 | 0 | 9,250 |
| 2021/10/07 | R209 | 04/11/2021 | 12.19 | Call | Bond Future | 7,766.3200 | 7.7663 | 8,509.8500 | 8.5099 | 9.574 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/11/2021 | 12.19 | Put | Bond Future | 1.9600 | 0.0020 | 0.6600 | 0.0007 | (66.327) | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/11/2021 | 10.50 | Call | Bond Future | 542.3300 | 0.5423 | 837.2900 | 0.8373 | 54.388 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/11/2021 | 12.00 | Call | Bond Future | 6,877.3200 | 6.8773 | 7,618.9100 | 7.6189 | 10.783 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/11/2021 | 12.00 | Put | Bond Future | 5.0900 | 0.0051 | 1.8500 | 0.0019 | (63.654) | 0 | 0 | 9,000 |
| 2021/10/07 | R209 | 04/11/2021 | 12.17 | Call | Bond Future | 7,673.5200 | 7.6735 | 8,416.9100 | 8.4169 | 9.688 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/11/2021 | | | Bond Future | 10.6602 | 68.5842 | 10.5266 | 69.3290 | (1.253) | 0.0000 | 0.0000 | 34,323 |
| 2021/10/07 | R209 | 04/11/2021 | 9.50 | Call | Bond Future | 0.7900 | 0.0008 | 2.1500 | 0.0022 | 172.152 | 0 | 0 | 6,000 |
| 2021/10/07 | R209 | 04/11/2021 | 9.50 | Put | Bond Future | 6,878.0300 | 6.8780 | 6,134.5600 | 6.1346 | (10.809) | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/11/2021 | 10.25 | Call | Bond Future | 172.7600 | 0.1728 | 307.7000 | 0.3077 | 78.108 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/11/2021 | 12.18 | Call | Bond Future | 7,719.9400 | 7.7199 | 8,463.4000 | 8.4634 | 9.630 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/11/2021 | 12.18 | Put | Bond Future | 2.0600 | 0.0021 | 0.6900 | 0.0007 | (66.505) | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/11/2021 | 10.50 | Put | Bond Future | 1,437.1600 | 1.4372 | 987.2900 | 0.9873 | (31.303) | 0 | 0 | 150 |
| 2021/10/07 | R209 | 04/11/2021 | 12.17 | Put | Bond Future | 2.1700 | 0.0022 | 0.7300 | 0.0007 | (66.359) | 0 | 0 | 0 |
| 2021/10/07 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 2,456.8600 | 2.4569 | 2,916.8500 | 2.9169 | 18.723 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 1,499.0200 | 1.4990 | 1,206.1400 | 1.2061 | (19.538) | 0 | 0 | 0 |
| 2021/10/07 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 2,424.9800 | 2.4250 | 2,881.8700 | 2.8819 | 18.841 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 03/02/2022 | 11.02 | Put | Bond Future | 1,520.0200 | 1.5200 | 1,224.0400 | 1.2240 | (19.472) | 0 | 0 | 0 |
| 2021/10/07 | R209 | 03/02/2022 | | | Bond Future | 10.8506 | 69.3494 | 10.7122 | 70.1023 | (1.276) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 2,488.7800 | 2.4888 | 2,951.8400 | 2.9518 | 18.606 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 1,478.1100 | 1.4781 | 1,188.3000 | 1.1883 | (19.607) | 0 | 0 | 0 |
| 2021/10/07 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 3,639.3300 | 3.6393 | 4,143.1400 | 4.1431 | 13.843 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 1,591.0400 | 1.5910 | 1,333.3200 | 1.3333 | (16.198) | 0 | 0 | 0 |
| 2021/10/07 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 3,606.5700 | 3.6066 | 4,108.1700 | 4.1082 | 13.908 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 1,608.6000 | 1.6086 | 1,348.6700 | 1.3487 | (16.159) | 0 | 0 | 0 |
| 2021/10/07 | R209 | 05/05/2022 | | | Bond Future | 11.0418 | 67.0238 | 10.8981 | 67.7853 | (1.301) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 3,672.2000 | 3.6722 | 4,178.2000 | 4.1782 | 13.779 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 1,573.6400 | 1.5736 | 1,318.1100 | 1.3181 | (16.238) | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 1,406.2200 | 1.4062 | 1,670.5500 | 1.6706 | 18.797 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 4,911.1400 | 4.9111 | 4,404.7100 | 4.4047 | (10.312) | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 4,947.8300 | 4.9478 | 4,439.1100 | 4.4391 | (10.282) | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/08/2022 | | | Bond Future | 11.2390 | 67.7967 | 11.0899 | 68.5675 | (1.327) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 1,424.8700 | 1.4249 | 1,691.4900 | 1.6915 | 18.712 | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 4,874.6600 | 4.8747 | 4,370.5200 | 4.3705 | (10.342) | 0 | 0 | 0 |
| 2021/10/07 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 1,387.7100 | 1.3877 | 1,649.7500 | 1.6497 | 18.883 | 0 | 0 | 0 |
| 2021/10/07 | R210 | 04/11/2021 | | | Bond Future | 213.2465 | 213.2465 | 212.9460 | 212.9460 | (0.141) | 0.0000 | 0.0000 | 1,486 |
| 2021/10/07 | R210 | 03/02/2022 | | | Bond Future | 215.6784 | 215.6784 | 215.3737 | 215.3737 | (0.141) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R210 | 05/05/2022 | | | Bond Future | 215.4086 | 215.4086 | 215.0998 | 215.0998 | (0.143) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R210 | 04/08/2022 | | | Bond Future | 218.0725 | 218.0725 | 217.7597 | 217.7597 | (0.143) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R212 | 04/11/2021 | | | Bond Future | 175.6216 | 175.6216 | 175.6026 | 175.6026 | (0.011) | 0.0000 | 0.0000 | 4,605 |

| 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/10/07 | R213 | 04/11/2021 | 11.09 | Put | Bond Future | 10.4000 | 0.0104 | 5.6900 | 0.0057 | (45.288) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 04/11/2021 | 11.10 | Put | Bond Future | 9.8900 | 0.0099 | 5.3900 | 0.0054 | (45.501) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 04/11/2021 | 11.11 | Call | Bond Future | 5,980.8400 | 5.9808 | 6,391.9600 | 6.3920 | 6.874 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 04/11/2021 | | | Bond Future | 9.9238 | 83.8331 | 9.8454 | 84.2485 | (0.790) | 0.0000 | 0.0000 | 10,061 |
| 2021/10/07 | R213 | 04/11/2021 | 11.09 | Call | Bond Future | 5,885.9200 | 5.8859 | 6,296.6200 | 6.2966 | 6.978 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 04/11/2021 | 11.10 | Call | Bond Future | 5,933.3900 | 5.9334 | 6,344.3000 | 6.3443 | 6.925 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 04/11/2021 | 11.11 | Put | Bond Future | 9.3900 | 0.0094 | 5.1000 | 0.0051 | (45.687) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 10.60 | Put | Bond Future | 981.3600 | 0.9814 | 852.3400 | 0.8523 | (13.147) | 0 | 0 | 430 |
| 2021/10/07 | R213 | 03/02/2022 | 10.67 | Call | Bond Future | 3,529.8900 | 3.5299 | 3,830.4000 | 3.8304 | 8.513 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 10.67 | Put | Bond Future | 888.5600 | 0.8886 | 769.3200 | 0.7693 | (13.419) | 0 | 0 | 220 |
| 2021/10/07 | R213 | 03/02/2022 | 10.00 | Call | Bond Future | 1,494.0000 | 1.4940 | 1,681.7000 | 1.6817 | 12.564 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 10.00 | Put | Bond Future | 2,228.9800 | 2.2290 | 1,996.9300 | 1.9969 | (10.411) | 0 | 0 | 430 |
| 2021/10/07 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 1,445.9000 | 1.4459 | 1,629.8300 | 1.6298 | 12.721 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 2,284.5100 | 2.2845 | 2,048.6900 | 2.0487 | (10.323) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 9.22 | Put | Bond Future | 5,170.6500 | 5.1707 | 4,806.3400 | 4.8063 | (7.046) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 9.58 | Put | Bond Future | 3,615.1900 | 3.6152 | 3,305.3600 | 3.3054 | (8.570) | 0 | 0 | 200 |
| 2021/10/07 | R213 | 03/02/2022 | 8.63 | Call | Bond Future | 55.3200 | 0.0553 | 69.5500 | 0.0696 | 25.723 | 0 | 0 | 200 |
| 2021/10/07 | R213 | 03/02/2022 | 8.63 | Put | Bond Future | 8,293.6000 | 8.2936 | 7,888.0800 | 7.8881 | (4.890) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 8.80 | Call | Bond Future | 90.1600 | 0.0902 | 112.0600 | 0.1121 | 24.290 | 0 | 0 | 102 |
| 2021/10/07 | R213 | 03/02/2022 | 8.80 | Put | Bond Future | 7,351.0900 | 7.3511 | 6,953.2400 | 6.9532 | (5.412) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | | | Bond Future | 10.1428 | 84.7684 | 10.0610 | 85.1882 | (0.806) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 10.25 | Call | Bond Future | 2,150.7600 | 2.1508 | 2,384.4700 | 2.3845 | 10.866 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 10.25 | Put | Bond Future | 1,604.4900 | 1.6045 | 1,418.4500 | 1.4184 | (11.595) | 0 | 0 | 102 |
| 2021/10/07 | R213 | 03/02/2022 | 10.60 | Call | Bond Future | 3,278.4300 | 3.2784 | 3,569.1600 | 3.5692 | 8.868 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 10.15 | Call | Bond Future | 1,872.7600 | 1.8728 | 2,088.3500 | 2.0884 | 11.512 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 10.15 | Put | Bond Future | 1,835.8800 | 1.8359 | 1,631.7200 | 1.6317 | (11.121) | 0 | 0 | 200 |
| 2021/10/07 | R213 | 03/02/2022 | 10.17 | Call | Bond Future | 1,926.8100 | 1.9268 | 2,146.0700 | 2.1461 | 11.379 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 10.17 | Put | Bond Future | 1,787.7200 | 1.7877 | 1,587.2300 | 1.5872 | (11.215) | 0 | 0 | 220 |
| 2021/10/07 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 1,398.6800 | 1.3987 | 1,578.8300 | 1.5788 | 12.880 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 2,341.0800 | 2.3411 | 2,101.4800 | 2.1015 | (10.235) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 1,422.0900 | 1.4221 | 1,604.1300 | 1.6041 | 12.801 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 2,312.5700 | 2.3126 | 2,074.8600 | 2.0749 | (10.279) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 9.22 | Call | Bond Future | 266.8100 | 0.2668 | 322.2500 | 0.3223 | 20.779 | 0 | 0 | 430 |
| 2021/10/07 | R213 | 03/02/2022 | 9.58 | Call | Bond Future | 668.3400 | 0.6683 | 778.2600 | 0.7783 | 16.447 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 9.76 | Call | Bond Future | 974.7900 | 0.9748 | 1,117.3000 | 1.1173 | 14.620 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 03/02/2022 | 9.76 | Put | Bond Future | 2,964.4500 | 2.9644 | 2,687.2100 | 2.6872 | (9.352) | 0 | 0 | 102 |
| 2021/10/07 | R213 | 03/02/2022 | 9.15 | Call | Bond Future | 225.3600 | 0.2254 | 273.5000 | 0.2735 | 21.361 | 0 | 0 | 220 |
| 2021/10/07 | R213 | 03/02/2022 | 9.15 | Put | Bond Future | 5,516.4500 | 5.5164 | 5,144.8400 | 5.1448 | (6.736) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 3,110.9100 | 3.1109 | 3,367.0100 | 3.3670 | 8.232 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 1,736.6700 | 1.7367 | 1,570.9600 | 1.5710 | (9.542) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 05/05/2022 | | | Bond Future | 10.3576 | 82.2335 | 10.2723 | 82.6580 | (0.823) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 1,773.8300 | 1.7738 | 1,605.5100 | 1.6055 | (9.489) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 3,140.7800 | 3.1408 | 3,398.2000 | 3.3982 | 8.196 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 1,755.1600 | 1.7552 | 1,588.1600 | 1.5882 | (9.515) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 3,170.7800 | 3.1708 | 3,429.4900 | 3.4295 | 8.159 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 1,310.7200 | 1.3107 | 1,448.1400 | 1.4481 | 10.484 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 1,327.6400 | 1.3276 | 1,466.2600 | 1.4663 | 10.441 | 0 | 0 | 0 |
| 2021/10/07 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 4,726.9700 | 4.7270 | 4,437.1900 | 4.4372 | (6.130) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/10/07 | R213 | 04/08/2022 | | | Bond Future | 10.5856 | | 83.1847 | 10.4965 | 83.6143 | (0.842) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 4,794.3800 | | 4.7944 | 4,502.2000 | 4.5022 | (6.094) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 4,760.5900 | | 4.7606 | 4,469.6100 | 4.4696 | (6.112) | 0 | 0 | 0 |
| 2021/10/07 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 1,344.7000 | | 1.3447 | 1,484.5200 | 1.4845 | 10.398 | 0 | 0 | 0 |
| 2021/10/07 | R214 | 04/11/2021 | 12.46 | Call | Bond Future | 7,242.5800 | | 7.2426 | 8,169.7000 | 8.1697 | 12.801 | 0 | 0 | 0 |
| 2021/10/07 | R214 | 04/11/2021 | 12.46 | Put | Bond Future | 4.3000 | | 0.0043 | 1.2700 | 0.0013 | (70.465) | 0 | 0 | 0 |
| 2021/10/07 | R214 | 04/11/2021 | 12.47 | Call | Bond Future | 7,288.6200 | | 7.2886 | 8,215.8700 | 8.2159 | 12.722 | 0 | 0 | 0 |
| 2021/10/07 | R214 | 04/11/2021 | | | Bond Future | 11.0404 | | 65.2759 | 10.8764 | 66.2061 | (1.485) | 0.0000 | 0.0000 | 17,781 |
| 2021/10/07 | R214 | 04/11/2021 | 12.47 | Put | Bond Future | 4.1100 | | 0.0041 | 1.2100 | 0.0012 | (70.560) | 0 | 0 | 0 |
| 2021/10/07 | R214 | 04/11/2021 | 12.48 | Call | Bond Future | 7,334.6000 | | 7.3346 | 8,261.9800 | 8.2620 | 12.644 | 0 | 0 | 0 |
| 2021/10/07 | R214 | 04/11/2021 | 12.48 | Put | Bond Future | 3.9300 | | 0.0039 | 1.1600 | 0.0012 | (70.483) | 0 | 0 | 0 |
| 2021/10/07 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 1,586.5500 | | 1.5866 | 1,220.3900 | 1.2204 | (23.079) | 0 | 0 | 0 |
| 2021/10/07 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 1,564.8800 | | 1.5649 | 1,202.5100 | 1.2025 | (23.156) | 0 | 0 | 0 |
| 2021/10/07 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 2,504.2700 | | 2.5043 | 3,085.9400 | 3.0859 | 23.227 | 0 | 0 | 0 |
| 2021/10/07 | R214 | 03/02/2022 | | | Bond Future | 11.2318 | | 66.0042 | 11.0616 | 66.9445 | (1.516) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 2,440.5300 | | 2.4405 | 3,014.6400 | 3.0146 | 23.524 | 0 | 0 | 0 |
| 2021/10/07 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 2,472.2400 | | 2.4722 | 3,050.1400 | 3.0501 | 23.376 | 0 | 0 | 0 |
| 2021/10/07 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 1,543.6000 | | 1.5436 | 1,185.0000 | 1.1850 | (23.231) | 0 | 0 | 0 |
| 2021/10/07 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 1,789.8400 | | 1.7898 | 1,450.1200 | 1.4501 | (18.980) | 0 | 0 | 0 |
| 2021/10/07 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 1,770.8200 | | 1.7708 | 1,433.9000 | 1.4339 | (19.026) | 0 | 0 | 0 |
| 2021/10/07 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 3,483.4500 | | 3.4835 | 4,100.4400 | 4.1004 | 17.712 | 0 | 0 | 0 |
| 2021/10/07 | R214 | 05/05/2022 | | | Bond Future | 11.4172 | | 63.5010 | 11.2406 | 64.4521 | (1.547) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 3,419.2600 | | 3.4193 | 4,030.6800 | 4.0307 | 17.882 | 0 | 0 | 0 |
| 2021/10/07 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 3,451.2100 | | 3.4512 | 4,065.4300 | 4.0654 | 17.797 | 0 | 0 | 0 |
| 2021/10/07 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 1,752.1600 | | 1.7522 | 1,418.0100 | 1.4180 | (19.071) | 0 | 0 | 0 |
| 2021/10/07 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 4,847.2500 | | 4.8473 | 4,226.6400 | 4.2266 | (12.803) | 0 | 0 | 0 |
| 2021/10/07 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 1,455.9200 | | 1.4559 | 1,800.8200 | 1.8008 | 23.689 | 0 | 0 | 0 |
| 2021/10/07 | R214 | 04/08/2022 | | | Bond Future | 11.6110 | | 64.2322 | 11.4274 | 65.1948 | (1.581) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 1,417.8600 | | 1.4179 | 1,756.8900 | 1.7569 | 23.911 | 0 | 0 | 0 |
| 2021/10/07 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 4,884.7100 | | 4.8847 | 4,261.1600 | 4.2612 | (12.765) | 0 | 0 | 0 |
| 2021/10/07 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 1,436.8200 | | 1.4368 | 1,778.7900 | 1.7788 | 23.800 | 0 | 0 | 0 |
| 2021/10/07 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 4,810.0100 | | 4.8100 | 4,192.3300 | 4.1923 | (12.842) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/11/2021 | 10.20 | Put | Bond Future | 6,146.0900 | | 6.1461 | 4,965.2600 | 4.9653 | (19.213) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/11/2021 | 12.85 | Call | Bond Future | 11,406.0700 | | 11.4061 | 12,620.3900 | 12.6204 | 10.646 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/11/2021 | 12.85 | Put | Bond Future | 2.0400 | | 0.0020 | 0.5800 | 0.0006 | (71.569) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/11/2021 | 10.80 | Call | Bond Future | 561.5900 | | 0.5616 | 1,010.6500 | 1.0106 | 79.962 | 0 | 0 | 1,050 |
| 2021/10/07 | R248 | 04/11/2021 | 10.80 | Put | Bond Future | 2,075.5000 | | 2.0755 | 1,308.7800 | 1.3088 | (36.941) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/11/2021 | | | Bond Future | 11.0099 | | 82.3623 | 10.8408 | 83.5781 | (1.536) | 0.0000 | 0.0000 | 168,101 |
| 2021/10/07 | R248 | 04/11/2021 | 9.60 | Call | Bond Future | 0.1800 | | 0.0002 | 0.6800 | 0.0007 | 277.778 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/11/2021 | 9.60 | Put | Bond Future | 11,202.8500 | | 11.2029 | 9,987.5700 | 9.9876 | (10.848) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/11/2021 | 10.20 | Call | Bond Future | 19.8700 | | 0.0199 | 54.8200 | 0.0548 | 175.893 | 0 | 0 | 1,050 |
| 2021/10/07 | R248 | 04/11/2021 | 10.30 | Call | Bond Future | 38.8100 | | 0.0388 | 100.0800 | 0.1001 | 157.872 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/11/2021 | 10.30 | Put | Bond Future | 5,365.5800 | | 5.3656 | 4,211.0700 | 4.2111 | (21.517) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/11/2021 | 12.83 | Call | Bond Future | 11,298.0700 | | 11.2981 | 12,512.3000 | 12.5123 | 10.747 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/11/2021 | 12.83 | Put | Bond Future | 2.1800 | | 0.0022 | 0.6300 | 0.0006 | (71.101) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/11/2021 | 12.84 | Call | Bond Future | 11,352.1100 | | 11.3521 | 12,566.3900 | 12.5664 | 10.697 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/10/07 | R248 | 04/11/2021 | 12.84 | Put | Bond Future | 2.1100 | 0.0021 | 0.6100 | 0.0006 | (71.090) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | 3,474.9700 | 3.4750 | 4,284.7800 | 4.2848 | 23.304 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | 3,517.5300 | 3.5175 | 4,332.0100 | 4.3320 | 23.155 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | 1,609.6300 | 1.6096 | 1,199.6800 | 1.1997 | (25.469) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 10.90 | Call | Bond Future | 1,457.7500 | 1.4578 | 1,957.0400 | 1.9570 | 34.251 | 0 | 0 | 900 |
| 2021/10/07 | R248 | 03/02/2022 | 10.90 | Put | Bond Future | 3,573.6500 | 3.5737 | 2,843.8600 | 2.8439 | (20.421) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 10.20 | Put | Bond Future | 7,707.4300 | 7.7074 | 6,625.4600 | 6.6255 | (14.038) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 10.40 | Call | Bond Future | 458.5600 | 0.4586 | 685.6300 | 0.6856 | 49.518 | 0 | 0 | 100 |
| 2021/10/07 | R248 | 03/02/2022 | 10.50 | Call | Bond Future | 599.7600 | 0.5998 | 875.2800 | 0.8753 | 45.938 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 10.50 | Put | Bond Future | 5,690.7700 | 5.6908 | 4,737.2100 | 4.7372 | (16.756) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 9.80 | Call | Bond Future | 87.5100 | 0.0875 | 145.8600 | 0.1459 | 66.678 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 9.80 | Put | Bond Future | 10,859.0700 | 10.8591 | 9,688.3400 | 9.6883 | (10.781) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 10.00 | Call | Bond Future | 153.5200 | 0.1535 | 248.2300 | 0.2482 | 61.692 | 0 | 0 | 1,300 |
| 2021/10/07 | R248 | 03/02/2022 | 10.00 | Put | Bond Future | 9,236.7400 | 9.2367 | 8,102.3700 | 8.1024 | (12.281) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | | | Bond Future | 11.2004 | 83.2812 | 11.0242 | 84.5103 | (1.573) | 0.0000 | 0.0000 | 3,950 |
| 2021/10/07 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | 1,656.2800 | 1.6563 | 1,237.0100 | 1.2370 | (25.314) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | 1,632.8100 | 1.6328 | 1,218.2100 | 1.2182 | (25.392) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | 3,560.2700 | 3.5603 | 4,379.4000 | 4.3794 | 23.008 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 10.70 | Call | Bond Future | 965.9700 | 0.9660 | 1,349.0800 | 1.3491 | 39.661 | 0 | 0 | 1,300 |
| 2021/10/07 | R248 | 03/02/2022 | 10.70 | Put | Bond Future | 4,546.2400 | 4.5462 | 3,700.2700 | 3.7003 | (18.608) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 11.00 | Call | Bond Future | 1,750.2400 | 1.7502 | 2,308.1100 | 2.3081 | 31.874 | 0 | 0 | 100 |
| 2021/10/07 | R248 | 03/02/2022 | 11.00 | Put | Bond Future | 3,150.7900 | 3.1508 | 2,479.5800 | 2.4796 | (21.303) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 03/02/2022 | 10.20 | Call | Bond Future | 259.2500 | 0.2593 | 406.3600 | 0.4064 | 56.744 | 0 | 0 | 900 |
| 2021/10/07 | R248 | 03/02/2022 | 10.40 | Put | Bond Future | 6,322.9100 | 6.3229 | 5,320.9000 | 5.3209 | (15.847) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 4,607.7700 | 4.6078 | 5,444.8200 | 5.4448 | 18.166 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 1,976.7400 | 1.9767 | 1,570.5100 | 1.5705 | (20.551) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 4,650.4500 | 4.6505 | 5,490.9400 | 5.4909 | 18.073 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 05/05/2022 | | | Bond Future | 11.3847 | 79.8460 | 11.2014 | 81.0893 | (1.610) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 1,956.5100 | 1.9565 | 1,553.7200 | 1.5537 | (20.587) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 4,693.2600 | 4.6933 | 5,537.1600 | 5.5372 | 17.981 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 1,936.4900 | 1.9365 | 1,537.1100 | 1.5371 | (20.624) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 1,817.9400 | 1.8179 | 2,274.5200 | 2.2745 | 25.115 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 5,879.2200 | 5.8792 | 5,077.5700 | 5.0776 | (13.635) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 1,841.6500 | 1.8416 | 2,302.1300 | 2.3021 | 25.004 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 5,831.9200 | 5.8319 | 5,034.1700 | 5.0342 | (13.679) | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/08/2022 | | | Bond Future | 11.5777 | 80.7657 | 11.3867 | 82.0239 | (1.650) | 0.0000 | 0.0000 | 0 |
| 2021/10/07 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 1,865.8200 | 1.8658 | 2,330.2100 | 2.3302 | 24.889 | 0 | 0 | 0 |
| 2021/10/07 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 5,785.1800 | 5.7852 | 4,991.3400 | 4.9913 | (13.722) | 0 | 0 | 0 |

Total

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