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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/10/2021 TO 14/10/2021

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 2025 | 04/11/2021 | | Bond Future | 155.5000 | 155.5000 | 155.4964 | 155.4964 | (0.002) | 0.0000 | 0.0000 | 4,779 |
| 2021/10/14 | 2025 | 03/02/2022 | | Bond Future | 155.7023 | 155.7023 | 155.6979 | 155.6979 | (0.003) | 0.0000 | 0.0000 | 1,013 |
| 2021/10/14 | 2025 | 05/05/2022 | | Bond Future | 157.5678 | 157.5678 | 157.5629 | 157.5629 | (0.003) | 0.0000 | 0.0000 | 164 |
| 2021/10/14 | 2025 | 04/08/2022 | | Bond Future | 157.9010 | 157.9010 | 157.8959 | 157.8959 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 2029 | 04/11/2021 | | Bond Future | 114.6747 | 114.6747 | 114.3580 | 114.3580 | (0.276) | 0.0000 | 0.0000 | 2,395 |
| 2021/10/14 | 2029 | 03/02/2022 | | Bond Future | 115.9918 | 115.9918 | 115.6709 | 115.6709 | (0.277) | 0.0000 | 0.0000 | 2,415 |
| 2021/10/14 | 2029 | 05/05/2022 | | Bond Future | 116.1819 | 116.1819 | 115.8569 | 115.8569 | (0.280) | 0.0000 | 0.0000 | 186 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | 2029 | 04/08/2022 | | | Bond Future | 117.6207 | 117.6207 | 117.2915 | 117.2915 | (0.280) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 8.27 | Call | Bond Future | 0.1700 | 0.0002 | 0.0600 | 0.0001 | (64.706) | 0 | 0 | 300 |
| 2021/10/14 | 2030 | 04/11/2021 | 8.27 | Put | Bond Future | 6,427.5900 | 6.4276 | 6,711.3900 | 6.7114 | 4.415 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 8.77 | Put | Bond Future | 3,590.0800 | 3.5901 | 3,864.7400 | 3.8647 | 7.651 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 11.26 | Call | Bond Future | 9,184.7800 | 9.1848 | 8,900.8700 | 8.9009 | (3.091) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 11.44 | Put | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 300 |
| 2021/10/14 | 2030 | 04/11/2021 | 10.59 | Put | Bond Future | 2.9800 | 0.0030 | 3.5400 | 0.0035 | 18.792 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 10.60 | Call | Bond Future | 6,032.6800 | 6.0327 | 5,749.2900 | 5.7493 | (4.698) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 10.60 | Put | Bond Future | 2.8000 | 0.0028 | 3.3200 | 0.0033 | 18.571 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 9.30 | Put | Bond Future | 1,151.4200 | 1.1514 | 1,321.0300 | 1.3210 | 14.731 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 9.35 | Call | Bond Future | 608.4600 | 0.6085 | 478.2600 | 0.4783 | (21.398) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 9.35 | Put | Bond Future | 992.2400 | 0.9922 | 1,145.9500 | 1.1459 | 15.491 | 0 | 0 | 9,100 |
| 2021/10/14 | 2030 | 04/11/2021 | 9.40 | Put | Bond Future | 848.1500 | 0.8481 | 985.9000 | 0.9859 | 16.241 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 9.20 | Call | Bond Future | 319.0500 | 0.3191 | 235.2300 | 0.2352 | (26.272) | 0 | 0 | 29 |
| 2021/10/14 | 2030 | 04/11/2021 | | | Bond Future | 9.4216 | 94.1597 | 9.4749 | 93.8758 | 0.565 | 0.0000 | 0.0000 | 93,837 |
| 2021/10/14 | 2030 | 04/11/2021 | 8.75 | Call | Bond Future | 18.3700 | 0.0184 | 10.3200 | 0.0103 | (43.821) | 0 | 0 | 3,250 |
| 2021/10/14 | 2030 | 04/11/2021 | 8.75 | Put | Bond Future | 3,699.2500 | 3.6993 | 3,975.1100 | 3.9751 | 7.457 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 8.77 | Call | Bond Future | 21.5000 | 0.0215 | 12.2500 | 0.0123 | (43.023) | 0 | 0 | 300 |
| 2021/10/14 | 2030 | 04/11/2021 | 10.61 | Call | Bond Future | 6,081.4700 | 6.0815 | 5,798.0500 | 5.7980 | (4.660) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 10.61 | Put | Bond Future | 2.6300 | 0.0026 | 3.1200 | 0.0031 | 18.631 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 11.26 | Put | Bond Future | 0.0300 | 0.0000 | 0.0300 | 0.0000 | 0.000 | 0 | 0 | 29 |
| 2021/10/14 | 2030 | 04/11/2021 | 11.44 | Call | Bond Future | 10,018.9700 | 10.0190 | 9,735.0600 | 9.7351 | (2.834) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 9.90 | Call | Bond Future | 2,629.1800 | 2.6292 | 2,370.4600 | 2.3705 | (9.840) | 0 | 0 | 29 |
| 2021/10/14 | 2030 | 04/11/2021 | 9.90 | Put | Bond Future | 117.5500 | 0.1176 | 142.7400 | 0.1427 | 21.429 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 10.59 | Call | Bond Future | 5,983.8700 | 5.9839 | 5,700.5200 | 5.7005 | (4.735) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 9.30 | Call | Bond Future | 498.4900 | 0.4985 | 384.1900 | 0.3842 | (22.929) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 9.40 | Call | Bond Future | 732.5100 | 0.7325 | 586.3500 | 0.5863 | (19.953) | 0 | 0 | 560 |
| 2021/10/14 | 2030 | 04/11/2021 | 8.80 | Call | Bond Future | 27.0400 | 0.0270 | 15.7300 | 0.0157 | (41.827) | 0 | 0 | 560 |
| 2021/10/14 | 2030 | 04/11/2021 | 8.80 | Put | Bond Future | 3,427.4800 | 3.4275 | 3,700.0800 | 3.7001 | 7.953 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 9.20 | Put | Bond Future | 1,513.3000 | 1.5133 | 1,713.3900 | 1.7134 | 13.222 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 9.25 | Call | Bond Future | 402.4300 | 0.4024 | 303.6500 | 0.3036 | (24.546) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/11/2021 | 9.25 | Put | Bond Future | 1,325.5200 | 1.3255 | 1,510.6500 | 1.5106 | 13.967 | 0 | 0 | 5,000 |
| 2021/10/14 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 1,332.8500 | 1.3328 | 1,207.0800 | 1.2071 | (9.436) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 2,293.3100 | 2.2933 | 2,455.1000 | 2.4551 | 7.055 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 03/02/2022 | 8.39 | Call | Bond Future | 111.7100 | 0.1117 | 92.8000 | 0.0928 | (16.928) | 0 | 0 | 101 |
| 2021/10/14 | 2030 | 03/02/2022 | 8.39 | Put | Bond Future | 6,835.6100 | 6.8356 | 7,104.2600 | 7.1043 | 3.930 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 03/02/2022 | 8.85 | Call | Bond Future | 367.9400 | 0.3679 | 317.4100 | 0.3174 | (13.733) | 0 | 0 | 1,000 |
| 2021/10/14 | 2030 | 03/02/2022 | 8.85 | Put | Bond Future | 4,535.8300 | 4.5358 | 4,772.8600 | 4.7729 | 5.226 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 03/02/2022 | 9.35 | Call | Bond Future | 1,115.1100 | 1.1151 | 1,003.0400 | 1.0030 | (10.050) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 03/02/2022 | 9.35 | Put | Bond Future | 2,600.4600 | 2.6005 | 2,775.9500 | 2.7760 | 6.748 | 0 | 0 | 101 |
| 2021/10/14 | 2030 | 03/02/2022 | | | Bond Future | 9.6349 | 91.2140 | 9.6907 | 90.9264 | 0.580 | 0.0000 | 0.0000 | 65,967 |
| 2021/10/14 | 2030 | 03/02/2022 | 9.60 | Call | Bond Future | 1,698.3000 | 1.6983 | 1,552.1300 | 1.5521 | (8.607) | 0 | 0 | 1,000 |
| 2021/10/14 | 2030 | 03/02/2022 | 9.60 | Put | Bond Future | 1,878.5600 | 1.8786 | 2,019.9500 | 2.0200 | 7.527 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 03/02/2022 | 9.78 | Call | Bond Future | 2,199.9600 | 2.2000 | 2,030.2000 | 2.0302 | (7.717) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 03/02/2022 | 9.78 | Put | Bond Future | 1,455.1200 | 1.4551 | 1,572.9200 | 1.5729 | 8.096 | 0 | 0 | 101 |
| 2021/10/14 | 2030 | 03/02/2022 | 10.85 | Call | Bond Future | 6,282.0400 | 6.2820 | 6,022.9300 | 6.0229 | (4.125) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 03/02/2022 | 10.85 | Put | Bond Future | 279.7500 | 0.2798 | 308.2000 | 0.3082 | 10.170 | 0 | 0 | 1,000 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 1,287.3700 | 1.2874 | 1,164.3500 | 1.1644 | (9.556) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 2,352.5000 | 2.3525 | 2,517.0400 | 2.5170 | 6.994 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 1,309.9900 | 1.3100 | 1,185.6000 | 1.1856 | (9.495) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 2,322.7700 | 2.3228 | 2,485.9400 | 2.4859 | 7.025 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 3,306.4500 | 3.3064 | 3,120.4700 | 3.1205 | (5.625) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 1,566.8000 | 1.5668 | 1,672.0000 | 1.6720 | 6.714 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 05/05/2022 | 9.95 | Call | Bond Future | 2,542.9400 | 2.5429 | 2,381.6700 | 2.3817 | (6.342) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 05/05/2022 | 8.81 | Put | Bond Future | 5,885.6400 | 5.8856 | 6,126.0000 | 6.1260 | 4.084 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 05/05/2022 | 8.89 | Put | Bond Future | 5,525.7100 | 5.5257 | 5,760.3500 | 5.7603 | 4.246 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 05/05/2022 | 8.14 | Call | Bond Future | 135.0500 | 0.1351 | 117.3100 | 0.1173 | (13.136) | 0 | 0 | 1,800 |
| 2021/10/14 | 2030 | 05/05/2022 | 8.14 | Put | Bond Future | 9,226.2100 | 9.2262 | 9,499.6500 | 9.4997 | 2.964 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 05/05/2022 | 8.47 | Call | Bond Future | 259.3200 | 0.2593 | 228.4400 | 0.2284 | (11.908) | 0 | 0 | 1,073 |
| 2021/10/14 | 2030 | 05/05/2022 | | | Bond Future | 9.8564 | 92.2855 | 9.9150 | 91.9943 | 0.594 | 0.0000 | 0.0000 | 14,728 |
| 2021/10/14 | 2030 | 05/05/2022 | 11.04 | Call | Bond Future | 6,296.1100 | 6.2961 | 6,053.5800 | 6.0536 | (3.852) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 05/05/2022 | 11.04 | Put | Bond Future | 639.1800 | 0.6392 | 687.8300 | 0.6878 | 7.611 | 0 | 0 | 1,800 |
| 2021/10/14 | 2030 | 05/05/2022 | 9.95 | Put | Bond Future | 2,078.1100 | 2.0781 | 2,208.0200 | 2.2080 | 6.251 | 0 | 0 | 1,073 |
| 2021/10/14 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 3,244.3000 | 3.2443 | 3,060.1300 | 3.0601 | (5.677) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 1,601.8800 | 1.6019 | 1,708.8900 | 1.7089 | 6.680 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 3,275.3100 | 3.2753 | 3,090.2300 | 3.0902 | (5.651) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 1,584.2600 | 1.5843 | 1,690.3600 | 1.6904 | 6.697 | 0 | 0 | 200 |
| 2021/10/14 | 2030 | 05/05/2022 | 8.81 | Call | Bond Future | 475.8600 | 0.4759 | 425.0400 | 0.4250 | (10.680) | 0 | 0 | 200 |
| 2021/10/14 | 2030 | 05/05/2022 | 8.89 | Call | Bond Future | 543.8600 | 0.5439 | 487.3200 | 0.4873 | (10.396) | 0 | 0 | 1,800 |
| 2021/10/14 | 2030 | 05/05/2022 | 9.35 | Call | Bond Future | 1,176.4300 | 1.1764 | 1,077.2500 | 1.0772 | (8.431) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 05/05/2022 | 9.35 | Put | Bond Future | 3,744.3200 | 3.7443 | 3,936.3200 | 3.9363 | 5.128 | 0 | 0 | 1,073 |
| 2021/10/14 | 2030 | 05/05/2022 | 7.73 | Call | Bond Future | 52.9200 | 0.0529 | 45.0700 | 0.0451 | (14.834) | 0 | 0 | 200 |
| 2021/10/14 | 2030 | 05/05/2022 | 7.73 | Put | Bond Future | 11,485.4100 | 11.4854 | 11,768.7400 | 11.7687 | 2.467 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 05/05/2022 | 8.47 | Put | Bond Future | 7,515.2600 | 7.5153 | 7,775.5600 | 7.7756 | 3.464 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 1,495.6400 | 1.4956 | 1,388.8000 | 1.3888 | (7.143) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 4,110.6100 | 4.1106 | 4,298.7400 | 4.2987 | 4.577 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/08/2022 | 10.95 | Call | Bond Future | 5,254.6300 | 5.2546 | 5,038.0800 | 5.0381 | (4.121) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/08/2022 | 10.95 | Put | Bond Future | 1,268.5200 | 1.2685 | 1,346.9400 | 1.3469 | 6.182 | 0 | 0 | 800 |
| 2021/10/14 | 2030 | 04/08/2022 | | | Bond Future | 10.0949 | 89.3537 | 10.1565 | 89.0587 | 0.610 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 2030 | 04/08/2022 | 9.05 | Call | Bond Future | 757.9500 | 0.7580 | 692.3400 | 0.6923 | (8.656) | 0 | 0 | 800 |
| 2021/10/14 | 2030 | 04/08/2022 | 9.05 | Put | Bond Future | 5,957.4700 | 5.9575 | 6,186.8300 | 6.1868 | 3.850 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 1,458.7700 | 1.4588 | 1,353.7000 | 1.3537 | (7.203) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 4,173.3900 | 4.1734 | 4,363.2900 | 4.3633 | 4.550 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 1,477.1400 | 1.4771 | 1,371.1800 | 1.3712 | (7.173) | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 4,141.9200 | 4.1419 | 4,330.9300 | 4.3309 | 4.563 | 0 | 0 | 0 |
| 2021/10/14 | 2030 | 04/08/2022 | 8.30 | Call | Bond Future | 239.7200 | 0.2397 | 213.8600 | 0.2139 | (10.788) | 0 | 0 | 800 |
| 2021/10/14 | 2030 | 04/08/2022 | 8.30 | Put | Bond Future | 9,409.6800 | 9.4097 | 9,678.7900 | 9.6788 | 2.860 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/11/2021 | 9.83 | Call | Bond Future | 368.1500 | 0.3681 | 256.0300 | 0.2560 | (30.455) | 0 | 0 | 700 |
| 2021/10/14 | 2032 | 04/11/2021 | 11.69 | Call | Bond Future | 9,147.5500 | 9.1475 | 8,776.5100 | 8.7765 | (4.056) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/11/2021 | 11.70 | Call | Bond Future | 9,198.2300 | 9.1982 | 8,827.1900 | 8.8272 | (4.034) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/11/2021 | 11.71 | Put | Bond Future | 0.0600 | 0.0001 | 0.0700 | 0.0001 | 16.667 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/11/2021 | | | Bond Future | 10.0158 | 89.6456 | 10.0791 | 89.2745 | 0.632 | 0.0000 | 0.0000 | 113,101 |
| 2021/10/14 | 2032 | 04/11/2021 | 9.33 | Call | Bond Future | 12.5700 | 0.0126 | 6.0400 | 0.0060 | (51.949) | 0 | 0 | 700 |
| 2021/10/14 | 2032 | 04/11/2021 | 9.33 | Put | Bond Future | 4,170.0800 | 4.1701 | 4,534.6100 | 4.5346 | 8.742 | 0 | 0 | 0 |

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| 2021/10/14 | 2032 | 04/11/2021 | 9.83 | Put | Bond Future | 1,469.5700 | 1.4696 | 1,728.5100 | 1.7285 | 17.620 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/11/2021 | 11.69 | Put | Bond Future | 0.0700 | 0.0001 | 0.0900 | 0.0001 | 28.571 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/11/2021 | 11.70 | Put | Bond Future | 0.0600 | 0.0001 | 0.0800 | 0.0001 | 33.333 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/11/2021 | 11.71 | Call | Bond Future | 9,248.8800 | 9.2489 | 8,877.8300 | 8.8778 | (4.012) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/11/2021 | 12.81 | Call | Bond Future | 14,559.9700 | 14.5600 | 14,188.9100 | 14.1889 | (2.548) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/11/2021 | 12.81 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 700 |
| 2021/10/14 | 2032 | 03/02/2022 | 11.13 | Call | Bond Future | 5,423.5900 | 5.4236 | 5,105.9300 | 5.1059 | (5.857) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 11.13 | Put | Bond Future | 468.9700 | 0.4690 | 527.0900 | 0.5271 | 12.393 | 0 | 0 | 210 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.65 | Call | Bond Future | 3,370.8300 | 3.3708 | 3,106.7300 | 3.1067 | (7.835) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.65 | Put | Bond Future | 999.0000 | 0.9990 | 1,110.6800 | 1.1107 | 11.179 | 0 | 0 | 1,050 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.66 | Call | Bond Future | 3,409.7900 | 3.4098 | 3,144.2700 | 3.1443 | (7.787) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.66 | Put | Bond Future | 983.0500 | 0.9831 | 1,093.3100 | 1.0933 | 11.216 | 0 | 0 | 97 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.45 | Put | Bond Future | 1,365.6400 | 1.3656 | 1,508.1600 | 1.5082 | 10.436 | 0 | 0 | 198 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.53 | Call | Bond Future | 2,916.3700 | 2.9164 | 2,670.2400 | 2.6702 | (8.440) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.35 | Put | Bond Future | 1,207.1900 | 1.2072 | 1,336.8400 | 1.3368 | 10.740 | 0 | 0 | 210 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.53 | Put | Bond Future | 1,587.3800 | 1.5874 | 1,746.8300 | 1.7468 | 10.045 | 0 | 0 | 400 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 2,525.0100 | 2.5250 | 2,296.7300 | 2.2967 | (9.041) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 1,429.3600 | 1.4294 | 1,576.8600 | 1.5769 | 10.319 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 2,559.5300 | 2.5595 | 2,329.5800 | 2.3296 | (8.984) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 1,407.8600 | 1.4079 | 1,553.6900 | 1.5537 | 10.358 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.81 | Call | Bond Future | 842.1200 | 0.8421 | 726.6200 | 0.7266 | (13.715) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.81 | Put | Bond Future | 3,257.5500 | 3.2575 | 3,517.8300 | 3.5178 | 7.990 | 0 | 0 | 198 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.90 | Put | Bond Future | 2,916.6900 | 2.9167 | 3,159.9500 | 3.1600 | 8.340 | 0 | 0 | 900 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.58 | Call | Bond Future | 462.5200 | 0.4625 | 387.4700 | 0.3875 | (16.226) | 0 | 0 | 400 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.58 | Put | Bond Future | 4,251.1700 | 4.2512 | 4,551.9000 | 4.5519 | 7.074 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.67 | Call | Bond Future | 593.6300 | 0.5936 | 503.4600 | 0.5035 | (15.190) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 8.91 | Put | Bond Future | 8,021.7000 | 8.0217 | 8,381.9700 | 8.3820 | 4.491 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | | | Bond Future | 10.2261 | 90.6530 | 10.2923 | 90.2773 | 0.647 | 0.0000 | 0.0000 | 92,984 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.95 | Call | Bond Future | 4,619.5400 | 4.6195 | 4,318.5300 | 4.3185 | (6.516) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.95 | Put | Bond Future | 620.9300 | 0.6209 | 695.7000 | 0.6957 | 12.042 | 0 | 0 | 400 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.90 | Call | Bond Future | 4,402.3800 | 4.4024 | 4,106.7100 | 4.1067 | (6.716) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.90 | Put | Bond Future | 671.9700 | 0.6720 | 752.0800 | 0.7521 | 11.922 | 0 | 0 | 900 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 2,594.2600 | 2.5943 | 2,362.6500 | 2.3626 | (8.928) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 1,386.6200 | 1.3866 | 1,530.7900 | 1.5308 | 10.397 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.45 | Call | Bond Future | 2,629.2000 | 2.6292 | 2,395.9400 | 2.3959 | (8.872) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.35 | Call | Bond Future | 2,289.5400 | 2.2895 | 2,073.2100 | 2.0732 | (9.449) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.90 | Call | Bond Future | 1,031.1200 | 1.0311 | 898.6000 | 0.8986 | (12.852) | 0 | 0 | 900 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.14 | Call | Bond Future | 1,642.3700 | 1.6424 | 1,464.0700 | 1.4641 | (10.856) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 10.14 | Put | Bond Future | 2,135.1800 | 2.1352 | 2,332.6600 | 2.3327 | 9.249 | 0 | 0 | 97 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.62 | Call | Bond Future | 518.0600 | 0.5181 | 436.4200 | 0.4364 | (15.759) | 0 | 0 | 210 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.62 | Put | Bond Future | 4,065.9000 | 4.0659 | 4,360.0400 | 4.3600 | 7.234 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.67 | Put | Bond Future | 3,841.6400 | 3.8416 | 4,127.2500 | 4.1273 | 7.435 | 0 | 0 | 1,050 |
| 2021/10/14 | 2032 | 03/02/2022 | 8.91 | Call | Bond Future | 70.8400 | 0.0708 | 55.3300 | 0.0553 | (21.894) | 0 | 0 | 198 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.14 | Call | Bond Future | 140.3000 | 0.1403 | 112.1600 | 0.1122 | (20.057) | 0 | 0 | 97 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.14 | Put | Bond Future | 6,634.5600 | 6.6346 | 6,982.2000 | 6.9822 | 5.240 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.57 | Call | Bond Future | 449.1800 | 0.4492 | 375.7500 | 0.3758 | (16.348) | 0 | 0 | 1,050 |
| 2021/10/14 | 2032 | 03/02/2022 | 9.57 | Put | Bond Future | 4,298.1700 | 4.2982 | 4,600.5200 | 4.6005 | 7.034 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 05/05/2022 | 11.18 | Call | Bond Future | 5,007.1800 | 5.0072 | 4,722.4100 | 4.7224 | (5.687) | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | 2032 | 05/05/2022 | 11.18 | Put | Bond Future | 1,046.8800 | 1.0469 | 1,142.4900 | 1.1425 | 9.133 | 0 | 0 | 780 |
| 2021/10/14 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 1,256.7200 | 1.2567 | 1,368.1900 | 1.3682 | 8.870 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 4,419.7900 | 4.4198 | 4,149.8400 | 4.1498 | (6.108) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 1,242.7400 | 1.2427 | 1,353.1700 | 1.3532 | 8.886 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 05/05/2022 | 10.29 | Put | Bond Future | 2,837.6700 | 2.8377 | 3,042.8200 | 3.0428 | 7.230 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 05/05/2022 | 10.98 | Call | Bond Future | 4,230.4300 | 4.2304 | 3,965.8100 | 3.9658 | (6.255) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 05/05/2022 | 10.98 | Put | Bond Future | 1,316.6800 | 1.3167 | 1,432.4400 | 1.4324 | 8.792 | 0 | 0 | 993 |
| 2021/10/14 | 2032 | 05/05/2022 | | | Bond Future | 10.4404 | 87.5712 | 10.5095 | 87.1908 | 0.661 | 0.0000 | 0.0000 | 20,384 |
| 2021/10/14 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 4,381.2000 | 4.3812 | 4,112.2900 | 4.1123 | (6.138) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 4,458.2500 | 4.4582 | 4,187.2600 | 4.1873 | (6.078) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 1,228.6800 | 1.2287 | 1,338.0700 | 1.3381 | 8.903 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 05/05/2022 | 10.18 | Call | Bond Future | 1,712.9200 | 1.7129 | 1,553.7900 | 1.5538 | (9.290) | 0 | 0 | 780 |
| 2021/10/14 | 2032 | 05/05/2022 | 10.18 | Put | Bond Future | 3,167.8400 | 3.1678 | 3,389.0900 | 3.3891 | 6.984 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 05/05/2022 | 10.29 | Call | Bond Future | 2,001.2500 | 2.0013 | 1,826.0200 | 1.8260 | (8.756) | 0 | 0 | 993 |
| 2021/10/14 | 2032 | 05/05/2022 | 9.58 | Call | Bond Future | 609.1400 | 0.6091 | 532.2600 | 0.5323 | (12.621) | 0 | 0 | 780 |
| 2021/10/14 | 2032 | 05/05/2022 | 9.58 | Put | Bond Future | 5,542.2500 | 5.5423 | 5,845.7500 | 5.8458 | 5.476 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 4,303.1100 | 4.3031 | 4,542.4700 | 4.5425 | 5.562 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 4,269.6100 | 4.2696 | 4,507.7800 | 4.5078 | 5.578 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 1,817.4800 | 1.8175 | 1,669.3100 | 1.6693 | (8.152) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/08/2022 | 8.97 | Call | Bond Future | 266.7800 | 0.2668 | 232.5600 | 0.2326 | (12.827) | 0 | 0 | 800 |
| 2021/10/14 | 2032 | 04/08/2022 | 8.97 | Put | Bond Future | 10,010.0700 | 10.0101 | 10,361.0100 | 10.3610 | 3.506 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/08/2022 | 9.72 | Call | Bond Future | 898.5700 | 0.8986 | 807.6600 | 0.8077 | (10.117) | 0 | 0 | 800 |
| 2021/10/14 | 2032 | 04/08/2022 | 9.72 | Put | Bond Future | 6,154.8800 | 6.1549 | 6,449.1300 | 6.4491 | 4.781 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/08/2022 | | | Bond Future | 10.6634 | 88.5851 | 10.7356 | 88.1999 | 0.677 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 2032 | 04/08/2022 | 11.60 | Call | Bond Future | 6,120.3400 | 6.1203 | 5,831.7900 | 5.8318 | (4.715) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/08/2022 | 11.60 | Put | Bond Future | 1,295.7200 | 1.2957 | 1,392.3300 | 1.3923 | 7.456 | 0 | 0 | 800 |
| 2021/10/14 | 2032 | 04/08/2022 | 11.89 | Call | Bond Future | 7,259.5200 | 7.2595 | 6,952.0400 | 6.9520 | (4.236) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/08/2022 | 11.89 | Put | Bond Future | 1,015.2900 | 1.0153 | 1,092.9700 | 1.0930 | 7.651 | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 1,773.0700 | 1.7731 | 1,627.2700 | 1.6273 | (8.223) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 1,795.2000 | 1.7952 | 1,648.2100 | 1.6482 | (8.188) | 0 | 0 | 0 |
| 2021/10/14 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 4,236.3000 | 4.2363 | 4,473.2900 | 4.4733 | 5.594 | 0 | 0 | 0 |
| 2021/10/14 | 2033 | 04/11/2021 | | | Bond Future | 108.8944 | 108.8944 | 108.8769 | 108.8769 | (0.016) | 0.0000 | 0.0000 | 2,433 |
| 2021/10/14 | 2033 | 03/02/2022 | | | Bond Future | 110.1451 | 110.1451 | 110.1269 | 110.1269 | (0.017) | 0.0000 | 0.0000 | 6,831 |
| 2021/10/14 | 2033 | 05/05/2022 | | | Bond Future | 110.1850 | 110.1850 | 110.1664 | 110.1664 | (0.017) | 0.0000 | 0.0000 | 2,121 |
| 2021/10/14 | 2033 | 04/08/2022 | | | Bond Future | 111.5495 | 111.5495 | 111.5304 | 111.5304 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 2037 | 04/11/2021 | 11.49 | Call | Bond Future | 4,996.4600 | 4.9965 | 4,625.2900 | 4.6253 | (7.429) | 0 | 0 | 600 |
| 2021/10/14 | 2037 | 04/11/2021 | 11.49 | Put | Bond Future | 32.0000 | 0.0320 | 39.9900 | 0.0400 | 24.969 | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/11/2021 | 12.30 | Call | Bond Future | 9,568.9000 | 9.5689 | 9,189.7900 | 9.1898 | (3.962) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/11/2021 | 12.30 | Put | Bond Future | 0.2800 | 0.0003 | 0.3300 | 0.0003 | 17.857 | 0 | 0 | 600 |
| 2021/10/14 | 2037 | 04/11/2021 | 12.82 | Put | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/11/2021 | 12.83 | Call | Bond Future | 12,361.7700 | 12.3618 | 11,982.6100 | 11.9826 | (3.067) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/11/2021 | | | Bond Future | 10.6932 | 85.9944 | 10.7515 | 85.6152 | 0.546 | 0.0000 | 0.0000 | 88,935 |
| 2021/10/14 | 2037 | 04/11/2021 | 12.81 | Call | Bond Future | 12,259.3400 | 12.2593 | 11,880.1800 | 11.8802 | (3.093) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/11/2021 | 12.81 | Put | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/11/2021 | 12.82 | Call | Bond Future | 12,310.5800 | 12.3106 | 11,931.4200 | 11.9314 | (3.080) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/11/2021 | 12.83 | Put | Bond Future | 0.0100 | 0.0000 | 0.0100 | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 4,412.9500 | 4.4130 | 4,123.4100 | 4.1234 | (6.561) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 912.9700 | 0.9130 | 1,006.1500 | 1.0061 | 10.206 | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 4,367.4200 | 4.3674 | 4,079.1000 | 4.0791 | (6.602) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 03/02/2022 | | | Bond Future | 10.8921 | 82.7067 | 10.9529 | 82.3227 | 0.558 | 0.0000 | 0.0000 | 83,356 |
| 2021/10/14 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 926.8500 | 0.9269 | 1,021.2500 | 1.0213 | 10.185 | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 4,458.4600 | 4.4585 | 4,167.7000 | 4.1677 | (6.522) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 940.7800 | 0.9408 | 1,036.4000 | 1.0364 | 10.164 | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 5,582.0600 | 5.5821 | 5,291.7400 | 5.2917 | (5.201) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 1,217.1600 | 1.2172 | 1,314.5700 | 1.3146 | 8.003 | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 5,538.1200 | 5.5381 | 5,248.7100 | 5.2487 | (5.226) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 05/05/2022 | | | Bond Future | 11.0946 | 83.6783 | 11.1579 | 83.2897 | 0.570 | 0.0000 | 0.0000 | 11,855 |
| 2021/10/14 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 1,229.9100 | 1.2299 | 1,328.2200 | 1.3282 | 7.993 | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 5,626.0700 | 5.6261 | 5,334.8500 | 5.3349 | (5.176) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 1,242.7900 | 1.2428 | 1,342.0100 | 1.3420 | 7.984 | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 2,052.5200 | 2.0525 | 1,897.0500 | 1.8971 | (7.575) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 4,621.7500 | 4.6218 | 4,859.8100 | 4.8598 | 5.151 | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 2,077.9300 | 2.0779 | 1,921.2200 | 1.9212 | (7.542) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 4,547.7000 | 4.5477 | 4,783.2700 | 4.7833 | 5.180 | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/08/2022 | | | Bond Future | 11.3092 | 80.3915 | 11.3752 | 79.9980 | 0.583 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 3,600.4600 | 3.6005 | 3,381.3300 | 3.3813 | (6.086) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 2,941.2100 | 2.9412 | 3,115.6100 | 3.1156 | 5.930 | 0 | 0 | 50 |
| 2021/10/14 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 4,584.4600 | 4.5845 | 4,821.2800 | 4.8213 | 5.166 | 0 | 0 | 50 |
| 2021/10/14 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 2,103.7900 | 2.1038 | 1,945.8300 | 1.9458 | (7.508) | 0 | 0 | 0 |
| 2021/10/14 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 668.1300 | 0.6681 | 599.4800 | 0.5995 | (10.275) | 0 | 0 | 50 |
| 2021/10/14 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 8,419.5200 | 8.4195 | 8,744.4000 | 8.7444 | 3.859 | 0 | 0 | 0 |
| 2021/10/14 | 2038 | 04/11/2021 | | | Bond Future | 121.2433 | 121.2433 | 121.7558 | 121.7558 | 0.423 | 0.0000 | 0.0000 | 4,701 |
| 2021/10/14 | 2038 | 03/02/2022 | | | Bond Future | 120.8542 | 120.8542 | 121.3719 | 121.3719 | 0.428 | 0.0000 | 0.0000 | 2,667 |
| 2021/10/14 | 2038 | 05/05/2022 | | | Bond Future | 122.3022 | 122.3022 | 122.8260 | 122.8260 | 0.428 | 0.0000 | 0.0000 | 677 |
| 2021/10/14 | 2038 | 04/08/2022 | | | Bond Future | 121.9966 | 121.9966 | 122.5267 | 122.5267 | 0.435 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 2040 | 04/11/2021 | 12.89 | Call | Bond Future | 12,823.1100 | 12.8231 | 12,380.5800 | 12.3806 | (3.451) | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 04/11/2021 | 12.89 | Put | Bond Future | 0.0200 | 0.0000 | 0.0200 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 04/11/2021 | 12.90 | Call | Bond Future | 12,877.0100 | 12.8770 | 12,434.4900 | 12.4345 | (3.437) | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 04/11/2021 | 12.90 | Put | Bond Future | 0.0100 | 0.0000 | 0.0200 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 04/11/2021 | | | Bond Future | 10.8068 | 88.1770 | 10.8703 | 87.7345 | 0.587 | 0.0000 | 0.0000 | 54,322 |
| 2021/10/14 | 2040 | 04/11/2021 | 12.91 | Call | Bond Future | 12,930.8500 | 12.9309 | 12,488.3300 | 12.4883 | (3.422) | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 04/11/2021 | 12.91 | Put | Bond Future | 0.0100 | 0.0000 | 0.0200 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 938.7100 | 0.9387 | 1,047.7800 | 1.0478 | 11.619 | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 924.2900 | 0.9243 | 1,031.9200 | 1.0319 | 11.645 | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 4,778.8100 | 4.7788 | 4,437.1500 | 4.4371 | (7.149) | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 03/02/2022 | | | Bond Future | 11.0001 | 84.6635 | 11.0662 | 84.2156 | 0.601 | 0.0000 | 0.0000 | 42,837 |
| 2021/10/14 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 4,680.8000 | 4.6808 | 4,341.9900 | 4.3420 | (7.238) | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 4,729.6700 | 4.7297 | 4,389.4200 | 4.3894 | (7.194) | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 910.2200 | 0.9102 | 1,016.4400 | 1.0164 | 11.670 | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 1,373.5100 | 1.3735 | 1,491.9100 | 1.4919 | 8.620 | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 5,939.4300 | 5.9394 | 5,603.4400 | 5.6034 | (5.657) | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 1,359.5100 | 1.3595 | 1,476.8500 | 1.4769 | 8.631 | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | 2040 | 05/05/2022 | 13.04 | Call | Bond Future | 11,369.1700 | 11.3692 | 10,957.9500 | 10.9580 | (3.617) | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 05/05/2022 | 13.04 | Put | Bond Future | 455.9700 | 0.4560 | 498.0800 | 0.4981 | 9.235 | 0 | 0 | 1,200 |
| 2021/10/14 | 2040 | 05/05/2022 | 10.57 | Call | Bond Future | 1,168.4000 | 1.1684 | 1,039.1800 | 1.0392 | (11.060) | 0 | 0 | 1,200 |
| 2021/10/14 | 2040 | 05/05/2022 | 10.57 | Put | Bond Future | 5,481.9700 | 5.4820 | 5,806.0800 | 5.8061 | 5.912 | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 05/05/2022 | | | Bond Future | 11.1964 | 85.6582 | 11.2652 | 85.2049 | 0.614 | 0.0000 | 0.0000 | 8,550 |
| 2021/10/14 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 5,892.9000 | 5.8929 | 5,557.9700 | 5.5580 | (5.684) | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 05/05/2022 | 9.82 | Call | Bond Future | 248.8700 | 0.2489 | 210.7000 | 0.2107 | (15.337) | 0 | 0 | 1,200 |
| 2021/10/14 | 2040 | 05/05/2022 | 9.82 | Put | Bond Future | 10,201.3600 | 10.2014 | 10,616.5200 | 10.6165 | 4.070 | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 5,846.6500 | 5.8466 | 5,512.8000 | 5.5128 | (5.710) | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 1,387.8700 | 1.3879 | 1,507.3500 | 1.5074 | 8.609 | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 2,382.0000 | 2.3820 | 2,191.7600 | 2.1918 | (7.987) | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 4,708.1100 | 4.7081 | 4,976.9200 | 4.9769 | 5.710 | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 04/08/2022 | | | Bond Future | 11.4041 | 82.1437 | 11.4758 | 81.6847 | 0.629 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 2,326.1600 | 2.3262 | 2,138.8100 | 2.1388 | (8.054) | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 4,786.7400 | 4.7867 | 5,058.4400 | 5.0584 | 5.676 | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 2,354.1400 | 2.3541 | 2,165.3400 | 2.1653 | (8.020) | 0 | 0 | 0 |
| 2021/10/14 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 4,747.4400 | 4.7474 | 5,017.6900 | 5.0177 | 5.693 | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 04/11/2021 | 12.91 | Call | Bond Future | 12,834.8400 | 12.8348 | 12,419.3600 | 12.4194 | (3.237) | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 04/11/2021 | 12.91 | Put | Bond Future | 0.0300 | 0.0000 | 0.0300 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 04/11/2021 | | | Bond Future | 10.8345 | 84.9774 | 10.8930 | 84.5619 | 0.540 | 0.0000 | 0.0000 | 48,392 |
| 2021/10/14 | 2044 | 04/11/2021 | 12.89 | Call | Bond Future | 12,727.8100 | 12.7278 | 12,312.3400 | 12.3123 | (3.264) | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 04/11/2021 | 12.89 | Put | Bond Future | 0.0300 | 0.0000 | 0.0400 | 0.0000 | 33.333 | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 04/11/2021 | 12.90 | Call | Bond Future | 12,781.3600 | 12.7814 | 12,365.8800 | 12.3659 | (3.251) | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 04/11/2021 | 12.90 | Put | Bond Future | 0.0300 | 0.0000 | 0.0300 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 4,742.7900 | 4.7428 | 4,422.5000 | 4.4225 | (6.753) | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 03/02/2022 | 11.59 | Put | Bond Future | 933.9900 | 0.9340 | 1,034.3600 | 1.0344 | 10.746 | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 4,792.3800 | 4.7924 | 4,470.7500 | 4.4707 | (6.711) | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 919.6800 | 0.9197 | 1,018.7100 | 1.0187 | 10.768 | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 03/02/2022 | | | Bond Future | 11.0180 | 81.5530 | 11.0789 | 81.1324 | 0.553 | 0.0000 | 0.0000 | 22,138 |
| 2021/10/14 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 4,842.0900 | 4.8421 | 4,519.1400 | 4.5191 | (6.670) | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 905.5800 | 0.9056 | 1,003.2900 | 1.0033 | 10.790 | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 5,914.0200 | 5.9140 | 5,598.5600 | 5.5986 | (5.334) | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 1,380.6800 | 1.3807 | 1,490.9900 | 1.4910 | 7.990 | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 5,960.9300 | 5.9609 | 5,644.4700 | 5.6445 | (5.309) | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 1,366.5100 | 1.3665 | 1,475.8200 | 1.4758 | 7.999 | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 05/05/2022 | | | Bond Future | 11.2040 | 82.5113 | 11.2674 | 82.0855 | 0.566 | 0.0000 | 0.0000 | 5,735 |
| 2021/10/14 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 6,007.9100 | 6.0079 | 5,690.4600 | 5.6905 | (5.284) | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 1,352.5000 | 1.3525 | 1,460.8200 | 1.4608 | 8.009 | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 2,473.4600 | 2.4735 | 2,289.9400 | 2.2899 | (7.420) | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 4,618.8700 | 4.6189 | 4,866.4000 | 4.8664 | 5.359 | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 2,502.7100 | 2.5027 | 2,317.8100 | 2.3178 | (7.388) | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 4,579.7000 | 4.5797 | 4,825.8500 | 4.8258 | 5.375 | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 04/08/2022 | | | Bond Future | 11.4004 | 79.0855 | 11.4666 | 78.6544 | 0.580 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 2,531.8500 | 2.5319 | 2,345.5800 | 2.3456 | (7.357) | 0 | 0 | 0 |
| 2021/10/14 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 4,540.5200 | 4.5405 | 4,785.3000 | 4.7853 | 5.391 | 0 | 0 | 0 |
| 2021/10/14 | 2046 | 04/11/2021 | | | Bond Future | 109.3488 | 109.3488 | 109.4786 | 109.4786 | 0.119 | 0.0000 | 0.0000 | 9,554 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | 2046 | 03/02/2022 | | | Bond Future | 110.6047 | 110.6047 | 110.7354 | 110.7354 | 0.118 | 0.0000 | 0.0000 | 12,642 |
| 2021/10/14 | 2046 | 05/05/2022 | | | Bond Future | 110.0452 | 110.0452 | 110.1773 | 110.1773 | 0.120 | 0.0000 | 0.0000 | 171 |
| 2021/10/14 | 2046 | 04/08/2022 | | | Bond Future | 111.4082 | 111.4082 | 111.5416 | 111.5416 | 0.120 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 2050 | 04/11/2021 | | | Bond Future | 112.8628 | 112.8628 | 113.2155 | 113.2155 | 0.313 | 0.0000 | 0.0000 | 3,193 |
| 2021/10/14 | 2050 | 03/02/2022 | | | Bond Future | 112.1782 | 112.1782 | 112.5344 | 112.5344 | 0.318 | 0.0000 | 0.0000 | 6,180 |
| 2021/10/14 | 2050 | 05/05/2022 | | | Bond Future | 113.5221 | 113.5221 | 113.8823 | 113.8823 | 0.317 | 0.0000 | 0.0000 | 379 |
| 2021/10/14 | 2050 | 04/08/2022 | | | Bond Future | 112.9078 | 112.9078 | 113.2723 | 113.2723 | 0.323 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | AL37 | 04/11/2021 | | | Index Future | 797.3100 | 797.3100 | 795.6360 | 795.6360 | (0.210) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | AL37 | 03/02/2022 | | | Index Future | 806.2700 | 806.2700 | 804.5730 | 804.5730 | (0.210) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | AL37 | 05/05/2022 | | | Index Future | 815.7330 | 815.7330 | 814.0140 | 814.0140 | (0.211) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | AL37 | 04/08/2022 | | | Index Future | 825.5350 | 825.5350 | 823.7950 | 823.7950 | (0.211) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | AL7T | 04/11/2021 | | | Index Future | 905.6140 | 905.6140 | 902.4160 | 902.4160 | (0.353) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | AL7T | 03/02/2022 | | | Index Future | 915.7910 | 915.7910 | 912.5530 | 912.5530 | (0.354) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | AL7T | 05/05/2022 | | | Index Future | 926.5390 | 926.5390 | 923.2610 | 923.2610 | (0.354) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | AL7T | 04/08/2022 | | | Index Future | 937.6740 | 937.6740 | 934.3540 | 934.3540 | (0.354) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | ALBI | 04/11/2021 | | | Index Future | 802.5900 | 802.5900 | 799.6890 | 799.6890 | (0.361) | 0.0000 | 0.0000 | 115 |
| 2021/10/14 | ALBI | 03/02/2022 | | | Index Future | 811.6090 | 811.6090 | 808.6720 | 808.6720 | (0.362) | 0.0000 | 0.0000 | 90 |
| 2021/10/14 | ALBI | 05/05/2022 | | | Index Future | 821.1340 | 821.1340 | 818.1610 | 818.1610 | (0.362) | 0.0000 | 0.0000 | 29 |
| 2021/10/14 | ALBI | 04/08/2022 | | | Index Future | 831.0020 | 831.0020 | 827.9910 | 827.9910 | (0.362) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C040 | 31/01/2040 | | | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | ES33 | 04/11/2021 | | | Bond Future | 11.4347 | 75.9227 | 11.4875 | 75.6470 | 0.462 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | ES33 | 03/02/2022 | | | Bond Future | 11.6840 | 76.7947 | 11.7392 | 76.5154 | 0.472 | 0.0000 | 0.0000 | 263 |
| 2021/10/14 | ES33 | 05/05/2022 | | | Bond Future | 11.9335 | 73.9376 | 11.9911 | 73.6548 | 0.483 | 0.0000 | 0.0000 | 87 |
| 2021/10/14 | ES33 | 04/08/2022 | | | Bond Future | 12.1939 | 74.8056 | 12.2541 | 74.5192 | 0.494 | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | ES42 | 04/11/2021 | | | Bond Future | 11.8840 | 74.5495 | 11.9421 | 74.2038 | 0.489 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | ES42 | 03/02/2022 | | | Bond Future | 12.1098 | 75.4058 | 12.1705 | 75.0557 | 0.501 | 0.0000 | 0.0000 | 3,587 |
| 2021/10/14 | ES42 | 05/05/2022 | | | Bond Future | 12.3438 | 72.0508 | 12.4073 | 71.6964 | 0.514 | 0.0000 | 0.0000 | 1,192 |
| 2021/10/14 | ES42 | 04/08/2022 | | | Bond Future | 12.5812 | 72.8954 | 12.6476 | 72.5365 | 0.528 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | GOVI | 04/11/2021 | 728.40 | Call | GOVI | 639,710.0000 | 63.9710 | 611,310.0000 | 61.1310 | (4.440) | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 04/11/2021 | 728.40 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 04/11/2021 | 728.41 | Call | GOVI | 639,610.0000 | 63.9610 | 611,210.0000 | 61.1210 | (4.440) | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 04/11/2021 | 728.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 04/11/2021 | | | GOVI | 792.3710 | 792.3710 | 789.5310 | 789.5310 | (0.358) | 0.0000 | 0.0000 | 57 |
| 2021/10/14 | GOVI | 04/11/2021 | 728.42 | Call | GOVI | 639,510.0000 | 63.9510 | 611,110.0000 | 61.1110 | (4.441) | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 04/11/2021 | 728.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 85,150.0000 | 8.5150 | 56,390.0000 | 5.6390 | (33.776) | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 03/02/2022 | | | GOVI | 801.2750 | 801.2750 | 798.3990 | 798.3990 | (0.359) | 0.0000 | 0.0000 | 933 |
| 2021/10/14 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 85,350.0000 | 8.5350 | 56,590.0000 | 5.6590 | (33.697) | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 85,250.0000 | 8.5250 | 56,490.0000 | 5.6490 | (33.736) | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 224,290.0000 | 22.4290 | 195,170.0000 | 19.5170 | (12.983) | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 05/05/2022 | | | GOVI | 810.6790 | 810.6790 | 807.7670 | 807.7670 | (0.359) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 224,490.0000 | 22.4490 | 195,370.0000 | 19.5370 | (12.972) | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 224,390.0000 | 22.4390 | 195,270.0000 | 19.5270 | (12.977) | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 11,410.0000 | 1.1410 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 0.0000 | 0.0000 | 18,070.0000 | 1.8070 | 100.000 | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 04/08/2022 | | | GOVI | 820.4210 | 820.4210 | 817.4730 | 817.4730 | (0.359) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 11,610.0000 | 1.1610 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 0.0000 | 0.0000 | 17,870.0000 | 1.7870 | 100.000 | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 11,510.0000 | 1.1510 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/10/14 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 0.0000 | 0.0000 | 17,970.0000 | 1.7970 | 100.000 | 0 | 0 | 0 |
| 2021/10/14 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IGOV | 04/11/2021 | | | Index Future | 297.9640 | 297.9640 | 298.1950 | 298.1950 | 0.078 | 0.0000 | 0.0000 | 130 |
| 2021/10/14 | IGOV | 03/02/2022 | | | Index Future | 301.3860 | 301.3860 | 301.6180 | 301.6180 | 0.077 | 0.0000 | 0.0000 | 381 |
| 2021/10/14 | IGOV | 05/05/2022 | | | Index Future | 304.9960 | 304.9960 | 305.2300 | 305.2300 | 0.077 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IGOV | 04/08/2022 | | | Index Future | 308.7330 | 308.7330 | 308.9700 | 308.9700 | 0.077 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.7000 | 90.7000 | 90.7000 | 90.7000 | 0.000 | 0.0000 | 0.0000 | 51 |
| 2021/10/14 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.1300 | 90.1300 | 90.1300 | 90.1300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2900 | 90.2900 | 90.2900 | 90.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | JBAF | 20/10/2021 | | | Jibar Tradeable Future | 3.6950 | 96.3050 | 3.6850 | 96.3150 | (0.271) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | JBAF | 17/11/2021 | | | Jibar Tradeable Future | 3.7300 | 96.2700 | 3.7300 | 96.2700 | 0.000 | 0.0000 | 0.0000 | 50,000 |
| 2021/10/14 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 4.0050 | 95.9950 | 3.9850 | 96.0150 | (0.499) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | JBAF | 19/01/2022 | | | Jibar Tradeable Future | 4.0700 | 95.9300 | 4.0600 | 95.9400 | (0.246) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | JBAF | 16/02/2022 | | | Jibar Tradeable Future | 4.3600 | 95.6400 | 4.3400 | 95.6600 | (0.459) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.4250 | 95.5750 | 4.3950 | 95.6050 | (0.678) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 5.0100 | 94.9900 | 5.0000 | 95.0000 | (0.200) | 0.0000 | 0.0000 | 472 |
| 2021/10/14 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.2100 | 94.7900 | 5.1900 | 94.8100 | (0.384) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 5.8400 | 94.1600 | 5.8500 | 94.1500 | 0.171 | 0.0000 | 0.0000 | 68 |
| 2021/10/14 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 6.0100 | 93.9900 | 6.0100 | 93.9900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 6.4450 | 93.5550 | 6.4550 | 93.5450 | 0.155 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 6.6550 | 93.3450 | 6.6550 | 93.3450 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | R023 | 04/11/2021 | 4.90 | Call | Bond Future | 0.7700 | 0.0008 | 0.5100 | 0.0005 | (33.766) | 0 | 0 | 0 |
| 2021/10/14 | R023 | 04/11/2021 | 4.90 | Put | Bond Future | 579.1600 | 0.5792 | 595.8700 | 0.5959 | 2.885 | 0 | 0 | 0 |
| 2021/10/14 | R023 | 04/11/2021 | 4.91 | Call | Bond Future | 0.8900 | 0.0009 | 0.5900 | 0.0006 | (33.708) | 0 | 0 | 0 |
| 2021/10/14 | R023 | 04/11/2021 | 4.91 | Put | Bond Future | 566.4400 | 0.5664 | 583.1100 | 0.5831 | 2.943 | 0 | 0 | 0 |
| 2021/10/14 | R023 | 04/11/2021 | | | Bond Future | 5.3521 | 104.4742 | 5.3654 | 104.4572 | 0.249 | 0.0000 | 0.0000 | 12,574 |
| 2021/10/14 | R023 | 04/11/2021 | 4.92 | Call | Bond Future | 1.0200 | 0.0010 | 0.6900 | 0.0007 | (32.353) | 0 | 0 | 0 |
| 2021/10/14 | R023 | 04/11/2021 | 4.92 | Put | Bond Future | 553.7300 | 0.5537 | 570.3700 | 0.5704 | 3.005 | 0 | 0 | 0 |
| 2021/10/14 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 48.7100 | 0.0487 | 45.1600 | 0.0452 | (7.288) | 0 | 0 | 0 |
| 2021/10/14 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 552.4800 | 0.5525 | 566.6200 | 0.5666 | 2.559 | 0 | 0 | 0 |
| 2021/10/14 | R023 | 03/02/2022 | | | Bond Future | 5.5679 | 105.6482 | 5.5851 | 105.6305 | 0.309 | 0.0000 | 0.0000 | 5,738 |
| 2021/10/14 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 43.1200 | 0.0431 | 39.8600 | 0.0399 | (7.560) | 0 | 0 | 0 |
| 2021/10/14 | R023 | 03/02/2022 | 5.06 | Put | Bond Future | 567.6200 | 0.5676 | 582.0500 | 0.5820 | 2.542 | 0 | 0 | 0 |
| 2021/10/14 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 45.7900 | 0.0458 | 42.3900 | 0.0424 | (7.425) | 0 | 0 | 0 |
| 2021/10/14 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 559.9300 | 0.5599 | 574.2200 | 0.5742 | 2.552 | 0 | 0 | 0 |
| 2021/10/14 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 523.5200 | 0.5235 | 510.2800 | 0.5103 | (2.529) | 0 | 0 | 0 |
| 2021/10/14 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 142.0600 | 0.1421 | 146.9700 | 0.1470 | 3.456 | 0 | 0 | 0 |
| 2021/10/14 | R023 | 05/05/2022 | | | Bond Future | 5.8251 | 102.9785 | 5.8481 | 102.9603 | 0.395 | 0.0000 | 0.0000 | 777 |
| 2021/10/14 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 511.5700 | 0.5116 | 498.4500 | 0.4984 | (2.565) | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 145.8000 | 0.1458 | 150.8300 | 0.1508 | 3.450 | 0 | 0 | 0 |
| 2021/10/14 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 517.5400 | 0.5175 | 504.3600 | 0.5044 | (2.547) | 0 | 0 | 0 |
| 2021/10/14 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 143.9200 | 0.1439 | 148.8900 | 0.1489 | 3.453 | 0 | 0 | 0 |
| 2021/10/14 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 176.9400 | 0.1769 | 168.8000 | 0.1688 | (4.600) | 0 | 0 | 0 |
| 2021/10/14 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 292.9900 | 0.2930 | 303.5500 | 0.3036 | 3.604 | 0 | 0 | 0 |
| 2021/10/14 | R023 | 04/08/2022 | | | Bond Future | 6.2609 | 104.1947 | 6.2950 | 104.1760 | 0.543 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 171.6300 | 0.1716 | 163.6400 | 0.1636 | (4.655) | 0 | 0 | 0 |
| 2021/10/14 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 298.6900 | 0.2987 | 309.4000 | 0.3094 | 3.586 | 0 | 0 | 0 |
| 2021/10/14 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 174.2700 | 0.1743 | 166.2000 | 0.1662 | (4.631) | 0 | 0 | 0 |
| 2021/10/14 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 295.8300 | 0.2958 | 306.4600 | 0.3065 | 3.593 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 10.11 | Call | Bond Future | 127.1600 | 0.1272 | 82.9800 | 0.0830 | (34.744) | 0 | 0 | 350 |
| 2021/10/14 | R035 | 04/11/2021 | 10.11 | Put | Bond Future | 2,748.4400 | 2.7484 | 3,048.4800 | 3.0485 | 10.917 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 10.12 | Call | Bond Future | 135.2900 | 0.1353 | 88.8200 | 0.0888 | (34.348) | 0 | 0 | 400 |
| 2021/10/14 | R035 | 04/11/2021 | 10.12 | Put | Bond Future | 2,688.9600 | 2.6890 | 2,986.7100 | 2.9867 | 11.073 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 10.23 | Put | Bond Future | 2,069.7300 | 2.0697 | 2,337.1300 | 2.3371 | 12.920 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 12.53 | Call | Bond Future | 11,838.1800 | 11.8382 | 11,493.9600 | 11.4940 | (2.908) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 12.53 | Put | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 11.08 | Call | Bond Future | 3,695.8500 | 3.6958 | 3,370.0400 | 3.3700 | (8.816) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 11.08 | Put | Bond Future | 80.2600 | 0.0803 | 98.6700 | 0.0987 | 22.938 | 0 | 0 | 782 |
| 2021/10/14 | R035 | 04/11/2021 | 11.20 | Put | Bond Future | 44.9600 | 0.0450 | 55.1800 | 0.0552 | 22.731 | 0 | 0 | 350 |
| 2021/10/14 | R035 | 04/11/2021 | 11.75 | Put | Bond Future | 2.2500 | 0.0023 | 2.6700 | 0.0027 | 18.667 | 0 | 0 | 782 |
| 2021/10/14 | R035 | 04/11/2021 | 10.60 | Call | Bond Future | 1,263.3000 | 1.2633 | 1,042.6600 | 1.0427 | (17.465) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 10.60 | Put | Bond Future | 654.3900 | 0.6544 | 777.9700 | 0.7780 | 18.885 | 0 | 0 | 350 |
| 2021/10/14 | R035 | 04/11/2021 | 10.62 | Call | Bond Future | 1,344.2900 | 1.3443 | 1,116.4600 | 1.1165 | (16.948) | 0 | 0 | 400 |
| 2021/10/14 | R035 | 04/11/2021 | 10.62 | Put | Bond Future | 607.0500 | 0.6070 | 723.4400 | 0.7234 | 19.173 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | | | Bond Future | 10.5057 | 90.1415 | 10.5589 | 89.7972 | 0.506 | 0.0000 | 0.0000 | 77,209 |
| 2021/10/14 | R035 | 04/11/2021 | 10.23 | Call | Bond Future | 255.0700 | 0.2551 | 178.2500 | 0.1782 | (30.117) | 0 | 0 | 782 |
| 2021/10/14 | R035 | 04/11/2021 | 13.82 | Call | Bond Future | 18,196.9900 | 18.1970 | 17,852.7700 | 17.8528 | (1.892) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 13.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 400 |
| 2021/10/14 | R035 | 04/11/2021 | 12.51 | Call | Bond Future | 11,732.9000 | 11.7329 | 11,388.6800 | 11.3887 | (2.934) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 12.51 | Put | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 12.52 | Call | Bond Future | 11,785.5700 | 11.7856 | 11,441.3500 | 11.4413 | (2.921) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 12.52 | Put | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 11.20 | Call | Bond Future | 4,388.9000 | 4.3889 | 4,054.9000 | 4.0549 | (7.610) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 11.75 | Call | Bond Future | 7,570.5300 | 7.5705 | 7,226.7300 | 7.2267 | (4.541) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/11/2021 | 10.26 | Call | Bond Future | 299.7900 | 0.2998 | 212.9700 | 0.2130 | (28.960) | 0 | 0 | 150 |
| 2021/10/14 | R035 | 04/11/2021 | 10.26 | Put | Bond Future | 1,914.3900 | 1.9144 | 2,171.7900 | 2.1718 | 13.446 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 11.39 | Call | Bond Future | 4,856.6400 | 4.8566 | 4,580.9600 | 4.5810 | (5.676) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 11.39 | Put | Bond Future | 755.7200 | 0.7557 | 828.5600 | 0.8286 | 9.638 | 0 | 0 | 683 |
| 2021/10/14 | R035 | 03/02/2022 | 11.73 | Call | Bond Future | 6,514.4500 | 6.5145 | 6,211.3200 | 6.2113 | (4.653) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 11.73 | Put | Bond Future | 450.9300 | 0.4509 | 496.3200 | 0.4963 | 10.066 | 0 | 0 | 280 |
| 2021/10/14 | R035 | 03/02/2022 | 11.28 | Call | Bond Future | 4,346.8500 | 4.3469 | 4,082.8000 | 4.0828 | (6.075) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 11.28 | Put | Bond Future | 895.6700 | 0.8957 | 980.1400 | 0.9801 | 9.431 | 0 | 0 | 200 |
| 2021/10/14 | R035 | 03/02/2022 | 11.33 | Put | Bond Future | 829.2100 | 0.8292 | 908.2200 | 0.9082 | 9.528 | 0 | 0 | 500 |
| 2021/10/14 | R035 | 03/02/2022 | 11.11 | Call | Bond Future | 3,603.3000 | 3.6033 | 3,360.2200 | 3.3602 | (6.746) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 4,077.5500 | 4.0775 | 3,820.4900 | 3.8205 | (6.304) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 983.8800 | 0.9839 | 1,075.3400 | 1.0753 | 9.296 | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 4,121.6600 | 4.1217 | 3,863.4000 | 3.8634 | (6.266) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 968.2500 | 0.9683 | 1,058.5100 | 1.0585 | 9.322 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 10.65 | Call | Bond Future | 1,892.2700 | 1.8923 | 1,720.4700 | 1.7205 | (9.079) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 11.03 | Call | Bond Future | 3,272.2600 | 3.2723 | 3,040.1800 | 3.0402 | (7.092) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 11.05 | Put | Bond Future | 1,285.2100 | 1.2852 | 1,398.8400 | 1.3988 | 8.841 | 0 | 0 | 1,600 |
| 2021/10/14 | R035 | 03/02/2022 | 10.34 | Call | Bond Future | 1,033.8400 | 1.0338 | 916.8300 | 0.9168 | (11.318) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 10.34 | Put | Bond Future | 3,446.6100 | 3.4466 | 3,678.1200 | 3.6781 | 6.717 | 0 | 0 | 500 |
| 2021/10/14 | R035 | 03/02/2022 | 10.35 | Call | Bond Future | 1,057.1900 | 1.0572 | 938.4100 | 0.9384 | (11.235) | 0 | 0 | 1,600 |
| 2021/10/14 | R035 | 03/02/2022 | 10.35 | Put | Bond Future | 3,404.5200 | 3.4045 | 3,634.2600 | 3.6343 | 6.748 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 10.61 | Call | Bond Future | 1,766.0600 | 1.7661 | 1,601.2100 | 1.6012 | (9.334) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 10.61 | Put | Bond Future | 2,435.6000 | 2.4356 | 2,619.2700 | 2.6193 | 7.541 | 0 | 0 | 200 |
| 2021/10/14 | R035 | 03/02/2022 | 10.24 | Put | Bond Future | 3,889.4200 | 3.8894 | 4,138.2700 | 4.1383 | 6.398 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 10.26 | Call | Bond Future | 859.1000 | 0.8591 | 756.0100 | 0.7560 | (12.000) | 0 | 0 | 200 |
| 2021/10/14 | R035 | 03/02/2022 | 10.26 | Put | Bond Future | 3,797.8800 | 3.7979 | 4,043.3100 | 4.0433 | 6.462 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 9.92 | Call | Bond Future | 349.0000 | 0.3490 | 296.3100 | 0.2963 | (15.097) | 0 | 0 | 200 |
| 2021/10/14 | R035 | 03/02/2022 | 9.92 | Put | Bond Future | 5,573.0700 | 5.5731 | 5,868.9000 | 5.8689 | 5.308 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | | | Bond Future | 10.7158 | 91.1544 | 10.7713 | 90.8059 | 0.518 | 0.0000 | 0.0000 | 53,147 |
| 2021/10/14 | R035 | 03/02/2022 | 11.88 | Call | Bond Future | 7,268.3400 | 7.2683 | 6,956.5000 | 6.9565 | (4.290) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 11.88 | Put | Bond Future | 360.4200 | 0.3604 | 397.1000 | 0.3971 | 10.177 | 0 | 0 | 1,800 |
| 2021/10/14 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 4,165.9300 | 4.1659 | 3,906.4800 | 3.9065 | (6.228) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 952.8500 | 0.9528 | 1,041.9200 | 1.0419 | 9.348 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 11.33 | Call | Bond Future | 4,576.6400 | 4.5766 | 4,307.1300 | 4.3071 | (5.889) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 11.11 | Put | Bond Future | 1,170.8400 | 1.1708 | 1,276.2800 | 1.2763 | 9.006 | 0 | 0 | 200 |
| 2021/10/14 | R035 | 03/02/2022 | 10.65 | Put | Bond Future | 2,307.6900 | 2.3077 | 2,484.4100 | 2.4844 | 7.658 | 0 | 0 | 683 |
| 2021/10/14 | R035 | 03/02/2022 | 11.03 | Put | Bond Future | 1,325.4000 | 1.3254 | 1,441.8400 | 1.4418 | 8.785 | 0 | 0 | 280 |
| 2021/10/14 | R035 | 03/02/2022 | 11.05 | Call | Bond Future | 3,353.8500 | 3.3538 | 3,118.9600 | 3.1190 | (7.004) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 10.10 | Call | Bond Future | 568.1600 | 0.5682 | 491.4300 | 0.4914 | (13.505) | 0 | 0 | 280 |
| 2021/10/14 | R035 | 03/02/2022 | 10.10 | Put | Bond Future | 4,572.2300 | 4.5722 | 4,844.0200 | 4.8440 | 5.944 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 03/02/2022 | 10.24 | Call | Bond Future | 818.4600 | 0.8185 | 718.7900 | 0.7188 | (12.178) | 0 | 0 | 500 |
| 2021/10/14 | R035 | 03/02/2022 | 9.70 | Call | Bond Future | 196.1200 | 0.1961 | 163.5100 | 0.1635 | (16.628) | 0 | 0 | 683 |
| 2021/10/14 | R035 | 03/02/2022 | 9.70 | Put | Bond Future | 6,942.9600 | 6.9430 | 7,258.8700 | 7.2589 | 4.550 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 5,482.3800 | 5.4824 | 5,221.3300 | 5.2213 | (4.762) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 1,298.3800 | 1.2984 | 1,390.1400 | 1.3901 | 7.067 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 5,525.8200 | 5.5258 | 5,263.9400 | 5.2639 | (4.739) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 1,284.8900 | 1.2849 | 1,375.8200 | 1.3758 | 7.077 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 05/05/2022 | | | Bond Future | 10.9214 | 87.7470 | 10.9792 | 87.3942 | 0.529 | 0.0000 | 0.0000 | 8,926 |
| 2021/10/14 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 5,569.3400 | 5.5693 | 5,306.6300 | 5.3066 | (4.717) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 1,271.5400 | 1.2715 | 1,361.6400 | 1.3616 | 7.086 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 2,109.1400 | 2.1091 | 1,965.7500 | 1.9657 | (6.799) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 4,580.6600 | 4.5807 | 4,794.5500 | 4.7945 | 4.669 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 3,283.1000 | 3.2831 | 3,453.5600 | 3.4536 | 5.192 | 0 | 0 | 100 |
| 2021/10/14 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 584.3100 | 0.5843 | 527.9100 | 0.5279 | (9.652) | 0 | 0 | 100 |
| 2021/10/14 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 8,821.5100 | 8.8215 | 9,122.3900 | 9.1224 | 3.411 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 1,885.4000 | 1.8854 | 1,752.0500 | 1.7521 | (7.073) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 4,916.6100 | 4.9166 | 5,140.5400 | 5.1405 | 4.555 | 0 | 0 | 100 |
| 2021/10/14 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 2,083.4400 | 2.0834 | 1,941.1600 | 1.9412 | (6.829) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 4,616.9000 | 4.6169 | 4,831.9000 | 4.8319 | 4.657 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/08/2022 | | | Bond Future | 11.1375 | 88.7610 | 11.1978 | 88.4038 | 0.542 | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 2,134.7100 | 2.1347 | 1,990.2000 | 1.9902 | (6.770) | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 4,544.3600 | 4.5444 | 4,757.1300 | 4.7571 | 4.682 | 0 | 0 | 0 |
| 2021/10/14 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 3,238.5800 | 3.2386 | 3,051.7600 | 3.0518 | (5.769) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/11/2021 | | Call | Bond Future | 15,046.3800 | 15.0464 | 14,810.1300 | 14.8101 | (1.570) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/11/2021 | | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/11/2021 | 7.77 | Call | Bond Future | 429.3900 | 0.4294 | 326.8200 | 0.3268 | (23.887) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/11/2021 | 8.09 | Call | Bond Future | 1,283.6000 | 1.2836 | 1,095.8500 | 1.0958 | (14.627) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/11/2021 | 8.09 | Put | Bond Future | 197.1300 | 0.1971 | 245.6300 | 0.2456 | 24.603 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/11/2021 | 8.10 | Call | Bond Future | 1,317.8000 | 1.3178 | 1,128.0600 | 1.1281 | (14.398) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/11/2021 | 8.10 | Put | Bond Future | 187.5900 | 0.1876 | 234.1000 | 0.2341 | 24.793 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/11/2021 | | | Bond Future | 7.8432 | 115.0464 | 7.8966 | 114.8101 | 0.681 | 0.0000 | 0.0000 | 50,626 |
| 2021/10/14 | R186 | 04/11/2021 | 7.77 | Put | Bond Future | 754.3900 | 0.7544 | 888.0700 | 0.8881 | 17.720 | 0 | 0 | 15,177 |
| 2021/10/14 | R186 | 04/11/2021 | 8.11 | Call | Bond Future | 1,352.3600 | 1.3524 | 1,160.6800 | 1.1607 | (14.174) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/11/2021 | 8.11 | Put | Bond Future | 178.4200 | 0.1784 | 222.9900 | 0.2230 | 24.980 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/11/2021 | 8.77 | Call | Bond Future | 4,015.1800 | 4.0152 | 3,779.8200 | 3.7798 | (5.862) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/11/2021 | 8.77 | Put | Bond Future | 3.1200 | 0.0031 | 4.0100 | 0.0040 | 28.526 | 0 | 0 | 15,177 |
| 2021/10/14 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 287.3700 | 0.2874 | 246.0700 | 0.2461 | (14.372) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 3,534.0400 | 3.5340 | 3,732.2100 | 3.7322 | 5.607 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 03/02/2022 | | | Bond Future | 8.0595 | 111.0578 | 8.1166 | 110.8183 | 0.709 | 0.0000 | 0.0000 | 35,320 |
| 2021/10/14 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 273.0900 | 0.2731 | 233.4100 | 0.2334 | (14.530) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 3,606.8700 | 3.6069 | 3,806.6600 | 3.8067 | 5.539 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 280.1600 | 0.2802 | 239.6700 | 0.2397 | (14.452) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 3,570.3800 | 3.5704 | 3,769.3600 | 3.7694 | 5.573 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 1,795.0000 | 1.7950 | 1,667.4800 | 1.6675 | (7.104) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 1,668.1000 | 1.6681 | 1,783.1600 | 1.7832 | 6.898 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 05/05/2022 | 7.28 | Call | Bond Future | 330.9100 | 0.3309 | 291.5300 | 0.2915 | (11.901) | 0 | 0 | 435 |
| 2021/10/14 | R186 | 05/05/2022 | 7.28 | Put | Bond Future | 4,423.7900 | 4.4238 | 4,626.9900 | 4.6270 | 4.593 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 05/05/2022 | 7.48 | Call | Bond Future | 464.8500 | 0.4648 | 412.9700 | 0.4130 | (11.161) | 0 | 0 | 3,600 |
| 2021/10/14 | R186 | 05/05/2022 | 7.48 | Put | Bond Future | 3,730.4900 | 3.7305 | 3,921.1900 | 3.9212 | 5.112 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 05/05/2022 | | | Bond Future | 8.2880 | 112.3620 | 8.3492 | 112.1194 | 0.739 | 0.0000 | 0.0000 | 4,404 |
| 2021/10/14 | R186 | 05/05/2022 | 8.64 | Call | Bond Future | 2,542.2600 | 2.5423 | 2,387.6400 | 2.3876 | (6.082) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 05/05/2022 | 8.64 | Put | Bond Future | 1,156.9400 | 1.1569 | 1,244.9000 | 1.2449 | 7.603 | 0 | 0 | 4,035 |
| 2021/10/14 | R186 | 05/05/2022 | 7.88 | Call | Bond Future | 975.6600 | 0.9757 | 888.5400 | 0.8885 | (8.929) | 0 | 0 | 435 |
| 2021/10/14 | R186 | 05/05/2022 | 7.88 | Put | Bond Future | 2,609.4800 | 2.6095 | 2,764.9400 | 2.7649 | 5.958 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 1,752.6700 | 1.7527 | 1,626.9200 | 1.6269 | (7.175) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 1,705.0300 | 1.7050 | 1,821.8600 | 1.8219 | 6.852 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 1,773.7700 | 1.7738 | 1,647.1300 | 1.6471 | (7.140) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 1,686.4900 | 1.6865 | 1,802.4300 | 1.8024 | 6.875 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 05/05/2022 | 6.73 | Call | Bond Future | 117.9400 | 0.1179 | 101.5100 | 0.1015 | (13.931) | 0 | 0 | 3,600 |
| 2021/10/14 | R186 | 05/05/2022 | 6.73 | Put | Bond Future | 6,525.4900 | 6.5255 | 6,751.6400 | 6.7516 | 3.466 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 1,276.0400 | 1.2760 | 1,179.6800 | 1.1797 | (7.551) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 2,734.1600 | 2.7342 | 2,883.7300 | 2.8837 | 5.470 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/08/2022 | 9.78 | Call | Bond Future | 5,187.0800 | 5.1871 | 4,989.3100 | 4.9893 | (3.813) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/08/2022 | 9.78 | Put | Bond Future | 657.5400 | 0.6575 | 705.7000 | 0.7057 | 7.324 | 0 | 0 | 3,600 |
| 2021/10/14 | R186 | 04/08/2022 | 7.96 | Call | Bond Future | 978.8100 | 0.9788 | 897.5900 | 0.8976 | (8.298) | 0 | 0 | 3,600 |
| 2021/10/14 | R186 | 04/08/2022 | | | Bond Future | 8.5364 | 108.3935 | 8.6022 | 108.1475 | 0.771 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | R186 | 04/08/2022 | 7.96 | Put | Bond Future | 3,163.0400 | 3.1630 | 3,327.7500 | 3.3277 | 5.207 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 1,242.7000 | 1.2427 | 1,147.9300 | 1.1479 | (7.626) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 2,776.9700 | 2.7770 | 2,928.1300 | 2.9281 | 5.443 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 1,259.3100 | 1.2593 | 1,163.7500 | 1.1638 | (7.588) | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 2,755.5000 | 2.7555 | 2,905.8700 | 2.9059 | 5.457 | 0 | 0 | 0 |
| 2021/10/14 | R186 | 04/08/2022 | 6.96 | Call | Bond Future | 201.9500 | 0.2020 | 178.0100 | 0.1780 | (11.854) | 0 | 0 | 3,600 |
| 2021/10/14 | R186 | 04/08/2022 | 6.96 | Put | Bond Future | 6,309.2900 | 6.3093 | 6,531.2800 | 6.5313 | 3.518 | 0 | 0 | 0 |
| 2021/10/14 | R197 | 04/11/2021 | | | Bond Future | 328.7787 | 328.7787 | 328.8629 | 328.8629 | 0.026 | 0.0000 | 0.0000 | 1,189 |
| 2021/10/14 | R197 | 03/02/2022 | | | Bond Future | 324.3187 | 324.3187 | 324.4022 | 324.4022 | 0.026 | 0.0000 | 0.0000 | 952 |
| 2021/10/14 | R197 | 05/05/2022 | | | Bond Future | 328.2045 | 328.2045 | 328.2882 | 328.2882 | 0.026 | 0.0000 | 0.0000 | 237 |
| 2021/10/14 | R197 | 04/08/2022 | | | Bond Future | 323.8815 | 323.8815 | 323.9659 | 323.9659 | 0.026 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | R202 | 04/11/2021 | | | Bond Future | 241.9214 | 241.9214 | 241.6525 | 241.6525 | (0.111) | 0.0000 | 0.0000 | 4,481 |
| 2021/10/14 | R202 | 03/02/2022 | | | Bond Future | 240.3253 | 240.3253 | 240.0521 | 240.0521 | (0.114) | 0.0000 | 0.0000 | 7,887 |
| 2021/10/14 | R202 | 05/05/2022 | | | Bond Future | 243.2046 | 243.2046 | 242.9276 | 242.9276 | (0.114) | 0.0000 | 0.0000 | 413 |
| 2021/10/14 | R202 | 04/08/2022 | | | Bond Future | 241.7612 | 241.7612 | 241.4805 | 241.4805 | (0.116) | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | R209 | 04/11/2021 | 10.00 | Call | Bond Future | 65.4900 | 0.0655 | 40.3900 | 0.0404 | (38.326) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/11/2021 | 10.00 | Put | Bond Future | 2,795.3300 | 2.7953 | 3,071.7300 | 3.0717 | 9.888 | 0 | 0 | 3,100 |
| 2021/10/14 | R209 | 04/11/2021 | 10.25 | Put | Bond Future | 1,572.6000 | 1.5726 | 1,787.6400 | 1.7876 | 13.674 | 0 | 0 | 6,750 |
| 2021/10/14 | R209 | 04/11/2021 | 12.19 | Call | Bond Future | 8,832.9400 | 8.8329 | 8,531.4500 | 8.5314 | (3.413) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/11/2021 | 12.19 | Put | Bond Future | 0.0900 | 0.0001 | 0.1000 | 0.0001 | 11.111 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/11/2021 | 10.50 | Call | Bond Future | 903.2800 | 0.9033 | 730.8000 | 0.7308 | (19.095) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/11/2021 | 12.00 | Call | Bond Future | 7,941.0400 | 7.9410 | 7,639.5800 | 7.6396 | (3.796) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/11/2021 | 12.00 | Put | Bond Future | 0.3200 | 0.0003 | 0.3600 | 0.0004 | 12.500 | 0 | 0 | 6,500 |
| 2021/10/14 | R209 | 04/11/2021 | 12.17 | Call | Bond Future | 8,739.9400 | 8.7399 | 8,438.4500 | 8.4385 | (3.450) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/11/2021 | | | Bond Future | 10.4693 | 69.6527 | 10.5227 | 69.3512 | 0.510 | 0.0000 | 0.0000 | 31,528 |
| 2021/10/14 | R209 | 04/11/2021 | 9.50 | Call | Bond Future | 0.6800 | 0.0007 | 0.2800 | 0.0003 | (58.824) | 0 | 0 | 3,500 |
| 2021/10/14 | R209 | 04/11/2021 | 9.50 | Put | Bond Future | 5,809.4300 | 5.8094 | 6,110.5300 | 6.1105 | 5.183 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/11/2021 | 10.25 | Call | Bond Future | 315.7100 | 0.3157 | 229.2500 | 0.2293 | (27.386) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/11/2021 | 12.18 | Call | Bond Future | 8,786.4600 | 8.7865 | 8,484.9700 | 8.4850 | (3.431) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/11/2021 | 12.18 | Put | Bond Future | 0.0900 | 0.0001 | 0.1000 | 0.0001 | 11.111 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/11/2021 | 10.50 | Put | Bond Future | 729.6200 | 0.7296 | 858.6400 | 0.8586 | 17.683 | 0 | 0 | 150 |
| 2021/10/14 | R209 | 04/11/2021 | 12.17 | Put | Bond Future | 0.1000 | 0.0001 | 0.1100 | 0.0001 | 10.000 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 3,095.5800 | 3.0956 | 2,884.1400 | 2.8841 | (6.830) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 1,051.7300 | 1.0517 | 1,145.5300 | 1.1455 | 8.919 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 3,058.6000 | 3.0586 | 2,848.3300 | 2.8483 | (6.875) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 03/02/2022 | 11.02 | Put | Bond Future | 1,067.6300 | 1.0676 | 1,162.6000 | 1.1626 | 8.895 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 03/02/2022 | | | Bond Future | 10.6516 | 70.4354 | 10.7071 | 70.1302 | 0.521 | 0.0000 | 0.0000 | 1,550 |
| 2021/10/14 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 3,132.8600 | 3.1329 | 2,920.2600 | 2.9203 | (6.786) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 1,036.1800 | 1.0362 | 1,128.8200 | 1.1288 | 8.941 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 05/05/2022 | 10.75 | Call | Bond Future | 0.0000 | 0.0000 | 1,977.2000 | 1.9772 | 100.000 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 05/05/2022 | 10.75 | Put | Bond Future | 0.0000 | 0.0000 | 2,748.6800 | 2.7487 | 100.000 | 0 | 0 | 2,500 |
| 2021/10/14 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 4,308.5400 | 4.3085 | 4,086.8500 | 4.0869 | (5.145) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 1,213.0400 | 1.2130 | 1,300.3500 | 1.3003 | 7.198 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 4,345.4100 | 4.3454 | 4,122.8900 | 4.1229 | (5.121) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 1,199.5900 | 1.1996 | 1,286.0700 | 1.2861 | 7.209 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 05/05/2022 | 9.75 | Call | Bond Future | 0.0000 | 0.0000 | 327.4000 | 0.3274 | 100.000 | 0 | 0 | 2,500 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | R209 | 05/05/2022 | 9.75 | Put | Bond Future | 0.0000 | 0.0000 | 6,854.8600 | 6.8549 | 100.000 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 05/05/2022 | | | Bond Future | 10.8355 | 68.1213 | 10.8931 | 67.8123 | 0.531 | 0.0000 | 0.0000 | 1,666 |
| 2021/10/14 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 4,382.2000 | 4.3822 | 4,158.8600 | 4.1589 | (5.097) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 1,186.1100 | 1.1861 | 1,271.7700 | 1.2718 | 7.222 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 05/05/2022 | 12.00 | Call | Bond Future | 0.0000 | 0.0000 | 6,272.8600 | 6.2729 | 100.000 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 05/05/2022 | 12.00 | Put | Bond Future | 0.0000 | 0.0000 | 705.5600 | 0.7056 | 100.000 | 0 | 0 | 2,500 |
| 2021/10/14 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 1,693.8200 | 1.6938 | 1,572.9700 | 1.5730 | (7.135) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 4,086.6700 | 4.0867 | 4,278.6700 | 4.2787 | 4.698 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 4,120.3200 | 4.1203 | 4,313.3300 | 4.3133 | 4.684 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/08/2022 | | | Bond Future | 11.0246 | 68.9088 | 11.0844 | 68.5959 | 0.542 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 1,715.7600 | 1.7158 | 1,593.9000 | 1.5939 | (7.102) | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 4,053.4800 | 4.0535 | 4,244.4700 | 4.2445 | 4.712 | 0 | 0 | 0 |
| 2021/10/14 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 1,672.2700 | 1.6723 | 1,552.4300 | 1.5524 | (7.166) | 0 | 0 | 0 |
| 2021/10/14 | R210 | 04/11/2021 | | | Bond Future | 213.2677 | 213.2677 | 213.3323 | 213.3323 | 0.030 | 0.0000 | 0.0000 | 1,305 |
| 2021/10/14 | R210 | 03/02/2022 | | | Bond Future | 215.7172 | 215.7172 | 215.7816 | 215.7816 | 0.030 | 0.0000 | 0.0000 | 1,330 |
| 2021/10/14 | R210 | 05/05/2022 | | | Bond Future | 215.4446 | 215.4446 | 215.5091 | 215.5091 | 0.030 | 0.0000 | 0.0000 | 104 |
| 2021/10/14 | R210 | 04/08/2022 | | | Bond Future | 218.1127 | 218.1127 | 218.1778 | 218.1778 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | R212 | 04/11/2021 | | | Bond Future | 175.7153 | 175.7153 | 175.7068 | 175.7068 | (0.005) | 0.0000 | 0.0000 | 3,105 |
| 2021/10/14 | R213 | 04/11/2021 | 11.09 | Put | Bond Future | 0.8000 | 0.0008 | 0.9800 | 0.0010 | 22.500 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 04/11/2021 | 11.10 | Put | Bond Future | 0.7400 | 0.0007 | 0.9100 | 0.0009 | 22.973 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 04/11/2021 | 11.11 | Call | Bond Future | 6,865.9200 | 6.8659 | 6,554.5700 | 6.5546 | (4.535) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 04/11/2021 | | | Bond Future | 9.7558 | 84.7269 | 9.8141 | 84.4154 | 0.597 | 0.0000 | 0.0000 | 9,212 |
| 2021/10/14 | R213 | 04/11/2021 | 11.09 | Call | Bond Future | 6,770.1000 | 6.7701 | 6,458.7700 | 6.4588 | (4.599) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 04/11/2021 | 11.10 | Call | Bond Future | 6,818.0200 | 6.8180 | 6,506.6800 | 6.5067 | (4.566) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 04/11/2021 | 11.11 | Put | Bond Future | 0.6900 | 0.0007 | 0.8500 | 0.0009 | 23.188 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 10.60 | Put | Bond Future | 656.2000 | 0.6562 | 726.6300 | 0.7266 | 10.733 | 0 | 0 | 430 |
| 2021/10/14 | R213 | 03/02/2022 | 10.67 | Call | Bond Future | 4,138.1700 | 4.1382 | 3,886.6500 | 3.8867 | (6.078) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 10.67 | Put | Bond Future | 586.2700 | 0.5863 | 650.1800 | 0.6502 | 10.901 | 0 | 0 | 220 |
| 2021/10/14 | R213 | 03/02/2022 | 10.00 | Call | Bond Future | 1,842.6200 | 1.8426 | 1,673.4100 | 1.6734 | (9.183) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 10.00 | Put | Bond Future | 1,667.0300 | 1.6670 | 1,813.2500 | 1.8132 | 8.771 | 0 | 0 | 430 |
| 2021/10/14 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 1,786.1400 | 1.7861 | 1,619.9300 | 1.6199 | (9.306) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 1,714.1800 | 1.7142 | 1,863.4000 | 1.8634 | 8.705 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 9.22 | Put | Bond Future | 4,342.8900 | 4.3429 | 4,604.1400 | 4.6041 | 6.016 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 9.58 | Put | Bond Future | 2,889.4400 | 2.8894 | 3,100.9300 | 3.1009 | 7.319 | 0 | 0 | 200 |
| 2021/10/14 | R213 | 03/02/2022 | 8.63 | Call | Bond Future | 71.9200 | 0.0719 | 57.7000 | 0.0577 | (19.772) | 0 | 0 | 200 |
| 2021/10/14 | R213 | 03/02/2022 | 8.63 | Put | Bond Future | 7,399.6300 | 7.3996 | 7,700.8400 | 7.7008 | 4.071 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 8.80 | Call | Bond Future | 117.7800 | 0.1178 | 95.9500 | 0.0960 | (18.535) | 0 | 0 | 102 |
| 2021/10/14 | R213 | 03/02/2022 | 8.80 | Put | Bond Future | 6,468.1400 | 6.4681 | 6,761.7400 | 6.7617 | 4.539 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | | | Bond Future | 9.9661 | 85.6790 | 10.0270 | 85.3636 | 0.611 | 0.0000 | 0.0000 | 2,445 |
| 2021/10/14 | R213 | 03/02/2022 | 10.25 | Call | Bond Future | 2,604.1000 | 2.6041 | 2,399.4900 | 2.3995 | (7.857) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 10.25 | Put | Bond Future | 1,147.2600 | 1.1473 | 1,258.0800 | 1.2581 | 9.660 | 0 | 0 | 102 |
| 2021/10/14 | R213 | 03/02/2022 | 10.60 | Call | Bond Future | 3,863.8400 | 3.8638 | 3,618.8400 | 3.6188 | (6.341) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 10.15 | Call | Bond Future | 2,284.3700 | 2.2844 | 2,093.3900 | 2.0934 | (8.360) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 10.15 | Put | Bond Future | 1,336.9200 | 1.3369 | 1,461.3700 | 1.4614 | 9.309 | 0 | 0 | 200 |
| 2021/10/14 | R213 | 03/02/2022 | 10.17 | Call | Bond Future | 2,346.8400 | 2.3468 | 2,153.0800 | 2.1531 | (8.256) | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | R213 | 03/02/2022 | 10.17 | Put | Bond Future | 1,297.1800 | 1.2972 | 1,418.8500 | 1.4188 | 9.380 | 0 | 0 | 220 |
| 2021/10/14 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 1,730.5600 | 1.7306 | 1,567.3700 | 1.5674 | (9.430) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 1,762.3900 | 1.7624 | 1,914.6300 | 1.9146 | 8.638 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 1,758.2400 | 1.7582 | 1,593.5400 | 1.5935 | (9.367) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 1,738.1500 | 1.7381 | 1,888.8800 | 1.8889 | 8.672 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 9.22 | Call | Bond Future | 349.6200 | 0.3496 | 295.4400 | 0.2954 | (15.497) | 0 | 0 | 430 |
| 2021/10/14 | R213 | 03/02/2022 | 9.58 | Call | Bond Future | 853.1600 | 0.8532 | 749.2200 | 0.7492 | (12.183) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 9.76 | Call | Bond Future | 1,225.4700 | 1.2255 | 1,093.3800 | 1.0934 | (10.779) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 03/02/2022 | 9.76 | Put | Bond Future | 2,304.5600 | 2.3046 | 2,487.9000 | 2.4879 | 7.956 | 0 | 0 | 102 |
| 2021/10/14 | R213 | 03/02/2022 | 9.15 | Call | Bond Future | 295.4600 | 0.2955 | 248.2000 | 0.2482 | (15.995) | 0 | 0 | 220 |
| 2021/10/14 | R213 | 03/02/2022 | 9.15 | Put | Bond Future | 4,675.9800 | 4.6760 | 4,944.1500 | 4.9442 | 5.735 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 3,647.9200 | 3.6479 | 3,434.1100 | 3.4341 | (5.861) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 1,361.3200 | 1.3613 | 1,464.9600 | 1.4650 | 7.613 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 05/05/2022 | | | Bond Future | 10.1736 | 83.1532 | 10.2371 | 82.8339 | 0.625 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 1,391.1700 | 1.3912 | 1,496.6600 | 1.4967 | 7.583 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 3,681.5700 | 3.6816 | 3,466.8300 | 3.4668 | (5.833) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 1,376.2800 | 1.3763 | 1,480.8400 | 1.4808 | 7.597 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 3,715.1000 | 3.7151 | 3,499.4400 | 3.4994 | (5.805) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 1,540.6700 | 1.5407 | 1,422.1600 | 1.4222 | (7.692) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 1,560.2800 | 1.5603 | 1,440.7800 | 1.4408 | (7.659) | 0 | 0 | 0 |
| 2021/10/14 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 4,029.4900 | 4.0295 | 4,232.4600 | 4.2325 | 5.037 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 04/08/2022 | | | Bond Future | 10.3929 | 84.1173 | 10.4594 | 83.7938 | 0.640 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 4,091.8000 | 4.0918 | 4,296.7500 | 4.2968 | 5.009 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 4,060.7000 | 4.0607 | 4,264.6600 | 4.2647 | 5.023 | 0 | 0 | 0 |
| 2021/10/14 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 1,579.7500 | 1.5797 | 1,459.2600 | 1.4593 | (7.627) | 0 | 0 | 0 |
| 2021/10/14 | R214 | 04/11/2021 | 12.46 | Call | Bond Future | 8,586.8000 | 8.5868 | 8,249.0200 | 8.2490 | (3.934) | 0 | 0 | 0 |
| 2021/10/14 | R214 | 04/11/2021 | 12.46 | Put | Bond Future | 0.2000 | 0.0002 | 0.2300 | 0.0002 | 15.000 | 0 | 0 | 0 |
| 2021/10/14 | R214 | 04/11/2021 | 12.47 | Call | Bond Future | 8,633.0100 | 8.6330 | 8,295.2400 | 8.2952 | (3.913) | 0 | 0 | 0 |
| 2021/10/14 | R214 | 04/11/2021 | | | Bond Future | 10.8039 | 66.6242 | 10.8624 | 66.2864 | 0.542 | 0.0000 | 0.0000 | 18,083 |
| 2021/10/14 | R214 | 04/11/2021 | 12.47 | Put | Bond Future | 0.1800 | 0.0002 | 0.2200 | 0.0002 | 22.222 | 0 | 0 | 0 |
| 2021/10/14 | R214 | 04/11/2021 | 12.48 | Call | Bond Future | 8,679.1600 | 8.6792 | 8,341.3800 | 8.3414 | (3.892) | 0 | 0 | 0 |
| 2021/10/14 | R214 | 04/11/2021 | 12.48 | Put | Bond Future | 0.1700 | 0.0002 | 0.2000 | 0.0002 | 17.647 | 0 | 0 | 0 |
| 2021/10/14 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 993.9000 | 0.9939 | 1,095.6900 | 1.0957 | 10.241 | 0 | 0 | 0 |
| 2021/10/14 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 978.1700 | 0.9782 | 1,078.6500 | 1.0786 | 10.272 | 0 | 0 | 0 |
| 2021/10/14 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 3,292.0400 | 3.2920 | 3,049.2600 | 3.0493 | (7.375) | 0 | 0 | 0 |
| 2021/10/14 | R214 | 03/02/2022 | | | Bond Future | 10.9853 | 67.3729 | 11.0461 | 67.0310 | 0.554 | 0.0000 | 0.0000 | 1,346 |
| 2021/10/14 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 3,216.5900 | 3.2166 | 2,976.4100 | 2.9764 | (7.467) | 0 | 0 | 0 |
| 2021/10/14 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 3,254.2400 | 3.2542 | 3,012.7500 | 3.0127 | (7.421) | 0 | 0 | 0 |
| 2021/10/14 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 962.6600 | 0.9627 | 1,061.8500 | 1.0619 | 10.304 | 0 | 0 | 0 |
| 2021/10/14 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 1,294.2500 | 1.2943 | 1,395.4300 | 1.3954 | 7.818 | 0 | 0 | 0 |
| 2021/10/14 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 1,280.2900 | 1.2803 | 1,380.5400 | 1.3805 | 7.830 | 0 | 0 | 0 |
| 2021/10/14 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 4,381.1700 | 4.3812 | 4,134.3600 | 4.1344 | (5.633) | 0 | 0 | 0 |
| 2021/10/14 | R214 | 05/05/2022 | | | Bond Future | 11.1616 | 64.8846 | 11.2247 | 64.5384 | 0.566 | 0.0000 | 0.0000 | 441 |
| 2021/10/14 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 4,307.2400 | 4.3072 | 4,062.2800 | 4.0623 | (5.687) | 0 | 0 | 0 |
| 2021/10/14 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 4,344.2500 | 4.3443 | 4,098.3600 | 4.0984 | (5.660) | 0 | 0 | 0 |
| 2021/10/14 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 1,266.3100 | 1.2663 | 1,365.6400 | 1.3656 | 7.844 | 0 | 0 | 0 |
| 2021/10/14 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 3,928.7900 | 3.9288 | 4,135.1000 | 4.1351 | 5.251 | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 1,943.3400 | 1.9433 | 1,798.0900 | 1.7981 | (7.474) | 0 | 0 | 0 |
| 2021/10/14 | R214 | 04/08/2022 | | | Bond Future | 11.3452 | 65.6336 | 11.4108 | 65.2832 | 0.578 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 1,896.3700 | 1.8964 | 1,753.3900 | 1.7534 | (7.540) | 0 | 0 | 0 |
| 2021/10/14 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 3,961.8000 | 3.9618 | 4,169.2400 | 4.1692 | 5.236 | 0 | 0 | 0 |
| 2021/10/14 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 1,919.7800 | 1.9198 | 1,775.6700 | 1.7757 | (7.507) | 0 | 0 | 0 |
| 2021/10/14 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 3,896.0100 | 3.8960 | 4,101.1800 | 4.1012 | 5.266 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/11/2021 | 10.20 | Put | Bond Future | 4,456.0300 | 4.4560 | 4,867.6900 | 4.8677 | 9.238 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/11/2021 | 12.85 | Call | Bond Future | 13,113.0800 | 13.1131 | 12,683.9200 | 12.6839 | (3.273) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/11/2021 | 12.85 | Put | Bond Future | 0.0400 | 0.0000 | 0.0400 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/11/2021 | 10.80 | Call | Bond Future | 1,102.9500 | 1.1030 | 864.2700 | 0.8643 | (21.640) | 0 | 0 | 1,050 |
| 2021/10/14 | R248 | 04/11/2021 | 10.80 | Put | Bond Future | 907.8500 | 0.9078 | 1,098.3300 | 1.0983 | 20.981 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/11/2021 | | | Bond Future | 10.7734 | 84.0713 | 10.8320 | 83.6421 | 0.544 | 0.0000 | 0.0000 | 104,219 |
| 2021/10/14 | R248 | 04/11/2021 | 9.60 | Call | Bond Future | 0.1300 | 0.0001 | 0.0400 | 0.0000 | (69.231) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/11/2021 | 9.60 | Put | Bond Future | 9,493.7900 | 9.4938 | 9,922.8600 | 9.9229 | 4.519 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/11/2021 | 10.20 | Call | Bond Future | 38.8200 | 0.0388 | 21.3200 | 0.0213 | (45.080) | 0 | 0 | 1,050 |
| 2021/10/14 | R248 | 04/11/2021 | 10.30 | Call | Bond Future | 80.0100 | 0.0800 | 47.1800 | 0.0472 | (41.032) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/11/2021 | 10.30 | Put | Bond Future | 3,697.7700 | 3.6978 | 4,094.1000 | 4.0941 | 10.718 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/11/2021 | 12.83 | Call | Bond Future | 13,004.9400 | 13.0049 | 12,575.7900 | 12.5758 | (3.300) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/11/2021 | 12.83 | Put | Bond Future | 0.0400 | 0.0000 | 0.0500 | 0.0001 | 25.000 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/11/2021 | 12.84 | Call | Bond Future | 13,059.0500 | 13.0590 | 12,629.9000 | 12.6299 | (3.286) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/11/2021 | 12.84 | Put | Bond Future | 0.0400 | 0.0000 | 0.0500 | 0.0001 | 25.000 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | 4,638.5800 | 4.6386 | 4,317.0100 | 4.3170 | (6.933) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | 4,688.5000 | 4.6885 | 4,365.4900 | 4.3655 | (6.889) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | 1,053.0100 | 1.0530 | 1,162.9800 | 1.1630 | 10.443 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 10.90 | Call | Bond Future | 2,155.1000 | 2.1551 | 1,939.3600 | 1.9394 | (10.011) | 0 | 0 | 900 |
| 2021/10/14 | R248 | 03/02/2022 | 10.90 | Put | Bond Future | 2,536.1100 | 2.5361 | 2,754.7700 | 2.7548 | 8.622 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 10.20 | Put | Bond Future | 6,146.7800 | 6.1468 | 6,511.2400 | 6.5112 | 5.929 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 10.40 | Call | Bond Future | 759.6600 | 0.7597 | 652.8300 | 0.6528 | (14.063) | 0 | 0 | 100 |
| 2021/10/14 | R248 | 03/02/2022 | 10.50 | Call | Bond Future | 971.1300 | 0.9711 | 843.6100 | 0.8436 | (13.131) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 10.50 | Put | Bond Future | 4,327.2500 | 4.3273 | 4,634.1300 | 4.6341 | 7.092 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 9.80 | Call | Bond Future | 122.0300 | 0.1220 | 97.5400 | 0.0975 | (20.069) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 9.80 | Put | Bond Future | 9,158.7000 | 9.1587 | 9,568.6100 | 9.5686 | 4.476 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 10.00 | Call | Bond Future | 221.9600 | 0.2220 | 180.8900 | 0.1809 | (18.503) | 0 | 0 | 1,300 |
| 2021/10/14 | R248 | 03/02/2022 | 10.00 | Put | Bond Future | 7,570.2900 | 7.5703 | 7,963.6200 | 7.9636 | 5.196 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | | | Bond Future | 10.9531 | 85.0161 | 11.0141 | 84.5817 | 0.557 | 0.0000 | 0.0000 | 165,439 |
| 2021/10/14 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | 1,085.0000 | 1.0850 | 1,197.8300 | 1.1978 | 10.399 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | 1,068.8900 | 1.0689 | 1,180.2800 | 1.1803 | 10.421 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | 4,738.5400 | 4.7385 | 4,414.1100 | 4.4141 | (6.847) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 10.70 | Call | Bond Future | 1,501.0900 | 1.5011 | 1,329.5300 | 1.3295 | (11.429) | 0 | 0 | 1,300 |
| 2021/10/14 | R248 | 03/02/2022 | 10.70 | Put | Bond Future | 3,346.4700 | 3.3465 | 3,609.3100 | 3.6093 | 7.854 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 11.00 | Call | Bond Future | 2,526.6400 | 2.5266 | 2,289.5700 | 2.2896 | (9.383) | 0 | 0 | 100 |
| 2021/10/14 | R248 | 03/02/2022 | 11.00 | Put | Bond Future | 2,192.3000 | 2.1923 | 2,389.6300 | 2.3896 | 9.001 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 03/02/2022 | 10.20 | Call | Bond Future | 433.4900 | 0.4335 | 363.5500 | 0.3635 | (16.134) | 0 | 0 | 900 |
| 2021/10/14 | R248 | 03/02/2022 | 10.40 | Put | Bond Future | 4,889.1200 | 4.8891 | 5,216.6900 | 5.2167 | 6.700 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 5,808.9800 | 5.8090 | 5,486.1900 | 5.4862 | (5.557) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 1,424.2400 | 1.4242 | 1,541.1900 | 1.5412 | 8.211 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 5,856.9600 | 5.8570 | 5,533.0800 | 5.5331 | (5.530) | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/14 | R248 | 05/05/2022 | | | Bond Future | 11.1276 | 81.5997 | 11.1911 | 81.1600 | 0.571 | 0.0000 | 0.0000 | 2,035 |
| 2021/10/14 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 1,409.3100 | 1.4093 | 1,525.1700 | 1.5252 | 8.221 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 5,905.0200 | 5.9050 | 5,580.0600 | 5.5801 | (5.503) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 1,394.5400 | 1.3945 | 1,509.3200 | 1.5093 | 8.231 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 2,447.0300 | 2.4470 | 2,260.4900 | 2.2605 | (7.623) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 4,732.0400 | 4.7320 | 4,990.6500 | 4.9906 | 5.465 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 2,477.0700 | 2.4771 | 2,289.0600 | 2.2891 | (7.590) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 4,691.0700 | 4.6911 | 4,948.2100 | 4.9482 | 5.481 | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/08/2022 | | | Bond Future | 11.3096 | 82.5420 | 11.3758 | 82.0968 | 0.585 | 0.0000 | 0.0000 | 0 |
| 2021/10/14 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 2,507.0100 | 2.5070 | 2,317.5400 | 2.3175 | (7.558) | 0 | 0 | 0 |
| 2021/10/14 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 4,650.1000 | 4.6501 | 4,905.7800 | 4.9058 | 5.498 | 0 | 0 | 0 |

Total

1657235