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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/10/2021 TO 29/10/2021

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2025 | 04/11/2021 | | Bond Future | 154.6644 | 154.6644 | 154.1055 | 154.1055 | (0.361) | 0.0000 | 0.0000 | 1,071 |
| 2021/10/29 | 2025 | 03/02/2022 | | Bond Future | 154.8465 | 154.8465 | 154.2802 | 154.2802 | (0.366) | 0.0000 | 0.0000 | 4,669 |
| 2021/10/29 | 2025 | 05/05/2022 | | Bond Future | 156.7049 | 156.7049 | 156.1315 | 156.1315 | (0.366) | 0.0000 | 0.0000 | 164 |
| 2021/10/29 | 2025 | 04/08/2022 | | Bond Future | 157.0572 | 157.0572 | 156.4756 | 156.4756 | (0.370) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2025 | 03/11/2022 | | Bond Future | 159.0374 | 159.0374 | 158.4483 | 158.4483 | (0.370) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2029 | 04/11/2021 | | Bond Future | 113.6847 | 113.6847 | 113.2352 | 113.2352 | (0.395) | 0.0000 | 0.0000 | 2,232 |
| 2021/10/29 | 2029 | 03/02/2022 | | Bond Future | 114.9824 | 114.9824 | 114.5271 | 114.5271 | (0.396) | 0.0000 | 0.0000 | 2,606 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | 2029 | 05/05/2022 | | | Bond Future | 115.1648 | 115.1648 | 114.7038 | 114.7038 | (0.400) | 0.0000 | 0.0000 | 186 |
| 2021/10/29 | 2029 | 04/08/2022 | | | Bond Future | 116.6082 | 116.6082 | 116.1413 | 116.1413 | (0.400) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2029 | 03/11/2022 | | | Bond Future | 116.8556 | 116.8556 | 116.3815 | 116.3815 | (0.406) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 8.27 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 300 |
| 2021/10/29 | 2030 | 04/11/2021 | 8.27 | Put | Bond Future | 7,400.0000 | 7.4000 | 7,571.7100 | 7.5717 | 2.320 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 8.77 | Put | Bond Future | 4,541.1600 | 4.5412 | 4,712.8700 | 4.7129 | 3.781 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 9.20 | Call | Bond Future | 8.0200 | 0.0080 | 2.7600 | 0.0028 | (65.586) | 0 | 0 | 29 |
| 2021/10/29 | 2030 | 04/11/2021 | 9.30 | Put | Bond Future | 1,656.2200 | 1.6562 | 1,811.0900 | 1.8111 | 9.351 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 9.35 | Call | Bond Future | 54.8000 | 0.0548 | 28.0300 | 0.0280 | (48.850) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 9.35 | Put | Bond Future | 1,411.1600 | 1.4112 | 1,556.1000 | 1.5561 | 10.271 | 0 | 0 | 9,100 |
| 2021/10/29 | 2030 | 04/11/2021 | 9.40 | Put | Bond Future | 1,180.2200 | 1.1802 | 1,312.2600 | 1.3123 | 11.188 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 10.59 | Put | Bond Future | 0.0300 | 0.0000 | 0.0300 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 10.60 | Call | Bond Future | 5,057.3300 | 5.0573 | 4,885.6200 | 4.8856 | (3.395) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 10.60 | Put | Bond Future | 0.0300 | 0.0000 | 0.0300 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 11.26 | Call | Bond Future | 8,212.1700 | 8.2122 | 8,040.4600 | 8.0405 | (2.091) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 11.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 300 |
| 2021/10/29 | 2030 | 04/11/2021 | | | Bond Future | 9.6049 | 93.1872 | 9.6375 | 93.0154 | 0.340 | 0.0000 | 0.0000 | 66,127 |
| 2021/10/29 | 2030 | 04/11/2021 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 3,250 |
| 2021/10/29 | 2030 | 04/11/2021 | 8.75 | Put | Bond Future | 4,653.4600 | 4.6535 | 4,825.1700 | 4.8252 | 3.690 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 8.77 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 300 |
| 2021/10/29 | 2030 | 04/11/2021 | 8.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 560 |
| 2021/10/29 | 2030 | 04/11/2021 | 8.80 | Put | Bond Future | 4,373.0200 | 4.3730 | 4,544.7300 | 4.5447 | 3.927 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 9.20 | Put | Bond Future | 2,174.8500 | 2.1749 | 2,341.3000 | 2.3413 | 7.653 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 9.25 | Call | Bond Future | 16.1000 | 0.0161 | 6.2900 | 0.0063 | (60.932) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 9.25 | Put | Bond Future | 1,911.7700 | 1.9118 | 2,073.6700 | 2.0737 | 8.469 | 0 | 0 | 5,000 |
| 2021/10/29 | 2030 | 04/11/2021 | 9.30 | Call | Bond Future | 30.7100 | 0.0307 | 13.8700 | 0.0139 | (54.836) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 9.40 | Call | Bond Future | 92.0000 | 0.0920 | 52.3300 | 0.0523 | (43.120) | 0 | 0 | 560 |
| 2021/10/29 | 2030 | 04/11/2021 | 9.90 | Call | Bond Future | 1,597.5600 | 1.5976 | 1,434.1800 | 1.4342 | (10.227) | 0 | 0 | 29 |
| 2021/10/29 | 2030 | 04/11/2021 | 9.90 | Put | Bond Future | 58.5100 | 0.0585 | 66.8400 | 0.0668 | 14.237 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 10.59 | Call | Bond Future | 5,008.3400 | 5.0083 | 4,836.6300 | 4.8366 | (3.428) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 10.61 | Call | Bond Future | 5,106.2800 | 5.1063 | 4,934.5700 | 4.9346 | (3.363) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 10.61 | Put | Bond Future | 0.0200 | 0.0000 | 0.0200 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/11/2021 | 11.26 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 29 |
| 2021/10/29 | 2030 | 04/11/2021 | 11.44 | Call | Bond Future | 9,046.3800 | 9.0464 | 8,874.6700 | 8.8747 | (1.898) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 850.2700 | 0.8503 | 803.8300 | 0.8038 | (5.462) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 2,800.8900 | 2.8009 | 2,928.6600 | 2.9287 | 4.562 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/02/2022 | 8.39 | Call | Bond Future | 42.2200 | 0.0422 | 38.8800 | 0.0389 | (7.911) | 0 | 0 | 101 |
| 2021/10/29 | 2030 | 03/02/2022 | 8.39 | Put | Bond Future | 7,756.2800 | 7.7563 | 7,927.1500 | 7.9272 | 2.203 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/02/2022 | 8.85 | Call | Bond Future | 177.3700 | 0.1774 | 164.5500 | 0.1645 | (7.228) | 0 | 0 | 1,000 |
| 2021/10/29 | 2030 | 03/02/2022 | 8.85 | Put | Bond Future | 5,335.4200 | 5.3354 | 5,496.8100 | 5.4968 | 3.025 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/02/2022 | 9.35 | Call | Bond Future | 685.0300 | 0.6850 | 645.9600 | 0.6460 | (5.703) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/02/2022 | 9.35 | Put | Bond Future | 3,160.5400 | 3.1605 | 3,295.6800 | 3.2957 | 4.276 | 0 | 0 | 101 |
| 2021/10/29 | 2030 | 03/02/2022 | | | Bond Future | 9.8281 | 90.2238 | 9.8624 | 90.0496 | 0.349 | 0.0000 | 0.0000 | 80,565 |
| 2021/10/29 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 815.2800 | 0.8153 | 770.3600 | 0.7704 | (5.510) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 2,870.5700 | 2.8706 | 2,999.8600 | 2.9999 | 4.504 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 832.6600 | 0.8327 | 786.9800 | 0.7870 | (5.486) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 2,835.6000 | 2.8356 | 2,964.1300 | 2.9641 | 4.533 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | 2030 | 03/02/2022 | 9.60 | Call | Bond Future | 1,139.6800 | 1.1397 | 1,081.4000 | 1.0814 | (5.114) | 0 | 0 | 1,000 |
| 2021/10/29 | 2030 | 03/02/2022 | 9.60 | Put | Bond Future | 2,310.1000 | 2.3101 | 2,426.0300 | 2.4260 | 5.018 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/02/2022 | 9.78 | Call | Bond Future | 1,555.8600 | 1.5559 | 1,482.5800 | 1.4826 | (4.710) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/02/2022 | 9.78 | Put | Bond Future | 1,801.1800 | 1.8012 | 1,902.1100 | 1.9021 | 5.604 | 0 | 0 | 101 |
| 2021/10/29 | 2030 | 03/02/2022 | 10.85 | Call | Bond Future | 5,344.6500 | 5.3447 | 5,200.8200 | 5.2008 | (2.691) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/02/2022 | 10.85 | Put | Bond Future | 332.5200 | 0.3325 | 362.9000 | 0.3629 | 9.136 | 0 | 0 | 1,000 |
| 2021/10/29 | 2030 | 05/05/2022 | 8.89 | Put | Bond Future | 6,318.0300 | 6.3180 | 6,481.1600 | 6.4812 | 2.582 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 05/05/2022 | 8.81 | Put | Bond Future | 6,699.3000 | 6.6993 | 6,864.4500 | 6.8645 | 2.465 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 2,624.0400 | 2.6240 | 2,545.1900 | 2.5452 | (3.005) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 1,884.4500 | 1.8844 | 1,982.1000 | 1.9821 | 5.182 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 05/05/2022 | 9.95 | Call | Bond Future | 1,950.0900 | 1.9501 | 1,885.2200 | 1.8852 | (3.327) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 05/05/2022 | 8.14 | Call | Bond Future | 71.2000 | 0.0712 | 69.0000 | 0.0690 | (3.090) | 0 | 0 | 1,800 |
| 2021/10/29 | 2030 | 05/05/2022 | 8.14 | Put | Bond Future | 10,162.4200 | 10.1624 | 10,336.7200 | 10.3367 | 1.715 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 05/05/2022 | 8.47 | Call | Bond Future | 146.9400 | 0.1469 | 141.6000 | 0.1416 | (3.634) | 0 | 0 | 1,073 |
| 2021/10/29 | 2030 | 05/05/2022 | | | Bond Future | 10.0586 | 91.2854 | 10.0946 | 91.1089 | 0.358 | 0.0000 | 0.0000 | 14,728 |
| 2021/10/29 | 2030 | 05/05/2022 | 8.89 | Call | Bond Future | 336.1200 | 0.3361 | 322.7500 | 0.3227 | (3.978) | 0 | 0 | 1,800 |
| 2021/10/29 | 2030 | 05/05/2022 | 9.35 | Call | Bond Future | 808.4800 | 0.8085 | 777.5900 | 0.7776 | (3.821) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 05/05/2022 | 9.35 | Put | Bond Future | 4,376.4300 | 4.3764 | 4,522.0400 | 4.5220 | 3.327 | 0 | 0 | 1,073 |
| 2021/10/29 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 2,568.7300 | 2.5687 | 2,490.6200 | 2.4906 | (3.041) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 1,926.3700 | 1.9264 | 2,024.7600 | 2.0248 | 5.108 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 2,596.3100 | 2.5963 | 2,517.8300 | 2.5178 | (3.023) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 1,905.3200 | 1.9053 | 2,003.3400 | 2.0033 | 5.145 | 0 | 0 | 200 |
| 2021/10/29 | 2030 | 05/05/2022 | 8.81 | Call | Bond Future | 289.4600 | 0.2895 | 278.1100 | 0.2781 | (3.921) | 0 | 0 | 200 |
| 2021/10/29 | 2030 | 05/05/2022 | 11.04 | Call | Bond Future | 5,424.4400 | 5.4244 | 5,302.3300 | 5.3023 | (2.251) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 05/05/2022 | 11.04 | Put | Bond Future | 767.5700 | 0.7676 | 821.9600 | 0.8220 | 7.086 | 0 | 0 | 1,800 |
| 2021/10/29 | 2030 | 05/05/2022 | 9.95 | Put | Bond Future | 2,485.3200 | 2.4853 | 2,596.9500 | 2.5969 | 4.492 | 0 | 0 | 1,073 |
| 2021/10/29 | 2030 | 05/05/2022 | 7.73 | Call | Bond Future | 25.0500 | 0.0250 | 24.4400 | 0.0244 | (2.435) | 0 | 0 | 200 |
| 2021/10/29 | 2030 | 05/05/2022 | 7.73 | Put | Bond Future | 12,457.6000 | 12.4576 | 12,633.4900 | 12.6335 | 1.412 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 05/05/2022 | 8.47 | Put | Bond Future | 8,402.9400 | 8.4029 | 8,574.1000 | 8.5741 | 2.037 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 1,130.4200 | 1.1304 | 1,119.1400 | 1.1191 | (0.998) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 4,744.4200 | 4.7444 | 4,912.0700 | 4.9121 | 3.534 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/08/2022 | 10.95 | Call | Bond Future | 4,502.7300 | 4.5027 | 4,425.5600 | 4.4256 | (1.714) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/08/2022 | 10.95 | Put | Bond Future | 1,515.6500 | 1.5156 | 1,617.4100 | 1.6174 | 6.714 | 0 | 0 | 800 |
| 2021/10/29 | 2030 | 04/08/2022 | | | Bond Future | 10.3046 | 88.3546 | 10.3424 | 88.1757 | 0.368 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2030 | 04/08/2022 | 9.05 | Call | Bond Future | 537.7000 | 0.5377 | 538.1500 | 0.5381 | 0.084 | 0 | 0 | 800 |
| 2021/10/29 | 2030 | 04/08/2022 | 9.05 | Put | Bond Future | 6,736.2500 | 6.7363 | 6,915.6300 | 6.9156 | 2.663 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 1,099.7300 | 1.0997 | 1,089.0800 | 1.0891 | (0.968) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 4,813.3800 | 4.8134 | 4,981.6600 | 4.9817 | 3.496 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 1,115.0100 | 1.1150 | 1,104.0500 | 1.1041 | (0.983) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 4,778.8200 | 4.7788 | 4,946.7900 | 4.9468 | 3.515 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 04/08/2022 | 8.30 | Call | Bond Future | 155.5200 | 0.1555 | 159.9600 | 0.1600 | 2.855 | 0 | 0 | 800 |
| 2021/10/29 | 2030 | 04/08/2022 | 8.30 | Put | Bond Future | 10,324.5100 | 10.3245 | 10,507.8800 | 10.5079 | 1.776 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/11/2022 | 10.10 | Call | Bond Future | 2,029.4100 | 2.0294 | 1,988.9900 | 1.9890 | (1.992) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/11/2022 | 10.10 | Put | Bond Future | 4,087.4600 | 4.0875 | 4,228.2500 | 4.2282 | 3.444 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/11/2022 | | | Bond Future | 10.5444 | 89.4990 | 10.5842 | 89.3178 | 0.377 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2030 | 03/11/2022 | 10.09 | Call | Bond Future | 2,009.7600 | 2.0098 | 1,969.4000 | 1.9694 | (2.008) | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/11/2022 | 10.09 | Put | Bond Future | 4,114.8200 | 4.1148 | 4,255.6700 | 4.2557 | 3.423 | 0 | 0 | 0 |
| 2021/10/29 | 2030 | 03/11/2022 | 10.08 | Call | Bond Future | 1,990.2100 | 1.9902 | 1,950.2600 | 1.9503 | (2.007) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | 2030 | 03/11/2022 | 10.08 | Put | Bond Future | 4,142.3100 | 4.1423 | 4,283.5700 | 4.2836 | 3.410 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/11/2021 | 9.83 | Call | Bond Future | 17.9100 | 0.0179 | 6.8100 | 0.0068 | (61.977) | 0 | 0 | 700 |
| 2021/10/29 | 2032 | 04/11/2021 | 11.69 | Call | Bond Future | 8,192.2600 | 8.1923 | 8,119.2500 | 8.1192 | (0.891) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/11/2021 | 11.70 | Call | Bond Future | 8,242.9500 | 8.2429 | 8,169.9400 | 8.1699 | (0.886) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/11/2021 | 11.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/11/2021 | | | Bond Future | 10.1795 | 88.6903 | 10.1921 | 88.6173 | 0.124 | 0.0000 | 0.0000 | 82,711 |
| 2021/10/29 | 2032 | 04/11/2021 | 9.33 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 700 |
| 2021/10/29 | 2032 | 04/11/2021 | 9.33 | Put | Bond Future | 5,112.7300 | 5.1127 | 5,185.7400 | 5.1857 | 1.428 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/11/2021 | 9.83 | Put | Bond Future | 2,074.5500 | 2.0746 | 2,136.4600 | 2.1365 | 2.984 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/11/2021 | 11.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/11/2021 | 11.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/11/2021 | 11.71 | Call | Bond Future | 8,293.6000 | 8.2936 | 8,220.5900 | 8.2206 | (0.880) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/11/2021 | 12.81 | Call | Bond Future | 13,604.7500 | 13.6047 | 13,531.7400 | 13.5317 | (0.537) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/11/2021 | 12.81 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 700 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.67 | Call | Bond Future | 374.7000 | 0.3747 | 324.7100 | 0.3247 | (13.341) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.90 | Put | Bond Future | 3,557.3700 | 3.5574 | 3,564.4600 | 3.5645 | 0.199 | 0 | 0 | 900 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.58 | Call | Bond Future | 282.1800 | 0.2822 | 239.9900 | 0.2400 | (14.951) | 0 | 0 | 400 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.58 | Put | Bond Future | 5,043.1300 | 5.0431 | 5,075.4000 | 5.0754 | 0.640 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 1,917.3000 | 1.9173 | 1,843.4900 | 1.8435 | (3.850) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 1,793.9500 | 1.7940 | 1,794.6000 | 1.7946 | 0.036 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 1,947.3000 | 1.9473 | 1,873.1400 | 1.8731 | (3.808) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 1,767.9300 | 1.7679 | 1,768.2300 | 1.7682 | 0.017 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.81 | Call | Bond Future | 556.6600 | 0.5567 | 495.2800 | 0.4953 | (11.026) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.81 | Put | Bond Future | 3,944.3900 | 3.9444 | 3,957.4700 | 3.9575 | 0.332 | 0 | 0 | 198 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.45 | Put | Bond Future | 1,717.1500 | 1.7172 | 1,716.7600 | 1.7168 | (0.023) | 0 | 0 | 198 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.53 | Call | Bond Future | 2,264.0600 | 2.2641 | 2,184.5600 | 2.1846 | (3.511) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.53 | Put | Bond Future | 1,527.1800 | 1.5272 | 1,522.1400 | 1.5221 | (0.330) | 0 | 0 | 210 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.35 | Put | Bond Future | 1,983.1500 | 1.9831 | 1,986.4100 | 1.9864 | 0.164 | 0 | 0 | 400 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.66 | Call | Bond Future | 2,715.6300 | 2.7156 | 2,623.9100 | 2.6239 | (3.377) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.66 | Put | Bond Future | 1,261.1900 | 1.2612 | 1,243.9300 | 1.2439 | (1.369) | 0 | 0 | 97 |
| 2021/10/29 | 2032 | 03/02/2022 | 11.13 | Call | Bond Future | 4,600.4100 | 4.6004 | 4,496.4000 | 4.4964 | (2.261) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 11.13 | Put | Bond Future | 618.0900 | 0.6181 | 588.5400 | 0.5885 | (4.781) | 0 | 0 | 210 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.65 | Call | Bond Future | 2,679.6400 | 2.6796 | 2,588.7900 | 2.5888 | (3.390) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.65 | Put | Bond Future | 1,280.1100 | 1.2801 | 1,263.7200 | 1.2637 | (1.280) | 0 | 0 | 1,050 |
| 2021/10/29 | 2032 | 03/02/2022 | 8.91 | Put | Bond Future | 8,947.3200 | 8.9473 | 9,024.0900 | 9.0241 | 0.858 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | | | Bond Future | 10.3980 | 89.6807 | 10.4113 | 89.6063 | 0.128 | 0.0000 | 0.0000 | 107,558 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.62 | Call | Bond Future | 321.0000 | 0.3210 | 275.3700 | 0.2754 | (14.215) | 0 | 0 | 210 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.62 | Put | Bond Future | 4,841.1400 | 4.8411 | 4,869.9700 | 4.8700 | 0.596 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.67 | Put | Bond Future | 4,595.0100 | 4.5950 | 4,619.4800 | 4.6195 | 0.533 | 0 | 0 | 1,050 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.90 | Call | Bond Future | 699.5000 | 0.6995 | 632.1300 | 0.6321 | (9.631) | 0 | 0 | 900 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.14 | Call | Bond Future | 1,176.4100 | 1.1764 | 1,105.5300 | 1.1055 | (6.025) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.14 | Put | Bond Future | 2,641.5200 | 2.6415 | 2,645.1000 | 2.6451 | 0.136 | 0 | 0 | 97 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.45 | Call | Bond Future | 2,008.4100 | 2.0084 | 1,933.5600 | 1.9336 | (3.727) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.35 | Call | Bond Future | 1,713.0100 | 1.7130 | 1,641.8100 | 1.6418 | (4.156) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.90 | Call | Bond Future | 3,637.2600 | 3.6373 | 3,533.1000 | 3.5331 | (2.864) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.90 | Put | Bond Future | 879.1500 | 0.8792 | 849.4500 | 0.8494 | (3.378) | 0 | 0 | 900 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 1,977.7400 | 1.9777 | 1,903.2300 | 1.9032 | (3.767) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 1,742.4000 | 1.7424 | 1,742.3500 | 1.7424 | (0.003) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.95 | Call | Bond Future | 3,841.1500 | 3.8412 | 3,735.7400 | 3.7357 | (2.744) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 10.95 | Put | Bond Future | 814.8400 | 0.8148 | 783.8900 | 0.7839 | (3.798) | 0 | 0 | 400 |
| 2021/10/29 | 2032 | 03/02/2022 | 8.91 | Call | Bond Future | 24.1600 | 0.0242 | 26.4700 | 0.0265 | 9.561 | 0 | 0 | 198 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.14 | Call | Bond Future | 54.8100 | 0.0548 | 58.6500 | 0.0587 | 7.006 | 0 | 0 | 97 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.14 | Put | Bond Future | 7,521.3700 | 7.5214 | 7,599.6700 | 7.5997 | 1.041 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.57 | Call | Bond Future | 273.0000 | 0.2730 | 231.6700 | 0.2317 | (15.139) | 0 | 0 | 1,050 |
| 2021/10/29 | 2032 | 03/02/2022 | 9.57 | Put | Bond Future | 5,094.2900 | 5.0943 | 5,127.4200 | 5.1274 | 0.650 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 3,750.6600 | 3.7507 | 3,725.4700 | 3.7255 | (0.672) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 1,555.6200 | 1.5556 | 1,605.9600 | 1.6060 | 3.236 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 05/05/2022 | 11.18 | Call | Bond Future | 4,305.7000 | 4.3057 | 4,276.6400 | 4.2766 | (0.675) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 05/05/2022 | 11.18 | Put | Bond Future | 1,327.4100 | 1.3274 | 1,373.8800 | 1.3739 | 3.501 | 0 | 0 | 780 |
| 2021/10/29 | 2032 | 05/05/2022 | 10.98 | Call | Bond Future | 3,572.3700 | 3.5724 | 3,548.7100 | 3.5487 | (0.662) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 05/05/2022 | 10.98 | Put | Bond Future | 1,640.6300 | 1.6406 | 1,692.5000 | 1.6925 | 3.162 | 0 | 0 | 993 |
| 2021/10/29 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 1,572.0600 | 1.5721 | 1,622.7000 | 1.6227 | 3.221 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 05/05/2022 | 10.29 | Put | Bond Future | 3,388.8100 | 3.3888 | 3,457.4500 | 3.4575 | 2.025 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 05/05/2022 | | | Bond Future | 10.6195 | 86.5892 | 10.6334 | 86.5136 | 0.131 | 0.0000 | 0.0000 | 20,384 |
| 2021/10/29 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 3,714.5300 | 3.7145 | 3,689.6400 | 3.6896 | (0.670) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 05/05/2022 | 10.18 | Call | Bond Future | 1,329.5800 | 1.3296 | 1,325.0300 | 1.3250 | (0.342) | 0 | 0 | 780 |
| 2021/10/29 | 2032 | 05/05/2022 | 10.18 | Put | Bond Future | 3,766.5100 | 3.7665 | 3,837.4900 | 3.8375 | 1.885 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 05/05/2022 | 10.29 | Call | Bond Future | 1,570.3800 | 1.5704 | 1,563.4900 | 1.5635 | (0.439) | 0 | 0 | 993 |
| 2021/10/29 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 3,786.9100 | 3.7869 | 3,761.4200 | 3.7614 | (0.673) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 1,539.3500 | 1.5394 | 1,589.3900 | 1.5894 | 3.251 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 05/05/2022 | 9.58 | Call | Bond Future | 401.1300 | 0.4011 | 401.4500 | 0.4015 | 0.080 | 0 | 0 | 780 |
| 2021/10/29 | 2032 | 05/05/2022 | 9.58 | Put | Bond Future | 6,316.2500 | 6.3163 | 6,392.1000 | 6.3921 | 1.201 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 1,395.8400 | 1.3958 | 1,416.1300 | 1.4161 | 1.454 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 4,868.8400 | 4.8688 | 4,965.9100 | 4.9659 | 1.994 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 4,832.0500 | 4.8320 | 4,929.0700 | 4.9291 | 2.008 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/08/2022 | 8.97 | Call | Bond Future | 166.5500 | 0.1666 | 175.8100 | 0.1758 | 5.560 | 0 | 0 | 800 |
| 2021/10/29 | 2032 | 04/08/2022 | 8.97 | Put | Bond Future | 10,890.9200 | 10.8909 | 10,976.8500 | 10.9768 | 0.789 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/08/2022 | 9.72 | Call | Bond Future | 633.4800 | 0.6335 | 653.0400 | 0.6530 | 3.088 | 0 | 0 | 800 |
| 2021/10/29 | 2032 | 04/08/2022 | 9.72 | Put | Bond Future | 6,870.8700 | 6.8709 | 6,967.1000 | 6.9671 | 1.401 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/08/2022 | | | Bond Future | 10.8481 | 87.6040 | 10.8626 | 87.5273 | 0.134 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 4,795.7400 | 4.7957 | 4,892.7000 | 4.8927 | 2.022 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/08/2022 | 11.60 | Call | Bond Future | 5,339.9300 | 5.3399 | 5,331.1900 | 5.3312 | (0.164) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/08/2022 | 11.60 | Put | Bond Future | 1,496.3900 | 1.4964 | 1,564.3200 | 1.5643 | 4.540 | 0 | 0 | 800 |
| 2021/10/29 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 1,357.7200 | 1.3577 | 1,378.1200 | 1.3781 | 1.503 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/08/2022 | 11.89 | Call | Bond Future | 6,433.9200 | 6.4339 | 6,416.9700 | 6.4170 | (0.263) | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/08/2022 | 11.89 | Put | Bond Future | 1,170.7700 | 1.1708 | 1,230.4900 | 1.2305 | 5.101 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 1,376.5600 | 1.3766 | 1,396.9100 | 1.3969 | 1.478 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/11/2022 | | | Bond Future | 11.0811 | 84.5938 | 11.0963 | 84.5161 | 0.137 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2032 | 03/11/2022 | 10.66 | Call | Bond Future | 2,274.3200 | 2.2743 | 2,281.1700 | 2.2812 | 0.301 | 0 | 0 | 0 |
| 2021/10/29 | 2032 | 03/11/2022 | 10.66 | Put | Bond Future | 4,461.8500 | 4.4619 | 4,546.4200 | 4.5464 | 1.895 | 0 | 0 | 0 |
| 2021/10/29 | 2033 | 04/11/2021 | | | Bond Future | 108.3041 | 108.3041 | 107.8920 | 107.8920 | (0.380) | 0.0000 | 0.0000 | 2,113 |
| 2021/10/29 | 2033 | 03/02/2022 | | | Bond Future | 109.5405 | 109.5405 | 109.1230 | 109.1230 | (0.381) | 0.0000 | 0.0000 | 7,143 |
| 2021/10/29 | 2033 | 05/05/2022 | | | Bond Future | 109.5764 | 109.5764 | 109.1539 | 109.1539 | (0.386) | 0.0000 | 0.0000 | 2,121 |
| 2021/10/29 | 2033 | 04/08/2022 | | | Bond Future | 110.9498 | 110.9498 | 110.5218 | 110.5218 | (0.386) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | 2033 | 03/11/2022 | | | Bond Future | 111.0449 | 111.0449 | 110.6103 | 110.6103 | (0.391) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2037 | 04/11/2021 | 11.49 | Call | Bond Future | 4,122.5200 | 4.1225 | 4,555.4900 | 4.5555 | 10.503 | 0 | 0 | 600 |
| 2021/10/29 | 2037 | 04/11/2021 | 11.49 | Put | Bond Future | 2.4200 | 0.0024 | 0.6900 | 0.0007 | (71.488) | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/11/2021 | 12.30 | Call | Bond Future | 8,724.2600 | 8.7243 | 9,158.9600 | 9.1590 | 4.983 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/11/2021 | 12.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 600 |
| 2021/10/29 | 2037 | 04/11/2021 | 12.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/11/2021 | 12.83 | Call | Bond Future | 11,517.4000 | 11.5174 | 11,952.1000 | 11.9521 | 3.774 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/11/2021 | | | Bond Future | 10.8236 | 85.1500 | 10.7562 | 85.5847 | (0.623) | 0.0000 | 0.0000 | 65,331 |
| 2021/10/29 | 2037 | 04/11/2021 | 12.81 | Call | Bond Future | 11,414.9700 | 11.4150 | 11,849.6700 | 11.8497 | 3.808 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/11/2021 | 12.81 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/11/2021 | 12.82 | Call | Bond Future | 11,466.2100 | 11.4662 | 11,900.9100 | 11.9009 | 3.791 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/11/2021 | 12.83 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 3,699.1700 | 3.6992 | 4,018.5900 | 4.0186 | 8.635 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 1,056.9000 | 1.0569 | 938.6400 | 0.9386 | (11.189) | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 3,656.2600 | 3.6563 | 3,974.0000 | 3.9740 | 8.690 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 03/02/2022 | | | Bond Future | 11.0288 | 81.8467 | 10.9587 | 82.2857 | (0.635) | 0.0000 | 0.0000 | 105,988 |
| 2021/10/29 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 1,073.0600 | 1.0731 | 953.4400 | 0.9534 | (11.148) | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 3,742.4000 | 3.7424 | 4,063.1800 | 4.0632 | 8.572 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 1,089.6100 | 1.0896 | 968.3100 | 0.9683 | (11.132) | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 4,902.2900 | 4.9023 | 5,231.3400 | 5.2313 | 6.712 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 1,404.0200 | 1.4040 | 1,289.9600 | 1.2900 | (8.124) | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 4,860.4100 | 4.8604 | 5,188.4000 | 5.1884 | 6.748 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 05/05/2022 | | | Bond Future | 11.2366 | 82.8099 | 11.1637 | 83.2539 | (0.649) | 0.0000 | 0.0000 | 11,855 |
| 2021/10/29 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 1,418.6000 | 1.4186 | 1,303.6800 | 1.3037 | (8.101) | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 4,944.4700 | 4.9445 | 5,274.3800 | 5.2744 | 6.672 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 1,433.5400 | 1.4335 | 1,317.5600 | 1.3176 | (8.090) | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 1,680.7300 | 1.6807 | 1,879.2900 | 1.8793 | 11.814 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 5,116.6800 | 5.1167 | 4,865.9900 | 4.8660 | (4.899) | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 1,703.4900 | 1.7035 | 1,903.2900 | 1.9033 | 11.729 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 5,037.0400 | 5.0370 | 4,789.1000 | 4.7891 | (4.922) | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/08/2022 | | | Bond Future | 11.4552 | 79.5248 | 11.3792 | 79.9740 | (0.663) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 3,087.0800 | 3.0871 | 3,359.8600 | 3.3599 | 8.836 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 3,294.5500 | 3.2945 | 3,118.0800 | 3.1181 | (5.356) | 0 | 0 | 50 |
| 2021/10/29 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 5,076.7400 | 5.0767 | 4,827.2900 | 4.8273 | (4.914) | 0 | 0 | 50 |
| 2021/10/29 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 1,726.4100 | 1.7264 | 1,927.7200 | 1.9277 | 11.661 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 498.0500 | 0.4980 | 590.0900 | 0.5901 | 18.480 | 0 | 0 | 50 |
| 2021/10/29 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 9,116.1600 | 9.1162 | 8,758.9500 | 8.7589 | (3.918) | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 03/11/2022 | 11.32 | Call | Bond Future | 2,727.8600 | 2.7279 | 2,947.9100 | 2.9479 | 8.067 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 03/11/2022 | 11.30 | Put | Bond Future | 4,804.6000 | 4.8046 | 4,567.5900 | 4.5676 | (4.933) | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 03/11/2022 | 11.31 | Call | Bond Future | 2,702.0800 | 2.7021 | 2,920.9300 | 2.9209 | 8.099 | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 03/11/2022 | 11.31 | Put | Bond Future | 4,770.6500 | 4.7706 | 4,534.8400 | 4.5348 | (4.943) | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 03/11/2022 | | | Bond Future | 11.6640 | 80.5599 | 11.5850 | 81.0145 | (0.677) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2037 | 03/11/2022 | 11.32 | Put | Bond Future | 4,736.8900 | 4.7369 | 4,502.2800 | 4.5023 | (4.953) | 0 | 0 | 0 |
| 2021/10/29 | 2037 | 03/11/2022 | 11.30 | Call | Bond Future | 2,676.4200 | 2.6764 | 2,894.0700 | 2.8941 | 8.132 | 0 | 0 | 0 |
| 2021/10/29 | 2038 | 04/11/2021 | | | Bond Future | 122.0107 | 122.0107 | 122.0268 | 122.0268 | 0.013 | 0.0000 | 0.0000 | 3,196 |
| 2021/10/29 | 2038 | 03/02/2022 | | | Bond Future | 121.6221 | 121.6221 | 121.6377 | 121.6377 | 0.013 | 0.0000 | 0.0000 | 4,241 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | 2038 | 05/05/2022 | | | Bond Future | 123.0818 | 123.0818 | 123.0973 | 123.0973 | 0.013 | 0.0000 | 0.0000 | 677 |
| 2021/10/29 | 2038 | 04/08/2022 | | | Bond Future | 122.8113 | 122.8113 | 122.8261 | 122.8261 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2038 | 03/11/2022 | | | Bond Future | 124.3601 | 124.3601 | 124.3748 | 124.3748 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2040 | 04/11/2021 | 12.89 | Call | Bond Future | 11,910.4400 | 11.9104 | 12,445.8200 | 12.4458 | 4.495 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 04/11/2021 | 12.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 04/11/2021 | 12.90 | Call | Bond Future | 11,964.3500 | 11.9643 | 12,499.7300 | 12.4997 | 4.475 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 04/11/2021 | 12.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 04/11/2021 | | | Bond Future | 10.9383 | 87.2644 | 10.8609 | 87.7997 | (0.707) | 0.0000 | 0.0000 | 36,183 |
| 2021/10/29 | 2040 | 04/11/2021 | 12.91 | Call | Bond Future | 12,018.1900 | 12.0182 | 12,553.5700 | 12.5536 | 4.455 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 04/11/2021 | 12.91 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 1,177.4400 | 1.1774 | 951.9800 | 0.9520 | (19.148) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 1,160.4900 | 1.1605 | 936.9100 | 0.9369 | (19.266) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 4,083.1300 | 4.0831 | 4,402.3400 | 4.4023 | 7.818 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 03/02/2022 | | | Bond Future | 11.1378 | 83.7344 | 11.0573 | 84.2752 | (0.722) | 0.0000 | 0.0000 | 75,590 |
| 2021/10/29 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 3,990.4400 | 3.9904 | 4,305.7400 | 4.3057 | 7.901 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 4,036.7800 | 4.0368 | 4,353.9600 | 4.3540 | 7.857 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 1,143.6300 | 1.1436 | 922.0800 | 0.9221 | (19.373) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 1,585.9700 | 1.5860 | 1,441.4700 | 1.4415 | (9.111) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 5,211.2900 | 5.2113 | 5,615.1900 | 5.6152 | 7.750 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 1,569.7300 | 1.5697 | 1,426.7500 | 1.4268 | (9.109) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 05/05/2022 | 13.04 | Call | Bond Future | 10,495.6000 | 10.4956 | 10,995.5200 | 10.9955 | 4.763 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 05/05/2022 | 13.04 | Put | Bond Future | 520.7600 | 0.5208 | 473.8000 | 0.4738 | (9.018) | 0 | 0 | 1,200 |
| 2021/10/29 | 2040 | 05/05/2022 | 10.57 | Call | Bond Future | 876.1100 | 0.8761 | 1,022.7600 | 1.0228 | 16.739 | 0 | 0 | 1,200 |
| 2021/10/29 | 2040 | 05/05/2022 | 10.57 | Put | Bond Future | 6,128.0400 | 6.1280 | 5,727.8100 | 5.7278 | (6.531) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 05/05/2022 | | | Bond Future | 11.3394 | 84.7199 | 11.2557 | 85.2667 | (0.738) | 0.0000 | 0.0000 | 8,498 |
| 2021/10/29 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 5,167.0000 | 5.1670 | 5,569.3800 | 5.5694 | 7.787 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 05/05/2022 | 9.82 | Call | Bond Future | 161.3600 | 0.1614 | 204.9000 | 0.2049 | 26.983 | 0 | 0 | 1,200 |
| 2021/10/29 | 2040 | 05/05/2022 | 9.82 | Put | Bond Future | 11,052.2100 | 11.0522 | 10,548.8700 | 10.5489 | (4.554) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 5,122.8000 | 5.1228 | 5,523.8600 | 5.5239 | 7.829 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 1,602.3800 | 1.6024 | 1,456.5600 | 1.4566 | (9.100) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 1,966.5200 | 1.9665 | 2,217.5700 | 2.2176 | 12.766 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 5,229.8600 | 5.2299 | 4,927.4500 | 4.9275 | (5.782) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 04/08/2022 | | | Bond Future | 11.5512 | 81.2065 | 11.4640 | 81.7599 | (0.755) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 1,916.9000 | 1.9169 | 2,164.3300 | 2.1643 | 12.908 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 5,314.7100 | 5.3147 | 5,008.6800 | 5.0087 | (5.758) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 1,941.4900 | 1.9415 | 2,191.0000 | 2.1910 | 12.851 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 5,272.0200 | 5.2720 | 4,968.0700 | 4.9681 | (5.765) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 03/11/2022 | 11.39 | Call | Bond Future | 2,865.3900 | 2.8654 | 3,131.0000 | 3.1310 | 9.270 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 03/11/2022 | 11.40 | Call | Bond Future | 2,892.7900 | 2.8928 | 3,159.8800 | 3.1599 | 9.233 | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 03/11/2022 | 11.41 | Put | Bond Future | 5,071.5300 | 5.0715 | 4,779.9800 | 4.7800 | (5.749) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 03/11/2022 | | | Bond Future | 11.7531 | 82.2640 | 11.6624 | 82.8241 | (0.772) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2040 | 03/11/2022 | 11.39 | Put | Bond Future | 5,144.8000 | 5.1448 | 4,850.3000 | 4.8503 | (5.724) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 03/11/2022 | 11.40 | Put | Bond Future | 5,108.0600 | 5.1081 | 4,815.0400 | 4.8150 | (5.736) | 0 | 0 | 0 |
| 2021/10/29 | 2040 | 03/11/2022 | 11.41 | Call | Bond Future | 2,920.3300 | 2.9203 | 3,188.8900 | 3.1889 | 9.196 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 04/11/2021 | 12.91 | Call | Bond Future | 11,894.5000 | 11.8945 | 12,580.0400 | 12.5800 | 5.764 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 04/11/2021 | 12.91 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | 2044 | 04/11/2021 | | | Bond Future | 10.9676 | 84.0370 | 10.8703 | 84.7226 | (0.887) | 0.0000 | 0.0000 | 18,206 |
| 2021/10/29 | 2044 | 04/11/2021 | 12.89 | Call | Bond Future | 11,787.4700 | 11.7875 | 12,473.0100 | 12.4730 | 5.816 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 04/11/2021 | 12.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 04/11/2021 | 12.90 | Call | Bond Future | 11,841.0200 | 11.8410 | 12,526.5600 | 12.5266 | 5.790 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 04/11/2021 | 12.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 3,950.7900 | 3.9508 | 4,460.4000 | 4.4604 | 12.899 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 03/02/2022 | 11.59 | Put | Bond Future | 1,098.9000 | 1.0989 | 915.8100 | 0.9158 | (16.661) | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 3,997.6100 | 3.9976 | 4,509.7600 | 4.5098 | 12.811 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 1,081.8200 | 1.0818 | 901.2700 | 0.9013 | (16.689) | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 03/02/2022 | | | Bond Future | 11.1574 | 80.5961 | 11.0562 | 81.2888 | (0.907) | 0.0000 | 0.0000 | 52,776 |
| 2021/10/29 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 4,044.4500 | 4.0444 | 4,559.1100 | 4.5591 | 12.725 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 1,064.8500 | 1.0648 | 886.8100 | 0.8868 | (16.720) | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 5,169.5600 | 5.1696 | 5,682.5000 | 5.6825 | 9.922 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 1,602.7900 | 1.6028 | 1,415.1500 | 1.4151 | (11.707) | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 5,214.1400 | 5.2141 | 5,728.9800 | 5.7290 | 9.874 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 1,586.2900 | 1.5863 | 1,400.5500 | 1.4006 | (11.709) | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 05/05/2022 | | | Bond Future | 11.3488 | 81.5447 | 11.2435 | 82.2453 | (0.927) | 0.0000 | 0.0000 | 5,735 |
| 2021/10/29 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 5,259.0200 | 5.2590 | 5,775.5300 | 5.7755 | 9.821 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 1,570.1800 | 1.5702 | 1,386.1100 | 1.3861 | (11.723) | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 2,038.6800 | 2.0387 | 2,356.7600 | 2.3568 | 15.602 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 5,150.2400 | 5.1502 | 4,759.2900 | 4.7593 | (7.591) | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 2,064.6800 | 2.0647 | 2,385.0900 | 2.3851 | 15.519 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 5,107.8200 | 5.1078 | 4,719.2000 | 4.7192 | (7.608) | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 04/08/2022 | | | Bond Future | 11.5495 | 78.1193 | 11.4398 | 78.8284 | (0.950) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 2,090.8700 | 2.0909 | 2,413.6000 | 2.4136 | 15.435 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 5,065.6900 | 5.0657 | 4,679.3900 | 4.6794 | (7.626) | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 03/11/2022 | 11.40 | Put | Bond Future | 5,096.1400 | 5.0961 | 4,719.1800 | 4.7192 | (7.397) | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 03/11/2022 | 11.41 | Call | Bond Future | 2,950.0700 | 2.9501 | 3,292.7400 | 3.2927 | 11.616 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 03/11/2022 | 11.41 | Put | Bond Future | 5,059.1000 | 5.0591 | 4,684.0700 | 4.6841 | (7.413) | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 03/11/2022 | | | Bond Future | 11.7404 | 79.1366 | 11.6263 | 79.8543 | (0.972) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2044 | 03/11/2022 | 11.39 | Call | Bond Future | 2,893.8900 | 2.8939 | 3,232.7200 | 3.2327 | 11.708 | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 03/11/2022 | 11.39 | Put | Bond Future | 5,133.7100 | 5.1337 | 4,754.8400 | 4.7548 | (7.380) | 0 | 0 | 0 |
| 2021/10/29 | 2044 | 03/11/2022 | 11.40 | Call | Bond Future | 2,921.7600 | 2.9218 | 3,262.5000 | 3.2625 | 11.662 | 0 | 0 | 0 |
| 2021/10/29 | 2046 | 04/11/2021 | | | Bond Future | 109.6240 | 109.6240 | 108.7214 | 108.7214 | (0.823) | 0.0000 | 0.0000 | 9,554 |
| 2021/10/29 | 2046 | 03/02/2022 | | | Bond Future | 110.8754 | 110.8754 | 109.9619 | 109.9619 | (0.824) | 0.0000 | 0.0000 | 13,146 |
| 2021/10/29 | 2046 | 05/05/2022 | | | Bond Future | 110.3243 | 110.3243 | 109.3998 | 109.3998 | (0.838) | 0.0000 | 0.0000 | 171 |
| 2021/10/29 | 2046 | 04/08/2022 | | | Bond Future | 111.7073 | 111.7073 | 110.7710 | 110.7710 | (0.838) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2046 | 03/11/2022 | | | Bond Future | 111.1946 | 111.1946 | 110.2445 | 110.2445 | (0.854) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2050 | 04/11/2021 | | | Bond Future | 112.3886 | 112.3886 | 111.7848 | 111.7848 | (0.537) | 0.0000 | 0.0000 | 3,193 |
| 2021/10/29 | 2050 | 03/02/2022 | | | Bond Future | 111.6897 | 111.6897 | 111.0784 | 111.0784 | (0.547) | 0.0000 | 0.0000 | 7,363 |
| 2021/10/29 | 2050 | 05/05/2022 | | | Bond Future | 113.0304 | 113.0304 | 112.4111 | 112.4111 | (0.548) | 0.0000 | 0.0000 | 379 |
| 2021/10/29 | 2050 | 04/08/2022 | | | Bond Future | 112.4334 | 112.4334 | 111.8059 | 111.8059 | (0.558) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 2050 | 03/11/2022 | | | Bond Future | 113.8512 | 113.8512 | 113.2156 | 113.2156 | (0.558) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | AL37 | 04/11/2021 | | | Index Future | 789.3110 | 789.3110 | 786.8210 | 786.8210 | (0.315) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | AL37 | 03/02/2022 | | | Index Future | 798.1300 | 798.1300 | 795.6070 | 795.6070 | (0.316) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | AL37 | 05/05/2022 | | | Index Future | 807.5150 | 807.5150 | 804.9610 | 804.9610 | (0.316) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | AL37 | 04/08/2022 | | | Index Future | 817.3400 | 817.3400 | 814.7530 | 814.7530 | (0.317) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | AL37 | 03/11/2022 | | | Index Future | 827.5590 | 827.5590 | 824.9380 | 824.9380 | (0.317) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | AL7T | 04/11/2021 | | | Index Future | 895.8860 | 895.8860 | 894.7840 | 894.7840 | (0.123) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | AL7T | 03/02/2022 | | | Index Future | 905.8950 | 905.8950 | 904.7750 | 904.7750 | (0.124) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | AL7T | 05/05/2022 | | | Index Future | 916.5480 | 916.5480 | 915.4120 | 915.4120 | (0.124) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | AL7T | 04/08/2022 | | | Index Future | 927.6990 | 927.6990 | 926.5470 | 926.5470 | (0.124) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | AL7T | 03/11/2022 | | | Index Future | 939.2970 | 939.2970 | 938.1300 | 938.1300 | (0.124) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | ALBI | 04/11/2021 | | | Index Future | 794.4110 | 794.4110 | 796.0760 | 796.0760 | 0.210 | 0.0000 | 0.0000 | 114 |
| 2021/10/29 | ALBI | 03/02/2022 | | | Index Future | 803.2860 | 803.2860 | 804.9650 | 804.9650 | 0.209 | 0.0000 | 0.0000 | 154 |
| 2021/10/29 | ALBI | 05/05/2022 | | | Index Future | 812.7320 | 812.7320 | 814.4280 | 814.4280 | 0.209 | 0.0000 | 0.0000 | 29 |
| 2021/10/29 | ALBI | 04/08/2022 | | | Index Future | 822.6200 | 822.6200 | 824.3350 | 824.3350 | 0.208 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | ALBI | 03/11/2022 | | | Index Future | 832.9050 | 832.9050 | 834.6410 | 834.6410 | 0.208 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | ES33 | 04/11/2021 | | | Bond Future | 11.5317 | 75.4171 | 11.4638 | 75.7706 | (0.589) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | ES33 | 03/02/2022 | | | Bond Future | 11.7863 | 76.2780 | 11.7155 | 76.6351 | (0.601) | 0.0000 | 0.0000 | 263 |
| 2021/10/29 | ES33 | 05/05/2022 | | | Bond Future | 12.0400 | 73.4162 | 11.9661 | 73.7773 | (0.613) | 0.0000 | 0.0000 | 87 |
| 2021/10/29 | ES33 | 04/08/2022 | | | Bond Future | 12.3028 | 74.2889 | 12.2257 | 74.6544 | (0.627) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | ES33 | 03/11/2022 | | | Bond Future | 12.5718 | 71.4972 | 12.4913 | 71.8672 | (0.640) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | ES42 | 04/11/2021 | | | Bond Future | 12.0203 | 73.7431 | 11.9526 | 74.1418 | (0.563) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | ES42 | 03/02/2022 | | | Bond Future | 12.2530 | 74.5849 | 12.1824 | 74.9876 | (0.576) | 0.0000 | 0.0000 | 3,579 |
| 2021/10/29 | ES42 | 05/05/2022 | | | Bond Future | 12.4932 | 71.2216 | 12.4194 | 71.6290 | (0.590) | 0.0000 | 0.0000 | 1,190 |
| 2021/10/29 | ES42 | 04/08/2022 | | | Bond Future | 12.7353 | 72.0668 | 12.6582 | 72.4792 | (0.605) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | ES42 | 03/11/2022 | | | Bond Future | 12.9841 | 68.7673 | 12.9035 | 69.1848 | (0.621) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | GOVI | 04/11/2021 | 728.40 | Call | GOVI | 558,270.0000 | 55.8270 | 573,500.0000 | 57.3500 | 2.728 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 04/11/2021 | 728.40 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | GOVI | 04/11/2021 | 728.41 | Call | GOVI | 558,170.0000 | 55.8170 | 573,400.0000 | 57.3400 | 2.729 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 04/11/2021 | 728.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 04/11/2021 | | | GOVI | 784.2270 | 784.2270 | 785.7500 | 785.7500 | 0.194 | 0.0000 | 0.0000 | 49 |
| 2021/10/29 | GOVI | 04/11/2021 | 728.42 | Call | GOVI | 558,070.0000 | 55.8070 | 573,300.0000 | 57.3300 | 2.729 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 04/11/2021 | 728.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 2,290.0000 | 0.2290 | 17,640.0000 | 1.7640 | 670.306 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 03/02/2022 | | | GOVI | 792.9890 | 792.9890 | 794.5240 | 794.5240 | 0.194 | 0.0000 | 0.0000 | 1,049 |
| 2021/10/29 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 2,490.0000 | 0.2490 | 17,840.0000 | 1.7840 | 616.466 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 2,390.0000 | 0.2390 | 17,740.0000 | 1.7740 | 642.259 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 140,640.0000 | 14.0640 | 156,140.0000 | 15.6140 | 11.021 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 05/05/2022 | | | GOVI | 802.3140 | 802.3140 | 803.8640 | 803.8640 | 0.193 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 140,840.0000 | 14.0840 | 156,340.0000 | 15.6340 | 11.005 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 140,740.0000 | 14.0740 | 156,240.0000 | 15.6240 | 11.013 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 72,050.0000 | 7.2050 | 56,370.0000 | 5.6370 | (21.763) | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 04/08/2022 | | | GOVI | 812.0750 | 812.0750 | 813.6430 | 813.6430 | 0.193 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 71,850.0000 | 7.1850 | 56,170.0000 | 5.6170 | (21.823) | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 71,950.0000 | 7.1950 | 56,270.0000 | 5.6270 | (21.793) | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 03/11/2022 | 820.41 | Call | GOVI | 18,180.0000 | 1.8180 | 34,040.0000 | 3.4040 | 87.239 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 03/11/2022 | 820.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 03/11/2022 | 820.42 | Call | GOVI | 18,080.0000 | 1.8080 | 33,940.0000 | 3.3940 | 87.721 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 03/11/2022 | 820.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 03/11/2022 | | | GOVI | 822.2280 | 822.2280 | 823.8140 | 823.8140 | 0.193 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | GOVI | 03/11/2022 | 820.43 | Call | GOVI | 17,980.0000 | 1.7980 | 33,840.0000 | 3.3840 | 88.209 | 0 | 0 | 0 |
| 2021/10/29 | GOVI | 03/11/2022 | 820.43 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IGOV | 04/11/2021 | | | Index Future | 297.1250 | 297.1250 | 296.4110 | 296.4110 | (0.240) | 0.0000 | 0.0000 | 29 |
| 2021/10/29 | IGOV | 03/02/2022 | | | Index Future | 300.5190 | 300.5190 | 299.7940 | 299.7940 | (0.241) | 0.0000 | 0.0000 | 487 |
| 2021/10/29 | IGOV | 05/05/2022 | | | Index Future | 304.1260 | 304.1260 | 303.3920 | 303.3920 | (0.241) | 0.0000 | 0.0000 | 16 |
| 2021/10/29 | IGOV | 04/08/2022 | | | Index Future | 307.8980 | 307.8980 | 307.1540 | 307.1540 | (0.242) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IGOV | 03/11/2022 | | | Index Future | 311.8190 | 311.8190 | 311.0650 | 311.0650 | (0.242) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.7000 | 90.7000 | 90.7000 | 90.7000 | 0.000 | 0.0000 | 0.0000 | 51 |
| 2021/10/29 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.1300 | 90.1300 | 90.1300 | 90.1300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2900 | 90.2900 | 90.2900 | 90.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | JBAF | 17/11/2021 | | | Jibar Tradeable Future | 3.7250 | 96.2750 | 3.7250 | 96.2750 | 0.000 | 0.0000 | 0.0000 | 50,000 |
| 2021/10/29 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 3.9950 | 96.0050 | 4.0050 | 95.9950 | 0.250 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | JBAF | 19/01/2022 | | | Jibar Tradeable Future | 4.0900 | 95.9100 | 4.0900 | 95.9100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | JBAF | 16/02/2022 | | | Jibar Tradeable Future | 4.3600 | 95.6400 | 4.3900 | 95.6100 | 0.688 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.4350 | 95.5650 | 4.4650 | 95.5350 | 0.676 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | JBAF | 20/04/2022 | | | Jibar Tradeable Future | 4.7500 | 95.2500 | 4.8000 | 95.2000 | 1.053 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 5.0900 | 94.9100 | 5.1600 | 94.8400 | 1.375 | 0.0000 | 0.0000 | 72 |
| 2021/10/29 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.5350 | 94.4650 | 5.6350 | 94.3650 | 1.807 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 6.0400 | 93.9600 | 6.1950 | 93.8050 | 2.566 | 0.0000 | 0.0000 | 68 |
| 2021/10/29 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 6.4100 | 93.5900 | 6.5600 | 93.4400 | 2.340 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 6.8150 | 93.1850 | 6.9800 | 93.0200 | 2.421 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 7.1450 | 92.8550 | 7.3150 | 92.6850 | 2.379 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R023 | 04/11/2021 | 4.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 04/11/2021 | 4.90 | Put | Bond Future | 840.2200 | 0.8402 | 881.3400 | 0.8813 | 4.894 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 04/11/2021 | 4.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 04/11/2021 | 4.91 | Put | Bond Future | 827.3800 | 0.8274 | 868.5000 | 0.8685 | 4.970 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 04/11/2021 | | | Bond Future | 5.5579 | 104.2124 | 5.5903 | 104.1712 | 0.583 | 0.0000 | 0.0000 | 6,810 |
| 2021/10/29 | R023 | 04/11/2021 | 4.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 04/11/2021 | 4.92 | Put | Bond Future | 814.5400 | 0.8145 | 855.6600 | 0.8557 | 5.048 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 8.8800 | 0.0089 | 7.3400 | 0.0073 | (17.342) | 0 | 0 | 0 |
| 2021/10/29 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 784.8600 | 0.7849 | 825.5600 | 0.8256 | 5.186 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 03/02/2022 | | | Bond Future | 5.8330 | 105.3760 | 5.8742 | 105.3338 | 0.707 | 0.0000 | 0.0000 | 11,361 |
| 2021/10/29 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 7.9100 | 0.0079 | 6.5300 | 0.0065 | (17.446) | 0 | 0 | 0 |
| 2021/10/29 | R023 | 03/02/2022 | 5.06 | Put | Bond Future | 804.6200 | 0.8046 | 845.4800 | 0.8455 | 5.078 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 8.4100 | 0.0084 | 6.9500 | 0.0070 | (17.360) | 0 | 0 | 0 |
| 2021/10/29 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 794.7600 | 0.7948 | 835.5400 | 0.8355 | 5.131 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 361.2000 | 0.3612 | 330.4400 | 0.3304 | (8.516) | 0 | 0 | 0 |
| 2021/10/29 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 253.1300 | 0.2531 | 265.3900 | 0.2654 | 4.843 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 05/05/2022 | | | Bond Future | 6.1723 | 102.7051 | 6.2271 | 102.6620 | 0.888 | 0.0000 | 0.0000 | 777 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 351.3900 | 0.3514 | 320.9600 | 0.3210 | (8.660) | 0 | 0 | 0 |
| 2021/10/29 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 259.0100 | 0.2590 | 271.6000 | 0.2716 | 4.861 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 356.2800 | 0.3563 | 325.6900 | 0.3257 | (8.586) | 0 | 0 | 0 |
| 2021/10/29 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 256.0500 | 0.2561 | 268.4800 | 0.2685 | 4.855 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 99.4600 | 0.0995 | 61.5000 | 0.0615 | (38.166) | 0 | 0 | 0 |
| 2021/10/29 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 479.3800 | 0.4794 | 485.5900 | 0.4856 | 1.295 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 04/08/2022 | | | Bond Future | 6.7422 | 103.9308 | 6.8230 | 103.8867 | 1.198 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 95.3700 | 0.0954 | 56.1900 | 0.0562 | (41.082) | 0 | 0 | 0 |
| 2021/10/29 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 486.3000 | 0.4863 | 491.2900 | 0.4913 | 1.026 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 97.4000 | 0.0974 | 58.8200 | 0.0588 | (39.610) | 0 | 0 | 0 |
| 2021/10/29 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 482.8300 | 0.4828 | 488.4200 | 0.4884 | 1.158 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 03/11/2022 | 6.25 | Call | Bond Future | 21.5900 | 0.0216 | 15.5100 | 0.0155 | (28.161) | 0 | 0 | 0 |
| 2021/10/29 | R023 | 03/11/2022 | 6.25 | Put | Bond Future | 596.9600 | 0.5970 | 635.3200 | 0.6353 | 6.426 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 03/11/2022 | 6.26 | Call | Bond Future | 21.9000 | 0.0219 | 15.7500 | 0.0157 | (28.082) | 0 | 0 | 0 |
| 2021/10/29 | R023 | 03/11/2022 | 6.26 | Put | Bond Future | 594.2100 | 0.5942 | 632.5000 | 0.6325 | 6.444 | 0 | 0 | 0 |
| 2021/10/29 | R023 | 03/11/2022 | | | Bond Future | 8.1357 | 101.3450 | 8.2822 | 101.3006 | 1.801 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R023 | 03/11/2022 | 6.27 | Call | Bond Future | 22.2100 | 0.0222 | 16.0000 | 0.0160 | (27.960) | 0 | 0 | 0 |
| 2021/10/29 | R023 | 03/11/2022 | 6.27 | Put | Bond Future | 591.4500 | 0.5915 | 629.6800 | 0.6297 | 6.464 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 10.11 | Call | Bond Future | 1.7200 | 0.0017 | 2.6300 | 0.0026 | 52.907 | 0 | 0 | 350 |
| 2021/10/29 | R035 | 04/11/2021 | 10.11 | Put | Bond Future | 3,291.4900 | 3.2915 | 2,857.5200 | 2.8575 | (13.185) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 10.12 | Call | Bond Future | 2.0700 | 0.0021 | 3.1600 | 0.0032 | 52.657 | 0 | 0 | 400 |
| 2021/10/29 | R035 | 04/11/2021 | 10.12 | Put | Bond Future | 3,224.2300 | 3.2242 | 2,790.4400 | 2.7904 | (13.454) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 10.23 | Put | Bond Future | 2,495.5700 | 2.4956 | 2,066.9300 | 2.0669 | (17.176) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 10.62 | Call | Bond Future | 590.4000 | 0.5904 | 811.4600 | 0.8115 | 37.442 | 0 | 0 | 400 |
| 2021/10/29 | R035 | 04/11/2021 | 10.62 | Put | Bond Future | 521.6500 | 0.5216 | 307.8300 | 0.3078 | (40.989) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 11.75 | Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 782 |
| 2021/10/29 | R035 | 04/11/2021 | 10.60 | Call | Bond Future | 523.3500 | 0.5234 | 727.1500 | 0.7272 | 38.941 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 10.60 | Put | Bond Future | 582.9300 | 0.5829 | 351.8500 | 0.3519 | (39.641) | 0 | 0 | 350 |
| 2021/10/29 | R035 | 04/11/2021 | 12.53 | Call | Bond Future | 11,169.6800 | 11.1697 | 11,604.5600 | 11.6046 | 3.893 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 12.53 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 11.08 | Call | Bond Future | 2,964.2300 | 2.9642 | 3,387.9400 | 3.3879 | 14.294 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 11.08 | Put | Bond Future | 17.1300 | 0.0171 | 5.9600 | 0.0060 | (65.207) | 0 | 0 | 782 |
| 2021/10/29 | R035 | 04/11/2021 | 11.20 | Put | Bond Future | 5.2100 | 0.0052 | 1.5400 | 0.0015 | (70.441) | 0 | 0 | 350 |
| 2021/10/29 | R035 | 04/11/2021 | | | Bond Future | 10.6093 | 89.4730 | 10.5417 | 89.9078 | (0.637) | 0.0000 | 0.0000 | 38,608 |
| 2021/10/29 | R035 | 04/11/2021 | 10.23 | Call | Bond Future | 12.4200 | 0.0124 | 18.6600 | 0.0187 | 50.242 | 0 | 0 | 782 |
| 2021/10/29 | R035 | 04/11/2021 | 11.75 | Call | Bond Future | 6,899.8000 | 6.8998 | 7,334.6700 | 7.3347 | 6.303 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 10.26 | Call | Bond Future | 19.1000 | 0.0191 | 28.7500 | 0.0288 | 50.524 | 0 | 0 | 150 |
| 2021/10/29 | R035 | 04/11/2021 | 10.26 | Put | Bond Future | 2,302.1900 | 2.3022 | 1,876.9600 | 1.8770 | (18.471) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 11.20 | Call | Bond Future | 3,680.6600 | 3.6807 | 4,111.8700 | 4.1119 | 11.716 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 13.82 | Call | Bond Future | 17,528.5000 | 17.5285 | 17,963.3800 | 17.9634 | 2.481 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 13.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 400 |
| 2021/10/29 | R035 | 04/11/2021 | 12.51 | Call | Bond Future | 11,064.4000 | 11.0644 | 11,499.2800 | 11.4993 | 3.930 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 12.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 12.52 | Call | Bond Future | 11,117.0700 | 11.1171 | 11,551.9500 | 11.5519 | 3.912 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/11/2021 | 12.52 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 10.24 | Put | Bond Future | 4,375.6800 | 4.3757 | 4,049.1600 | 4.0492 | (7.462) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 10.26 | Call | Bond Future | 655.9100 | 0.6559 | 772.6300 | 0.7726 | 17.795 | 0 | 0 | 200 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | R035 | 03/02/2022 | 10.26 | Put | Bond Future | 4,277.0300 | 4.2770 | 3,954.6000 | 3.9546 | (7.539) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 10.34 | Call | Bond Future | 801.8200 | 0.8018 | 935.2700 | 0.9353 | 16.643 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 10.34 | Put | Bond Future | 3,896.9300 | 3.8969 | 3,591.2300 | 3.5912 | (7.845) | 0 | 0 | 500 |
| 2021/10/29 | R035 | 03/02/2022 | 10.35 | Call | Bond Future | 821.3100 | 0.8213 | 956.9000 | 0.9569 | 16.509 | 0 | 0 | 1,600 |
| 2021/10/29 | R035 | 03/02/2022 | 10.35 | Put | Bond Future | 3,850.9800 | 3.8510 | 3,547.4200 | 3.5474 | (7.883) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 10.61 | Call | Bond Future | 1,425.7400 | 1.4257 | 1,617.9000 | 1.6179 | 13.478 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 10.61 | Put | Bond Future | 2,777.6200 | 2.7776 | 2,530.6300 | 2.5306 | (8.892) | 0 | 0 | 200 |
| 2021/10/29 | R035 | 03/02/2022 | 10.65 | Call | Bond Future | 1,534.3400 | 1.5343 | 1,735.2000 | 1.7352 | 13.091 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.03 | Call | Bond Future | 2,789.2300 | 2.7892 | 3,069.8200 | 3.0698 | 10.060 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.05 | Put | Bond Future | 1,480.6500 | 1.4806 | 1,325.7500 | 1.3257 | (10.462) | 0 | 0 | 1,600 |
| 2021/10/29 | R035 | 03/02/2022 | 11.11 | Call | Bond Future | 3,105.6100 | 3.1056 | 3,400.4800 | 3.4005 | 9.495 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 3,561.3900 | 3.5614 | 3,874.4100 | 3.8744 | 8.789 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 1,150.0600 | 1.1501 | 1,023.9300 | 1.0239 | (10.967) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 3,604.0700 | 3.6041 | 3,918.6400 | 3.9186 | 8.728 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 1,133.0000 | 1.1330 | 1,008.4200 | 1.0084 | (10.996) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.28 | Call | Bond Future | 3,820.2700 | 3.8203 | 4,142.5500 | 4.1425 | 8.436 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.28 | Put | Bond Future | 1,051.4300 | 1.0514 | 934.5600 | 0.9346 | (11.115) | 0 | 0 | 200 |
| 2021/10/29 | R035 | 03/02/2022 | 11.33 | Put | Bond Future | 975.9800 | 0.9760 | 866.5600 | 0.8666 | (11.211) | 0 | 0 | 500 |
| 2021/10/29 | R035 | 03/02/2022 | 11.39 | Call | Bond Future | 4,310.7700 | 4.3108 | 4,649.0300 | 4.6490 | 7.847 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.39 | Put | Bond Future | 892.1900 | 0.8922 | 791.3000 | 0.7913 | (11.308) | 0 | 0 | 683 |
| 2021/10/29 | R035 | 03/02/2022 | 11.73 | Call | Bond Future | 5,915.1700 | 5.9152 | 6,291.5200 | 6.2915 | 6.362 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.73 | Put | Bond Future | 533.9900 | 0.5340 | 471.1900 | 0.4712 | (11.761) | 0 | 0 | 280 |
| 2021/10/29 | R035 | 03/02/2022 | 9.92 | Call | Bond Future | 232.6100 | 0.2326 | 288.3400 | 0.2883 | 23.959 | 0 | 0 | 200 |
| 2021/10/29 | R035 | 03/02/2022 | 9.92 | Put | Bond Future | 6,139.0200 | 6.1390 | 5,755.6000 | 5.7556 | (6.246) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | | | Bond Future | 10.8247 | 90.4721 | 10.7544 | 90.9112 | (0.649) | 0.0000 | 0.0000 | 97,331 |
| 2021/10/29 | R035 | 03/02/2022 | 10.24 | Call | Bond Future | 622.3800 | 0.6224 | 735.0100 | 0.7350 | 18.097 | 0 | 0 | 500 |
| 2021/10/29 | R035 | 03/02/2022 | 10.65 | Put | Bond Future | 2,632.1000 | 2.6321 | 2,393.8100 | 2.3938 | (9.053) | 0 | 0 | 683 |
| 2021/10/29 | R035 | 03/02/2022 | 11.03 | Put | Bond Future | 1,524.7100 | 1.5247 | 1,366.1500 | 1.3662 | (10.399) | 0 | 0 | 280 |
| 2021/10/29 | R035 | 03/02/2022 | 11.05 | Call | Bond Future | 2,866.9500 | 2.8669 | 3,151.2000 | 3.1512 | 9.915 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.11 | Put | Bond Future | 1,355.4900 | 1.3555 | 1,211.2100 | 1.2112 | (10.644) | 0 | 0 | 200 |
| 2021/10/29 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 3,646.7400 | 3.6467 | 3,962.8600 | 3.9629 | 8.669 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 1,116.0000 | 1.1160 | 992.9700 | 0.9930 | (11.024) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.33 | Call | Bond Future | 4,041.0700 | 4.0411 | 4,370.8000 | 4.3708 | 8.159 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 10.10 | Call | Bond Future | 419.1200 | 0.4191 | 504.6700 | 0.5047 | 20.412 | 0 | 0 | 280 |
| 2021/10/29 | R035 | 03/02/2022 | 10.10 | Put | Bond Future | 5,105.5300 | 5.1055 | 4,751.9300 | 4.7519 | (6.926) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.88 | Call | Bond Future | 6,646.7200 | 6.6467 | 7,035.5700 | 7.0356 | 5.850 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/02/2022 | 11.88 | Put | Bond Future | 421.1400 | 0.4211 | 370.8400 | 0.3708 | (11.944) | 0 | 0 | 1,800 |
| 2021/10/29 | R035 | 03/02/2022 | 9.70 | Call | Bond Future | 103.3800 | 0.1034 | 133.1600 | 0.1332 | 28.806 | 0 | 0 | 683 |
| 2021/10/29 | R035 | 03/02/2022 | 9.70 | Put | Bond Future | 7,532.5600 | 7.5326 | 7,123.1900 | 7.1232 | (5.435) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 4,922.5700 | 4.9226 | 5,252.2000 | 5.2522 | 6.696 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 1,427.2400 | 1.4272 | 1,312.8000 | 1.3128 | (8.018) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 4,964.6600 | 4.9647 | 5,295.3500 | 5.2953 | 6.661 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 1,412.4000 | 1.4124 | 1,299.0200 | 1.2990 | (8.027) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 05/05/2022 | | | Bond Future | 11.0346 | 87.0583 | 10.9615 | 87.5024 | (0.663) | 0.0000 | 0.0000 | 8,926 |
| 2021/10/29 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 5,006.6300 | 5.0066 | 5,338.5800 | 5.3386 | 6.630 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 1,397.5000 | 1.3975 | 1,285.3800 | 1.2854 | (8.023) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 1,782.5100 | 1.7825 | 1,987.7800 | 1.9878 | 11.516 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 4,938.0700 | 4.9381 | 4,693.9600 | 4.6940 | (4.943) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 3,554.5100 | 3.5545 | 3,367.2100 | 3.3672 | (5.269) | 0 | 0 | 100 |
| 2021/10/29 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 446.2200 | 0.4462 | 530.8200 | 0.5308 | 18.959 | 0 | 0 | 100 |
| 2021/10/29 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 9,367.4600 | 9.3675 | 9,002.6800 | 9.0027 | (3.894) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 1,579.3700 | 1.5794 | 1,771.1500 | 1.7712 | 12.143 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 5,294.6200 | 5.2946 | 5,037.0200 | 5.0370 | (4.865) | 0 | 0 | 100 |
| 2021/10/29 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 1,759.1800 | 1.7592 | 1,962.9600 | 1.9630 | 11.584 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 4,976.6800 | 4.9767 | 4,731.0800 | 4.7311 | (4.935) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/08/2022 | | | Bond Future | 11.2533 | 88.0770 | 11.1771 | 88.5264 | (0.677) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 1,806.0000 | 1.8060 | 2,012.7700 | 2.0128 | 11.449 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 4,899.6900 | 4.8997 | 4,657.0800 | 4.6571 | (4.952) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 2,825.9500 | 2.8260 | 3,088.0300 | 3.0880 | 9.274 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/11/2022 | 11.15 | Call | Bond Future | 2,779.1200 | 2.7791 | 3,004.4400 | 3.0044 | 8.108 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/11/2022 | 11.15 | Put | Bond Future | 4,662.4600 | 4.6625 | 4,432.9600 | 4.4330 | (4.922) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/11/2022 | | | Bond Future | 11.4749 | 84.7425 | 11.3955 | 85.1973 | (0.692) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R035 | 03/11/2022 | 11.13 | Call | Bond Future | 2,727.8200 | 2.7278 | 2,950.4200 | 2.9504 | 8.160 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/11/2022 | 11.13 | Put | Bond Future | 4,729.0700 | 4.7291 | 4,496.8500 | 4.4969 | (4.910) | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/11/2022 | 11.14 | Call | Bond Future | 2,753.4100 | 2.7534 | 2,977.2000 | 2.9772 | 8.128 | 0 | 0 | 0 |
| 2021/10/29 | R035 | 03/11/2022 | 11.14 | Put | Bond Future | 4,695.6800 | 4.6957 | 4,464.6500 | 4.4646 | (4.920) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/11/2021 | | Call | Bond Future | 13,890.0600 | 13.8901 | 13,529.4900 | 13.5295 | (2.596) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/11/2021 | | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/11/2021 | 7.77 | Call | Bond Future | 10.5900 | 0.0106 | 1.7200 | 0.0017 | (83.758) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/11/2021 | 8.09 | Call | Bond Future | 298.1300 | 0.2981 | 142.3000 | 0.1423 | (52.269) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/11/2021 | 8.09 | Put | Bond Future | 367.9800 | 0.3680 | 572.7200 | 0.5727 | 55.639 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/11/2021 | 8.10 | Call | Bond Future | 319.5000 | 0.3195 | 156.0500 | 0.1561 | (51.158) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/11/2021 | 8.10 | Put | Bond Future | 345.6100 | 0.3456 | 542.7300 | 0.5427 | 57.035 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/11/2021 | | | Bond Future | 8.1060 | 113.8901 | 8.1886 | 113.5295 | 1.019 | 0.0000 | 0.0000 | 16,747 |
| 2021/10/29 | R186 | 04/11/2021 | 7.77 | Put | Bond Future | 1,491.9100 | 1.4919 | 1,843.6100 | 1.8436 | 23.574 | 0 | 0 | 15,177 |
| 2021/10/29 | R186 | 04/11/2021 | 8.11 | Call | Bond Future | 341.7800 | 0.3418 | 170.6400 | 0.1706 | (50.073) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/11/2021 | 8.11 | Put | Bond Future | 324.1600 | 0.3242 | 513.5900 | 0.5136 | 58.437 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/11/2021 | 8.77 | Call | Bond Future | 2,856.1400 | 2.8561 | 2,496.2800 | 2.4963 | (12.600) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/11/2021 | 8.77 | Put | Bond Future | 0.4000 | 0.0004 | 1.1100 | 0.0011 | 177.500 | 0 | 0 | 15,177 |
| 2021/10/29 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 107.8800 | 0.1079 | 84.2900 | 0.0843 | (21.867) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 4,531.9800 | 4.5320 | 4,873.7300 | 4.8737 | 7.541 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 03/02/2022 | | | Bond Future | 8.3419 | 109.8804 | 8.4303 | 109.5150 | 1.060 | 0.0000 | 0.0000 | 57,327 |
| 2021/10/29 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 101.2500 | 0.1013 | 78.9400 | 0.0789 | (22.035) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 4,612.4600 | 4.6125 | 4,955.4900 | 4.9555 | 7.437 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 104.4800 | 0.1045 | 81.5500 | 0.0815 | (21.947) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 4,572.1300 | 4.5721 | 4,914.5400 | 4.9145 | 7.489 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 8.14 | Call | Bond Future | 923.8600 | 0.9239 | 816.4200 | 0.8164 | (11.629) | 0 | 0 | 454 |
| 2021/10/29 | R186 | 05/05/2022 | 8.14 | Put | Bond Future | 2,702.1600 | 2.7022 | 2,964.6500 | 2.9646 | 9.714 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 1,206.8900 | 1.2069 | 1,077.0100 | 1.0770 | (10.762) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 2,269.1900 | 2.2692 | 2,509.2400 | 2.5092 | 10.579 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 9.18 | Call | Bond Future | 0.0000 | 0.0000 | 2,917.3200 | 2.9173 | 100.000 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 9.18 | Put | Bond Future | 0.0000 | 0.0000 | 1,008.8300 | 1.0088 | 100.000 | 0 | 0 | 454 |
| 2021/10/29 | R186 | 05/05/2022 | 7.28 | Call | Bond Future | 164.7100 | 0.1647 | 136.5600 | 0.1366 | (17.091) | 0 | 0 | 435 |
| 2021/10/29 | R186 | 05/05/2022 | 7.28 | Put | Bond Future | 5,446.7900 | 5.4468 | 5,788.5700 | 5.7886 | 6.275 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 7.48 | Call | Bond Future | 241.9200 | 0.2419 | 201.9300 | 0.2019 | (16.530) | 0 | 0 | 3,600 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | R186 | 05/05/2022 | 7.48 | Put | Bond Future | 4,696.7600 | 4.6968 | 5,026.7000 | 5.0267 | 7.025 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | | | Bond Future | 8.5898 | 111.1728 | 8.6846 | 110.8029 | 1.103 | 0.0000 | 0.0000 | 4,404 |
| 2021/10/29 | R186 | 05/05/2022 | 7.88 | Call | Bond Future | 585.7200 | 0.5857 | 508.6500 | 0.5087 | (13.158) | 0 | 0 | 435 |
| 2021/10/29 | R186 | 05/05/2022 | 7.88 | Put | Bond Future | 3,408.7400 | 3.4087 | 3,701.6000 | 3.7016 | 8.591 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 1,173.8300 | 1.1738 | 1,046.2700 | 1.0463 | (10.867) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 2,315.3900 | 2.3154 | 2,557.7600 | 2.5578 | 10.468 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 1,190.4400 | 1.1904 | 1,061.5700 | 1.0616 | (10.825) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 2,292.3600 | 2.2924 | 2,533.4200 | 2.5334 | 10.516 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 8.35 | Call | Bond Future | 0.0000 | 0.0000 | 1,124.1600 | 1.1242 | 100.000 | 0 | 0 | 454 |
| 2021/10/29 | R186 | 05/05/2022 | 8.35 | Put | Bond Future | 0.0000 | 0.0000 | 2,437.6300 | 2.4376 | 100.000 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 8.64 | Call | Bond Future | 1,813.9700 | 1.8140 | 1,641.5400 | 1.6415 | (9.506) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 8.64 | Put | Bond Future | 1,617.8500 | 1.6178 | 1,815.3500 | 1.8153 | 12.208 | 0 | 0 | 4,035 |
| 2021/10/29 | R186 | 05/05/2022 | 8.94 | Call | Bond Future | 2,515.5600 | 2.5156 | 2,302.7300 | 2.3027 | (8.461) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 05/05/2022 | 8.94 | Put | Bond Future | 1,156.2800 | 1.1563 | 1,313.3800 | 1.3134 | 13.587 | 0 | 0 | 454 |
| 2021/10/29 | R186 | 05/05/2022 | 6.73 | Call | Bond Future | 52.0900 | 0.0521 | 42.6100 | 0.0426 | (18.199) | 0 | 0 | 3,600 |
| 2021/10/29 | R186 | 05/05/2022 | 6.73 | Put | Bond Future | 7,648.8400 | 7.6488 | 8,009.2900 | 8.0093 | 4.712 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 876.7000 | 0.8767 | 802.4600 | 0.8025 | (8.468) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 3,523.4100 | 3.5234 | 3,824.2700 | 3.8243 | 8.539 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/08/2022 | 9.78 | Call | Bond Future | 4,273.0000 | 4.2730 | 4,035.9100 | 4.0359 | (5.549) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/08/2022 | 9.78 | Put | Bond Future | 932.0500 | 0.9320 | 1,070.0600 | 1.0701 | 14.807 | 0 | 0 | 3,600 |
| 2021/10/29 | R186 | 04/08/2022 | 7.96 | Call | Bond Future | 646.2000 | 0.6462 | 580.4700 | 0.5805 | (10.172) | 0 | 0 | 3,600 |
| 2021/10/29 | R186 | 04/08/2022 | | | Bond Future | 8.8563 | 107.2049 | 8.9581 | 106.8298 | 1.150 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 863.3700 | 0.8634 | 789.7700 | 0.7898 | (8.525) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 3,548.1500 | 3.5481 | 3,849.6500 | 3.8496 | 8.497 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/08/2022 | 6.96 | Call | Bond Future | 106.4600 | 0.1065 | 85.3700 | 0.0854 | (19.810) | 0 | 0 | 3,600 |
| 2021/10/29 | R186 | 04/08/2022 | 6.96 | Put | Bond Future | 7,402.3900 | 7.4024 | 7,756.4000 | 7.7564 | 4.782 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/08/2022 | 7.96 | Put | Bond Future | 4,019.0200 | 4.0190 | 4,328.3900 | 4.3284 | 7.698 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 850.4900 | 0.8505 | 776.8900 | 0.7769 | (8.654) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 3,573.3500 | 3.5733 | 3,874.8500 | 3.8749 | 8.437 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 03/11/2022 | 8.53 | Call | Bond Future | 1,322.3000 | 1.3223 | 1,174.4200 | 1.1744 | (11.184) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 03/11/2022 | 8.53 | Put | Bond Future | 3,455.1400 | 3.4551 | 3,686.7400 | 3.6867 | 6.703 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 03/11/2022 | 8.54 | Call | Bond Future | 1,336.5500 | 1.3366 | 1,187.6800 | 1.1877 | (11.138) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 03/11/2022 | 8.54 | Put | Bond Future | 3,433.8400 | 3.4338 | 3,664.4500 | 3.6644 | 6.716 | 0 | 0 | 0 |
| 2021/10/29 | R186 | 03/11/2022 | | | Bond Future | 9.1375 | 108.5850 | 9.2472 | 108.2056 | 1.201 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R186 | 03/11/2022 | 8.55 | Call | Bond Future | 1,350.4700 | 1.3505 | 1,201.0200 | 1.2010 | (11.067) | 0 | 0 | 0 |
| 2021/10/29 | R186 | 03/11/2022 | 8.55 | Put | Bond Future | 3,412.2300 | 3.4122 | 3,642.2600 | 3.6423 | 6.741 | 0 | 0 | 0 |
| 2021/10/29 | R197 | 04/11/2021 | | | Bond Future | 327.5707 | 327.5707 | 327.3979 | 327.3979 | (0.053) | 0.0000 | 0.0000 | 1,189 |
| 2021/10/29 | R197 | 03/02/2022 | | | Bond Future | 323.0731 | 323.0731 | 322.8962 | 322.8962 | (0.055) | 0.0000 | 0.0000 | 1,055 |
| 2021/10/29 | R197 | 05/05/2022 | | | Bond Future | 326.9505 | 326.9505 | 326.7706 | 326.7706 | (0.055) | 0.0000 | 0.0000 | 237 |
| 2021/10/29 | R197 | 04/08/2022 | | | Bond Future | 322.6845 | 322.6845 | 322.5013 | 322.5013 | (0.057) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R197 | 03/11/2022 | | | Bond Future | 326.7543 | 326.7543 | 326.5683 | 326.5683 | (0.057) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R202 | 04/11/2021 | | | Bond Future | 240.7895 | 240.7895 | 240.8203 | 240.8203 | 0.013 | 0.0000 | 0.0000 | 4,415 |
| 2021/10/29 | R202 | 03/02/2022 | | | Bond Future | 239.1632 | 239.1632 | 239.1929 | 239.1929 | 0.012 | 0.0000 | 0.0000 | 7,843 |
| 2021/10/29 | R202 | 05/05/2022 | | | Bond Future | 242.0334 | 242.0334 | 242.0628 | 242.0628 | 0.012 | 0.0000 | 0.0000 | 413 |
| 2021/10/29 | R202 | 04/08/2022 | | | Bond Future | 240.6243 | 240.6243 | 240.6533 | 240.6533 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R202 | 03/11/2022 | | | Bond Future | 243.6584 | 243.6584 | 243.6876 | 243.6876 | 0.012 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | R209 | 04/11/2021 | 10.00 | Call | Bond Future | 0.2500 | 0.0003 | 0.4100 | 0.0004 | 64.000 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/11/2021 | 10.00 | Put | Bond Future | 3,338.6600 | 3.3387 | 2,961.7300 | 2.9617 | (11.290) | 0 | 0 | 3,100 |
| 2021/10/29 | R209 | 04/11/2021 | 10.25 | Put | Bond Future | 1,885.3100 | 1.8853 | 1,518.8600 | 1.5189 | (19.437) | 0 | 0 | 4,250 |
| 2021/10/29 | R209 | 04/11/2021 | 12.00 | Call | Bond Future | 7,332.1500 | 7.3322 | 7,709.2400 | 7.7092 | 5.143 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/11/2021 | 12.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 4,000 |
| 2021/10/29 | R209 | 04/11/2021 | 12.17 | Call | Bond Future | 8,131.2700 | 8.1313 | 8,508.3600 | 8.5084 | 4.638 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/11/2021 | 12.19 | Call | Bond Future | 8,224.2800 | 8.2243 | 8,601.3700 | 8.6014 | 4.585 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/11/2021 | 12.19 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/11/2021 | 10.50 | Call | Bond Future | 276.2600 | 0.2763 | 400.8300 | 0.4008 | 45.092 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/11/2021 | | | Bond Future | 10.5775 | 69.0441 | 10.5103 | 69.4212 | (0.635) | 0.0000 | 0.0000 | 14,598 |
| 2021/10/29 | R209 | 04/11/2021 | 9.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,445 |
| 2021/10/29 | R209 | 04/11/2021 | 9.50 | Put | Bond Future | 6,417.3200 | 6.4173 | 6,040.2300 | 6.0402 | (5.876) | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/11/2021 | 10.25 | Call | Bond Future | 19.8500 | 0.0199 | 30.4900 | 0.0305 | 53.602 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/11/2021 | 12.17 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/11/2021 | 12.18 | Call | Bond Future | 8,177.8000 | 8.1778 | 8,554.8900 | 8.5549 | 4.611 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/11/2021 | 12.18 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/11/2021 | 10.50 | Put | Bond Future | 711.1700 | 0.7112 | 458.6500 | 0.4587 | (35.508) | 0 | 0 | 150 |
| 2021/10/29 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 2,597.0000 | 2.5970 | 2,851.3400 | 2.8513 | 9.794 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 1,173.5100 | 1.1735 | 1,047.0300 | 1.0470 | (10.778) | 0 | 0 | 0 |
| 2021/10/29 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 2,562.1900 | 2.5622 | 2,814.8300 | 2.8148 | 9.860 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 03/02/2022 | 11.02 | Put | Bond Future | 1,191.5800 | 1.1916 | 1,063.4000 | 1.0634 | (10.757) | 0 | 0 | 0 |
| 2021/10/29 | R209 | 03/02/2022 | | | Bond Future | 10.7647 | 69.8151 | 10.6951 | 70.1959 | (0.647) | 0.0000 | 0.0000 | 22,060 |
| 2021/10/29 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 2,632.0000 | 2.6320 | 2,888.0200 | 2.8880 | 9.727 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 1,155.6800 | 1.1557 | 1,030.8800 | 1.0309 | (10.799) | 0 | 0 | 0 |
| 2021/10/29 | R209 | 05/05/2022 | 10.75 | Call | Bond Future | 1,781.3300 | 1.7813 | 1,967.8100 | 1.9678 | 10.469 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 05/05/2022 | 10.75 | Put | Bond Future | 2,870.1200 | 2.8701 | 2,671.4800 | 2.6715 | (6.921) | 0 | 0 | 12,050 |
| 2021/10/29 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 3,820.8700 | 3.8209 | 4,096.5300 | 4.0965 | 7.215 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 1,351.6800 | 1.3517 | 1,242.2200 | 1.2422 | (8.098) | 0 | 0 | 0 |
| 2021/10/29 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 3,856.1100 | 3.8561 | 4,132.8200 | 4.1328 | 7.176 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 1,336.6000 | 1.3366 | 1,228.1900 | 1.2282 | (8.111) | 0 | 0 | 0 |
| 2021/10/29 | R209 | 05/05/2022 | 9.75 | Call | Bond Future | 264.2600 | 0.2643 | 316.2200 | 0.3162 | 19.662 | 0 | 0 | 8,525 |
| 2021/10/29 | R209 | 05/05/2022 | 9.75 | Put | Bond Future | 7,109.0300 | 7.1090 | 6,775.8700 | 6.7759 | (4.686) | 0 | 0 | 0 |
| 2021/10/29 | R209 | 05/05/2022 | | | Bond Future | 10.9526 | 67.4950 | 10.8804 | 67.8801 | (0.659) | 0.0000 | 0.0000 | 5,396 |
| 2021/10/29 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 3,891.2800 | 3.8913 | 4,169.1900 | 4.1692 | 7.142 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 1,321.5000 | 1.3215 | 1,214.2900 | 1.2143 | (8.113) | 0 | 0 | 0 |
| 2021/10/29 | R209 | 05/05/2022 | 12.00 | Call | Bond Future | 5,975.8100 | 5.9758 | 6,301.1400 | 6.3011 | 5.444 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 05/05/2022 | 12.00 | Put | Bond Future | 725.8200 | 0.7258 | 666.0300 | 0.6660 | (8.238) | 0 | 0 | 12,050 |
| 2021/10/29 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 1,478.8100 | 1.4788 | 1,587.4100 | 1.5874 | 7.344 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 4,495.4400 | 4.4954 | 4,214.2900 | 4.2143 | (6.254) | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 4,531.2900 | 4.5313 | 4,248.5800 | 4.2486 | (6.239) | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/08/2022 | | | Bond Future | 11.1442 | 68.2850 | 11.0693 | 68.6747 | (0.672) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 1,498.5200 | 1.4985 | 1,608.4700 | 1.6085 | 7.337 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 4,460.0200 | 4.4600 | 4,180.2200 | 4.1802 | (6.274) | 0 | 0 | 0 |
| 2021/10/29 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 1,459.4600 | 1.4595 | 1,566.5000 | 1.5665 | 7.334 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 03/11/2022 | 11.03 | Call | Bond Future | 2,461.9500 | 2.4619 | 2,658.7900 | 2.6588 | 7.995 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 03/11/2022 | 11.03 | Put | Bond Future | 4,039.5500 | 4.0395 | 3,841.9100 | 3.8419 | (4.893) | 0 | 0 | 0 |
| 2021/10/29 | R209 | 03/11/2022 | | | Bond Future | 11.3370 | 66.0304 | 11.2593 | 66.4249 | (0.686) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | R209 | 03/11/2022 | 11.02 | Call | Bond Future | 2,439.0700 | 2.4391 | 2,634.8700 | 2.6349 | 8.028 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 03/11/2022 | 11.02 | Put | Bond Future | 4,068.9500 | 4.0689 | 3,870.2700 | 3.8703 | (4.883) | 0 | 0 | 0 |
| 2021/10/29 | R209 | 03/11/2022 | 11.01 | Call | Bond Future | 2,416.3100 | 2.4163 | 2,611.0700 | 2.6111 | 8.060 | 0 | 0 | 0 |
| 2021/10/29 | R209 | 03/11/2022 | 11.01 | Put | Bond Future | 4,098.5200 | 4.0985 | 3,898.8000 | 3.8988 | (4.873) | 0 | 0 | 0 |
| 2021/10/29 | R210 | 04/11/2021 | | | Bond Future | 211.9705 | 211.9705 | 211.9917 | 211.9917 | 0.010 | 0.0000 | 0.0000 | 1,253 |
| 2021/10/29 | R210 | 03/02/2022 | | | Bond Future | 214.3902 | 214.3902 | 214.4103 | 214.4103 | 0.009 | 0.0000 | 0.0000 | 1,381 |
| 2021/10/29 | R210 | 05/05/2022 | | | Bond Future | 214.1105 | 214.1105 | 214.1308 | 214.1308 | 0.009 | 0.0000 | 0.0000 | 104 |
| 2021/10/29 | R210 | 04/08/2022 | | | Bond Future | 216.7943 | 216.7943 | 216.8144 | 216.8144 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R210 | 03/11/2022 | | | Bond Future | 216.6152 | 216.6152 | 216.6326 | 216.6326 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R212 | 04/11/2021 | | | Bond Future | 175.9152 | 175.9152 | 175.9244 | 175.9244 | 0.005 | 0.0000 | 0.0000 | 2,585 |
| 2021/10/29 | R213 | 04/11/2021 | 11.09 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 04/11/2021 | 11.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 04/11/2021 | 11.11 | Call | Bond Future | 5,861.5700 | 5.8616 | 5,715.9200 | 5.7159 | (2.485) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 04/11/2021 | | | Bond Future | 9.9446 | 83.7232 | 9.9722 | 83.5776 | 0.278 | 0.0000 | 0.0000 | 7,073 |
| 2021/10/29 | R213 | 04/11/2021 | 11.09 | Call | Bond Future | 5,765.6400 | 5.7656 | 5,619.9900 | 5.6200 | (2.526) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 04/11/2021 | 11.10 | Call | Bond Future | 5,813.6200 | 5.8136 | 5,667.9700 | 5.6680 | (2.505) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 04/11/2021 | 11.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 9.22 | Put | Bond Future | 5,197.6100 | 5.1976 | 5,314.8800 | 5.3149 | 2.256 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 9.58 | Put | Bond Future | 3,586.4400 | 3.5864 | 3,667.3400 | 3.6673 | 2.256 | 0 | 0 | 200 |
| 2021/10/29 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 1,240.2100 | 1.2402 | 1,149.4500 | 1.1494 | (7.318) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 2,189.1600 | 2.1892 | 2,246.2200 | 2.2462 | 2.606 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 10.00 | Call | Bond Future | 1,285.3500 | 1.2853 | 1,194.1400 | 1.1941 | (7.096) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 10.00 | Put | Bond Future | 2,130.6700 | 2.1307 | 2,187.2800 | 2.1873 | 2.657 | 0 | 0 | 430 |
| 2021/10/29 | R213 | 03/02/2022 | 10.60 | Put | Bond Future | 886.7200 | 0.8867 | 887.4300 | 0.8874 | 0.080 | 0 | 0 | 430 |
| 2021/10/29 | R213 | 03/02/2022 | 10.67 | Call | Bond Future | 3,328.0200 | 3.3280 | 3,176.9000 | 3.1769 | (4.541) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 10.67 | Put | Bond Future | 797.0300 | 0.7970 | 793.7300 | 0.7937 | (0.414) | 0 | 0 | 220 |
| 2021/10/29 | R213 | 03/02/2022 | 8.63 | Call | Bond Future | 22.9100 | 0.0229 | 23.0600 | 0.0231 | 0.655 | 0 | 0 | 200 |
| 2021/10/29 | R213 | 03/02/2022 | 8.63 | Put | Bond Future | 8,371.5300 | 8.3715 | 8,519.5000 | 8.5195 | 1.768 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 8.80 | Call | Bond Future | 41.6800 | 0.0417 | 41.4900 | 0.0415 | (0.456) | 0 | 0 | 102 |
| 2021/10/29 | R213 | 03/02/2022 | 8.80 | Put | Bond Future | 7,412.9500 | 7.4129 | 7,560.5800 | 7.5606 | 1.992 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | | | Bond Future | 10.1644 | 84.6581 | 10.1933 | 84.5103 | 0.285 | 0.0000 | 0.0000 | 16,644 |
| 2021/10/29 | R213 | 03/02/2022 | 9.22 | Call | Bond Future | 183.4300 | 0.1834 | 152.8800 | 0.1529 | (16.655) | 0 | 0 | 430 |
| 2021/10/29 | R213 | 03/02/2022 | 9.58 | Call | Bond Future | 529.2500 | 0.5292 | 462.3300 | 0.4623 | (12.644) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 9.76 | Call | Bond Future | 807.4100 | 0.8074 | 723.5300 | 0.7235 | (10.389) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 9.76 | Put | Bond Future | 2,907.4100 | 2.9074 | 2,971.3500 | 2.9713 | 2.199 | 0 | 0 | 102 |
| 2021/10/29 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 1,196.1900 | 1.1962 | 1,105.9000 | 1.1059 | (7.548) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 2,248.9300 | 2.2489 | 2,306.4600 | 2.3065 | 2.558 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 1,218.1700 | 1.2182 | 1,127.5500 | 1.1275 | (7.439) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 2,218.9900 | 2.2190 | 2,276.1900 | 2.2762 | 2.578 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 10.15 | Call | Bond Future | 1,655.3200 | 1.6553 | 1,551.4500 | 1.5515 | (6.275) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 10.15 | Put | Bond Future | 1,728.7800 | 1.7288 | 1,772.7300 | 1.7727 | 2.542 | 0 | 0 | 200 |
| 2021/10/29 | R213 | 03/02/2022 | 10.17 | Call | Bond Future | 1,708.5100 | 1.7085 | 1,603.0200 | 1.6030 | (6.174) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 10.17 | Put | Bond Future | 1,679.7600 | 1.6798 | 1,722.0900 | 1.7221 | 2.520 | 0 | 0 | 220 |
| 2021/10/29 | R213 | 03/02/2022 | 10.25 | Call | Bond Future | 1,930.2800 | 1.9303 | 1,818.7100 | 1.8187 | (5.780) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 10.25 | Put | Bond Future | 1,494.3500 | 1.4944 | 1,530.6000 | 1.5306 | 2.426 | 0 | 0 | 102 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | R213 | 03/02/2022 | 10.60 | Call | Bond Future | 3,073.4500 | 3.0735 | 2,926.3400 | 2.9263 | (4.786) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/02/2022 | 9.15 | Call | Bond Future | 143.4600 | 0.1435 | 124.8400 | 0.1248 | (12.979) | 0 | 0 | 220 |
| 2021/10/29 | R213 | 03/02/2022 | 9.15 | Put | Bond Future | 5,544.8900 | 5.5449 | 5,674.0900 | 5.6741 | 2.330 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 2,920.9300 | 2.9209 | 2,801.6300 | 2.8016 | (4.084) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 1,659.5200 | 1.6595 | 1,687.4900 | 1.6875 | 1.685 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 05/05/2022 | | | Bond Future | 10.3801 | 82.1219 | 10.4104 | 81.9722 | 0.292 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 1,695.4700 | 1.6955 | 1,725.9000 | 1.7259 | 1.795 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 2,951.2900 | 2.9513 | 2,830.8700 | 2.8309 | (4.080) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 1,677.2900 | 1.6773 | 1,706.6000 | 1.7066 | 1.747 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 2,982.0100 | 2.9820 | 2,860.2500 | 2.8602 | (4.083) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 1,133.1500 | 1.1331 | 1,129.4600 | 1.1295 | (0.326) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 1,149.1300 | 1.1491 | 1,145.1700 | 1.1452 | (0.345) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 4,647.0800 | 4.6471 | 4,794.6600 | 4.7947 | 3.176 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 04/08/2022 | | | Bond Future | 10.6063 | 83.0854 | 10.6380 | 82.9336 | 0.299 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 4,716.1300 | 4.7161 | 4,864.2400 | 4.8642 | 3.140 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 4,681.4000 | 4.6814 | 4,829.2400 | 4.8292 | 3.158 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 1,165.4900 | 1.1655 | 1,161.2700 | 1.1613 | (0.362) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/11/2022 | 10.38 | Call | Bond Future | 2,014.2200 | 2.0142 | 1,970.8700 | 1.9709 | (2.152) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/11/2022 | 10.38 | Put | Bond Future | 4,180.9500 | 4.1810 | 4,291.3700 | 4.2914 | 2.641 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/11/2022 | 10.39 | Call | Bond Future | 2,033.8600 | 2.0339 | 1,990.1600 | 1.9902 | (2.149) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/11/2022 | 10.39 | Put | Bond Future | 4,152.5500 | 4.1525 | 4,262.6200 | 4.2626 | 2.651 | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/11/2022 | | | Bond Future | 10.8387 | 80.6294 | 10.8718 | 80.4756 | 0.306 | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R213 | 03/11/2022 | 10.40 | Call | Bond Future | 2,053.9300 | 2.0539 | 2,009.8600 | 2.0099 | (2.146) | 0 | 0 | 0 |
| 2021/10/29 | R213 | 03/11/2022 | 10.40 | Put | Bond Future | 4,124.6100 | 4.1246 | 4,234.3100 | 4.2343 | 2.660 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 04/11/2021 | 12.46 | Call | Bond Future | 7,762.6800 | 7.7627 | 8,146.3900 | 8.1464 | 4.943 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 04/11/2021 | 12.46 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 04/11/2021 | 12.47 | Call | Bond Future | 7,808.9100 | 7.8089 | 8,192.6200 | 8.1926 | 4.914 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 04/11/2021 | | | Bond Future | 10.9475 | 65.8003 | 10.8803 | 66.1840 | (0.614) | 0.0000 | 0.0000 | 4,531 |
| 2021/10/29 | R214 | 04/11/2021 | 12.47 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 04/11/2021 | 12.48 | Call | Bond Future | 7,855.0700 | 7.8551 | 8,238.7800 | 8.2388 | 4.885 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 04/11/2021 | 12.48 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 1,253.8600 | 1.2539 | 1,061.7100 | 1.0617 | (15.325) | 0 | 0 | 0 |
| 2021/10/29 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 1,235.6300 | 1.2356 | 1,044.4400 | 1.0444 | (15.473) | 0 | 0 | 0 |
| 2021/10/29 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 2,709.0200 | 2.7090 | 2,906.5100 | 2.9065 | 7.290 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 03/02/2022 | | | Bond Future | 11.1352 | 66.5351 | 11.0655 | 66.9226 | (0.626) | 0.0000 | 0.0000 | 18,846 |
| 2021/10/29 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 2,638.6800 | 2.6387 | 2,834.1200 | 2.8341 | 7.407 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 2,673.8300 | 2.6738 | 2,870.2300 | 2.8702 | 7.345 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 1,217.5100 | 1.2175 | 1,027.4100 | 1.0274 | (15.614) | 0 | 0 | 0 |
| 2021/10/29 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 1,521.5200 | 1.5215 | 1,401.4900 | 1.4015 | (7.889) | 0 | 0 | 0 |
| 2021/10/29 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 1,505.0700 | 1.5051 | 1,386.2900 | 1.3863 | (7.892) | 0 | 0 | 0 |
| 2021/10/29 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 3,757.3500 | 3.7574 | 4,031.6200 | 4.0316 | 7.300 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 05/05/2022 | | | Bond Future | 11.3169 | 64.0381 | 11.2446 | 64.4301 | (0.639) | 0.0000 | 0.0000 | 441 |
| 2021/10/29 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 3,688.0500 | 3.6881 | 3,959.9900 | 3.9600 | 7.374 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 3,722.5700 | 3.7226 | 3,995.7600 | 3.9958 | 7.339 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 1,488.9500 | 1.4890 | 1,371.2500 | 1.3713 | (7.905) | 0 | 0 | 0 |
| 2021/10/29 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 4,411.4100 | 4.4114 | 4,193.7000 | 4.1937 | (4.935) | 0 | 0 | 0 |
| 2021/10/29 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 1,575.9400 | 1.5759 | 1,756.2500 | 1.7563 | 11.441 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | R214 | 04/08/2022 | | | Bond Future | 11.5047 | 64.7865 | 11.4296 | 65.1832 | (0.653) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 1,534.5000 | 1.5345 | 1,712.3400 | 1.7123 | 11.589 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 4,447.0800 | 4.4471 | 4,228.2400 | 4.2282 | (4.921) | 0 | 0 | 0 |
| 2021/10/29 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 1,555.2500 | 1.5553 | 1,734.2200 | 1.7342 | 11.507 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 4,375.7600 | 4.3758 | 4,159.3900 | 4.1594 | (4.945) | 0 | 0 | 0 |
| 2021/10/29 | R214 | 03/11/2022 | 11.34 | Call | Bond Future | 2,373.5000 | 2.3735 | 2,566.7700 | 2.5668 | 8.143 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 03/11/2022 | 11.36 | Put | Bond Future | 4,165.0500 | 4.1650 | 3,958.5100 | 3.9585 | (4.959) | 0 | 0 | 0 |
| 2021/10/29 | R214 | 03/11/2022 | | | Bond Future | 11.6933 | 62.3489 | 11.6154 | 62.7503 | (0.667) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R214 | 03/11/2022 | 11.34 | Put | Bond Future | 4,226.0500 | 4.2261 | 4,017.8500 | 4.0179 | (4.927) | 0 | 0 | 0 |
| 2021/10/29 | R214 | 03/11/2022 | 11.35 | Call | Bond Future | 2,396.4200 | 2.3964 | 2,590.5100 | 2.5905 | 8.099 | 0 | 0 | 0 |
| 2021/10/29 | R214 | 03/11/2022 | 11.35 | Put | Bond Future | 4,195.3400 | 4.1953 | 3,987.9600 | 3.9880 | (4.943) | 0 | 0 | 0 |
| 2021/10/29 | R214 | 03/11/2022 | 11.36 | Call | Bond Future | 2,419.7000 | 2.4197 | 2,614.6300 | 2.6146 | 8.056 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/11/2021 | 10.20 | Put | Bond Future | 5,500.9400 | 5.5009 | 4,796.1400 | 4.7961 | (12.812) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/11/2021 | 12.85 | Call | Bond Future | 12,029.3300 | 12.0293 | 12,734.2400 | 12.7342 | 5.860 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/11/2021 | 12.85 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/11/2021 | 10.80 | Call | Bond Future | 225.3500 | 0.2254 | 433.2600 | 0.4333 | 92.261 | 0 | 0 | 1,050 |
| 2021/10/29 | R248 | 04/11/2021 | 10.80 | Put | Bond Future | 1,113.9600 | 1.1140 | 616.9600 | 0.6170 | (44.616) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/11/2021 | | | Bond Future | 10.9224 | 82.9876 | 10.8251 | 83.6925 | (0.891) | 0.0000 | 0.0000 | 92,471 |
| 2021/10/29 | R248 | 04/11/2021 | 9.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/11/2021 | 9.60 | Put | Bond Future | 10,577.3700 | 10.5774 | 9,872.4600 | 9.8725 | (6.664) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/11/2021 | 10.20 | Call | Bond Future | 0.0200 | 0.0000 | 0.1300 | 0.0001 | 550.000 | 0 | 0 | 1,050 |
| 2021/10/29 | R248 | 04/11/2021 | 10.30 | Call | Bond Future | 0.1800 | 0.0002 | 0.7900 | 0.0008 | 338.889 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/11/2021 | 10.30 | Put | Bond Future | 4,701.6500 | 4.7017 | 3,997.3500 | 3.9974 | (14.980) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/11/2021 | 12.84 | Call | Bond Future | 11,975.3000 | 11.9753 | 12,680.2100 | 12.6802 | 5.886 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/11/2021 | 12.84 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/11/2021 | 12.83 | Call | Bond Future | 11,921.1900 | 11.9212 | 12,626.1000 | 12.6261 | 5.913 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/11/2021 | 12.83 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 10.40 | Call | Bond Future | 459.2700 | 0.4593 | 603.5100 | 0.6035 | 31.406 | 0 | 0 | 100 |
| 2021/10/29 | R248 | 03/02/2022 | 10.50 | Call | Bond Future | 612.6300 | 0.6126 | 786.4800 | 0.7865 | 28.378 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 10.50 | Put | Bond Future | 5,070.6000 | 5.0706 | 4,532.2100 | 4.5322 | (10.618) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 10.90 | Call | Bond Future | 1,554.4800 | 1.5545 | 1,868.7400 | 1.8687 | 20.216 | 0 | 0 | 900 |
| 2021/10/29 | R248 | 03/02/2022 | 10.90 | Put | Bond Future | 3,037.3400 | 3.0373 | 2,639.3600 | 2.6394 | (13.103) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | 3,762.7300 | 3.7627 | 4,267.0200 | 4.2670 | 13.402 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 10.20 | Put | Bond Future | 7,052.5900 | 7.0526 | 6,432.8800 | 6.4329 | (8.787) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | 3,809.1700 | 3.8092 | 4,316.0500 | 4.3161 | 13.307 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | 1,271.9400 | 1.2719 | 1,069.4500 | 1.0694 | (15.920) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 9.80 | Call | Bond Future | 54.3000 | 0.0543 | 85.3800 | 0.0854 | 57.238 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 9.80 | Put | Bond Future | 10,192.8200 | 10.1928 | 9,511.6600 | 9.5117 | (6.683) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 10.00 | Call | Bond Future | 107.8600 | 0.1079 | 160.9900 | 0.1610 | 49.258 | 0 | 0 | 1,300 |
| 2021/10/29 | R248 | 03/02/2022 | 10.00 | Put | Bond Future | 8,558.0400 | 8.5580 | 7,898.9300 | 7.8989 | (7.702) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | | | Bond Future | 11.1090 | 83.9142 | 11.0078 | 84.6265 | (0.911) | 0.0000 | 0.0000 | 177,339 |
| 2021/10/29 | R248 | 03/02/2022 | 10.40 | Put | Bond Future | 5,690.5800 | 5.6906 | 5,122.5800 | 5.1226 | (9.981) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 10.70 | Call | Bond Future | 1,020.6000 | 1.0206 | 1,262.2700 | 1.2623 | 23.679 | 0 | 0 | 1,300 |
| 2021/10/29 | R248 | 03/02/2022 | 10.70 | Put | Bond Future | 3,967.8300 | 3.9678 | 3,497.2600 | 3.4973 | (11.860) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 11.00 | Call | Bond Future | 1,869.0400 | 1.8690 | 2,219.6900 | 2.2197 | 18.761 | 0 | 0 | 100 |
| 2021/10/29 | R248 | 03/02/2022 | 11.00 | Put | Bond Future | 2,636.5500 | 2.6365 | 2,274.9600 | 2.2750 | (13.715) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | 1,311.0000 | 1.3110 | 1,103.0500 | 1.1031 | (15.862) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2021/10/29 | R248 | 03/02/2022 | 10.20 | Call | Bond Future | 237.4500 | 0.2375 | 329.9800 | 0.3300 | 38.968 | 0 | 0 | 900 |
| 2021/10/29 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | 1,291.4100 | 1.2914 | 1,086.0500 | 1.0861 | (15.902) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | 3,855.6200 | 3.8556 | 4,365.3700 | 4.3654 | 13.221 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 4,970.2600 | 4.9703 | 5,486.8500 | 5.4868 | 10.394 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 1,698.7300 | 1.6987 | 1,494.9700 | 1.4950 | (11.995) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 5,015.3900 | 5.0154 | 5,534.0400 | 5.5340 | 10.341 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 05/05/2022 | | | Bond Future | 11.2896 | 80.4865 | 11.1843 | 81.2069 | (0.933) | 0.0000 | 0.0000 | 2,035 |
| 2021/10/29 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 1,680.9500 | 1.6809 | 1,479.2500 | 1.4793 | (11.999) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 5,060.6300 | 5.0606 | 5,581.3200 | 5.5813 | 10.289 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 1,663.3600 | 1.6634 | 1,463.7000 | 1.4637 | (12.003) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 1,963.3100 | 1.9633 | 2,282.5700 | 2.2826 | 16.261 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 5,362.9700 | 5.3630 | 4,953.0600 | 4.9531 | (7.643) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 1,989.5300 | 1.9895 | 2,310.9800 | 2.3110 | 16.157 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 5,318.1800 | 5.3182 | 4,910.4600 | 4.9105 | (7.667) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/08/2022 | | | Bond Future | 11.4766 | 81.4273 | 11.3669 | 82.1565 | (0.956) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 2,015.9400 | 2.0159 | 2,339.5700 | 2.3396 | 16.054 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 5,273.6800 | 5.2737 | 4,868.1400 | 4.8681 | (7.690) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/11/2022 | 11.30 | Put | Bond Future | 5,266.4900 | 5.2665 | 4,875.1200 | 4.8751 | (7.431) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/11/2022 | 11.31 | Put | Bond Future | 5,227.4700 | 5.2275 | 4,837.8100 | 4.8378 | (7.454) | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/11/2022 | 11.32 | Call | Bond Future | 2,923.8500 | 2.9238 | 3,274.2400 | 3.2742 | 11.984 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/11/2022 | | | Bond Future | 11.6644 | 78.0706 | 11.5502 | 78.8086 | (0.979) | 0.0000 | 0.0000 | 0 |
| 2021/10/29 | R248 | 03/11/2022 | 11.30 | Call | Bond Future | 2,866.8600 | 2.8669 | 3,213.5300 | 3.2135 | 12.092 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/11/2022 | 11.31 | Call | Bond Future | 2,895.4400 | 2.8954 | 3,243.8200 | 3.2438 | 12.032 | 0 | 0 | 0 |
| 2021/10/29 | R248 | 03/11/2022 | 11.32 | Put | Bond Future | 5,188.3800 | 5.1884 | 4,800.7300 | 4.8007 | (7.472) | 0 | 0 | 0 |

Total

1680253