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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/01/2022 TO 07/01/2022

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2022/01/07 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2025 | 03/02/2022 | | Bond Future | 155.3310 | 155.3310 | 155.2899 | 155.2899 | (0.026) | 0.0000 | 0.0000 | 5,554 |
| 2022/01/07 | 2025 | 05/05/2022 | | Bond Future | 157.1946 | 157.1946 | 157.1520 | 157.1520 | (0.027) | 0.0000 | 0.0000 | 164 |
| 2022/01/07 | 2025 | 04/08/2022 | | Bond Future | 157.5255 | 157.5255 | 157.4821 | 157.4821 | (0.028) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2025 | 03/11/2022 | | Bond Future | 159.5037 | 159.5037 | 159.4596 | 159.4596 | (0.028) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2029 | 03/02/2022 | | Bond Future | 114.2786 | 114.2786 | 114.0964 | 114.0964 | (0.159) | 0.0000 | 0.0000 | 3,838 |
| 2022/01/07 | 2029 | 05/05/2022 | | Bond Future | 114.4487 | 114.4487 | 114.2636 | 114.2636 | (0.162) | 0.0000 | 0.0000 | 591 |
| 2022/01/07 | 2029 | 04/08/2022 | | Bond Future | 115.8645 | 115.8645 | 115.6770 | 115.6770 | (0.162) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | 2029 | 03/11/2022 | | | Bond Future | 116.0946 | 116.0946 | 115.9044 | 115.9044 | (0.164) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 8.39 | Call | Bond Future | 2.6100 | 0.0026 | 2.8500 | 0.0028 | 9.195 | 0 | 0 | 101 |
| 2022/01/07 | 2030 | 03/02/2022 | 8.39 | Put | Bond Future | 5,906.0700 | 5.9061 | 5,734.8500 | 5.7349 | (2.899) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 8.80 | Put | Bond Future | 3,669.3200 | 3.6693 | 3,502.9900 | 3.5030 | (4.533) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 8.85 | Call | Bond Future | 64.5500 | 0.0646 | 71.4000 | 0.0714 | 10.612 | 0 | 0 | 1,000 |
| 2022/01/07 | 2030 | 03/02/2022 | 8.85 | Put | Bond Future | 3,412.0000 | 3.4120 | 3,247.3900 | 3.2474 | (4.824) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.80 | Call | Bond Future | 2,006.7000 | 2.0067 | 2,126.6400 | 2.1266 | 5.977 | 0 | 0 | 950 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.80 | Put | Bond Future | 339.3700 | 0.3394 | 287.8500 | 0.2879 | (15.181) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.90 | Put | Bond Future | 239.9200 | 0.2399 | 200.0100 | 0.2000 | (16.635) | 0 | 0 | 8,000 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 854.7200 | 0.8547 | 923.0600 | 0.9231 | 7.996 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 994.7400 | 0.9947 | 891.6200 | 0.8916 | (10.367) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.40 | Call | Bond Future | 733.2100 | 0.7332 | 793.9400 | 0.7939 | 8.283 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.40 | Put | Bond Future | 1,135.2000 | 1.1352 | 1,024.4700 | 1.0245 | (9.754) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.10 | Call | Bond Future | 232.8100 | 0.2328 | 255.8400 | 0.2558 | 9.892 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.10 | Put | Bond Future | 2,226.7600 | 2.2268 | 2,078.3300 | 2.0783 | (6.666) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.20 | Call | Bond Future | 358.5600 | 0.3586 | 392.1900 | 0.3922 | 9.379 | 0 | 0 | 950 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.20 | Put | Bond Future | 1,817.9900 | 1.8180 | 1,680.1600 | 1.6802 | (7.581) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.35 | Call | Bond Future | 623.1200 | 0.6231 | 676.4800 | 0.6765 | 8.563 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.35 | Put | Bond Future | 1,288.0300 | 1.2880 | 1,169.9300 | 1.1699 | (9.169) | 0 | 0 | 101 |
| 2022/01/07 | 2030 | 03/02/2022 | | | Bond Future | 9.4768 | 92.0344 | 9.4440 | 92.2059 | (0.346) | 0.0000 | 0.0000 | 82,917 |
| 2022/01/07 | 2030 | 03/02/2022 | 8.80 | Call | Bond Future | 48.1900 | 0.0482 | 53.3200 | 0.0533 | 10.645 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.90 | Call | Bond Future | 2,415.2600 | 2.4153 | 2,546.8100 | 2.5468 | 5.447 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 10.85 | Call | Bond Future | 6,826.6300 | 6.8266 | 6,996.8600 | 6.9969 | 2.494 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 10.85 | Put | Bond Future | 3.9000 | 0.0039 | 2.6700 | 0.0027 | (31.538) | 0 | 0 | 1,000 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.60 | Call | Bond Future | 1,287.7400 | 1.2877 | 1,379.3500 | 1.3794 | 7.114 | 0 | 0 | 1,000 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.60 | Put | Bond Future | 647.5600 | 0.6476 | 567.7100 | 0.5677 | (12.331) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.78 | Call | Bond Future | 1,928.2400 | 1.9282 | 2,045.6400 | 2.0456 | 6.088 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.78 | Put | Bond Future | 362.9600 | 0.3630 | 308.9000 | 0.3089 | (14.894) | 0 | 0 | 101 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 804.7500 | 0.8047 | 870.0200 | 0.8700 | 8.111 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 1,049.4400 | 1.0494 | 943.2500 | 0.9433 | (10.119) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 829.5000 | 0.8295 | 896.3100 | 0.8963 | 8.054 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 1,021.8400 | 1.0218 | 917.1900 | 0.9172 | (10.241) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 3,490.4000 | 3.4904 | 3,607.3100 | 3.6073 | 3.349 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 920.1000 | 0.9201 | 864.0900 | 0.8641 | (6.087) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 05/05/2022 | 9.95 | Call | Bond Future | 2,618.1100 | 2.6181 | 2,718.3500 | 2.7183 | 3.829 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 05/05/2022 | 8.81 | Put | Bond Future | 4,934.1900 | 4.9342 | 4,784.8700 | 4.7849 | (3.026) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 05/05/2022 | 8.89 | Put | Bond Future | 4,582.3700 | 4.5824 | 4,437.0700 | 4.4371 | (3.171) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 05/05/2022 | 8.14 | Call | Bond Future | 69.2700 | 0.0693 | 74.6800 | 0.0747 | 7.810 | 0 | 0 | 1,800 |
| 2022/01/07 | 2030 | 05/05/2022 | 8.14 | Put | Bond Future | 8,329.7800 | 8.3298 | 8,162.2700 | 8.1623 | (2.011) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 05/05/2022 | 8.47 | Call | Bond Future | 160.3100 | 0.1603 | 172.0500 | 0.1720 | 7.323 | 0 | 0 | 1,073 |
| 2022/01/07 | 2030 | 05/05/2022 | | | Bond Future | 9.6906 | 93.1161 | 9.6563 | 93.2891 | (0.354) | 0.0000 | 0.0000 | 14,763 |
| 2022/01/07 | 2030 | 05/05/2022 | 11.04 | Call | Bond Future | 6,766.6700 | 6.7667 | 6,918.0600 | 6.9181 | 2.237 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 05/05/2022 | 11.04 | Put | Bond Future | 279.0900 | 0.2791 | 257.5600 | 0.2576 | (7.714) | 0 | 0 | 1,800 |
| 2022/01/07 | 2030 | 05/05/2022 | 9.95 | Put | Bond Future | 1,322.6300 | 1.3226 | 1,249.9500 | 1.2500 | (5.495) | 0 | 0 | 1,073 |
| 2022/01/07 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 3,419.7700 | 3.4198 | 3,535.5000 | 3.5355 | 3.384 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 946.7000 | 0.9467 | 889.5100 | 0.8895 | (6.041) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 3,455.0200 | 3.4550 | 3,571.3400 | 3.5713 | 3.367 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 933.3200 | 0.9333 | 876.7200 | 0.8767 | (6.064) | 0 | 0 | 200 |
| 2022/01/07 | 2030 | 05/05/2022 | 8.81 | Call | Bond Future | 355.0600 | 0.3551 | 378.6600 | 0.3787 | 6.647 | 0 | 0 | 200 |
| 2022/01/07 | 2030 | 05/05/2022 | 8.89 | Call | Bond Future | 431.1700 | 0.4312 | 458.7900 | 0.4588 | 6.406 | 0 | 0 | 1,800 |
| 2022/01/07 | 2030 | 05/05/2022 | 9.35 | Call | Bond Future | 1,102.4500 | 1.1025 | 1,159.0400 | 1.1590 | 5.133 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 05/05/2022 | 9.35 | Put | Bond Future | 2,839.6900 | 2.8397 | 2,723.3600 | 2.7234 | (4.097) | 0 | 0 | 1,073 |
| 2022/01/07 | 2030 | 05/05/2022 | 7.73 | Call | Bond Future | 21.5300 | 0.0215 | 23.3100 | 0.0233 | 8.268 | 0 | 0 | 200 |
| 2022/01/07 | 2030 | 05/05/2022 | 7.73 | Put | Bond Future | 10,623.3700 | 10.6234 | 10,452.2300 | 10.4522 | (1.611) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 05/05/2022 | 8.47 | Put | Bond Future | 6,585.6000 | 6.5856 | 6,424.4200 | 6.4244 | (2.447) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 1,606.3000 | 1.6063 | 1,671.0700 | 1.6711 | 4.032 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 3,381.5500 | 3.3815 | 3,271.4300 | 3.2714 | (3.256) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 04/08/2022 | 10.95 | Call | Bond Future | 5,700.0600 | 5.7001 | 5,832.6000 | 5.8326 | 2.325 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 04/08/2022 | 10.95 | Put | Bond Future | 877.0200 | 0.8770 | 834.6700 | 0.8347 | (4.829) | 0 | 0 | 800 |
| 2022/01/07 | 2030 | 04/08/2022 | | | Bond Future | 9.9212 | 90.2401 | 9.8852 | 90.4150 | (0.363) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2030 | 04/08/2022 | 9.05 | Call | Bond Future | 770.7200 | 0.7707 | 808.7800 | 0.8088 | 4.938 | 0 | 0 | 800 |
| 2022/01/07 | 2030 | 04/08/2022 | 9.05 | Put | Bond Future | 5,129.3300 | 5.1293 | 4,992.5000 | 4.9925 | (2.668) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 1,566.5000 | 1.5665 | 1,630.1600 | 1.6302 | 4.064 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 3,441.3600 | 3.4414 | 3,330.1300 | 3.3301 | (3.232) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 1,586.3200 | 1.5863 | 1,650.5400 | 1.6505 | 4.048 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 3,411.3600 | 3.4114 | 3,300.6900 | 3.3007 | (3.244) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 04/08/2022 | 8.30 | Call | Bond Future | 229.5700 | 0.2296 | 243.1800 | 0.2432 | 5.928 | 0 | 0 | 800 |
| 2022/01/07 | 2030 | 04/08/2022 | 8.30 | Put | Bond Future | 8,556.6800 | 8.5567 | 8,395.4000 | 8.3954 | (1.885) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/11/2022 | 10.10 | Call | Bond Future | 2,751.9900 | 2.7520 | 2,837.3300 | 2.8373 | 3.101 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/11/2022 | 10.10 | Put | Bond Future | 2,955.6500 | 2.9556 | 2,864.0600 | 2.8641 | (3.099) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/11/2022 | | | Bond Future | 10.1434 | 91.3534 | 10.1057 | 91.5303 | (0.372) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2030 | 03/11/2022 | 10.09 | Call | Bond Future | 2,728.1500 | 2.7281 | 2,813.0400 | 2.8130 | 3.112 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/11/2022 | 10.09 | Put | Bond Future | 2,978.8200 | 2.9788 | 2,886.7800 | 2.8868 | (3.090) | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/11/2022 | 10.08 | Call | Bond Future | 2,704.4300 | 2.7044 | 2,788.8500 | 2.7888 | 3.122 | 0 | 0 | 0 |
| 2022/01/07 | 2030 | 03/11/2022 | 10.08 | Put | Bond Future | 3,002.1400 | 3.0021 | 2,909.6300 | 2.9096 | (3.081) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 8.91 | Put | Bond Future | 6,268.0700 | 6.2681 | 6,077.1400 | 6.0771 | (3.046) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 11.13 | Call | Bond Future | 6,652.0000 | 6.6520 | 6,840.1200 | 6.8401 | 2.828 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 11.13 | Put | Bond Future | 11.1900 | 0.0112 | 8.0300 | 0.0080 | (28.239) | 0 | 0 | 210 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.53 | Call | Bond Future | 3,538.2100 | 3.5382 | 3,702.2000 | 3.7022 | 4.635 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.53 | Put | Bond Future | 142.8400 | 0.1428 | 115.5500 | 0.1155 | (19.105) | 0 | 0 | 210 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.65 | Call | Bond Future | 4,147.8400 | 4.1478 | 4,320.3600 | 4.3204 | 4.159 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.65 | Put | Bond Future | 89.8200 | 0.0898 | 71.0600 | 0.0711 | (20.886) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.66 | Call | Bond Future | 4,199.2700 | 4.1993 | 4,372.3900 | 4.3724 | 4.123 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.66 | Put | Bond Future | 86.3400 | 0.0863 | 68.1800 | 0.0682 | (21.033) | 0 | 0 | 97 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 3,044.3200 | 3.0443 | 3,199.1400 | 3.1991 | 5.086 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 206.4600 | 0.2065 | 170.0000 | 0.1700 | (17.660) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.45 | Put | Bond Future | 192.0400 | 0.1920 | 157.5800 | 0.1576 | (17.944) | 0 | 0 | 198 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.35 | Put | Bond Future | 274.1300 | 0.2741 | 228.8700 | 0.2289 | (16.510) | 0 | 0 | 400 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 2,995.8300 | 2.9958 | 3,149.6300 | 3.1496 | 5.134 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 213.9900 | 0.2140 | 176.5100 | 0.1765 | (17.515) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 9.81 | Call | Bond Future | 691.2700 | 0.6913 | 751.2400 | 0.7512 | 8.675 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 9.81 | Put | Bond Future | 1,420.5100 | 1.4205 | 1,289.2000 | 1.2892 | (9.244) | 0 | 0 | 198 |
| 2022/01/07 | 2032 | 03/02/2022 | 9.90 | Put | Bond Future | 1,125.7800 | 1.1258 | 1,009.6700 | 1.0097 | (10.314) | 0 | 0 | 900 |
| 2022/01/07 | 2032 | 03/02/2022 | 9.58 | Call | Bond Future | 270.6300 | 0.2706 | 298.1000 | 0.2981 | 10.150 | 0 | 0 | 400 |

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| 2022/01/07 | 2032 | 03/02/2022 | 9.58 | Put | Bond Future | 2,373.0900 | 2.3731 | 2,209.2800 | 2.2093 | (6.903) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 9.67 | Call | Bond Future | 405.1800 | 0.4052 | 443.9600 | 0.4440 | 9.571 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | | | Bond Future | 9.9340 | 92.3392 | 9.9014 | 92.5305 | (0.329) | 0.0000 | 0.0000 | 121,188 |
| 2022/01/07 | 2032 | 03/02/2022 | 8.91 | Call | Bond Future | 3.4000 | 0.0034 | 3.7500 | 0.0038 | 10.294 | 0 | 0 | 198 |
| 2022/01/07 | 2032 | 03/02/2022 | 9.14 | Call | Bond Future | 20.5300 | 0.0205 | 22.8300 | 0.0228 | 11.203 | 0 | 0 | 97 |
| 2022/01/07 | 2032 | 03/02/2022 | 9.14 | Put | Bond Future | 4,828.6000 | 4.8286 | 4,639.6200 | 4.6396 | (3.914) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 9.57 | Call | Bond Future | 258.0300 | 0.2580 | 284.3800 | 0.2844 | 10.212 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 9.57 | Put | Bond Future | 2,420.8300 | 2.4208 | 2,255.9000 | 2.2559 | (6.813) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.90 | Call | Bond Future | 5,448.9400 | 5.4489 | 5,632.2700 | 5.6323 | 3.365 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.90 | Put | Bond Future | 32.3400 | 0.0323 | 24.3900 | 0.0244 | (24.583) | 0 | 0 | 900 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.95 | Call | Bond Future | 5,710.9600 | 5.7110 | 5,895.6200 | 5.8956 | 3.233 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.95 | Put | Bond Future | 26.1600 | 0.0262 | 19.5400 | 0.0195 | (25.306) | 0 | 0 | 400 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 3,092.9300 | 3.0929 | 3,248.7700 | 3.2488 | 5.039 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 199.1000 | 0.1991 | 163.6600 | 0.1637 | (17.800) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.45 | Call | Bond Future | 3,141.7900 | 3.1418 | 3,298.6100 | 3.2986 | 4.991 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.14 | Call | Bond Future | 1,748.7500 | 1.7488 | 1,865.0300 | 1.8650 | 6.649 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.14 | Put | Bond Future | 555.3700 | 0.5554 | 480.3700 | 0.4804 | (13.505) | 0 | 0 | 97 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.35 | Call | Bond Future | 2,662.4800 | 2.6625 | 2,808.5000 | 2.8085 | 5.484 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 9.90 | Call | Bond Future | 926.4000 | 0.9264 | 1,001.5700 | 1.0016 | 8.114 | 0 | 0 | 900 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.04 | Call | Bond Future | 1,373.5500 | 1.3735 | 1,473.0800 | 1.4731 | 7.246 | 0 | 0 | 100 |
| 2022/01/07 | 2032 | 03/02/2022 | 10.04 | Put | Bond Future | 756.9400 | 0.7569 | 665.1900 | 0.6652 | (12.121) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 9.62 | Call | Bond Future | 325.8000 | 0.3258 | 358.0400 | 0.3580 | 9.896 | 0 | 0 | 210 |
| 2022/01/07 | 2032 | 03/02/2022 | 9.62 | Put | Bond Future | 2,187.4500 | 2.1875 | 2,028.4100 | 2.0284 | (7.271) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/02/2022 | 9.67 | Put | Bond Future | 1,967.0000 | 1.9670 | 1,814.5000 | 1.8145 | (7.753) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 05/05/2022 | 11.18 | Call | Bond Future | 6,139.2600 | 6.1393 | 6,298.2900 | 6.2983 | 2.590 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 05/05/2022 | 11.18 | Put | Bond Future | 472.0600 | 0.4721 | 438.1100 | 0.4381 | (7.192) | 0 | 0 | 780 |
| 2022/01/07 | 2032 | 05/05/2022 | 10.98 | Call | Bond Future | 5,248.5400 | 5.2485 | 5,398.6900 | 5.3987 | 2.861 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 05/05/2022 | 10.98 | Put | Bond Future | 627.8900 | 0.6279 | 585.0600 | 0.5851 | (6.821) | 0 | 0 | 993 |
| 2022/01/07 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 593.1800 | 0.5932 | 552.2700 | 0.5523 | (6.897) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 5,468.7500 | 5.4688 | 5,621.2900 | 5.6213 | 2.789 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 584.8000 | 0.5848 | 544.3600 | 0.5444 | (6.915) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 05/05/2022 | 10.29 | Put | Bond Future | 1,663.8200 | 1.6638 | 1,575.2400 | 1.5752 | (5.324) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 05/05/2022 | | | Bond Future | 10.1355 | 89.2781 | 10.1015 | 89.4710 | (0.335) | 0.0000 | 0.0000 | 20,406 |
| 2022/01/07 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 5,512.8700 | 5.5129 | 5,665.8800 | 5.6659 | 2.776 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 576.4000 | 0.5764 | 536.4300 | 0.5364 | (6.934) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 5,424.5600 | 5.4246 | 5,576.6300 | 5.5766 | 2.803 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 05/05/2022 | 9.58 | Call | Bond Future | 735.0000 | 0.7350 | 780.0700 | 0.7801 | 6.132 | 0 | 0 | 780 |
| 2022/01/07 | 2032 | 05/05/2022 | 9.58 | Put | Bond Future | 3,961.2100 | 3.9612 | 3,813.3000 | 3.8133 | (3.734) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 05/05/2022 | 10.18 | Call | Bond Future | 2,183.3400 | 2.1833 | 2,278.6200 | 2.2786 | 4.364 | 0 | 0 | 780 |
| 2022/01/07 | 2032 | 05/05/2022 | 10.18 | Put | Bond Future | 1,931.3600 | 1.9314 | 1,833.6600 | 1.8337 | (5.059) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 05/05/2022 | 10.29 | Call | Bond Future | 2,534.3000 | 2.5343 | 2,638.7000 | 2.6387 | 4.119 | 0 | 0 | 993 |
| 2022/01/07 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 2,286.8300 | 2.2868 | 2,373.9800 | 2.3740 | 3.811 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 04/08/2022 | 9.72 | Call | Bond Future | 1,133.4800 | 1.1335 | 1,187.8100 | 1.1878 | 4.793 | 0 | 0 | 800 |
| 2022/01/07 | 2032 | 04/08/2022 | 9.72 | Put | Bond Future | 4,662.5900 | 4.6626 | 4,521.7100 | 4.5217 | (3.021) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 3,036.6700 | 3.0367 | 2,927.2900 | 2.9273 | (3.602) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 3,007.9000 | 3.0079 | 2,899.1800 | 2.8992 | (3.614) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 04/08/2022 | 8.97 | Call | Bond Future | 300.7700 | 0.3008 | 319.5000 | 0.3195 | 6.227 | 0 | 0 | 800 |
| 2022/01/07 | 2032 | 04/08/2022 | 8.97 | Put | Bond Future | 8,315.3300 | 8.3153 | 8,138.8500 | 8.1388 | (2.122) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | 2032 | 04/08/2022 | | | Bond Future | 10.3453 | 90.3610 | 10.3099 | 90.5562 | (0.343) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 2,979.3400 | 2.9793 | 2,871.2800 | 2.8713 | (3.627) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 04/08/2022 | 11.60 | Call | Bond Future | 7,281.9400 | 7.2819 | 7,439.4100 | 7.4394 | 2.162 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 04/08/2022 | 11.60 | Put | Bond Future | 733.0600 | 0.7331 | 695.3200 | 0.6953 | (5.148) | 0 | 0 | 800 |
| 2022/01/07 | 2032 | 04/08/2022 | 11.89 | Call | Bond Future | 8,518.6300 | 8.5186 | 8,684.2800 | 8.6843 | 1.945 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 04/08/2022 | 11.89 | Put | Bond Future | 550.5000 | 0.5505 | 520.9400 | 0.5209 | (5.370) | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 2,232.9700 | 2.2330 | 2,318.8000 | 2.3188 | 3.844 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 2,259.8200 | 2.2598 | 2,346.3100 | 2.3463 | 3.827 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/11/2022 | | | Bond Future | 10.5569 | 87.3285 | 10.5199 | 87.5259 | (0.350) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2032 | 03/11/2022 | 10.66 | Call | Bond Future | 3,449.2800 | 3.4493 | 3,552.7400 | 3.5527 | 2.999 | 0 | 0 | 0 |
| 2022/01/07 | 2032 | 03/11/2022 | 10.66 | Put | Bond Future | 2,902.1200 | 2.9021 | 2,808.1000 | 2.8081 | (3.240) | 0 | 0 | 0 |
| 2022/01/07 | 2033 | 03/02/2022 | | | Bond Future | 112.4686 | 112.4686 | 112.4755 | 112.4755 | 0.006 | 0.0000 | 0.0000 | 7,281 |
| 2022/01/07 | 2033 | 05/05/2022 | | | Bond Future | 112.5349 | 112.5349 | 112.5411 | 112.5411 | 0.006 | 0.0000 | 0.0000 | 2,121 |
| 2022/01/07 | 2033 | 04/08/2022 | | | Bond Future | 113.9269 | 113.9269 | 113.9331 | 113.9331 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2033 | 03/11/2022 | | | Bond Future | 114.0520 | 114.0520 | 114.0581 | 114.0581 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 5,056.0300 | 5.0560 | 5,125.7300 | 5.1257 | 1.379 | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 5,112.5300 | 5.1125 | 5,182.5400 | 5.1825 | 1.369 | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 72.0500 | 0.0721 | 62.1500 | 0.0621 | (13.740) | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 03/02/2022 | | | Bond Future | 10.6507 | 84.2582 | 10.6384 | 84.3384 | (0.115) | 0.0000 | 0.0000 | 118,171 |
| 2022/01/07 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 77.8700 | 0.0779 | 67.3600 | 0.0674 | (13.497) | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 74.9100 | 0.0749 | 64.7100 | 0.0647 | (13.616) | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 5,169.0600 | 5.1691 | 5,239.3700 | 5.2394 | 1.360 | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 6,474.9100 | 6.4749 | 6,535.2600 | 6.5353 | 0.932 | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 6,523.5500 | 6.5236 | 6,584.0900 | 6.5841 | 0.928 | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 593.1000 | 0.5931 | 573.2300 | 0.5732 | (3.350) | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 05/05/2022 | | | Bond Future | 10.8435 | 85.2486 | 10.8308 | 85.3292 | (0.117) | 0.0000 | 0.0000 | 11,855 |
| 2022/01/07 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 609.3500 | 0.6094 | 589.0900 | 0.5891 | (3.325) | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 601.1700 | 0.6012 | 581.1000 | 0.5811 | (3.338) | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 6,572.2400 | 6.5722 | 6,632.9800 | 6.6330 | 0.924 | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 04/08/2022 | 11.95 | Call | Bond Future | 6,567.9300 | 6.5679 | 6,623.5400 | 6.6235 | 0.847 | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 04/08/2022 | 11.95 | Put | Bond Future | 1,277.2900 | 1.2773 | 1,251.3700 | 1.2514 | (2.029) | 0 | 0 | 1,050 |
| 2022/01/07 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 3,467.0500 | 3.4670 | 3,417.1200 | 3.4171 | (1.440) | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 2,551.0300 | 2.5510 | 2,582.1100 | 2.5821 | 1.218 | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 3,532.8300 | 3.5328 | 3,482.3800 | 3.4824 | (1.428) | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 2,580.8300 | 2.5808 | 2,612.1700 | 2.6122 | 1.214 | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 04/08/2022 | | | Bond Future | 11.0479 | 82.0268 | 11.0347 | 82.1083 | (0.120) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 2,610.5600 | 2.6106 | 2,642.1600 | 2.6422 | 1.210 | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 04/08/2022 | 11.21 | Call | Bond Future | 3,583.2300 | 3.5832 | 3,622.6300 | 3.6226 | 1.100 | 0 | 0 | 1,050 |
| 2022/01/07 | 2037 | 04/08/2022 | 11.21 | Put | Bond Future | 2,593.2500 | 2.5932 | 2,551.1200 | 2.5511 | (1.625) | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 4,360.2100 | 4.3602 | 4,404.7900 | 4.4048 | 1.022 | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 2,113.8500 | 2.1138 | 2,076.9000 | 2.0769 | (1.748) | 0 | 0 | 50 |
| 2022/01/07 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 758.5300 | 0.7585 | 770.6800 | 0.7707 | 1.602 | 0 | 0 | 50 |
| 2022/01/07 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 6,921.8800 | 6.9219 | 6,852.5000 | 6.8525 | (1.002) | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 3,499.9400 | 3.4999 | 3,449.7500 | 3.4498 | (1.434) | 0 | 0 | 50 |
| 2022/01/07 | 2037 | 03/11/2022 | 11.32 | Call | Bond Future | 3,816.7200 | 3.8167 | 3,855.6100 | 3.8556 | 1.019 | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 03/11/2022 | 11.30 | Put | Bond Future | 3,401.5100 | 3.4015 | 3,357.6000 | 3.3576 | (1.291) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | 2037 | 03/11/2022 | 11.31 | Call | Bond Future | 3,784.3800 | 3.7844 | 3,823.0500 | 3.8231 | 1.022 | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 03/11/2022 | 11.31 | Put | Bond Future | 3,373.8200 | 3.3738 | 3,330.1300 | 3.3301 | (1.295) | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 03/11/2022 | | | Bond Future | 11.2413 | 83.0390 | 11.2276 | 83.1214 | (0.122) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2037 | 03/11/2022 | 11.32 | Put | Bond Future | 3,346.6200 | 3.3466 | 3,303.1500 | 3.3031 | (1.299) | 0 | 0 | 0 |
| 2022/01/07 | 2037 | 03/11/2022 | 11.30 | Call | Bond Future | 3,752.4600 | 3.7525 | 3,790.9100 | 3.7909 | 1.025 | 0 | 0 | 0 |
| 2022/01/07 | 2038 | 03/02/2022 | | | Bond Future | 128.7288 | 128.7288 | 127.2415 | 127.2415 | (1.155) | 0.0000 | 0.0000 | 6,104 |
| 2022/01/07 | 2038 | 05/05/2022 | | | Bond Future | 130.2733 | 130.2733 | 128.7675 | 128.7675 | (1.156) | 0.0000 | 0.0000 | 677 |
| 2022/01/07 | 2038 | 04/08/2022 | | | Bond Future | 130.0694 | 130.0694 | 128.5447 | 128.5447 | (1.172) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2038 | 03/11/2022 | | | Bond Future | 131.7031 | 131.7031 | 130.1590 | 130.1590 | (1.172) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 85.0700 | 0.0851 | 65.3000 | 0.0653 | (23.240) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 81.9200 | 0.0819 | 62.7600 | 0.0628 | (23.389) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 5,650.4200 | 5.6504 | 5,896.0500 | 5.8961 | 4.347 | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 03/02/2022 | | | Bond Future | 10.7538 | 86.3664 | 10.7162 | 86.6306 | (0.349) | 0.0000 | 0.0000 | 88,666 |
| 2022/01/07 | 2040 | 03/02/2022 | 10.60 | Call | Bond Future | 771.3200 | 0.7713 | 851.6800 | 0.8517 | 10.419 | 0 | 0 | 2,000 |
| 2022/01/07 | 2040 | 03/02/2022 | 10.60 | Put | Bond Future | 1,861.7100 | 1.8617 | 1,677.8800 | 1.6779 | (9.874) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 5,530.0900 | 5.5301 | 5,774.5100 | 5.7745 | 4.420 | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 5,590.2300 | 5.5902 | 5,835.2600 | 5.8353 | 4.383 | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 78.9000 | 0.0789 | 60.3400 | 0.0603 | (23.523) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 05/05/2022 | 13.04 | Call | Bond Future | 12,784.2600 | 12.7843 | 13,036.9600 | 13.0370 | 1.977 | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 05/05/2022 | 13.04 | Put | Bond Future | 147.5900 | 0.1476 | 133.6100 | 0.1336 | (9.472) | 0 | 0 | 1,200 |
| 2022/01/07 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 686.5300 | 0.6865 | 634.4500 | 0.6345 | (7.586) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 6,980.9200 | 6.9809 | 7,196.0700 | 7.1961 | 3.082 | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 677.5300 | 0.6775 | 626.0000 | 0.6260 | (7.606) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 05/05/2022 | 10.57 | Call | Bond Future | 1,355.2600 | 1.3553 | 1,440.7900 | 1.4408 | 6.311 | 0 | 0 | 1,200 |
| 2022/01/07 | 2040 | 05/05/2022 | 10.57 | Put | Bond Future | 3,945.3600 | 3.9454 | 3,764.2100 | 3.7642 | (4.591) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 05/05/2022 | | | Bond Future | 10.9401 | 87.3817 | 10.9012 | 87.6484 | (0.356) | 0.0000 | 0.0000 | 8,568 |
| 2022/01/07 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 6,877.9200 | 6.8779 | 7,091.9400 | 7.0919 | 3.112 | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 695.6700 | 0.6957 | 643.0100 | 0.6430 | (7.570) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 6,929.3900 | 6.9294 | 7,143.9900 | 7.1440 | 3.097 | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 05/05/2022 | 9.82 | Call | Bond Future | 200.8200 | 0.2008 | 219.9000 | 0.2199 | 9.501 | 0 | 0 | 1,200 |
| 2022/01/07 | 2040 | 05/05/2022 | 9.82 | Put | Bond Future | 8,429.8400 | 8.4298 | 8,182.2400 | 8.1822 | (2.937) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 04/08/2022 | 12.24 | Put | Bond Future | 1,082.2700 | 1.0823 | 1,023.1100 | 1.0231 | (5.466) | 0 | 0 | 460 |
| 2022/01/07 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 2,915.0600 | 2.9151 | 3,041.4600 | 3.0415 | 4.336 | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 3,498.8300 | 3.4988 | 3,355.4000 | 3.3554 | (4.099) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 04/08/2022 | 9.70 | Put | Bond Future | 10,774.9000 | 10.7749 | 10,528.2900 | 10.5283 | (2.289) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 04/08/2022 | | | Bond Future | 11.1374 | 83.9354 | 11.0969 | 84.2053 | (0.364) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2040 | 04/08/2022 | 12.24 | Call | Bond Future | 7,929.5900 | 7.9296 | 8,140.2600 | 8.1403 | 2.657 | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 2,849.1300 | 2.8491 | 2,973.7200 | 2.9737 | 4.373 | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 3,567.3700 | 3.5674 | 3,422.1300 | 3.4221 | (4.071) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 2,882.0000 | 2.8820 | 3,007.5000 | 3.0075 | 4.355 | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 3,532.9600 | 3.5330 | 3,388.6300 | 3.3886 | (4.085) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 04/08/2022 | 9.70 | Call | Bond Future | 308.7500 | 0.3088 | 331.9700 | 0.3320 | 7.521 | 0 | 0 | 460 |
| 2022/01/07 | 2040 | 04/08/2022 | 10.70 | Call | Bond Future | 1,855.3100 | 1.8553 | 1,949.5500 | 1.9496 | 5.079 | 0 | 0 | 460 |
| 2022/01/07 | 2040 | 04/08/2022 | 10.70 | Put | Bond Future | 4,841.5200 | 4.8415 | 4,665.9300 | 4.6659 | (3.627) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 03/11/2022 | 11.41 | Put | Bond Future | 3,513.0400 | 3.5130 | 3,384.2700 | 3.3843 | (3.665) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 03/11/2022 | 11.39 | Call | Bond Future | 3,999.7200 | 3.9997 | 4,142.4700 | 4.1425 | 3.569 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | 2040 | 03/11/2022 | 11.40 | Call | Bond Future | 4,034.3500 | 4.0344 | 4,177.8400 | 4.1778 | 3.557 | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 03/11/2022 | | | Bond Future | 11.3236 | 84.9713 | 11.2815 | 85.2443 | (0.372) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2040 | 03/11/2022 | 11.41 | Call | Bond Future | 4,069.1100 | 4.0691 | 4,213.3400 | 4.2133 | 3.545 | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 03/11/2022 | 11.39 | Put | Bond Future | 3,571.8600 | 3.5719 | 3,441.6100 | 3.4416 | (3.647) | 0 | 0 | 0 |
| 2022/01/07 | 2040 | 03/11/2022 | 11.40 | Put | Bond Future | 3,542.3500 | 3.5424 | 3,412.8400 | 3.4128 | (3.656) | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 5,434.0100 | 5.4340 | 5,611.2400 | 5.6112 | 3.261 | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 03/02/2022 | 11.59 | Put | Bond Future | 97.1300 | 0.0971 | 78.7100 | 0.0787 | (18.964) | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 5,494.4200 | 5.4944 | 5,672.1900 | 5.6722 | 3.235 | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 93.6400 | 0.0936 | 75.7600 | 0.0758 | (19.094) | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 03/02/2022 | | | Bond Future | 10.8010 | 83.0811 | 10.7736 | 83.2768 | (0.253) | 0.0000 | 0.0000 | 59,709 |
| 2022/01/07 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 5,554.8200 | 5.5548 | 5,733.1300 | 5.7331 | 3.210 | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 90.2300 | 0.0902 | 72.8900 | 0.0729 | (19.218) | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 6,813.5100 | 6.8135 | 6,968.3200 | 6.9683 | 2.272 | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 733.6700 | 0.7337 | 691.1000 | 0.6911 | (5.802) | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 6,865.1300 | 6.8651 | 7,020.3800 | 7.0204 | 2.261 | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 724.2100 | 0.7242 | 682.0800 | 0.6821 | (5.817) | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 05/05/2022 | | | Bond Future | 10.9782 | 84.0578 | 10.9499 | 84.2551 | (0.258) | 0.0000 | 0.0000 | 5,735 |
| 2022/01/07 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 6,916.6600 | 6.9167 | 7,072.3600 | 7.0724 | 2.251 | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 714.7500 | 0.7147 | 673.0700 | 0.6731 | (5.831) | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 2,950.5700 | 2.9506 | 3,041.9900 | 3.0420 | 3.098 | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 3,532.7400 | 3.5327 | 3,424.4400 | 3.4244 | (3.066) | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 2,984.5100 | 2.9845 | 3,076.6000 | 3.0766 | 3.086 | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 3,498.2600 | 3.4983 | 3,390.6300 | 3.3906 | (3.077) | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 04/08/2022 | | | Bond Future | 11.1655 | 80.6964 | 11.1361 | 80.8961 | (0.264) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 3,018.3900 | 3.0184 | 3,111.1400 | 3.1111 | 3.073 | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 3,463.8200 | 3.4638 | 3,356.8500 | 3.3569 | (3.088) | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 03/11/2022 | 11.40 | Put | Bond Future | 3,627.4400 | 3.6274 | 3,528.8700 | 3.5289 | (2.717) | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 03/11/2022 | 11.41 | Call | Bond Future | 4,043.5600 | 4.0436 | 4,147.5400 | 4.1475 | 2.571 | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 03/11/2022 | 11.41 | Put | Bond Future | 3,597.0100 | 3.5970 | 3,498.9900 | 3.4990 | (2.725) | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 03/11/2022 | | | Bond Future | 11.3419 | 81.6922 | 11.3114 | 81.8942 | (0.270) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2044 | 03/11/2022 | 11.39 | Call | Bond Future | 3,973.8500 | 3.9738 | 4,076.7300 | 4.0767 | 2.589 | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 03/11/2022 | 11.39 | Put | Bond Future | 3,658.0900 | 3.6581 | 3,558.9700 | 3.5590 | (2.710) | 0 | 0 | 0 |
| 2022/01/07 | 2044 | 03/11/2022 | 11.40 | Call | Bond Future | 4,008.6400 | 4.0086 | 4,112.0700 | 4.1121 | 2.580 | 0 | 0 | 0 |
| 2022/01/07 | 2046 | 03/02/2022 | | | Bond Future | 117.3377 | 117.3377 | 117.7420 | 117.7420 | 0.345 | 0.0000 | 0.0000 | 15,506 |
| 2022/01/07 | 2046 | 05/05/2022 | | | Bond Future | 116.8585 | 116.8585 | 117.2670 | 117.2670 | 0.350 | 0.0000 | 0.0000 | 171 |
| 2022/01/07 | 2046 | 04/08/2022 | | | Bond Future | 118.3041 | 118.3041 | 118.7175 | 118.7175 | 0.350 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2046 | 03/11/2022 | | | Bond Future | 117.8652 | 117.8652 | 118.2834 | 118.2834 | 0.355 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2050 | 03/02/2022 | | | Bond Future | 119.8161 | 119.8161 | 120.0509 | 120.0509 | 0.196 | 0.0000 | 0.0000 | 9,348 |
| 2022/01/07 | 2050 | 05/05/2022 | | | Bond Future | 121.2535 | 121.2535 | 121.4905 | 121.4905 | 0.195 | 0.0000 | 0.0000 | 379 |
| 2022/01/07 | 2050 | 04/08/2022 | | | Bond Future | 120.7380 | 120.7380 | 120.9778 | 120.9778 | 0.199 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 2050 | 03/11/2022 | | | Bond Future | 122.2544 | 122.2544 | 122.4970 | 122.4970 | 0.198 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | 8608 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | AL37 | 03/02/2022 | | | Index Future | 808.8220 | 808.8220 | 810.4540 | 810.4540 | 0.202 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | AL37 | 05/05/2022 | | | Index Future | 818.3240 | 818.3240 | 819.9700 | 819.9700 | 0.201 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | AL37 | 04/08/2022 | | | Index Future | 828.1410 | 828.1410 | 829.8060 | 829.8060 | 0.201 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | AL37 | 03/11/2022 | | | Index Future | 838.4520 | 838.4520 | 840.1360 | 840.1360 | 0.201 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | AL7T | 03/02/2022 | | | Index Future | 927.9900 | 927.9900 | 929.7510 | 929.7510 | 0.190 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | AL7T | 05/05/2022 | | | Index Future | 938.8930 | 938.8930 | 940.6680 | 940.6680 | 0.189 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | AL7T | 04/08/2022 | | | Index Future | 950.1570 | 950.1570 | 951.9520 | 951.9520 | 0.189 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | AL7T | 03/11/2022 | | | Index Future | 961.9860 | 961.9860 | 963.8030 | 963.8030 | 0.189 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | ALBI | 03/02/2022 | | | Index Future | 822.6260 | 822.6260 | 824.1960 | 824.1960 | 0.191 | 0.0000 | 0.0000 | 193 |
| 2022/01/07 | ALBI | 05/05/2022 | | | Index Future | 832.2900 | 832.2900 | 833.8740 | 833.8740 | 0.190 | 0.0000 | 0.0000 | 29 |
| 2022/01/07 | ALBI | 04/08/2022 | | | Index Future | 842.2750 | 842.2750 | 843.8770 | 843.8770 | 0.190 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | ALBI | 03/11/2022 | | | Index Future | 852.7620 | 852.7620 | 854.3820 | 854.3820 | 0.190 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C202 | 07/12/2033 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | ES33 | 03/02/2022 | | | Bond Future | 11.3659 | 78.4339 | 11.3480 | 78.5277 | (0.158) | 0.0000 | 0.0000 | 263 |
| 2022/01/07 | ES33 | 05/05/2022 | | | Bond Future | 11.6016 | 75.5974 | 11.5830 | 75.6919 | (0.160) | 0.0000 | 0.0000 | 87 |
| 2022/01/07 | ES33 | 04/08/2022 | | | Bond Future | 11.8477 | 76.5328 | 11.8283 | 76.6284 | (0.163) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | ES33 | 03/11/2022 | | | Bond Future | 12.0975 | 73.7165 | 12.0774 | 73.8131 | (0.167) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | ES42 | 03/02/2022 | | | Bond Future | 11.8337 | 77.0334 | 11.8059 | 77.2005 | (0.235) | 0.0000 | 0.0000 | 3,579 |
| 2022/01/07 | ES42 | 05/05/2022 | | | Bond Future | 12.0552 | 73.6993 | 12.0263 | 73.8679 | (0.240) | 0.0000 | 0.0000 | 1,190 |
| 2022/01/07 | ES42 | 04/08/2022 | | | Bond Future | 12.2801 | 74.6114 | 12.2499 | 74.7820 | (0.246) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | ES42 | 03/11/2022 | | | Bond Future | 12.5090 | 71.2907 | 12.4776 | 71.4634 | (0.252) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 190,680.0000 | 19.0680 | 206,370.0000 | 20.6370 | 8.228 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 03/02/2022 | | | GOVI | 811.8280 | 811.8280 | 813.3970 | 813.3970 | 0.193 | 0.0000 | 0.0000 | 989 |
| 2022/01/07 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 190,880.0000 | 19.0880 | 206,570.0000 | 20.6570 | 8.220 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 190,780.0000 | 19.0780 | 206,470.0000 | 20.6470 | 8.224 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 331,150.0000 | 33.1150 | 346,980.0000 | 34.6980 | 4.780 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 05/05/2022 | | | GOVI | 821.3650 | 821.3650 | 822.9480 | 822.9480 | 0.193 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 331,350.0000 | 33.1350 | 347,180.0000 | 34.7180 | 4.777 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 331,250.0000 | 33.1250 | 347,080.0000 | 34.7080 | 4.779 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 119,390.0000 | 11.9390 | 135,400.0000 | 13.5400 | 13.410 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 04/08/2022 | | | GOVI | 831.2190 | 831.2190 | 832.8200 | 832.8200 | 0.193 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 119,590.0000 | 11.9590 | 135,600.0000 | 13.5600 | 13.387 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 119,490.0000 | 11.9490 | 135,500.0000 | 13.5500 | 13.399 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 03/11/2022 | 820.41 | Call | GOVI | 211,580.0000 | 21.1580 | 227,780.0000 | 22.7780 | 7.657 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 03/11/2022 | 820.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 03/11/2022 | 820.42 | Call | GOVI | 211,480.0000 | 21.1480 | 227,680.0000 | 22.7680 | 7.660 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 03/11/2022 | 820.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 03/11/2022 | | | GOVI | 841.5680 | 841.5680 | 843.1880 | 843.1880 | 0.192 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | GOVI | 03/11/2022 | 820.43 | Call | GOVI | 211,380.0000 | 21.1380 | 227,580.0000 | 22.7580 | 7.664 | 0 | 0 | 0 |
| 2022/01/07 | GOVI | 03/11/2022 | 820.43 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/01/07 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IGOV | 03/02/2022 | | | Index Future | 309.4360 | 309.4360 | 309.1670 | 309.1670 | (0.087) | 0.0000 | 0.0000 | 482 |
| 2022/01/07 | IGOV | 05/05/2022 | | | Index Future | 313.1480 | 313.1480 | 312.8740 | 312.8740 | (0.087) | 0.0000 | 0.0000 | 16 |
| 2022/01/07 | IGOV | 04/08/2022 | | | Index Future | 316.9800 | 316.9800 | 316.7020 | 316.7020 | (0.088) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IGOV | 03/11/2022 | | | Index Future | 321.0010 | 321.0010 | 320.7200 | 320.7200 | (0.088) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.1300 | 90.1300 | 90.1300 | 90.1300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2900 | 90.2900 | 90.2900 | 90.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | JBAF | 19/01/2022 | | | Jibar Tradeable Future | 3.9150 | 96.0850 | 3.9150 | 96.0850 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | JBAF | 16/02/2022 | | | Jibar Tradeable Future | 4.2500 | 95.7500 | 4.2600 | 95.7400 | 0.235 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.3150 | 95.6850 | 4.3250 | 95.6750 | 0.232 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | JBAF | 20/04/2022 | | | Jibar Tradeable Future | 4.6700 | 95.3300 | 4.6700 | 95.3300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | JBAF | 18/05/2022 | | | Jibar Tradeable Future | 4.7300 | 95.2700 | 4.7400 | 95.2600 | 0.211 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 5.0350 | 94.9650 | 5.0650 | 94.9350 | 0.596 | 0.0000 | 0.0000 | 72 |
| 2022/01/07 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.4900 | 94.5100 | 5.5200 | 94.4800 | 0.546 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 6.0750 | 93.9250 | 6.0750 | 93.9250 | 0.000 | 0.0000 | 0.0000 | 68 |
| 2022/01/07 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 6.3450 | 93.6550 | 6.3450 | 93.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 6.6800 | 93.3200 | 6.6600 | 93.3400 | (0.299) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 6.8750 | 93.1250 | 6.8600 | 93.1400 | (0.218) | 0.0000 | 0.0000 | 75 |
| 2022/01/07 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 7.0150 | 92.9850 | 7.0450 | 92.9550 | 0.428 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 85.4900 | 0.0855 | 75.6600 | 0.0757 | (11.498) | 0 | 0 | 0 |
| 2022/01/07 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 163.8600 | 0.1639 | 174.1900 | 0.1742 | 6.304 | 0 | 0 | 0 |
| 2022/01/07 | R023 | 03/02/2022 | | | Bond Future | 5.1557 | 106.0736 | 5.1751 | 106.0535 | 0.378 | 0.0000 | 0.0000 | 16,417 |
| 2022/01/07 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 76.7500 | 0.0767 | 67.5300 | 0.0675 | (12.013) | 0 | 0 | 0 |
| 2022/01/07 | R023 | 03/02/2022 | 5.06 | Put | Bond Future | 175.8500 | 0.1759 | 186.7900 | 0.1868 | 6.221 | 0 | 0 | 0 |
| 2022/01/07 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 80.9900 | 0.0810 | 71.4700 | 0.0715 | (11.755) | 0 | 0 | 0 |
| 2022/01/07 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 169.7300 | 0.1697 | 180.3700 | 0.1804 | 6.269 | 0 | 0 | 0 |
| 2022/01/07 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 852.8100 | 0.8528 | 833.7400 | 0.8337 | (2.236) | 0 | 0 | 0 |
| 2022/01/07 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 40.0000 | 0.0400 | 41.9500 | 0.0420 | 4.875 | 0 | 0 | 0 |
| 2022/01/07 | R023 | 05/05/2022 | | | Bond Future | 5.2803 | 103.4098 | 5.3068 | 103.3888 | 0.501 | 0.0000 | 0.0000 | 835 |
| 2022/01/07 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 838.6700 | 0.8387 | 819.6700 | 0.8197 | (2.265) | 0 | 0 | 0 |
| 2022/01/07 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 41.5500 | 0.0416 | 43.5700 | 0.0436 | 4.862 | 0 | 0 | 0 |
| 2022/01/07 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 845.6800 | 0.8457 | 826.6400 | 0.8266 | (2.251) | 0 | 0 | 0 |
| 2022/01/07 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 40.7100 | 0.0407 | 42.6900 | 0.0427 | 4.864 | 0 | 0 | 0 |
| 2022/01/07 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 431.6500 | 0.4316 | 416.2000 | 0.4162 | (3.579) | 0 | 0 | 0 |
| 2022/01/07 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 112.2800 | 0.1123 | 118.2500 | 0.1182 | 5.317 | 0 | 0 | 0 |
| 2022/01/07 | R023 | 04/08/2022 | | | Bond Future | 5.4662 | 104.6639 | 5.5053 | 104.6425 | 0.714 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 423.4700 | 0.4235 | 408.1400 | 0.4081 | (3.620) | 0 | 0 | 0 |
| 2022/01/07 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 115.0100 | 0.1150 | 121.1000 | 0.1211 | 5.295 | 0 | 0 | 0 |
| 2022/01/07 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 427.5600 | 0.4276 | 412.1700 | 0.4122 | (3.599) | 0 | 0 | 0 |
| 2022/01/07 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 113.6400 | 0.1136 | 119.6700 | 0.1197 | 5.306 | 0 | 0 | 0 |
| 2022/01/07 | R023 | 03/11/2022 | 6.25 | Call | Bond Future | 241.9600 | 0.2420 | 228.5200 | 0.2285 | (5.555) | 0 | 0 | 0 |
| 2022/01/07 | R023 | 03/11/2022 | 6.25 | Put | Bond Future | 119.0800 | 0.1191 | 127.4900 | 0.1275 | 7.062 | 0 | 0 | 0 |
| 2022/01/07 | R023 | 03/11/2022 | 6.26 | Call | Bond Future | 244.1900 | 0.2442 | 230.6900 | 0.2307 | (5.528) | 0 | 0 | 0 |
| 2022/01/07 | R023 | 03/11/2022 | 6.26 | Put | Bond Future | 118.2500 | 0.1182 | 126.6000 | 0.1266 | 7.061 | 0 | 0 | 0 |
| 2022/01/07 | R023 | 03/11/2022 | | | Bond Future | 5.8500 | 102.0432 | 5.9211 | 102.0214 | 1.215 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R023 | 03/11/2022 | 6.27 | Call | Bond Future | 246.0700 | 0.2461 | 232.5200 | 0.2325 | (5.507) | 0 | 0 | 0 |
| 2022/01/07 | R023 | 03/11/2022 | 6.27 | Put | Bond Future | 117.0600 | 0.1171 | 125.3600 | 0.1254 | 7.090 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 9.92 | Call | Bond Future | 159.2000 | 0.1592 | 167.4300 | 0.1674 | 5.170 | 0 | 0 | 200 |
| 2022/01/07 | R035 | 03/02/2022 | 9.92 | Put | Bond Future | 3,418.5200 | 3.4185 | 3,280.1100 | 3.2801 | (4.049) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.73 | Call | Bond Future | 8,036.2700 | 8.0363 | 8,180.9000 | 8.1809 | 1.800 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | R035 | 03/02/2022 | 11.73 | Put | Bond Future | 8.0000 | 0.0080 | 5.9900 | 0.0060 | (25.125) | 0 | 0 | 280 |
| 2022/01/07 | R035 | 03/02/2022 | 11.28 | Call | Bond Future | 5,474.4100 | 5.4744 | 5,610.1500 | 5.6101 | 2.480 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.28 | Put | Bond Future | 58.4800 | 0.0585 | 47.5800 | 0.0476 | (18.639) | 0 | 0 | 200 |
| 2022/01/07 | R035 | 03/02/2022 | 11.33 | Put | Bond Future | 47.9000 | 0.0479 | 38.6500 | 0.0387 | (19.311) | 0 | 0 | 500 |
| 2022/01/07 | R035 | 03/02/2022 | 11.39 | Call | Bond Future | 6,103.2600 | 6.1033 | 6,242.3400 | 6.2423 | 2.279 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.39 | Put | Bond Future | 37.5900 | 0.0376 | 30.0300 | 0.0300 | (20.112) | 0 | 0 | 683 |
| 2022/01/07 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 5,132.4800 | 5.1325 | 5,265.9000 | 5.2659 | 2.600 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 74.0600 | 0.0741 | 60.8400 | 0.0608 | (17.850) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 5,189.3900 | 5.1894 | 5,323.2200 | 5.3232 | 2.579 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 71.2300 | 0.0712 | 58.4200 | 0.0584 | (17.984) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.03 | Call | Bond Future | 4,064.4200 | 4.0644 | 4,187.6000 | 4.1876 | 3.031 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.05 | Put | Bond Future | 141.8300 | 0.1418 | 119.6900 | 0.1197 | (15.610) | 0 | 0 | 1,600 |
| 2022/01/07 | R035 | 03/02/2022 | 11.11 | Call | Bond Future | 4,510.4100 | 4.5104 | 4,638.4800 | 4.6385 | 2.839 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 10.35 | Call | Bond Future | 967.9700 | 0.9680 | 1,015.2700 | 1.0153 | 4.887 | 0 | 0 | 1,600 |
| 2022/01/07 | R035 | 03/02/2022 | 10.35 | Put | Bond Future | 1,350.5500 | 1.3506 | 1,251.2100 | 1.2512 | (7.356) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 10.61 | Call | Bond Future | 1,935.1300 | 1.9351 | 2,016.7200 | 2.0167 | 4.216 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 10.61 | Put | Bond Future | 639.9200 | 0.6399 | 574.8700 | 0.5749 | (10.165) | 0 | 0 | 200 |
| 2022/01/07 | R035 | 03/02/2022 | 10.65 | Call | Bond Future | 2,113.0100 | 2.1130 | 2,199.6600 | 2.1997 | 4.101 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 10.24 | Put | Bond Future | 1,775.2000 | 1.7752 | 1,662.6200 | 1.6626 | (6.342) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 10.26 | Call | Bond Future | 718.6300 | 0.7186 | 754.9700 | 0.7550 | 5.057 | 0 | 0 | 200 |
| 2022/01/07 | R035 | 03/02/2022 | 10.26 | Put | Bond Future | 1,692.6600 | 1.6927 | 1,582.3600 | 1.5824 | (6.516) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 10.34 | Call | Bond Future | 937.9700 | 0.9380 | 984.0100 | 0.9840 | 4.908 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 10.34 | Put | Bond Future | 1,385.9900 | 1.3860 | 1,285.3900 | 1.2854 | (7.258) | 0 | 0 | 500 |
| 2022/01/07 | R035 | 03/02/2022 | | | Bond Future | 10.4087 | 93.1192 | 10.3861 | 93.2658 | (0.216) | 0.0000 | 0.0000 | 103,067 |
| 2022/01/07 | R035 | 03/02/2022 | 9.70 | Call | Bond Future | 44.1400 | 0.0441 | 46.0100 | 0.0460 | 4.237 | 0 | 0 | 683 |
| 2022/01/07 | R035 | 03/02/2022 | 9.70 | Put | Bond Future | 4,826.2300 | 4.8262 | 4,681.4600 | 4.6815 | (3.000) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 10.10 | Call | Bond Future | 380.2900 | 0.3803 | 400.4000 | 0.4004 | 5.288 | 0 | 0 | 280 |
| 2022/01/07 | R035 | 03/02/2022 | 10.10 | Put | Bond Future | 2,419.6100 | 2.4196 | 2,293.0800 | 2.2931 | (5.229) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.88 | Call | Bond Future | 8,876.4300 | 8.8764 | 9,022.0400 | 9.0220 | 1.640 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.88 | Put | Bond Future | 3.7600 | 0.0038 | 2.7300 | 0.0027 | (27.394) | 0 | 0 | 1,800 |
| 2022/01/07 | R035 | 03/02/2022 | 11.33 | Call | Bond Future | 5,760.0800 | 5.7601 | 5,897.4700 | 5.8975 | 2.385 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 5,246.3100 | 5.2463 | 5,380.5400 | 5.3805 | 2.559 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 68.4800 | 0.0685 | 56.0700 | 0.0561 | (18.122) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.03 | Put | Bond Future | 152.8100 | 0.1528 | 129.3500 | 0.1294 | (15.352) | 0 | 0 | 280 |
| 2022/01/07 | R035 | 03/02/2022 | 11.05 | Call | Bond Future | 4,175.2200 | 4.1752 | 4,299.7200 | 4.2997 | 2.982 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/02/2022 | 11.11 | Put | Bond Future | 113.2000 | 0.1132 | 94.6300 | 0.0946 | (16.405) | 0 | 0 | 200 |
| 2022/01/07 | R035 | 03/02/2022 | 10.65 | Put | Bond Future | 563.6800 | 0.5637 | 503.6900 | 0.5037 | (10.643) | 0 | 0 | 683 |
| 2022/01/07 | R035 | 03/02/2022 | 10.24 | Call | Bond Future | 668.9900 | 0.6690 | 703.0500 | 0.7031 | 5.091 | 0 | 0 | 500 |
| 2022/01/07 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 6,733.3400 | 6.7333 | 6,851.7800 | 6.8518 | 1.759 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 560.7700 | 0.5608 | 531.4500 | 0.5315 | (5.229) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 6,782.6800 | 6.7827 | 6,901.4300 | 6.9014 | 1.751 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 553.1800 | 0.5532 | 524.1700 | 0.5242 | (5.244) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 05/05/2022 | 10.72 | Call | Bond Future | 2,717.7400 | 2.7177 | 2,792.0600 | 2.7921 | 2.735 | 0 | 0 | 1,200 |
| 2022/01/07 | R035 | 05/05/2022 | 10.72 | Put | Bond Future | 1,974.6000 | 1.9746 | 1,901.1600 | 1.9012 | (3.719) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 05/05/2022 | | | Bond Future | 10.6018 | 89.7356 | 10.5784 | 89.8833 | (0.220) | 0.0000 | 0.0000 | 8,926 |
| 2022/01/07 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 6,831.9400 | 6.8319 | 6,951.0100 | 6.9510 | 1.743 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 545.5700 | 0.5456 | 516.8800 | 0.5169 | (5.259) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 05/05/2022 | 12.64 | Call | Bond Future | 11,777.3000 | 11.7773 | 11,916.1100 | 11.9161 | 1.179 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | R035 | 05/05/2022 | 12.64 | Put | Bond Future | 134.1400 | 0.1341 | 125.1900 | 0.1252 | (6.672) | 0 | 0 | 1,200 |
| 2022/01/07 | R035 | 05/05/2022 | 10.82 | Call | Bond Future | 3,088.0200 | 3.0880 | 3,168.5200 | 3.1685 | 2.607 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 05/05/2022 | 10.82 | Put | Bond Future | 1,723.3500 | 1.7234 | 1,656.0900 | 1.6561 | (3.903) | 0 | 0 | 1,200 |
| 2022/01/07 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 2,197.0200 | 2.1970 | 2,133.2400 | 2.1332 | (2.903) | 0 | 0 | 100 |
| 2022/01/07 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 2,753.3300 | 2.7533 | 2,819.8300 | 2.8198 | 2.415 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 3,275.7400 | 3.2757 | 3,192.7800 | 3.1928 | (2.533) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 2,783.8700 | 2.7839 | 2,850.8600 | 2.8509 | 2.406 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 3,244.3500 | 3.2444 | 3,161.8800 | 3.1619 | (2.542) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 728.4000 | 0.7284 | 753.9500 | 0.7539 | 3.508 | 0 | 0 | 100 |
| 2022/01/07 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 6,953.3700 | 6.9534 | 6,829.4600 | 6.8295 | (1.782) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 04/08/2022 | 10.53 | Put | Bond Future | 3,913.8500 | 3.9138 | 3,821.6000 | 3.8216 | (2.357) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 2,513.4700 | 2.5135 | 2,576.0600 | 2.5761 | 2.490 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 3,533.5300 | 3.5335 | 3,446.6600 | 3.4467 | (2.458) | 0 | 0 | 100 |
| 2022/01/07 | R035 | 04/08/2022 | 9.53 | Call | Bond Future | 404.2000 | 0.4042 | 419.8200 | 0.4198 | 3.864 | 0 | 0 | 400 |
| 2022/01/07 | R035 | 04/08/2022 | 9.53 | Put | Bond Future | 8,762.9900 | 8.7630 | 8,629.1500 | 8.6291 | (1.527) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 04/08/2022 | | | Bond Future | 10.8047 | 90.8239 | 10.7804 | 90.9734 | (0.225) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 4,163.0900 | 4.1631 | 4,248.7700 | 4.2488 | 2.058 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 04/08/2022 | 12.18 | Call | Bond Future | 8,705.0100 | 8.7050 | 8,825.0200 | 8.8250 | 1.379 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 04/08/2022 | 12.18 | Put | Bond Future | 812.1200 | 0.8121 | 782.6700 | 0.7827 | (3.626) | 0 | 0 | 400 |
| 2022/01/07 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 2,814.8500 | 2.8149 | 2,882.3300 | 2.8823 | 2.397 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 3,213.4700 | 3.2135 | 3,131.4900 | 3.1315 | (2.551) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 04/08/2022 | 10.53 | Call | Bond Future | 2,202.9200 | 2.2029 | 2,260.1300 | 2.2601 | 2.597 | 0 | 0 | 400 |
| 2022/01/07 | R035 | 03/11/2022 | 11.15 | Call | Bond Future | 3,997.1800 | 3.9972 | 4,076.1100 | 4.0761 | 1.975 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/11/2022 | 11.15 | Put | Bond Future | 3,157.9800 | 3.1580 | 3,085.7400 | 3.0857 | (2.288) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/11/2022 | | | Bond Future | 11.0085 | 87.4650 | 10.9832 | 87.6162 | (0.230) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R035 | 03/11/2022 | 11.14 | Call | Bond Future | 3,964.2900 | 3.9643 | 4,042.8200 | 4.0428 | 1.981 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/11/2022 | 11.14 | Put | Bond Future | 3,184.0200 | 3.1840 | 3,111.3800 | 3.1114 | (2.281) | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/11/2022 | 11.13 | Call | Bond Future | 3,931.5100 | 3.9315 | 4,009.6500 | 4.0096 | 1.988 | 0 | 0 | 0 |
| 2022/01/07 | R035 | 03/11/2022 | 11.13 | Put | Bond Future | 3,210.2200 | 3.2102 | 3,137.1900 | 3.1372 | (2.275) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 30.1100 | 0.0301 | 38.1400 | 0.0381 | 26.669 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 2,938.8600 | 2.9389 | 2,721.3400 | 2.7213 | (7.402) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 03/02/2022 | | | Bond Future | 7.9791 | 111.3957 | 7.9257 | 111.6213 | (0.670) | 0.0000 | 0.0000 | 68,745 |
| 2022/01/07 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 26.5900 | 0.0266 | 33.7400 | 0.0337 | 26.890 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 3,022.4500 | 3.0225 | 2,804.0500 | 2.8040 | (7.226) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 28.3000 | 0.0283 | 35.8900 | 0.0359 | 26.820 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 2,980.6000 | 2.9806 | 2,762.6400 | 2.7626 | (7.313) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 9.18 | Call | Bond Future | 4,144.2900 | 4.1443 | 4,333.4700 | 4.3335 | 4.565 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 9.18 | Put | Bond Future | 334.2200 | 0.3342 | 295.8800 | 0.2959 | (11.471) | 0 | 0 | 454 |
| 2022/01/07 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 1,690.4000 | 1.6904 | 1,814.1800 | 1.8142 | 7.323 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 1,221.0500 | 1.2211 | 1,117.3100 | 1.1173 | (8.496) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 8.14 | Call | Bond Future | 1,310.5300 | 1.3105 | 1,416.3400 | 1.4163 | 8.074 | 0 | 0 | 454 |
| 2022/01/07 | R186 | 05/05/2022 | 8.14 | Put | Bond Future | 1,557.1800 | 1.5572 | 1,435.4700 | 1.4355 | (7.816) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 7.28 | Call | Bond Future | 223.2200 | 0.2232 | 252.4900 | 0.2525 | 13.113 | 0 | 0 | 435 |
| 2022/01/07 | R186 | 05/05/2022 | 7.28 | Put | Bond Future | 3,973.6500 | 3.9737 | 3,775.4000 | 3.7754 | (4.989) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 7.48 | Call | Bond Future | 372.3900 | 0.3724 | 415.9700 | 0.4160 | 11.703 | 0 | 0 | 3,600 |
| 2022/01/07 | R186 | 05/05/2022 | 7.48 | Put | Bond Future | 3,295.5800 | 3.2956 | 3,111.6400 | 3.1116 | (5.581) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | | | Bond Future | 8.2018 | 112.7045 | 8.1448 | 112.9320 | (0.696) | 0.0000 | 0.0000 | 4,514 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | R186 | 05/05/2022 | 8.64 | Call | Bond Future | 2,494.3200 | 2.4943 | 2,647.4700 | 2.6475 | 6.140 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 8.64 | Put | Bond Future | 766.5500 | 0.7666 | 692.1800 | 0.6922 | (9.702) | 0 | 0 | 4,035 |
| 2022/01/07 | R186 | 05/05/2022 | 8.94 | Call | Bond Future | 3,377.6400 | 3.3776 | 3,553.0000 | 3.5530 | 5.192 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 8.94 | Put | Bond Future | 486.7100 | 0.4867 | 434.5500 | 0.4345 | (10.717) | 0 | 0 | 454 |
| 2022/01/07 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 1,668.1200 | 1.6681 | 1,790.9200 | 1.7909 | 7.362 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 1,238.3900 | 1.2384 | 1,133.6700 | 1.1337 | (8.456) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 8.35 | Call | Bond Future | 1,758.7000 | 1.7587 | 1,885.4200 | 1.8854 | 7.205 | 0 | 0 | 454 |
| 2022/01/07 | R186 | 05/05/2022 | 8.35 | Put | Bond Future | 1,170.5900 | 1.1706 | 1,069.7900 | 1.0698 | (8.611) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 7.88 | Call | Bond Future | 855.2000 | 0.8552 | 934.9100 | 0.9349 | 9.321 | 0 | 0 | 435 |
| 2022/01/07 | R186 | 05/05/2022 | 7.88 | Put | Bond Future | 2,146.5700 | 2.1466 | 1,998.7600 | 1.9988 | (6.886) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 1,645.7500 | 1.6457 | 1,767.5600 | 1.7676 | 7.401 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 1,255.6600 | 1.2557 | 1,149.9500 | 1.1500 | (8.419) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 05/05/2022 | 6.73 | Call | Bond Future | 62.4100 | 0.0624 | 71.7800 | 0.0718 | 15.014 | 0 | 0 | 3,600 |
| 2022/01/07 | R186 | 05/05/2022 | 6.73 | Put | Bond Future | 6,127.5100 | 6.1275 | 5,909.3600 | 5.9094 | (3.560) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 1,333.2600 | 1.3333 | 1,426.1900 | 1.4262 | 6.970 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 2,445.9500 | 2.4459 | 2,308.7400 | 2.3087 | (5.610) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 04/08/2022 | 9.78 | Call | Bond Future | 5,372.6100 | 5.3726 | 5,561.5000 | 5.5615 | 3.516 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 04/08/2022 | 9.78 | Put | Bond Future | 503.8800 | 0.5039 | 462.6300 | 0.4626 | (8.186) | 0 | 0 | 3,600 |
| 2022/01/07 | R186 | 04/08/2022 | 7.96 | Call | Bond Future | 1,029.0400 | 1.0290 | 1,107.6500 | 1.1077 | 7.639 | 0 | 0 | 3,600 |
| 2022/01/07 | R186 | 04/08/2022 | | | Bond Future | 8.4446 | 108.7869 | 8.3833 | 109.0170 | (0.725) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 1,316.3200 | 1.3163 | 1,408.5000 | 1.4085 | 7.003 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 2,467.0400 | 2.4670 | 2,329.0800 | 2.3291 | (5.592) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 04/08/2022 | 6.96 | Call | Bond Future | 177.4000 | 0.1774 | 198.0100 | 0.1980 | 11.618 | 0 | 0 | 3,600 |
| 2022/01/07 | R186 | 04/08/2022 | 6.96 | Put | Bond Future | 5,934.1700 | 5.9342 | 5,724.6400 | 5.7246 | (3.531) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 04/08/2022 | 7.96 | Put | Bond Future | 2,867.0500 | 2.8670 | 2,715.5200 | 2.7155 | (5.285) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 1,299.5100 | 1.2995 | 1,390.9300 | 1.3909 | 7.035 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 2,488.2700 | 2.4883 | 2,349.5500 | 2.3496 | (5.575) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 03/11/2022 | 8.53 | Call | Bond Future | 1,927.8800 | 1.9279 | 2,035.0200 | 2.0350 | 5.557 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 03/11/2022 | 8.53 | Put | Bond Future | 2,517.1100 | 2.5171 | 2,391.4600 | 2.3915 | (4.992) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 03/11/2022 | 8.54 | Call | Bond Future | 1,945.4300 | 1.9454 | 2,053.1700 | 2.0532 | 5.538 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 03/11/2022 | 8.54 | Put | Bond Future | 2,499.1100 | 2.4991 | 2,374.0600 | 2.3741 | (5.004) | 0 | 0 | 0 |
| 2022/01/07 | R186 | 03/11/2022 | | | Bond Future | 8.6963 | 110.1286 | 8.6305 | 110.3614 | (0.757) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R186 | 03/11/2022 | 8.55 | Call | Bond Future | 1,963.4600 | 1.9635 | 2,071.8000 | 2.0718 | 5.518 | 0 | 0 | 0 |
| 2022/01/07 | R186 | 03/11/2022 | 8.55 | Put | Bond Future | 2,481.6100 | 2.4816 | 2,357.1600 | 2.3572 | (5.015) | 0 | 0 | 0 |
| 2022/01/07 | R197 | 03/02/2022 | | | Bond Future | 321.8051 | 321.8051 | 321.8353 | 321.8353 | 0.009 | 0.0000 | 0.0000 | 1,132 |
| 2022/01/07 | R197 | 05/05/2022 | | | Bond Future | 325.6656 | 325.6656 | 325.6942 | 325.6942 | 0.009 | 0.0000 | 0.0000 | 237 |
| 2022/01/07 | R197 | 04/08/2022 | | | Bond Future | 321.3233 | 321.3233 | 321.3515 | 321.3515 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R197 | 03/11/2022 | | | Bond Future | 325.3593 | 325.3593 | 325.3874 | 325.3874 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R202 | 03/02/2022 | | | Bond Future | 246.8010 | 246.8010 | 246.8154 | 246.8154 | 0.006 | 0.0000 | 0.0000 | 7,695 |
| 2022/01/07 | R202 | 05/05/2022 | | | Bond Future | 249.7617 | 249.7617 | 249.7747 | 249.7747 | 0.005 | 0.0000 | 0.0000 | 413 |
| 2022/01/07 | R202 | 04/08/2022 | | | Bond Future | 248.4049 | 248.4049 | 248.4178 | 248.4178 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R202 | 03/11/2022 | | | Bond Future | 251.5246 | 251.5246 | 251.5374 | 251.5374 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 3,549.1200 | 3.5491 | 3,629.8100 | 3.6298 | 2.274 | 0 | 0 | 0 |
| 2022/01/07 | R209 | 03/02/2022 | 11.02 | Put | Bond Future | 124.3300 | 0.1243 | 107.4400 | 0.1074 | (13.585) | 0 | 0 | 0 |
| 2022/01/07 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 3,597.3800 | 3.5974 | 3,678.5500 | 3.6786 | 2.256 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 119.7100 | 0.1197 | 103.3000 | 0.1033 | (13.708) | 0 | 0 | 0 |
| 2022/01/07 | R209 | 03/02/2022 | | | Bond Future | 10.3956 | 71.8692 | 10.3785 | 71.9668 | (0.165) | 0.0000 | 0.0000 | 19,455 |
| 2022/01/07 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 3,645.7400 | 3.6457 | 3,727.3800 | 3.7274 | 2.239 | 0 | 0 | 0 |
| 2022/01/07 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 115.2400 | 0.1152 | 99.3000 | 0.0993 | (13.832) | 0 | 0 | 0 |
| 2022/01/07 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 5,234.5900 | 5.2346 | 5,307.6600 | 5.3077 | 1.396 | 0 | 0 | 0 |
| 2022/01/07 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 637.4200 | 0.6374 | 612.1600 | 0.6122 | (3.963) | 0 | 0 | 0 |
| 2022/01/07 | R209 | 05/05/2022 | 9.75 | Call | Bond Future | 391.2200 | 0.3912 | 402.8600 | 0.4029 | 2.975 | 0 | 0 | 8,525 |
| 2022/01/07 | R209 | 05/05/2022 | 9.75 | Put | Bond Future | 5,158.3300 | 5.1583 | 5,071.6400 | 5.0716 | (1.681) | 0 | 0 | 0 |
| 2022/01/07 | R209 | 05/05/2022 | 10.75 | Call | Bond Future | 2,594.4400 | 2.5944 | 2,644.3700 | 2.6444 | 1.925 | 0 | 0 | 0 |
| 2022/01/07 | R209 | 05/05/2022 | 10.75 | Put | Bond Future | 1,605.5700 | 1.6056 | 1,557.1700 | 1.5572 | (3.015) | 0 | 0 | 12,050 |
| 2022/01/07 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 5,192.9100 | 5.1929 | 5,265.7300 | 5.2657 | 1.402 | 0 | 0 | 0 |
| 2022/01/07 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 646.0600 | 0.6461 | 620.5500 | 0.6205 | (3.949) | 0 | 0 | 0 |
| 2022/01/07 | R209 | 05/05/2022 | | | Bond Future | 10.5699 | 69.5727 | 10.5522 | 69.6710 | (0.168) | 0.0000 | 0.0000 | 5,396 |
| 2022/01/07 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 5,276.3300 | 5.2763 | 5,349.6600 | 5.3497 | 1.390 | 0 | 0 | 0 |
| 2022/01/07 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 628.8900 | 0.6289 | 603.8900 | 0.6039 | (3.975) | 0 | 0 | 0 |
| 2022/01/07 | R209 | 05/05/2022 | 12.00 | Call | Bond Future | 7,617.8300 | 7.6178 | 7,702.4600 | 7.7025 | 1.111 | 0 | 0 | 0 |
| 2022/01/07 | R209 | 05/05/2022 | 12.00 | Put | Bond Future | 290.1800 | 0.2902 | 276.4800 | 0.2765 | (4.721) | 0 | 0 | 12,050 |
| 2022/01/07 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 3,106.4400 | 3.1064 | 3,046.7500 | 3.0468 | (1.921) | 0 | 0 | 0 |
| 2022/01/07 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 2,151.5200 | 2.1515 | 2,191.5800 | 2.1916 | 1.862 | 0 | 0 | 0 |
| 2022/01/07 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 3,076.7500 | 3.0768 | 3,017.3900 | 3.0174 | (1.929) | 0 | 0 | 0 |
| 2022/01/07 | R209 | 04/08/2022 | | | Bond Future | 10.7493 | 70.4166 | 10.7310 | 70.5160 | (0.171) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 2,126.0200 | 2.1260 | 2,165.7500 | 2.1657 | 1.869 | 0 | 0 | 0 |
| 2022/01/07 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 2,177.1800 | 2.1772 | 2,217.5700 | 2.2176 | 1.855 | 0 | 0 | 0 |
| 2022/01/07 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 3,047.2900 | 3.0473 | 2,988.2600 | 2.9883 | (1.937) | 0 | 0 | 0 |
| 2022/01/07 | R209 | 03/11/2022 | 11.03 | Call | Bond Future | 3,346.7300 | 3.3467 | 3,397.1900 | 3.3972 | 1.508 | 0 | 0 | 0 |
| 2022/01/07 | R209 | 03/11/2022 | 11.03 | Put | Bond Future | 2,811.3400 | 2.8113 | 2,761.3100 | 2.7613 | (1.780) | 0 | 0 | 0 |
| 2022/01/07 | R209 | 03/11/2022 | | | Bond Future | 10.9281 | 68.1434 | 10.9091 | 68.2439 | (0.174) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R209 | 03/11/2022 | 11.01 | Call | Bond Future | 3,289.5200 | 3.2895 | 3,339.4400 | 3.3394 | 1.518 | 0 | 0 | 0 |
| 2022/01/07 | R209 | 03/11/2022 | 11.01 | Put | Bond Future | 2,858.7400 | 2.8587 | 2,808.1700 | 2.8082 | (1.769) | 0 | 0 | 0 |
| 2022/01/07 | R209 | 03/11/2022 | 11.02 | Call | Bond Future | 3,317.9500 | 3.3180 | 3,368.1400 | 3.3681 | 1.513 | 0 | 0 | 0 |
| 2022/01/07 | R209 | 03/11/2022 | 11.02 | Put | Bond Future | 2,834.8400 | 2.8348 | 2,784.5400 | 2.7845 | (1.774) | 0 | 0 | 0 |
| 2022/01/07 | R210 | 03/02/2022 | | | Bond Future | 214.5770 | 214.5770 | 214.5853 | 214.5853 | 0.004 | 0.0000 | 0.0000 | 1,381 |
| 2022/01/07 | R210 | 05/05/2022 | | | Bond Future | 214.2908 | 214.2908 | 214.2979 | 214.2979 | 0.003 | 0.0000 | 0.0000 | 104 |
| 2022/01/07 | R210 | 04/08/2022 | | | Bond Future | 216.9418 | 216.9418 | 216.9486 | 216.9486 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R210 | 03/11/2022 | | | Bond Future | 216.7485 | 216.7485 | 216.7551 | 216.7551 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 8.63 | Call | Bond Future | 1.6200 | 0.0016 | 1.7700 | 0.0018 | 9.259 | 0 | 0 | 200 |
| 2022/01/07 | R213 | 03/02/2022 | 8.63 | Put | Bond Future | 6,171.0700 | 6.1711 | 5,998.1000 | 5.9981 | (2.803) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 8.80 | Call | Bond Future | 6.5900 | 0.0066 | 7.2700 | 0.0073 | 10.319 | 0 | 0 | 102 |
| 2022/01/07 | R213 | 03/02/2022 | 8.80 | Put | Bond Future | 5,198.6900 | 5.1987 | 5,026.2500 | 5.0263 | (3.317) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 10.60 | Put | Bond Future | 46.6600 | 0.0467 | 35.9600 | 0.0360 | (22.932) | 0 | 0 | 430 |
| 2022/01/07 | R213 | 03/02/2022 | 10.67 | Call | Bond Future | 4,745.0100 | 4.7450 | 4,909.7800 | 4.9098 | 3.472 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 10.67 | Put | Bond Future | 34.8500 | 0.0348 | 26.5000 | 0.0265 | (23.960) | 0 | 0 | 220 |
| 2022/01/07 | R213 | 03/02/2022 | 10.00 | Call | Bond Future | 1,764.8600 | 1.7649 | 1,876.9200 | 1.8769 | 6.350 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 10.00 | Put | Bond Future | 431.0100 | 0.4310 | 369.9500 | 0.3699 | (14.167) | 0 | 0 | 430 |
| 2022/01/07 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 1,690.4700 | 1.6905 | 1,799.7100 | 1.7997 | 6.462 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 460.2500 | 0.4602 | 396.3700 | 0.3964 | (13.879) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | R213 | 03/02/2022 | 9.22 | Put | Bond Future | 2,941.5500 | 2.9415 | 2,779.8700 | 2.7799 | (5.496) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 9.58 | Put | Bond Future | 1,426.0300 | 1.4260 | 1,301.2900 | 1.3013 | (8.747) | 0 | 0 | 200 |
| 2022/01/07 | R213 | 03/02/2022 | | | Bond Future | 9.7450 | 86.8373 | 9.7123 | 87.0104 | (0.336) | 0.0000 | 0.0000 | 22,660 |
| 2022/01/07 | R213 | 03/02/2022 | 9.15 | Call | Bond Future | 72.2900 | 0.0723 | 80.1500 | 0.0802 | 10.873 | 0 | 0 | 220 |
| 2022/01/07 | R213 | 03/02/2022 | 9.15 | Put | Bond Future | 3,294.5500 | 3.2945 | 3,129.2900 | 3.1293 | (5.016) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 10.25 | Call | Bond Future | 2,797.9100 | 2.7979 | 2,938.6300 | 2.9386 | 5.029 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 10.25 | Put | Bond Future | 182.8100 | 0.1828 | 150.4100 | 0.1504 | (17.723) | 0 | 0 | 102 |
| 2022/01/07 | R213 | 03/02/2022 | 10.60 | Call | Bond Future | 4,412.5600 | 4.4126 | 4,574.9800 | 4.5750 | 3.681 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 10.15 | Call | Bond Future | 2,366.5000 | 2.3665 | 2,497.1600 | 2.4972 | 5.521 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 10.15 | Put | Bond Future | 260.7900 | 0.2608 | 218.3300 | 0.2183 | (16.281) | 0 | 0 | 200 |
| 2022/01/07 | R213 | 03/02/2022 | 10.17 | Call | Bond Future | 2,451.1300 | 2.4511 | 2,583.9500 | 2.5839 | 5.419 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 10.17 | Put | Bond Future | 243.2100 | 0.2432 | 202.9100 | 0.2029 | (16.570) | 0 | 0 | 220 |
| 2022/01/07 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 1,617.5600 | 1.6176 | 1,723.9200 | 1.7239 | 6.575 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 491.1300 | 0.4911 | 424.3700 | 0.4244 | (13.593) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 1,653.8400 | 1.6538 | 1,761.6500 | 1.7616 | 6.519 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 475.4900 | 0.4755 | 410.1800 | 0.4102 | (13.735) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 9.22 | Call | Bond Future | 106.5400 | 0.1065 | 117.9800 | 0.1180 | 10.738 | 0 | 0 | 430 |
| 2022/01/07 | R213 | 03/02/2022 | 9.58 | Call | Bond Future | 548.0100 | 0.5480 | 596.3900 | 0.5964 | 8.828 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 9.76 | Call | Bond Future | 974.3200 | 0.9743 | 1,049.9400 | 1.0499 | 7.761 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/02/2022 | 9.76 | Put | Bond Future | 895.1500 | 0.8952 | 797.6500 | 0.7977 | (10.892) | 0 | 0 | 102 |
| 2022/01/07 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 4,168.2700 | 4.1683 | 4,295.7500 | 4.2957 | 3.058 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 718.6900 | 0.7187 | 672.5400 | 0.6725 | (6.421) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 05/05/2022 | | | Bond Future | 9.9427 | 84.3258 | 9.9087 | 84.5005 | (0.342) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 738.9300 | 0.7389 | 691.7600 | 0.6918 | (6.384) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 4,206.6200 | 4.2066 | 4,334.6200 | 4.3346 | 3.043 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 728.7400 | 0.7287 | 682.0900 | 0.6821 | (6.401) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 4,245.0600 | 4.2451 | 4,373.5600 | 4.3736 | 3.027 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 1,789.7600 | 1.7898 | 1,860.1200 | 1.8601 | 3.931 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 1,812.0100 | 1.8120 | 1,882.9400 | 1.8829 | 3.914 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 3,098.4000 | 3.0984 | 2,993.2400 | 2.9932 | (3.394) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 04/08/2022 | | | Bond Future | 10.1521 | 85.3485 | 10.1165 | 85.5252 | (0.350) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 3,155.1100 | 3.1551 | 3,048.7900 | 3.0488 | (3.370) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 3,126.6600 | 3.1267 | 3,020.9100 | 3.0209 | (3.382) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 1,834.4000 | 1.8344 | 1,905.9200 | 1.9059 | 3.899 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/11/2022 | 10.38 | Call | Bond Future | 2,911.0600 | 2.9111 | 3,000.3300 | 3.0003 | 3.067 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/11/2022 | 10.38 | Put | Bond Future | 2,838.8800 | 2.8389 | 2,749.4500 | 2.7494 | (3.150) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/11/2022 | 10.39 | Call | Bond Future | 2,936.6000 | 2.9366 | 3,026.3400 | 3.0263 | 3.056 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/11/2022 | 10.39 | Put | Bond Future | 2,816.3800 | 2.8164 | 2,727.4200 | 2.7274 | (3.159) | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/11/2022 | | | Bond Future | 10.3650 | 82.8683 | 10.3279 | 83.0470 | (0.358) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R213 | 03/11/2022 | 10.40 | Call | Bond Future | 2,961.9500 | 2.9619 | 3,052.1600 | 3.0522 | 3.046 | 0 | 0 | 0 |
| 2022/01/07 | R213 | 03/11/2022 | 10.40 | Put | Bond Future | 2,793.7200 | 2.7937 | 2,705.2300 | 2.7052 | (3.167) | 0 | 0 | 0 |
| 2022/01/07 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 133.3400 | 0.1333 | 110.4800 | 0.1105 | (17.144) | 0 | 0 | 0 |
| 2022/01/07 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 128.5900 | 0.1286 | 106.3800 | 0.1064 | (17.272) | 0 | 0 | 0 |
| 2022/01/07 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 3,801.6200 | 3.8016 | 3,939.3800 | 3.9394 | 3.624 | 0 | 0 | 0 |
| 2022/01/07 | R214 | 03/02/2022 | | | Bond Future | 10.7504 | 68.7211 | 10.7231 | 68.8805 | (0.254) | 0.0000 | 0.0000 | 17,613 |
| 2022/01/07 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 3,704.2300 | 3.7042 | 3,840.7200 | 3.8407 | 3.685 | 0 | 0 | 0 |
| 2022/01/07 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 3,752.8600 | 3.7529 | 3,890.0000 | 3.8900 | 3.654 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 124.0400 | 0.1240 | 102.4500 | 0.1024 | (17.406) | 0 | 0 | 0 |
| 2022/01/07 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 685.7300 | 0.6857 | 646.9500 | 0.6469 | (5.655) | 0 | 0 | 0 |
| 2022/01/07 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 676.5800 | 0.6766 | 638.2100 | 0.6382 | (5.671) | 0 | 0 | 0 |
| 2022/01/07 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 5,147.1100 | 5.1471 | 5,269.8900 | 5.2699 | 2.385 | 0 | 0 | 0 |
| 2022/01/07 | R214 | 05/05/2022 | | | Bond Future | 10.9179 | 66.2491 | 10.8897 | 66.4099 | (0.258) | 0.0000 | 0.0000 | 441 |
| 2022/01/07 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 5,063.3100 | 5.0633 | 5,185.2800 | 5.1853 | 2.409 | 0 | 0 | 0 |
| 2022/01/07 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 5,105.1300 | 5.1051 | 5,227.5100 | 5.2275 | 2.397 | 0 | 0 | 0 |
| 2022/01/07 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 667.6600 | 0.6677 | 629.6900 | 0.6297 | (5.687) | 0 | 0 | 0 |
| 2022/01/07 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 2,961.8100 | 2.9618 | 2,872.0100 | 2.8720 | (3.032) | 0 | 0 | 0 |
| 2022/01/07 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 2,360.3300 | 2.3603 | 2,433.7600 | 2.4338 | 3.111 | 0 | 0 | 0 |
| 2022/01/07 | R214 | 04/08/2022 | | | Bond Future | 11.0925 | 67.0526 | 11.0632 | 67.2153 | (0.264) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 2,304.9400 | 2.3049 | 2,377.2700 | 2.3773 | 3.138 | 0 | 0 | 0 |
| 2022/01/07 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 2,990.7100 | 2.9907 | 2,900.3500 | 2.9004 | (3.021) | 0 | 0 | 0 |
| 2022/01/07 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 2,332.4500 | 2.3325 | 2,405.3400 | 2.4053 | 3.125 | 0 | 0 | 0 |
| 2022/01/07 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 2,933.3400 | 2.9333 | 2,844.0800 | 2.8441 | (3.043) | 0 | 0 | 0 |
| 2022/01/07 | R214 | 03/11/2022 | 11.34 | Call | Bond Future | 3,384.5600 | 3.3846 | 3,469.5600 | 3.4696 | 2.511 | 0 | 0 | 0 |
| 2022/01/07 | R214 | 03/11/2022 | 11.36 | Put | Bond Future | 2,937.6000 | 2.9376 | 2,858.9100 | 2.8589 | (2.679) | 0 | 0 | 0 |
| 2022/01/07 | R214 | 03/11/2022 | | | Bond Future | 11.2663 | 64.5992 | 11.2360 | 64.7638 | (0.269) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R214 | 03/11/2022 | 11.34 | Put | Bond Future | 2,986.7900 | 2.9868 | 2,907.2200 | 2.9072 | (2.664) | 0 | 0 | 0 |
| 2022/01/07 | R214 | 03/11/2022 | 11.35 | Call | Bond Future | 3,413.5100 | 3.4135 | 3,498.9500 | 3.4989 | 2.503 | 0 | 0 | 0 |
| 2022/01/07 | R214 | 03/11/2022 | 11.35 | Put | Bond Future | 2,962.1100 | 2.9621 | 2,882.9800 | 2.8830 | (2.671) | 0 | 0 | 0 |
| 2022/01/07 | R214 | 03/11/2022 | 11.36 | Call | Bond Future | 3,442.5700 | 3.4426 | 3,528.4500 | 3.5285 | 2.495 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 9.80 | Call | Bond Future | 6.7800 | 0.0068 | 7.4700 | 0.0075 | 10.177 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 9.80 | Put | Bond Future | 7,568.9600 | 7.5690 | 7,330.4200 | 7.3304 | (3.152) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 10.00 | Call | Bond Future | 32.7100 | 0.0327 | 36.3100 | 0.0363 | 11.006 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 10.00 | Put | Bond Future | 5,906.5500 | 5.9065 | 5,670.9200 | 5.6709 | (3.989) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 10.20 | Put | Bond Future | 4,356.8000 | 4.3568 | 4,130.5000 | 4.1305 | (5.194) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | 5,149.5200 | 5.1495 | 5,364.0400 | 5.3640 | 4.166 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | 5,211.1900 | 5.2112 | 5,426.4400 | 5.4264 | 4.131 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | 112.8500 | 0.1129 | 89.5800 | 0.0896 | (20.620) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 10.90 | Call | Bond Future | 1,927.7400 | 1.9277 | 2,061.8000 | 2.0618 | 6.954 | 0 | 0 | 900 |
| 2022/01/07 | R248 | 03/02/2022 | 10.90 | Put | Bond Future | 834.2600 | 0.8343 | 729.0900 | 0.7291 | (12.606) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 10.40 | Call | Bond Future | 346.3100 | 0.3463 | 380.9800 | 0.3810 | 10.011 | 0 | 0 | 100 |
| 2022/01/07 | R248 | 03/02/2022 | 10.50 | Call | Bond Future | 541.0500 | 0.5410 | 591.8600 | 0.5919 | 9.391 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 10.50 | Put | Bond Future | 2,422.6800 | 2.4227 | 2,234.2600 | 2.2343 | (7.777) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | | | Bond Future | 10.7501 | 86.4906 | 10.7177 | 86.7298 | (0.301) | 0.0000 | 0.0000 | 192,313 |
| 2022/01/07 | R248 | 03/02/2022 | 10.20 | Call | Bond Future | 118.0000 | 0.1180 | 130.9300 | 0.1309 | 10.958 | 0 | 0 | 900 |
| 2022/01/07 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | 121.4500 | 0.1214 | 96.7400 | 0.0967 | (20.346) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | 117.0900 | 0.1171 | 93.1100 | 0.0931 | (20.480) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | 5,272.8700 | 5.2729 | 5,488.8300 | 5.4888 | 4.096 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 10.70 | Call | Bond Future | 1,109.0200 | 1.1090 | 1,199.8000 | 1.1998 | 8.186 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 10.70 | Put | Bond Future | 1,479.9100 | 1.4799 | 1,331.4600 | 1.3315 | (10.031) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 11.00 | Call | Bond Future | 2,417.6700 | 2.4177 | 2,571.7600 | 2.5718 | 6.373 | 0 | 0 | 1,400 |
| 2022/01/07 | R248 | 03/02/2022 | 11.00 | Put | Bond Future | 608.8400 | 0.6088 | 523.7000 | 0.5237 | (13.984) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 10.30 | Call | Bond Future | 207.4100 | 0.2074 | 229.3500 | 0.2293 | 10.578 | 0 | 0 | 1,300 |
| 2022/01/07 | R248 | 03/02/2022 | 10.30 | Put | Bond Future | 3,648.0200 | 3.6480 | 3,430.7300 | 3.4307 | (5.956) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/02/2022 | 10.40 | Put | Bond Future | 3,001.2800 | 3.0013 | 2,796.7200 | 2.7967 | (6.816) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/01/07 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 6,655.7500 | 6.6558 | 6,844.9100 | 6.8449 | 2.842 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 778.5800 | 0.7786 | 726.2800 | 0.7263 | (6.717) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 6,708.4300 | 6.7084 | 6,898.1500 | 6.8982 | 2.828 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 05/05/2022 | | | Bond Future | 10.9165 | 83.0922 | 10.8830 | 83.3336 | (0.307) | 0.0000 | 0.0000 | 2,035 |
| 2022/01/07 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 768.3500 | 0.7683 | 716.6100 | 0.7166 | (6.734) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 6,761.0500 | 6.7611 | 6,951.3200 | 6.9513 | 2.814 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 758.1400 | 0.7581 | 706.9500 | 0.7069 | (6.752) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 2,895.9200 | 2.8959 | 3,007.2300 | 3.0072 | 3.844 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 3,672.1800 | 3.6722 | 3,539.2300 | 3.5392 | (3.620) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 2,930.8100 | 2.9308 | 3,042.9700 | 3.0430 | 3.827 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 3,636.0600 | 3.6361 | 3,503.9600 | 3.5040 | (3.633) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 04/08/2022 | | | Bond Future | 11.0902 | 84.1000 | 11.0553 | 84.3443 | (0.314) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 2,966.1600 | 2.9662 | 3,079.1500 | 3.0792 | 3.809 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 3,600.5000 | 3.6005 | 3,469.2300 | 3.4692 | (3.646) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/11/2022 | 11.30 | Put | Bond Future | 3,806.2800 | 3.8063 | 3,685.9300 | 3.6859 | (3.162) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/11/2022 | 11.31 | Put | Bond Future | 3,774.5200 | 3.7745 | 3,654.8500 | 3.6549 | (3.170) | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/11/2022 | 11.32 | Call | Bond Future | 4,129.2500 | 4.1293 | 4,257.4000 | 4.2574 | 3.103 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/11/2022 | | | Bond Future | 11.2630 | 80.7214 | 11.2267 | 80.9685 | (0.322) | 0.0000 | 0.0000 | 0 |
| 2022/01/07 | R248 | 03/11/2022 | 11.30 | Call | Bond Future | 4,057.4400 | 4.0574 | 4,184.2400 | 4.1842 | 3.125 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/11/2022 | 11.31 | Call | Bond Future | 4,093.2800 | 4.0933 | 4,220.7600 | 4.2208 | 3.114 | 0 | 0 | 0 |
| 2022/01/07 | R248 | 03/11/2022 | 11.32 | Put | Bond Future | 3,742.9900 | 3.7430 | 3,623.9900 | 3.6240 | (3.179) | 0 | 0 | 0 |

Total

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