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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/03/2022 TO 03/03/2022

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/03/03 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2025 | 05/05/2022 | | Bond Future | 159.2434 | 159.2434 | 159.3062 | 159.3062 | 0.039 | 0.0000 | 0.0000 | 5,571 |
| 2022/03/03 | 2025 | 04/08/2022 | | Bond Future | 159.8243 | 159.8243 | 159.8865 | 159.8865 | 0.039 | 0.0000 | 0.0000 | 1,130 |
| 2022/03/03 | 2025 | 03/11/2022 | | Bond Future | 162.1514 | 162.1514 | 162.2136 | 162.2136 | 0.038 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2025 | 02/02/2023 | | Bond Future | 163.0925 | 163.0925 | 163.1545 | 163.1545 | 0.038 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2029 | 05/05/2022 | | Bond Future | 117.3141 | 117.3141 | 117.6372 | 117.6372 | 0.275 | 0.0000 | 0.0000 | 2,746 |
| 2022/03/03 | 2029 | 04/08/2022 | | Bond Future | 118.9350 | 118.9350 | 119.2616 | 119.2616 | 0.275 | 0.0000 | 0.0000 | 1,844 |
| 2022/03/03 | 2029 | 03/11/2022 | | Bond Future | 119.4367 | 119.4367 | 119.7673 | 119.7673 | 0.277 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/03/03 | 2029 | 02/02/2023 | | | Bond Future | 121.3515 | 121.3515 | 121.6866 | 121.6866 | 0.276 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 8.14 | Call | Bond Future | 5.0000 | 0.0050 | 5.8200 | 0.0058 | 16.400 | 0 | 0 | 1,800 |
| 2022/03/03 | 2030 | 05/05/2022 | 8.14 | Put | Bond Future | 8,440.4200 | 8.4404 | 8,221.2600 | 8.2213 | (2.597) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 8.47 | Call | Bond Future | 22.6600 | 0.0227 | 26.1500 | 0.0262 | 15.402 | 0 | 0 | 1,073 |
| 2022/03/03 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 2,943.8900 | 2.9439 | 3,102.8500 | 3.1029 | 5.400 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 548.5000 | 0.5485 | 487.4800 | 0.4875 | (11.125) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 9.95 | Call | Bond Future | 2,031.2900 | 2.0313 | 2,162.7500 | 2.1628 | 6.472 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 9.65 | Put | Bond Future | 1,563.2100 | 1.5632 | 1,437.2200 | 1.4372 | (8.060) | 0 | 0 | 5,000 |
| 2022/03/03 | 2030 | 05/05/2022 | 8.81 | Put | Bond Future | 4,857.2500 | 4.8573 | 4,650.8200 | 4.6508 | (4.250) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 8.89 | Put | Bond Future | 4,466.5400 | 4.4665 | 4,264.2400 | 4.2642 | (4.529) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 9.15 | Call | Bond Future | 340.4800 | 0.3405 | 377.3300 | 0.3773 | 10.823 | 0 | 0 | 7,500 |
| 2022/03/03 | 2030 | 05/05/2022 | 9.15 | Put | Bond Future | 3,292.5000 | 3.2925 | 3,109.3700 | 3.1094 | (5.562) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | | | Bond Future | 9.7253 | 92.9412 | 9.6816 | 93.1612 | (0.449) | 0.0000 | 0.0000 | 72,984 |
| 2022/03/03 | 2030 | 05/05/2022 | 7.73 | Call | Bond Future | 0.5800 | 0.0006 | 0.6800 | 0.0007 | 17.241 | 0 | 0 | 200 |
| 2022/03/03 | 2030 | 05/05/2022 | 7.73 | Put | Bond Future | 10,777.3300 | 10.7773 | 10,557.4500 | 10.5574 | (2.040) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 8.47 | Put | Bond Future | 6,622.8600 | 6.6229 | 6,406.3700 | 6.4064 | (3.269) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 11.04 | Call | Bond Future | 6,398.6200 | 6.3986 | 6,605.2100 | 6.6052 | 3.229 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 11.04 | Put | Bond Future | 85.9500 | 0.0860 | 72.5600 | 0.0726 | (15.579) | 0 | 0 | 1,800 |
| 2022/03/03 | 2030 | 05/05/2022 | 9.95 | Put | Bond Future | 910.7200 | 0.9107 | 822.2000 | 0.8222 | (9.720) | 0 | 0 | 1,073 |
| 2022/03/03 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 2,869.1100 | 2.8691 | 3,026.1800 | 3.0262 | 5.475 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 570.9500 | 0.5709 | 508.0400 | 0.5080 | (11.018) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 2,906.4200 | 2.9064 | 3,064.4400 | 3.0644 | 5.437 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 559.6300 | 0.5596 | 497.6700 | 0.4977 | (11.072) | 0 | 0 | 200 |
| 2022/03/03 | 2030 | 05/05/2022 | 9.35 | Call | Bond Future | 597.3200 | 0.5973 | 654.5700 | 0.6546 | 9.584 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 9.35 | Put | Bond Future | 2,509.4700 | 2.5095 | 2,346.7400 | 2.3467 | (6.485) | 0 | 0 | 1,073 |
| 2022/03/03 | 2030 | 05/05/2022 | 9.60 | Call | Bond Future | 1,067.8100 | 1.0678 | 1,155.3900 | 1.1554 | 8.202 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 9.60 | Put | Bond Future | 1,700.6800 | 1.7007 | 1,568.2800 | 1.5683 | (7.785) | 0 | 0 | 5,000 |
| 2022/03/03 | 2030 | 05/05/2022 | 9.65 | Call | Bond Future | 1,183.5000 | 1.1835 | 1,277.4900 | 1.2775 | 7.942 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 05/05/2022 | 8.81 | Call | Bond Future | 103.2100 | 0.1032 | 116.7600 | 0.1168 | 13.129 | 0 | 0 | 200 |
| 2022/03/03 | 2030 | 05/05/2022 | 8.89 | Call | Bond Future | 140.4300 | 0.1404 | 158.1100 | 0.1581 | 12.590 | 0 | 0 | 1,800 |
| 2022/03/03 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 1,251.9900 | 1.2520 | 1,330.0400 | 1.3300 | 6.234 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 3,070.7800 | 3.0708 | 2,926.6500 | 2.9267 | (4.694) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 04/08/2022 | 10.95 | Call | Bond Future | 5,413.9800 | 5.4140 | 5,589.8500 | 5.5899 | 3.248 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 04/08/2022 | 10.95 | Put | Bond Future | 634.4800 | 0.6345 | 588.1700 | 0.5882 | (7.299) | 0 | 0 | 800 |
| 2022/03/03 | 2030 | 04/08/2022 | | | Bond Future | 9.9301 | 90.1965 | 9.8844 | 90.4187 | (0.460) | 0.0000 | 0.0000 | 25,263 |
| 2022/03/03 | 2030 | 04/08/2022 | 9.05 | Call | Bond Future | 510.8900 | 0.5109 | 551.1400 | 0.5511 | 7.878 | 0 | 0 | 800 |
| 2022/03/03 | 2030 | 04/08/2022 | 9.05 | Put | Bond Future | 4,913.0400 | 4.9130 | 4,731.1100 | 4.7311 | (3.703) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 1,214.8200 | 1.2148 | 1,291.2400 | 1.2912 | 6.291 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 3,133.2200 | 3.1332 | 2,987.4600 | 2.9875 | (4.652) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 1,233.3200 | 1.2333 | 1,310.5500 | 1.3106 | 6.262 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 3,101.9000 | 3.1019 | 2,956.9500 | 2.9569 | (4.673) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 04/08/2022 | 8.30 | Call | Bond Future | 100.0600 | 0.1001 | 110.1200 | 0.1101 | 10.054 | 0 | 0 | 800 |
| 2022/03/03 | 2030 | 04/08/2022 | 8.30 | Put | Bond Future | 8,470.7100 | 8.4707 | 8,258.5900 | 8.2586 | (2.504) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 03/11/2022 | 10.10 | Call | Bond Future | 2,495.4300 | 2.4954 | 2,606.4800 | 2.6065 | 4.450 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 03/11/2022 | 10.10 | Put | Bond Future | 2,561.3300 | 2.5613 | 2,447.5000 | 2.4475 | (4.444) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 03/11/2022 | | | Bond Future | 10.1140 | 91.4911 | 10.0662 | 91.7160 | (0.473) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2030 | 03/11/2022 | 10.09 | Call | Bond Future | 2,471.0400 | 2.4710 | 2,581.4300 | 2.5814 | 4.467 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/03/03 | 2030 | 03/11/2022 | 10.09 | Put | Bond Future | 2,583.9500 | 2.5839 | 2,469.4600 | 2.4695 | (4.431) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 03/11/2022 | 10.08 | Call | Bond Future | 2,447.0700 | 2.4471 | 2,556.8000 | 2.5568 | 4.484 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 03/11/2022 | 10.08 | Put | Bond Future | 2,607.0200 | 2.6070 | 2,491.8700 | 2.4919 | (4.417) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 3,543.1100 | 3.5431 | 3,413.7100 | 3.4137 | (3.652) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 3,722.3000 | 3.7223 | 3,588.7900 | 3.5888 | (3.587) | 0 | 0 | 102 |
| 2022/03/03 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 2,210.4200 | 2.2104 | 2,307.6800 | 2.3077 | 4.400 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 2,231.3600 | 2.2314 | 2,329.2000 | 2.3292 | 4.385 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 909.7400 | 0.9097 | 962.3500 | 0.9623 | 5.783 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 6,044.5800 | 6.0446 | 5,869.3600 | 5.8694 | (2.899) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 1,580.0700 | 1.5801 | 1,658.0000 | 1.6580 | 4.932 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 4,507.0000 | 4.5070 | 4,357.1000 | 4.3571 | (3.326) | 0 | 0 | 102 |
| 2022/03/03 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 1,833.1500 | 1.8331 | 1,919.2500 | 1.9193 | 4.697 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 7,614.5100 | 7.6145 | 7,422.2700 | 7.4223 | (2.525) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | | | Bond Future | 10.2918 | 88.9346 | 10.2417 | 89.1624 | (0.487) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 2,252.4100 | 2.2524 | 2,350.8400 | 2.3508 | 4.370 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 2,107.3200 | 2.1073 | 2,201.6400 | 2.2016 | 4.476 | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 3,593.6200 | 3.5936 | 3,463.0500 | 3.4631 | (3.633) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 3,568.3000 | 3.5683 | 3,438.3100 | 3.4383 | (3.643) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 4,101.1200 | 4.1011 | 3,959.3900 | 3.9594 | (3.456) | 0 | 0 | 0 |
| 2022/03/03 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 555.1200 | 0.5551 | 590.7100 | 0.5907 | 6.411 | 0 | 0 | 102 |
| 2022/03/03 | 2032 | 05/05/2022 | 10.29 | Put | Bond Future | 1,131.2300 | 1.1312 | 1,023.7200 | 1.0237 | (9.504) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 05/05/2022 | 11.18 | Call | Bond Future | 5,849.7500 | 5.8498 | 6,071.6100 | 6.0716 | 3.793 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 05/05/2022 | 11.18 | Put | Bond Future | 175.2300 | 0.1752 | 150.2100 | 0.1502 | (14.278) | 0 | 0 | 780 |
| 2022/03/03 | 2032 | 05/05/2022 | 10.98 | Call | Bond Future | 4,907.9600 | 4.9080 | 5,118.0700 | 5.1181 | 4.281 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 05/05/2022 | 10.98 | Put | Bond Future | 279.9900 | 0.2800 | 243.2200 | 0.2432 | (13.133) | 0 | 0 | 993 |
| 2022/03/03 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 256.1200 | 0.2561 | 221.9300 | 0.2219 | (13.349) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 5,141.4300 | 5.1414 | 5,354.7600 | 5.3548 | 4.149 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 250.1600 | 0.2502 | 216.6100 | 0.2166 | (13.411) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 05/05/2022 | | | Bond Future | 10.1342 | 89.2854 | 10.0907 | 89.5323 | (0.429) | 0.0000 | 0.0000 | 139,542 |
| 2022/03/03 | 2032 | 05/05/2022 | 9.58 | Call | Bond Future | 362.9100 | 0.3629 | 404.3100 | 0.4043 | 11.408 | 0 | 0 | 780 |
| 2022/03/03 | 2032 | 05/05/2022 | 9.58 | Put | Bond Future | 3,581.8000 | 3.5818 | 3,376.3200 | 3.3763 | (5.737) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 05/05/2022 | 10.18 | Call | Bond Future | 1,648.3500 | 1.6484 | 1,771.9800 | 1.7720 | 7.500 | 0 | 0 | 780 |
| 2022/03/03 | 2032 | 05/05/2022 | 10.18 | Put | Bond Future | 1,389.0500 | 1.3891 | 1,265.8000 | 1.2658 | (8.873) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 05/05/2022 | 10.29 | Call | Bond Future | 2,009.0300 | 2.0090 | 2,148.4000 | 2.1484 | 6.937 | 0 | 0 | 993 |
| 2022/03/03 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 5,188.1800 | 5.1882 | 5,402.1500 | 5.4022 | 4.124 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 244.3900 | 0.2444 | 211.4800 | 0.2115 | (13.466) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 5,094.8200 | 5.0948 | 5,307.5100 | 5.3075 | 4.175 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 1,989.5800 | 1.9896 | 2,102.5200 | 2.1025 | 5.677 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 04/08/2022 | 9.72 | Call | Bond Future | 883.8000 | 0.8838 | 948.7400 | 0.9487 | 7.348 | 0 | 0 | 800 |
| 2022/03/03 | 2032 | 04/08/2022 | 9.72 | Put | Bond Future | 4,276.3400 | 4.2763 | 4,091.8800 | 4.0919 | (4.314) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 2,603.0500 | 2.6031 | 2,464.6400 | 2.4646 | (5.317) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 2,574.1600 | 2.5742 | 2,436.7200 | 2.4367 | (5.339) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 04/08/2022 | 8.97 | Call | Bond Future | 152.3100 | 0.1523 | 168.2800 | 0.1683 | 10.485 | 0 | 0 | 800 |
| 2022/03/03 | 2032 | 04/08/2022 | 8.97 | Put | Bond Future | 8,030.3000 | 8.0303 | 7,796.8700 | 7.7969 | (2.907) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 04/08/2022 | | | Bond Future | 10.3205 | 90.4975 | 10.2753 | 90.7469 | (0.438) | 0.0000 | 0.0000 | 140 |
| 2022/03/03 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 2,545.5200 | 2.5455 | 2,409.0600 | 2.4091 | (5.361) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 04/08/2022 | 11.60 | Call | Bond Future | 7,178.7500 | 7.1788 | 7,389.5400 | 7.3895 | 2.936 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/03/03 | 2032 | 04/08/2022 | 11.60 | Put | Bond Future | 493.3000 | 0.4933 | 454.6900 | 0.4547 | (7.827) | 0 | 0 | 800 |
| 2022/03/03 | 2032 | 04/08/2022 | 11.89 | Call | Bond Future | 8,451.3100 | 8.4513 | 8,672.2000 | 8.6722 | 2.614 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 04/08/2022 | 11.89 | Put | Bond Future | 346.6100 | 0.3466 | 318.1000 | 0.3181 | (8.225) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 1,935.9200 | 1.9359 | 2,046.9100 | 2.0469 | 5.733 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 1,962.6500 | 1.9626 | 2,074.6100 | 2.0746 | 5.705 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 03/11/2022 | 10.16 | Call | Bond Future | 1,966.5600 | 1.9666 | 2,066.7900 | 2.0668 | 5.097 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 03/11/2022 | 10.16 | Put | Bond Future | 3,800.3600 | 3.8004 | 3,648.1400 | 3.6481 | (4.005) | 0 | 0 | 180 |
| 2022/03/03 | 2032 | 03/11/2022 | 10.56 | Put | Bond Future | 2,681.5100 | 2.6815 | 2,560.0600 | 2.5601 | (4.529) | 0 | 0 | 180 |
| 2022/03/03 | 2032 | 03/11/2022 | 9.31 | Put | Bond Future | 7,221.4800 | 7.2215 | 7,008.6100 | 7.0086 | (2.948) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 03/11/2022 | 9.36 | Call | Bond Future | 594.3000 | 0.5943 | 636.8800 | 0.6369 | 7.165 | 0 | 0 | 454 |
| 2022/03/03 | 2032 | 03/11/2022 | 9.36 | Put | Bond Future | 6,980.9500 | 6.9810 | 6,771.0800 | 6.7711 | (3.006) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 03/11/2022 | 10.11 | Put | Bond Future | 3,963.0600 | 3.9631 | 3,806.9500 | 3.8069 | (3.939) | 0 | 0 | 454 |
| 2022/03/03 | 2032 | 03/11/2022 | | | Bond Future | 10.4977 | 87.6447 | 10.4507 | 87.8971 | (0.448) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2032 | 03/11/2022 | 10.66 | Call | Bond Future | 3,318.1600 | 3.3182 | 3,456.5300 | 3.4565 | 4.170 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 03/11/2022 | 10.66 | Put | Bond Future | 2,454.7900 | 2.4548 | 2,340.7100 | 2.3407 | (4.647) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 03/11/2022 | 10.49 | Call | Bond Future | 2,810.1800 | 2.8102 | 2,935.9200 | 2.9359 | 4.474 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 03/11/2022 | 10.49 | Put | Bond Future | 2,851.4800 | 2.8515 | 2,724.7700 | 2.7248 | (4.444) | 0 | 0 | 454 |
| 2022/03/03 | 2032 | 03/11/2022 | 10.56 | Call | Bond Future | 3,014.2400 | 3.0142 | 3,145.2400 | 3.1452 | 4.346 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 03/11/2022 | 9.31 | Call | Bond Future | 540.1600 | 0.5402 | 579.7400 | 0.5797 | 7.327 | 0 | 0 | 180 |
| 2022/03/03 | 2032 | 03/11/2022 | 10.11 | Call | Bond Future | 1,853.4200 | 1.8534 | 1,949.7600 | 1.9498 | 5.198 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 2,779.4400 | 2.7794 | 2,897.8200 | 2.8978 | 4.259 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 3,648.8400 | 3.6488 | 3,511.2700 | 3.5113 | (3.770) | 0 | 0 | 454 |
| 2022/03/03 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 2,531.8700 | 2.5319 | 2,643.4700 | 2.6435 | 4.408 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 3,931.3500 | 3.9313 | 3,787.0000 | 3.7870 | (3.672) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 02/02/2023 | | | Bond Future | 10.6658 | 89.0339 | 10.6167 | 89.2899 | (0.460) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 2,483.7600 | 2.4838 | 2,594.0000 | 2.5940 | 4.438 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 3,989.7600 | 3.9898 | 3,844.0500 | 3.8440 | (3.652) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 2,507.9200 | 2.5079 | 2,618.8500 | 2.6188 | 4.423 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 3,960.6400 | 3.9606 | 3,815.6200 | 3.8156 | (3.662) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 665.1400 | 0.6651 | 708.1400 | 0.7081 | 6.465 | 0 | 0 | 454 |
| 2022/03/03 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 8,127.6700 | 8.1277 | 7,914.7200 | 7.9147 | (2.620) | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 1,987.4400 | 1.9874 | 2,082.7100 | 2.0827 | 4.794 | 0 | 0 | 0 |
| 2022/03/03 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 4,676.5800 | 4.6766 | 4,515.9000 | 4.5159 | (3.436) | 0 | 0 | 454 |
| 2022/03/03 | 2033 | 05/05/2022 | | | Bond Future | 112.7395 | 112.7395 | 112.7570 | 112.7570 | 0.016 | 0.0000 | 0.0000 | 2,766 |
| 2022/03/03 | 2033 | 04/08/2022 | | | Bond Future | 114.2970 | 114.2970 | 114.3138 | 114.3138 | 0.015 | 0.0000 | 0.0000 | 4,967 |
| 2022/03/03 | 2033 | 03/11/2022 | | | Bond Future | 114.6493 | 114.6493 | 114.6656 | 114.6656 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2033 | 02/02/2023 | | | Bond Future | 116.4869 | 116.4869 | 116.5030 | 116.5030 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 6,863.2000 | 6.8632 | 7,146.0800 | 7.1461 | 4.122 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 6,915.7400 | 6.9157 | 7,199.1800 | 7.1992 | 4.098 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 176.5000 | 0.1765 | 148.9800 | 0.1490 | (15.592) | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 05/05/2022 | | | Bond Future | 10.7163 | 86.0613 | 10.6680 | 86.3728 | (0.451) | 0.0000 | 0.0000 | 84,981 |
| 2022/03/03 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 184.9700 | 0.1850 | 156.3400 | 0.1563 | (15.478) | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 180.6900 | 0.1807 | 152.6200 | 0.1526 | (15.535) | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 6,968.3100 | 6.9683 | 7,252.3000 | 7.2523 | 4.075 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 04/08/2022 | 11.95 | Call | Bond Future | 7,049.2200 | 7.0492 | 7,301.0600 | 7.3011 | 3.573 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 04/08/2022 | 11.95 | Put | Bond Future | 812.5200 | 0.8125 | 749.3100 | 0.7493 | (7.780) | 0 | 0 | 1,050 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/03/03 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 2,618.3700 | 2.6184 | 2,461.9400 | 2.4619 | (5.974) | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 2,642.1400 | 2.6421 | 2,798.4000 | 2.7984 | 5.914 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 2,677.8800 | 2.6779 | 2,519.0900 | 2.5191 | (5.930) | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 2,675.0500 | 2.6750 | 2,832.4900 | 2.8325 | 5.885 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 04/08/2022 | | | Bond Future | 10.8957 | 82.9728 | 10.8456 | 83.2879 | (0.460) | 0.0000 | 0.0000 | 52,420 |
| 2022/03/03 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 2,707.9400 | 2.7079 | 2,866.5600 | 2.8666 | 5.858 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 04/08/2022 | 11.21 | Call | Bond Future | 3,803.7400 | 3.8037 | 3,995.7300 | 3.9957 | 5.047 | 0 | 0 | 1,050 |
| 2022/03/03 | 2037 | 04/08/2022 | 11.21 | Put | Bond Future | 1,867.7000 | 1.8677 | 1,744.6400 | 1.7446 | (6.589) | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 4,669.3600 | 4.6694 | 4,881.6600 | 4.8817 | 4.547 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 1,476.9400 | 1.4769 | 1,374.1900 | 1.3742 | (6.957) | 0 | 0 | 50 |
| 2022/03/03 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 713.6100 | 0.7136 | 777.2900 | 0.7773 | 8.924 | 0 | 0 | 50 |
| 2022/03/03 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 5,930.9000 | 5.9309 | 5,679.5300 | 5.6795 | (4.238) | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 2,648.1000 | 2.6481 | 2,490.4900 | 2.4905 | (5.952) | 0 | 0 | 50 |
| 2022/03/03 | 2037 | 03/11/2022 | 11.32 | Call | Bond Future | 4,163.7300 | 4.1637 | 4,349.6200 | 4.3496 | 4.465 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 03/11/2022 | 11.30 | Put | Bond Future | 2,614.6500 | 2.6146 | 2,479.6600 | 2.4797 | (5.163) | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 03/11/2022 | 11.31 | Call | Bond Future | 4,127.1800 | 4.1272 | 4,312.1900 | 4.3122 | 4.483 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 03/11/2022 | 11.31 | Put | Bond Future | 2,591.4700 | 2.5915 | 2,457.3600 | 2.4574 | (5.175) | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 03/11/2022 | | | Bond Future | 11.0558 | 84.1642 | 11.0039 | 84.4833 | (0.470) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2037 | 03/11/2022 | 11.32 | Put | Bond Future | 2,568.4800 | 2.5685 | 2,435.2500 | 2.4353 | (5.187) | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 03/11/2022 | 11.30 | Call | Bond Future | 4,090.7500 | 4.0907 | 4,274.8800 | 4.2749 | 4.501 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 3,221.2600 | 3.2213 | 3,372.1300 | 3.3721 | 4.684 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 4,314.7700 | 4.3148 | 4,142.0500 | 4.1420 | (4.003) | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 3,250.1400 | 3.2501 | 3,401.8400 | 3.4018 | 4.667 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 4,282.6100 | 4.2826 | 4,110.7200 | 4.1107 | (4.014) | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 02/02/2023 | | | Bond Future | 11.2108 | 81.2419 | 11.1569 | 81.5655 | (0.481) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 3,279.1400 | 3.2791 | 3,431.6800 | 3.4317 | 4.652 | 0 | 0 | 0 |
| 2022/03/03 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 4,250.6400 | 4.2506 | 4,079.5900 | 4.0796 | (4.024) | 0 | 0 | 0 |
| 2022/03/03 | 2038 | 05/05/2022 | | | Bond Future | 129.4597 | 129.4597 | 129.6459 | 129.6459 | 0.144 | 0.0000 | 0.0000 | 4,184 |
| 2022/03/03 | 2038 | 04/08/2022 | | | Bond Future | 129.4267 | 129.4267 | 129.6144 | 129.6144 | 0.145 | 0.0000 | 0.0000 | 2,669 |
| 2022/03/03 | 2038 | 03/11/2022 | | | Bond Future | 131.3116 | 131.3116 | 131.5013 | 131.5013 | 0.144 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2038 | 02/02/2023 | | | Bond Future | 131.5517 | 131.5517 | 131.7434 | 131.7434 | 0.146 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2040 | 05/05/2022 | 10.57 | Call | Bond Future | 1,066.7300 | 1.0667 | 1,162.7600 | 1.1628 | 9.002 | 0 | 0 | 1,200 |
| 2022/03/03 | 2040 | 05/05/2022 | 10.57 | Put | Bond Future | 2,915.0200 | 2.9150 | 2,711.7300 | 2.7117 | (6.974) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 224.8400 | 0.2248 | 193.8100 | 0.1938 | (13.801) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 7,264.9600 | 7.2650 | 7,533.8400 | 7.5338 | 3.701 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 219.7600 | 0.2198 | 189.3200 | 0.1893 | (13.851) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 05/05/2022 | 13.04 | Call | Bond Future | 13,390.8200 | 13.3908 | 13,687.6600 | 13.6877 | 2.217 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 05/05/2022 | 13.04 | Put | Bond Future | 12.3400 | 0.0123 | 9.8600 | 0.0099 | (20.097) | 0 | 0 | 1,200 |
| 2022/03/03 | 2040 | 05/05/2022 | | | Bond Future | 10.8323 | 88.1235 | 10.7893 | 88.4228 | (0.398) | 0.0000 | 0.0000 | 62,542 |
| 2022/03/03 | 2040 | 05/05/2022 | 9.82 | Call | Bond Future | 66.5700 | 0.0666 | 76.6900 | 0.0767 | 15.202 | 0 | 0 | 1,200 |
| 2022/03/03 | 2040 | 05/05/2022 | 9.82 | Put | Bond Future | 7,553.7800 | 7.5538 | 7,264.5800 | 7.2646 | (3.829) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 7,154.0200 | 7.1540 | 7,421.7200 | 7.4217 | 3.742 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 229.9600 | 0.2300 | 198.3400 | 0.1983 | (13.750) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 7,209.5100 | 7.2095 | 7,477.8000 | 7.4778 | 3.721 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 2,985.5400 | 2.9855 | 3,140.3400 | 3.1403 | 5.185 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 2,692.0400 | 2.6920 | 2,544.1300 | 2.5441 | (5.494) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/03/03 | 2040 | 04/08/2022 | 12.24 | Put | Bond Future | 687.0000 | 0.6870 | 636.0500 | 0.6360 | (7.416) | 0 | 0 | 460 |
| 2022/03/03 | 2040 | 04/08/2022 | 9.70 | Put | Bond Future | 9,802.1200 | 9.8021 | 9,520.9600 | 9.5210 | (2.868) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 04/08/2022 | | | Bond Future | 11.0064 | 84.8127 | 10.9617 | 85.1154 | (0.406) | 0.0000 | 0.0000 | 40,532 |
| 2022/03/03 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 2,949.4600 | 2.9495 | 3,103.1200 | 3.1031 | 5.210 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 2,723.1500 | 2.7231 | 2,574.1000 | 2.5741 | (5.473) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 04/08/2022 | 12.24 | Call | Bond Future | 8,411.5900 | 8.4116 | 8,663.3500 | 8.6634 | 2.993 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 04/08/2022 | 9.70 | Call | Bond Future | 213.2400 | 0.2132 | 234.7900 | 0.2348 | 10.106 | 0 | 0 | 460 |
| 2022/03/03 | 2040 | 04/08/2022 | 10.70 | Call | Bond Future | 1,850.2900 | 1.8503 | 1,964.2300 | 1.9642 | 6.158 | 0 | 0 | 460 |
| 2022/03/03 | 2040 | 04/08/2022 | 10.70 | Put | Bond Future | 3,959.2300 | 3.9592 | 3,770.4600 | 3.7705 | (4.768) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 2,913.5800 | 2.9136 | 3,066.1000 | 3.0661 | 5.235 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 2,754.5500 | 2.7545 | 2,604.3600 | 2.6044 | (5.452) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 03/11/2022 | 11.39 | Call | Bond Future | 4,385.6900 | 4.3857 | 4,560.2100 | 4.5602 | 3.979 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 03/11/2022 | 11.40 | Call | Bond Future | 4,424.5600 | 4.4246 | 4,599.9200 | 4.5999 | 3.963 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 03/11/2022 | 11.41 | Put | Bond Future | 2,847.8200 | 2.8478 | 2,717.5100 | 2.7175 | (4.576) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 03/11/2022 | | | Bond Future | 11.1615 | 86.0307 | 11.1152 | 86.3372 | (0.415) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2040 | 03/11/2022 | 11.39 | Put | Bond Future | 2,898.4300 | 2.8984 | 2,766.4400 | 2.7664 | (4.554) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 03/11/2022 | 11.40 | Put | Bond Future | 2,873.1600 | 2.8732 | 2,742.0100 | 2.7420 | (4.565) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 03/11/2022 | 11.41 | Call | Bond Future | 4,463.2900 | 4.4633 | 4,639.4900 | 4.6395 | 3.948 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 3,401.5200 | 3.4015 | 3,544.9200 | 3.5449 | 4.216 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 4,653.5400 | 4.6535 | 4,486.1100 | 4.4861 | (3.598) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 02/02/2023 | | | Bond Future | 11.3117 | 82.8878 | 11.2637 | 83.1986 | (0.424) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 3,340.0200 | 3.3400 | 3,481.7700 | 3.4818 | 4.244 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 4,724.3700 | 4.7244 | 4,555.2900 | 4.5553 | (3.579) | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 3,370.5500 | 3.3706 | 3,513.1200 | 3.5131 | 4.230 | 0 | 0 | 0 |
| 2022/03/03 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 4,688.6900 | 4.6887 | 4,520.4300 | 4.5204 | (3.589) | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 6,955.7700 | 6.9558 | 7,323.5600 | 7.3236 | 5.288 | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 268.7900 | 0.2688 | 223.4100 | 0.2234 | (16.883) | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 7,011.0300 | 7.0110 | 7,379.6500 | 7.3797 | 5.258 | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 262.9700 | 0.2630 | 218.4200 | 0.2184 | (16.941) | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 05/05/2022 | | | Bond Future | 10.8915 | 84.6649 | 10.8332 | 85.0781 | (0.536) | 0.0000 | 0.0000 | 49,857 |
| 2022/03/03 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 7,066.2600 | 7.0663 | 7,435.7000 | 7.4357 | 5.228 | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 257.2100 | 0.2572 | 213.4800 | 0.2135 | (17.002) | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 2,968.5200 | 2.9685 | 3,183.9600 | 3.1840 | 7.257 | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 2,814.6400 | 2.8146 | 2,612.0100 | 2.6120 | (7.199) | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 3,004.7600 | 3.0048 | 3,221.7600 | 3.2218 | 7.222 | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 2,782.4600 | 2.7825 | 2,581.3900 | 2.5814 | (7.226) | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 04/08/2022 | | | Bond Future | 11.0576 | 81.4324 | 10.9969 | 81.8505 | (0.548) | 0.0000 | 0.0000 | 21,683 |
| 2022/03/03 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 3,041.4100 | 3.0414 | 3,259.9800 | 3.2600 | 7.186 | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 2,750.7900 | 2.7508 | 2,551.2900 | 2.5513 | (7.252) | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 03/11/2022 | 11.40 | Put | Bond Future | 3,046.2900 | 3.0463 | 2,864.0100 | 2.8640 | (5.984) | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 03/11/2022 | 11.41 | Call | Bond Future | 4,375.8200 | 4.3758 | 4,618.2500 | 4.6182 | 5.540 | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 03/11/2022 | 11.41 | Put | Bond Future | 3,019.6300 | 3.0196 | 2,838.5200 | 2.8385 | (5.998) | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 03/11/2022 | | | Bond Future | 11.2053 | 82.6019 | 11.1425 | 83.0254 | (0.560) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2044 | 03/11/2022 | 11.39 | Call | Bond Future | 4,298.3100 | 4.2983 | 4,538.3900 | 4.5384 | 5.585 | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 03/11/2022 | 11.39 | Put | Bond Future | 3,072.9100 | 3.0729 | 2,889.4500 | 2.8894 | (5.970) | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 03/11/2022 | 11.40 | Call | Bond Future | 4,337.1300 | 4.3371 | 4,578.3900 | 4.5784 | 5.563 | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 3,413.6100 | 3.4136 | 3,613.7200 | 3.6137 | 5.862 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/03/03 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 4,800.9300 | 4.8009 | 4,571.2800 | 4.5713 | (4.783) | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 3,444.8900 | 3.4449 | 3,646.1400 | 3.6461 | 5.842 | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 4,764.6100 | 4.7646 | 4,536.1000 | 4.5361 | (4.796) | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 02/02/2023 | | | Bond Future | 11.3481 | 79.5299 | 11.2830 | 79.9596 | (0.574) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 3,476.3100 | 3.4763 | 3,678.7000 | 3.6787 | 5.822 | 0 | 0 | 0 |
| 2022/03/03 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 4,728.5200 | 4.7285 | 4,501.1500 | 4.5012 | (4.808) | 0 | 0 | 0 |
| 2022/03/03 | 2046 | 05/05/2022 | | | Bond Future | 117.9515 | 117.9515 | 117.6697 | 117.6697 | (0.239) | 0.0000 | 0.0000 | 14,004 |
| 2022/03/03 | 2046 | 04/08/2022 | | | Bond Future | 119.5812 | 119.5812 | 119.2946 | 119.2946 | (0.240) | 0.0000 | 0.0000 | 2,969 |
| 2022/03/03 | 2046 | 03/11/2022 | | | Bond Future | 119.3901 | 119.3901 | 119.0985 | 119.0985 | (0.244) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2046 | 02/02/2023 | | | Bond Future | 121.3051 | 121.3051 | 121.0081 | 121.0081 | (0.245) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2050 | 05/05/2022 | | | Bond Future | 121.3867 | 121.3867 | 121.4059 | 121.4059 | 0.016 | 0.0000 | 0.0000 | 8,622 |
| 2022/03/03 | 2050 | 04/08/2022 | | | Bond Future | 121.0398 | 121.0398 | 121.0580 | 121.0580 | 0.015 | 0.0000 | 0.0000 | 1,194 |
| 2022/03/03 | 2050 | 03/11/2022 | | | Bond Future | 122.8025 | 122.8025 | 122.8202 | 122.8202 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 2050 | 02/02/2023 | | | Bond Future | 122.6979 | 122.6979 | 122.7149 | 122.7149 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | AL37 | 05/05/2022 | | | Index Future | 819.6390 | 819.6390 | 820.7710 | 820.7710 | 0.138 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | AL37 | 04/08/2022 | | | Index Future | 830.6440 | 830.6440 | 831.7850 | 831.7850 | 0.137 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | AL37 | 03/11/2022 | | | Index Future | 842.6530 | 842.6530 | 843.8060 | 843.8060 | 0.137 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | AL37 | 02/02/2023 | | | Index Future | 855.9570 | 855.9570 | 857.1230 | 857.1230 | 0.136 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | AL7T | 05/05/2022 | | | Index Future | 937.7050 | 937.7050 | 940.0930 | 940.0930 | 0.255 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | AL7T | 04/08/2022 | | | Index Future | 950.2950 | 950.2950 | 952.7080 | 952.7080 | 0.254 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | AL7T | 03/11/2022 | | | Index Future | 964.0340 | 964.0340 | 966.4770 | 966.4770 | 0.253 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | AL7T | 02/02/2023 | | | Index Future | 979.2540 | 979.2540 | 981.7300 | 981.7300 | 0.253 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | ALBI | 05/05/2022 | | | Index Future | 834.5390 | 834.5390 | 837.0750 | 837.0750 | 0.304 | 0.0000 | 0.0000 | 129 |
| 2022/03/03 | ALBI | 04/08/2022 | | | Index Future | 845.7440 | 845.7440 | 848.3070 | 848.3070 | 0.303 | 0.0000 | 0.0000 | 90 |
| 2022/03/03 | ALBI | 03/11/2022 | | | Index Future | 857.9710 | 857.9710 | 860.5670 | 860.5670 | 0.303 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | ALBI | 02/02/2023 | | | Index Future | 871.5170 | 871.5170 | 874.1480 | 874.1480 | 0.302 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C030 | 31/01/2030 | | | 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 ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/03/03 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | CS33 | 15/09/2033 | | | 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 | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/03/03 | ES33 | 05/05/2022 | | | Bond Future | 11.4927 | 76.1534 | 11.4438 | 76.4045 | (0.425) | 0.0000 | 0.0000 | 87 |
| 2022/03/03 | ES33 | 04/08/2022 | | | Bond Future | 11.7120 | 77.2055 | 11.6612 | 77.4594 | (0.433) | 0.0000 | 0.0000 | 263 |
| 2022/03/03 | ES33 | 03/11/2022 | | | Bond Future | 11.9249 | 74.5482 | 11.8721 | 74.8053 | (0.443) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | ES33 | 02/02/2023 | | | Bond Future | 12.1354 | 75.7464 | 12.0803 | 76.0073 | (0.453) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | ES42 | 05/05/2022 | | | Bond Future | 11.9205 | 74.4904 | 11.8614 | 74.8415 | (0.495) | 0.0000 | 0.0000 | 1,190 |
| 2022/03/03 | ES42 | 04/08/2022 | | | Bond Future | 12.1206 | 75.5211 | 12.0592 | 75.8765 | (0.506) | 0.0000 | 0.0000 | 3,579 |
| 2022/03/03 | ES42 | 03/11/2022 | | | Bond Future | 12.3157 | 72.3622 | 12.2518 | 72.7223 | (0.519) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | ES42 | 02/02/2023 | | | Bond Future | 12.5014 | 73.5282 | 12.4349 | 73.8937 | (0.532) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 348,450.0000 | 34.8450 | 373,360.0000 | 37.3360 | 7.149 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 05/05/2022 | | | GOVI | 823.0950 | 823.0950 | 825.5860 | 825.5860 | 0.303 | 0.0000 | 0.0000 | 989 |
| 2022/03/03 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 348,650.0000 | 34.8650 | 373,560.0000 | 37.3560 | 7.145 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 348,550.0000 | 34.8550 | 373,460.0000 | 37.3460 | 7.147 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 148,670.0000 | 14.8670 | 173,840.0000 | 17.3840 | 16.930 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 04/08/2022 | | | GOVI | 834.1470 | 834.1470 | 836.6640 | 836.6640 | 0.302 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 148,870.0000 | 14.8870 | 174,040.0000 | 17.4040 | 16.907 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 148,770.0000 | 14.8770 | 173,940.0000 | 17.3940 | 16.919 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 03/11/2022 | 820.41 | Call | GOVI | 257,960.0000 | 25.7960 | 283,460.0000 | 28.3460 | 9.885 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 03/11/2022 | 820.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 03/11/2022 | 820.42 | Call | GOVI | 257,860.0000 | 25.7860 | 283,360.0000 | 28.3360 | 9.889 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 03/11/2022 | 820.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 03/11/2022 | | | GOVI | 846.2060 | 846.2060 | 848.7560 | 848.7560 | 0.301 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | GOVI | 03/11/2022 | 820.43 | Call | GOVI | 257,760.0000 | 25.7760 | 283,260.0000 | 28.3260 | 9.893 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 03/11/2022 | 820.43 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 87,460.0000 | 8.7460 | 113,310.0000 | 11.3310 | 29.556 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 87,360.0000 | 8.7360 | 113,210.0000 | 11.3210 | 29.590 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 02/02/2023 | | | GOVI | 859.5660 | 859.5660 | 862.1510 | 862.1510 | 0.301 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 87,260.0000 | 8.7260 | 113,110.0000 | 11.3110 | 29.624 | 0 | 0 | 0 |
| 2022/03/03 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/03 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IGOV | 05/05/2022 | | | Index Future | 314.7740 | 314.7740 | 315.0280 | 315.0280 | 0.081 | 0.0000 | 0.0000 | 499 |
| 2022/03/03 | IGOV | 04/08/2022 | | | Index Future | 319.0780 | 319.0780 | 319.3320 | 319.3320 | 0.080 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IGOV | 03/11/2022 | | | Index Future | 323.7670 | 323.7670 | 324.0230 | 324.0230 | 0.079 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IGOV | 02/02/2023 | | | Index Future | 328.9530 | 328.9530 | 329.2110 | 329.2110 | 0.078 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.1300 | 90.1300 | 90.1300 | 90.1300 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/03/03 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2900 | 90.2900 | 90.2900 | 90.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.2350 | 95.7650 | 4.2350 | 95.7650 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | JBAF | 20/04/2022 | | | Jibar Tradeable Future | 4.5850 | 95.4150 | 4.5950 | 95.4050 | 0.218 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | JBAF | 18/05/2022 | | | Jibar Tradeable Future | 4.6300 | 95.3700 | 4.6400 | 95.3600 | 0.216 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.9850 | 95.0150 | 5.0050 | 94.9950 | 0.401 | 0.0000 | 0.0000 | 72 |
| 2022/03/03 | JBAF | 20/07/2022 | | | Jibar Tradeable Future | 5.0400 | 94.9600 | 5.0600 | 94.9400 | 0.397 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | JBAF | 17/08/2022 | | | Jibar Tradeable Future | 5.3700 | 94.6300 | 5.3900 | 94.6100 | 0.372 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.4200 | 94.5800 | 5.4500 | 94.5500 | 0.554 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 5.9750 | 94.0250 | 6.0050 | 93.9950 | 0.502 | 0.0000 | 0.0000 | 68 |
| 2022/03/03 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 6.2300 | 93.7700 | 6.2500 | 93.7500 | 0.321 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 6.4800 | 93.5200 | 6.4900 | 93.5100 | 0.154 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 6.5950 | 93.4050 | 6.5950 | 93.4050 | 0.000 | 0.0000 | 0.0000 | 75 |
| 2022/03/03 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 6.7550 | 93.2450 | 6.7550 | 93.2450 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 670.7600 | 0.6708 | 685.2100 | 0.6852 | 2.154 | 0 | 0 | 0 |
| 2022/03/03 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 15.6600 | 0.0157 | 13.9900 | 0.0140 | (10.664) | 0 | 0 | 0 |
| 2022/03/03 | R023 | 05/05/2022 | | | Bond Future | 5.4791 | 103.2521 | 5.4587 | 103.2682 | (0.371) | 0.0000 | 0.0000 | 14,778 |
| 2022/03/03 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 656.0500 | 0.6561 | 670.4200 | 0.6704 | 2.190 | 0 | 0 | 0 |
| 2022/03/03 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 16.6400 | 0.0166 | 14.8900 | 0.0149 | (10.517) | 0 | 0 | 0 |
| 2022/03/03 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 663.4000 | 0.6634 | 677.8100 | 0.6778 | 2.172 | 0 | 0 | 0 |
| 2022/03/03 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 16.1400 | 0.0161 | 14.4300 | 0.0144 | (10.595) | 0 | 0 | 0 |
| 2022/03/03 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 366.7300 | 0.3667 | 377.6300 | 0.3776 | 2.972 | 0 | 0 | 0 |
| 2022/03/03 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 82.1400 | 0.0821 | 77.4000 | 0.0774 | (5.771) | 0 | 0 | 0 |
| 2022/03/03 | R023 | 04/08/2022 | | | Bond Future | 5.5296 | 104.6291 | 5.5011 | 104.6448 | (0.516) | 0.0000 | 0.0000 | 2,360 |
| 2022/03/03 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 358.4300 | 0.3584 | 369.2100 | 0.3692 | 3.008 | 0 | 0 | 0 |
| 2022/03/03 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 84.7500 | 0.0847 | 79.8900 | 0.0799 | (5.735) | 0 | 0 | 0 |
| 2022/03/03 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 362.5800 | 0.3626 | 373.4100 | 0.3734 | 2.987 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/03/03 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 83.4400 | 0.0834 | 78.6300 | 0.0786 | (5.765) | 0 | 0 | 0 |
| 2022/03/03 | R023 | 03/11/2022 | 6.25 | Call | Bond Future | 364.0400 | 0.3640 | 376.4800 | 0.3765 | 3.417 | 0 | 0 | 0 |
| 2022/03/03 | R023 | 03/11/2022 | 6.25 | Put | Bond Future | 31.4800 | 0.0315 | 28.8400 | 0.0288 | (8.386) | 0 | 0 | 0 |
| 2022/03/03 | R023 | 03/11/2022 | 6.26 | Call | Bond Future | 366.7900 | 0.3668 | 379.2600 | 0.3793 | 3.400 | 0 | 0 | 0 |
| 2022/03/03 | R023 | 03/11/2022 | 6.26 | Put | Bond Future | 31.1700 | 0.0312 | 28.5600 | 0.0286 | (8.373) | 0 | 0 | 0 |
| 2022/03/03 | R023 | 03/11/2022 | | | Bond Future | 5.1698 | 102.2529 | 5.1210 | 102.2680 | (0.944) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R023 | 03/11/2022 | 6.27 | Call | Bond Future | 369.3500 | 0.3694 | 381.8500 | 0.3819 | 3.384 | 0 | 0 | 0 |
| 2022/03/03 | R023 | 03/11/2022 | 6.27 | Put | Bond Future | 30.6600 | 0.0307 | 28.0800 | 0.0281 | (8.415) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 05/05/2022 | 10.72 | Call | Bond Future | 2,399.6700 | 2.3997 | 2,560.6900 | 2.5607 | 6.710 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 05/05/2022 | 10.72 | Put | Bond Future | 1,198.4900 | 1.1985 | 1,083.5800 | 1.0836 | (9.588) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 6,812.7100 | 6.8127 | 7,062.6300 | 7.0626 | 3.668 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 182.1000 | 0.1821 | 156.0900 | 0.1561 | (14.283) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 6,865.4300 | 6.8654 | 7,115.8500 | 7.1159 | 3.648 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 177.8900 | 0.1779 | 152.3800 | 0.1524 | (14.340) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 05/05/2022 | | | Bond Future | 10.5296 | 90.1936 | 10.4864 | 90.4696 | (0.410) | 0.0000 | 0.0000 | 75,108 |
| 2022/03/03 | R035 | 05/05/2022 | 10.82 | Call | Bond Future | 2,811.4100 | 2.8114 | 2,987.0800 | 2.9871 | 6.248 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 05/05/2022 | 10.82 | Put | Bond Future | 988.7000 | 0.9887 | 888.4400 | 0.8884 | (10.141) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 6,918.1200 | 6.9181 | 7,169.0400 | 7.1690 | 3.627 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 173.7100 | 0.1737 | 148.7000 | 0.1487 | (14.398) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 05/05/2022 | 12.64 | Call | Bond Future | 12,114.2400 | 12.1142 | 12,387.5700 | 12.3876 | 2.256 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 05/05/2022 | 12.64 | Put | Bond Future | 13.0400 | 0.0130 | 10.4400 | 0.0104 | (19.939) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 1,657.6000 | 1.6576 | 1,555.9200 | 1.5559 | (6.134) | 0 | 0 | 100 |
| 2022/03/03 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 2,392.4800 | 2.3925 | 2,521.9800 | 2.5220 | 5.413 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 2,859.2100 | 2.8592 | 2,709.6900 | 2.7097 | (5.229) | 0 | 0 | 100 |
| 2022/03/03 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 2,646.6100 | 2.6466 | 2,784.5000 | 2.7845 | 5.210 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 2,615.6900 | 2.6157 | 2,474.5600 | 2.4746 | (5.396) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 2,679.2900 | 2.6793 | 2,818.2200 | 2.8182 | 5.185 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 2,586.4400 | 2.5864 | 2,446.3500 | 2.4463 | (5.416) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 04/08/2022 | 9.53 | Call | Bond Future | 260.6100 | 0.2606 | 286.1400 | 0.2861 | 9.796 | 0 | 0 | 400 |
| 2022/03/03 | R035 | 04/08/2022 | 9.53 | Put | Bond Future | 8,066.0700 | 8.0661 | 7,812.5800 | 7.8126 | (3.143) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 594.6700 | 0.5947 | 643.2500 | 0.6433 | 8.169 | 0 | 0 | 100 |
| 2022/03/03 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 6,266.3100 | 6.2663 | 6,035.8700 | 6.0359 | (3.677) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 04/08/2022 | 10.53 | Put | Bond Future | 3,222.4600 | 3.2225 | 3,061.2300 | 3.0612 | (5.003) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 04/08/2022 | | | Bond Future | 10.7150 | 91.3772 | 10.6701 | 91.6563 | (0.419) | 0.0000 | 0.0000 | 48,495 |
| 2022/03/03 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 2,712.1600 | 2.7122 | 2,852.1300 | 2.8521 | 5.161 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 2,557.4500 | 2.5575 | 2,418.4000 | 2.4184 | (5.437) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 4,177.0000 | 4.1770 | 4,354.3400 | 4.3543 | 4.246 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 04/08/2022 | 12.18 | Call | Bond Future | 8,949.7700 | 8.9498 | 9,190.3600 | 9.1904 | 2.688 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 04/08/2022 | 12.18 | Put | Bond Future | 503.5500 | 0.5035 | 465.1200 | 0.4651 | (7.632) | 0 | 0 | 400 |
| 2022/03/03 | R035 | 04/08/2022 | 10.53 | Call | Bond Future | 2,064.8600 | 2.0649 | 2,182.6500 | 2.1826 | 5.705 | 0 | 0 | 400 |
| 2022/03/03 | R035 | 03/11/2022 | 11.15 | Call | Bond Future | 4,129.7500 | 4.1298 | 4,293.3200 | 4.2933 | 3.961 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 03/11/2022 | 11.15 | Put | Bond Future | 2,531.4400 | 2.5314 | 2,412.6000 | 2.4126 | (4.695) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 03/11/2022 | 10.57 | Call | Bond Future | 2,309.3300 | 2.3093 | 2,424.2300 | 2.4242 | 4.975 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 03/11/2022 | 10.57 | Put | Bond Future | 4,226.9000 | 4.2269 | 4,059.3900 | 4.0594 | (3.963) | 0 | 0 | 582 |
| 2022/03/03 | R035 | 03/11/2022 | 10.99 | Call | Bond Future | 3,566.6900 | 3.5667 | 3,717.4600 | 3.7175 | 4.227 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 03/11/2022 | 10.99 | Put | Bond Future | 2,918.1700 | 2.9182 | 2,786.5300 | 2.7865 | (4.511) | 0 | 0 | 582 |
| 2022/03/03 | R035 | 03/11/2022 | | | Bond Future | 10.8822 | 88.2242 | 10.8356 | 88.5066 | (0.428) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/03/03 | R035 | 03/11/2022 | 11.13 | Call | Bond Future | 4,057.4300 | 4.0574 | 4,219.4400 | 4.2194 | 3.993 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 03/11/2022 | 11.13 | Put | Bond Future | 2,577.0300 | 2.5770 | 2,456.6300 | 2.4566 | (4.672) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 03/11/2022 | 11.14 | Call | Bond Future | 4,093.5200 | 4.0935 | 4,256.3200 | 4.2563 | 3.977 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 03/11/2022 | 11.14 | Put | Bond Future | 2,554.1400 | 2.5541 | 2,434.5300 | 2.4345 | (4.683) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 03/11/2022 | 9.82 | Call | Bond Future | 761.3300 | 0.7613 | 813.9600 | 0.8140 | 6.913 | 0 | 0 | 582 |
| 2022/03/03 | R035 | 03/11/2022 | 9.82 | Put | Bond Future | 7,537.4400 | 7.5374 | 7,307.6600 | 7.3077 | (3.049) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 3,165.0100 | 3.1650 | 3,298.3400 | 3.2983 | 4.213 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 4,123.6000 | 4.1236 | 3,970.5700 | 3.9706 | (3.711) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 902.1000 | 0.9021 | 957.4900 | 0.9575 | 6.140 | 0 | 0 | 582 |
| 2022/03/03 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 8,625.8000 | 8.6258 | 8,394.8300 | 8.3948 | (2.678) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 2,564.4800 | 2.5645 | 2,681.0300 | 2.6810 | 4.545 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 4,856.5100 | 4.8565 | 4,686.7000 | 4.6867 | (3.497) | 0 | 0 | 582 |
| 2022/03/03 | R035 | 02/02/2023 | | | Bond Future | 11.0411 | 89.6603 | 10.9927 | 89.9467 | (0.438) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 3,136.4000 | 3.1364 | 3,268.9800 | 3.2690 | 4.227 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 4,154.9800 | 4.1550 | 4,001.2000 | 4.0012 | (3.701) | 0 | 0 | 0 |
| 2022/03/03 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 3,702.5100 | 3.7025 | 3,849.2600 | 3.8493 | 3.964 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 3,591.2300 | 3.5912 | 3,451.6200 | 3.4516 | (3.888) | 0 | 0 | 582 |
| 2022/03/03 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 3,107.9300 | 3.1079 | 3,239.7500 | 3.2398 | 4.241 | 0 | 0 | 0 |
| 2022/03/03 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 4,186.5600 | 4.1866 | 4,032.0200 | 4.0320 | (3.691) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 7.28 | Call | Bond Future | 68.5000 | 0.0685 | 77.0500 | 0.0771 | 12.482 | 0 | 0 | 435 |
| 2022/03/03 | R186 | 05/05/2022 | 7.28 | Put | Bond Future | 3,664.2200 | 3.6642 | 3,516.5800 | 3.5166 | (4.029) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 7.48 | Call | Bond Future | 149.5400 | 0.1495 | 166.3400 | 0.1663 | 11.234 | 0 | 0 | 3,600 |
| 2022/03/03 | R186 | 05/05/2022 | 7.48 | Put | Bond Future | 2,918.0200 | 2.9180 | 2,778.6300 | 2.7786 | (4.777) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 9.18 | Call | Bond Future | 4,057.8900 | 4.0579 | 4,200.3700 | 4.2004 | 3.511 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 9.18 | Put | Bond Future | 93.1100 | 0.0931 | 79.4000 | 0.0794 | (14.725) | 0 | 0 | 454 |
| 2022/03/03 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 1,354.3700 | 1.3544 | 1,442.5900 | 1.4426 | 6.514 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 730.3100 | 0.7303 | 662.3400 | 0.6623 | (9.307) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 8.14 | Call | Bond Future | 953.5700 | 0.9536 | 1,024.1800 | 1.0242 | 7.405 | 0 | 0 | 454 |
| 2022/03/03 | R186 | 05/05/2022 | 8.14 | Put | Bond Future | 1,045.5100 | 1.0455 | 959.9300 | 0.9599 | (8.185) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | | | Bond Future | 8.1630 | 112.8592 | 8.1239 | 113.0154 | (0.479) | 0.0000 | 0.0000 | 72,914 |
| 2022/03/03 | R186 | 05/05/2022 | 6.73 | Call | Bond Future | 5.6600 | 0.0057 | 6.4900 | 0.0065 | 14.664 | 0 | 0 | 3,600 |
| 2022/03/03 | R186 | 05/05/2022 | 6.73 | Put | Bond Future | 5,916.0500 | 5.9161 | 5,760.6900 | 5.7607 | (2.626) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 8.64 | Call | Bond Future | 2,244.3900 | 2.2444 | 2,359.6300 | 2.3596 | 5.135 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 8.64 | Put | Bond Future | 361.9100 | 0.3619 | 320.9600 | 0.3210 | (11.315) | 0 | 0 | 4,035 |
| 2022/03/03 | R186 | 05/05/2022 | 8.94 | Call | Bond Future | 3,220.5900 | 3.2206 | 3,353.6900 | 3.3537 | 4.133 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 8.94 | Put | Bond Future | 174.9500 | 0.1750 | 151.8600 | 0.1519 | (13.198) | 0 | 0 | 454 |
| 2022/03/03 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 1,329.9000 | 1.3299 | 1,417.1700 | 1.4172 | 6.562 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 745.4600 | 0.7455 | 676.5400 | 0.6765 | (9.245) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 8.35 | Call | Bond Future | 1,429.0900 | 1.4291 | 1,520.1300 | 1.5201 | 6.370 | 0 | 0 | 454 |
| 2022/03/03 | R186 | 05/05/2022 | 8.35 | Put | Bond Future | 686.2700 | 0.6863 | 621.1200 | 0.6211 | (9.493) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 7.88 | Call | Bond Future | 518.9900 | 0.5190 | 564.6600 | 0.5647 | 8.800 | 0 | 0 | 435 |
| 2022/03/03 | R186 | 05/05/2022 | 7.88 | Put | Bond Future | 1,655.6500 | 1.6556 | 1,545.1300 | 1.5451 | (6.675) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 1,305.6600 | 1.3057 | 1,391.9800 | 1.3920 | 6.611 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 760.8600 | 0.7609 | 690.9900 | 0.6910 | (9.183) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 1,159.4100 | 1.1594 | 1,222.6000 | 1.2226 | 5.450 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 1,955.8200 | 1.9558 | 1,861.6400 | 1.8616 | (4.815) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 04/08/2022 | 9.78 | Call | Bond Future | 5,449.2400 | 5.4492 | 5,585.9900 | 5.5860 | 2.510 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/03/03 | R186 | 04/08/2022 | 9.78 | Put | Bond Future | 264.2300 | 0.2642 | 243.6100 | 0.2436 | (7.804) | 0 | 0 | 3,600 |
| 2022/03/03 | R186 | 04/08/2022 | 7.96 | Call | Bond Future | 864.7800 | 0.8648 | 916.4800 | 0.9165 | 5.978 | 0 | 0 | 3,600 |
| 2022/03/03 | R186 | 04/08/2022 | | | Bond Future | 8.3605 | 109.1031 | 8.3187 | 109.2605 | (0.499) | 0.0000 | 0.0000 | 8 |
| 2022/03/03 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 1,142.7600 | 1.1428 | 1,205.3300 | 1.2053 | 5.475 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 1,977.2000 | 1.9772 | 1,882.4000 | 1.8824 | (4.795) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 04/08/2022 | 6.96 | Call | Bond Future | 96.4000 | 0.0964 | 105.5200 | 0.1055 | 9.461 | 0 | 0 | 3,600 |
| 2022/03/03 | R186 | 04/08/2022 | 6.96 | Put | Bond Future | 5,536.8900 | 5.5369 | 5,388.6400 | 5.3886 | (2.677) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 04/08/2022 | 7.96 | Put | Bond Future | 2,386.5100 | 2.3865 | 2,280.8400 | 2.2808 | (4.428) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 1,125.9700 | 1.1260 | 1,187.9300 | 1.1879 | 5.503 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 1,998.4500 | 1.9984 | 1,903.0400 | 1.9030 | (4.774) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 03/11/2022 | 8.53 | Call | Bond Future | 1,868.6800 | 1.8687 | 1,946.1000 | 1.9461 | 4.143 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 03/11/2022 | 8.53 | Put | Bond Future | 1,918.3000 | 1.9183 | 1,836.7000 | 1.8367 | (4.254) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 03/11/2022 | 8.54 | Call | Bond Future | 1,887.8700 | 1.8879 | 1,965.7600 | 1.9658 | 4.126 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 03/11/2022 | 8.54 | Put | Bond Future | 1,901.9400 | 1.9019 | 1,820.8100 | 1.8208 | (4.266) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 03/11/2022 | | | Bond Future | 8.5440 | 110.6683 | 8.4992 | 110.8273 | (0.523) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R186 | 03/11/2022 | 8.55 | Call | Bond Future | 1,906.7900 | 1.9068 | 1,985.1500 | 1.9851 | 4.110 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 03/11/2022 | 8.55 | Put | Bond Future | 1,885.3300 | 1.8853 | 1,804.6700 | 1.8047 | (4.278) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 1,540.5700 | 1.5406 | 1,604.7300 | 1.6047 | 4.165 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 2,861.5300 | 2.8615 | 2,764.8300 | 2.7648 | (3.379) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 1,555.5600 | 1.5556 | 1,620.1200 | 1.6201 | 4.150 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 2,842.5800 | 2.8426 | 2,746.2800 | 2.7463 | (3.388) | 0 | 0 | 0 |
| 2022/03/03 | R186 | 02/02/2023 | | | Bond Future | 8.7122 | 107.1290 | 8.6641 | 107.2899 | (0.552) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 1,571.0200 | 1.5710 | 1,635.9900 | 1.6360 | 4.136 | 0 | 0 | 0 |
| 2022/03/03 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 2,824.1100 | 2.8241 | 2,728.2200 | 2.7282 | (3.395) | 0 | 0 | 0 |
| 2022/03/03 | R197 | 05/05/2022 | | | Bond Future | 328.4357 | 328.4357 | 328.6010 | 328.6010 | 0.050 | 0.0000 | 0.0000 | 747 |
| 2022/03/03 | R197 | 04/08/2022 | | | Bond Future | 324.5598 | 324.5598 | 324.7244 | 324.7244 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R197 | 03/11/2022 | | | Bond Future | 329.2871 | 329.2871 | 329.4522 | 329.4522 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R197 | 02/02/2023 | | | Bond Future | 325.9532 | 325.9532 | 326.1177 | 326.1177 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R202 | 05/05/2022 | | | Bond Future | 248.5419 | 248.5419 | 249.1679 | 249.1679 | 0.252 | 0.0000 | 0.0000 | 6,398 |
| 2022/03/03 | R202 | 04/08/2022 | | | Bond Future | 247.5067 | 247.5067 | 248.1393 | 248.1393 | 0.256 | 0.0000 | 0.0000 | 91 |
| 2022/03/03 | R202 | 03/11/2022 | | | Bond Future | 251.1108 | 251.1108 | 251.7510 | 251.7510 | 0.255 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R202 | 02/02/2023 | | | Bond Future | 250.5606 | 250.5606 | 251.2091 | 251.2091 | 0.259 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R209 | 05/05/2022 | 9.50 | Call | Bond Future | 50.5300 | 0.0505 | 59.7600 | 0.0598 | 18.266 | 0 | 0 | 2,975 |
| 2022/03/03 | R209 | 05/05/2022 | 9.50 | Put | Bond Future | 5,994.2200 | 5.9942 | 5,734.1800 | 5.7342 | (4.338) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 05/05/2022 | 9.75 | Call | Bond Future | 163.3800 | 0.1634 | 188.3700 | 0.1884 | 15.296 | 0 | 0 | 8,525 |
| 2022/03/03 | R209 | 05/05/2022 | 9.75 | Put | Bond Future | 4,562.2800 | 4.5623 | 4,318.0000 | 4.3180 | (5.354) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 05/05/2022 | 10.25 | Call | Bond Future | 846.4300 | 0.8464 | 935.2300 | 0.9352 | 10.491 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 05/05/2022 | 10.25 | Put | Bond Future | 2,285.4100 | 2.2854 | 2,104.9400 | 2.1049 | (7.897) | 0 | 0 | 11,000 |
| 2022/03/03 | R209 | 05/05/2022 | 10.75 | Call | Bond Future | 2,282.1300 | 2.2821 | 2,449.9500 | 2.4500 | 7.354 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 05/05/2022 | 10.75 | Put | Bond Future | 925.0500 | 0.9250 | 823.6000 | 0.8236 | (10.967) | 0 | 0 | 1,050 |
| 2022/03/03 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 5,142.4800 | 5.1425 | 5,378.3500 | 5.3784 | 4.587 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 227.4200 | 0.2274 | 194.0200 | 0.1940 | (14.686) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 5,187.9400 | 5.1879 | 5,424.4000 | 5.4244 | 4.558 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 222.5600 | 0.2226 | 189.7500 | 0.1898 | (14.742) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 05/05/2022 | | | Bond Future | 10.5038 | 69.9409 | 10.4557 | 70.2102 | (0.457) | 0.0000 | 0.0000 | 21,199 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/03/03 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 5,233.5000 | 5.2335 | 5,470.5500 | 5.4705 | 4.529 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 217.8500 | 0.2179 | 185.6300 | 0.1856 | (14.790) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 05/05/2022 | 12.00 | Call | Bond Future | 7,753.2800 | 7.7533 | 8,012.2500 | 8.0123 | 3.340 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 05/05/2022 | 12.00 | Put | Bond Future | 57.4200 | 0.0574 | 47.1200 | 0.0471 | (17.938) | 0 | 0 | 12,050 |
| 2022/03/03 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 2,057.2500 | 2.0572 | 2,184.4300 | 2.1844 | 6.182 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 2,508.6900 | 2.5087 | 2,363.5300 | 2.3635 | (5.786) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 2,536.8000 | 2.5368 | 2,390.5900 | 2.3906 | (5.764) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 04/08/2022 | | | Bond Future | 10.6622 | 70.8903 | 10.6125 | 71.1627 | (0.466) | 0.0000 | 0.0000 | 1,550 |
| 2022/03/03 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 2,084.3300 | 2.0843 | 2,212.5500 | 2.2125 | 6.152 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 2,480.6500 | 2.4806 | 2,336.5300 | 2.3365 | (5.810) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 2,030.1700 | 2.0302 | 2,156.3000 | 2.1563 | 6.213 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 11.03 | Call | Bond Future | 3,442.5000 | 3.4425 | 3,600.2900 | 3.6003 | 4.584 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 11.03 | Put | Bond Future | 2,288.0600 | 2.2881 | 2,170.0100 | 2.1700 | (5.159) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 9.50 | Call | Bond Future | 419.0800 | 0.4191 | 455.2200 | 0.4552 | 8.624 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 9.50 | Put | Bond Future | 7,973.6200 | 7.9736 | 7,733.9200 | 7.7339 | (3.006) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 10.50 | Put | Bond Future | 3,699.5500 | 3.6995 | 3,537.0100 | 3.5370 | (4.394) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 9.25 | Call | Bond Future | 262.5100 | 0.2625 | 286.9800 | 0.2870 | 9.322 | 0 | 0 | 6,000 |
| 2022/03/03 | R209 | 03/11/2022 | 9.25 | Put | Bond Future | 9,386.5600 | 9.3866 | 9,135.1900 | 9.1352 | (2.678) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | | | Bond Future | 10.8117 | 68.7625 | 10.7603 | 69.0383 | (0.475) | 0.0000 | 0.0000 | 2,750 |
| 2022/03/03 | R209 | 03/11/2022 | 11.50 | Call | Bond Future | 5,039.5000 | 5.0395 | 5,230.3700 | 5.2304 | 3.787 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 11.50 | Put | Bond Future | 1,491.4700 | 1.4915 | 1,406.5000 | 1.4065 | (5.697) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 11.00 | Call | Bond Future | 3,349.1400 | 3.3491 | 3,504.5700 | 3.5046 | 4.641 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 11.00 | Put | Bond Future | 2,351.7000 | 2.3517 | 2,231.2900 | 2.2313 | (5.120) | 0 | 0 | 6,000 |
| 2022/03/03 | R209 | 03/11/2022 | 11.01 | Call | Bond Future | 3,380.1500 | 3.3801 | 3,536.3700 | 3.5364 | 4.622 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 11.01 | Put | Bond Future | 2,330.3200 | 2.3303 | 2,210.7000 | 2.2107 | (5.133) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 11.02 | Call | Bond Future | 3,411.2600 | 3.4113 | 3,568.2700 | 3.5683 | 4.603 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 11.02 | Put | Bond Future | 2,309.1000 | 2.3091 | 2,190.2700 | 2.1903 | (5.146) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 10.00 | Call | Bond Future | 996.3300 | 0.9963 | 1,066.7500 | 1.0667 | 7.068 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 03/11/2022 | 10.00 | Put | Bond Future | 5,540.6000 | 5.5406 | 5,335.1800 | 5.3352 | (3.708) | 0 | 0 | 6,000 |
| 2022/03/03 | R209 | 03/11/2022 | 10.50 | Call | Bond Future | 2,002.6400 | 2.0026 | 2,115.9400 | 2.1159 | 5.658 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 2,803.8800 | 2.8039 | 2,935.4400 | 2.9354 | 4.692 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 3,635.8700 | 3.6359 | 3,488.4200 | 3.4884 | (4.055) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 2,778.5800 | 2.7786 | 2,909.3900 | 2.9094 | 4.708 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 02/02/2023 | | | Bond Future | 10.9525 | 69.8523 | 10.8993 | 70.1320 | (0.485) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 3,663.8100 | 3.6638 | 3,515.6300 | 3.5156 | (4.044) | 0 | 0 | 0 |
| 2022/03/03 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 2,829.3000 | 2.8293 | 2,961.5900 | 2.9616 | 4.676 | 0 | 0 | 0 |
| 2022/03/03 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 3,691.9400 | 3.6919 | 3,543.0100 | 3.5430 | (4.034) | 0 | 0 | 0 |
| 2022/03/03 | R210 | 05/05/2022 | | | Bond Future | 217.5532 | 217.5532 | 218.2495 | 218.2495 | 0.320 | 0.0000 | 0.0000 | 1,039 |
| 2022/03/03 | R210 | 04/08/2022 | | | Bond Future | 220.5591 | 220.5591 | 221.2633 | 221.2633 | 0.319 | 0.0000 | 0.0000 | 266 |
| 2022/03/03 | R210 | 03/11/2022 | | | Bond Future | 220.8412 | 220.8412 | 221.5539 | 221.5539 | 0.323 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R210 | 02/02/2023 | | | Bond Future | 224.3824 | 224.3824 | 225.1053 | 225.1053 | 0.322 | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 3,619.3700 | 3.6194 | 3,793.0500 | 3.7931 | 4.799 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 397.0100 | 0.3970 | 350.0200 | 0.3500 | (11.836) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 05/05/2022 | | | Bond Future | 9.9864 | 84.1023 | 9.9430 | 84.3245 | (0.435) | 0.0000 | 0.0000 | 25,193 |
| 2022/03/03 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 413.5200 | 0.4135 | 364.9900 | 0.3650 | (11.736) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 3,659.5300 | 3.6595 | 3,833.9800 | 3.8340 | 4.767 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/03/03 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 405.1400 | 0.4051 | 357.3800 | 0.3574 | (11.789) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 3,699.8900 | 3.6999 | 3,875.1100 | 3.8751 | 4.736 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 1,394.9200 | 1.3949 | 1,479.4800 | 1.4795 | 6.062 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 1,415.4800 | 1.4155 | 1,500.8800 | 1.5009 | 6.033 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 2,840.8800 | 2.8409 | 2,702.5800 | 2.7026 | (4.868) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 04/08/2022 | | | Bond Future | 10.1804 | 85.2078 | 10.1352 | 85.4324 | (0.444) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 2,900.9400 | 2.9009 | 2,760.9500 | 2.7610 | (4.826) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 2,870.8000 | 2.8708 | 2,731.6500 | 2.7317 | (4.847) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 1,436.2100 | 1.4362 | 1,522.4600 | 1.5225 | 6.005 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | 10.38 | Call | Bond Future | 2,619.8600 | 2.6199 | 2,735.0100 | 2.7350 | 4.395 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | 10.38 | Put | Bond Future | 2,505.0900 | 2.5051 | 2,392.9700 | 2.3930 | (4.476) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | 10.39 | Call | Bond Future | 2,645.4500 | 2.6455 | 2,761.2700 | 2.7613 | 4.378 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | 10.39 | Put | Bond Future | 2,482.6400 | 2.4826 | 2,371.1900 | 2.3712 | (4.489) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | 10.37 | Call | Bond Future | 2,594.1300 | 2.5941 | 2,708.6000 | 2.7086 | 4.413 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | 10.37 | Put | Bond Future | 2,527.4400 | 2.5274 | 2,414.6400 | 2.4146 | (4.463) | 0 | 0 | 200 |
| 2022/03/03 | R213 | 03/11/2022 | 9.19 | Call | Bond Future | 535.3400 | 0.5353 | 573.1500 | 0.5731 | 7.063 | 0 | 0 | 476 |
| 2022/03/03 | R213 | 03/11/2022 | 9.19 | Put | Bond Future | 6,404.8400 | 6.4048 | 6,215.3800 | 6.2154 | (2.958) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | | | Bond Future | 10.3561 | 82.9108 | 10.3090 | 83.1381 | (0.455) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | 10.40 | Call | Bond Future | 2,671.1600 | 2.6712 | 2,787.6600 | 2.7877 | 4.361 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | 10.40 | Put | Bond Future | 2,460.3400 | 2.4603 | 2,349.5700 | 2.3496 | (4.502) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | 9.98 | Call | Bond Future | 1,706.0100 | 1.7060 | 1,793.5700 | 1.7936 | 5.132 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | 9.98 | Put | Bond Future | 3,542.9300 | 3.5429 | 3,403.2200 | 3.4032 | (3.943) | 0 | 0 | 200 |
| 2022/03/03 | R213 | 03/11/2022 | 10.19 | Call | Bond Future | 2,158.0600 | 2.1581 | 2,260.1900 | 2.2602 | 4.732 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | 10.19 | Put | Bond Future | 2,963.0000 | 2.9630 | 2,837.8600 | 2.8379 | (4.223) | 0 | 0 | 476 |
| 2022/03/03 | R213 | 03/11/2022 | 9.13 | Call | Bond Future | 487.5300 | 0.4875 | 522.5400 | 0.5225 | 7.181 | 0 | 0 | 200 |
| 2022/03/03 | R213 | 03/11/2022 | 9.13 | Put | Bond Future | 6,673.3000 | 6.6733 | 6,481.0400 | 6.4810 | (2.881) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | 9.84 | Call | Bond Future | 1,435.7100 | 1.4357 | 1,513.6100 | 1.5136 | 5.426 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 03/11/2022 | 9.84 | Put | Bond Future | 3,969.7800 | 3.9698 | 3,820.4100 | 3.8204 | (3.763) | 0 | 0 | 476 |
| 2022/03/03 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 3,667.3100 | 3.6673 | 3,535.2300 | 3.5352 | (3.602) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 2,256.7100 | 2.2567 | 2,355.5400 | 2.3555 | 4.379 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 2,521.7700 | 2.5218 | 2,627.7900 | 2.6278 | 4.204 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 3,334.9200 | 3.3349 | 3,210.6300 | 3.2106 | (3.727) | 0 | 0 | 476 |
| 2022/03/03 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 1,810.1900 | 1.8102 | 1,895.7400 | 1.8957 | 4.726 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 02/02/2023 | | | Bond Future | 10.5227 | 84.2581 | 10.4736 | 84.4884 | (0.467) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 2,235.3600 | 2.2354 | 2,333.5900 | 2.3336 | 4.394 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 3,640.8500 | 3.6408 | 3,509.3700 | 3.5094 | (3.611) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 637.9700 | 0.6380 | 677.8200 | 0.6778 | 6.246 | 0 | 0 | 476 |
| 2022/03/03 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 7,343.2700 | 7.3433 | 7,152.8100 | 7.1528 | (2.594) | 0 | 0 | 0 |
| 2022/03/03 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 4,254.3300 | 4.2543 | 4,109.5700 | 4.1096 | (3.403) | 0 | 0 | 476 |
| 2022/03/03 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 2,213.8100 | 2.2138 | 2,311.4200 | 2.3114 | 4.409 | 0 | 0 | 0 |
| 2022/03/03 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 3,693.6100 | 3.6936 | 3,560.9100 | 3.5609 | (3.593) | 0 | 0 | 0 |
| 2022/03/03 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 262.8900 | 0.2629 | 219.5700 | 0.2196 | (16.478) | 0 | 0 | 0 |
| 2022/03/03 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 257.5900 | 0.2576 | 215.0200 | 0.2150 | (16.526) | 0 | 0 | 0 |
| 2022/03/03 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 5,317.0800 | 5.3171 | 5,612.5600 | 5.6126 | 5.557 | 0 | 0 | 0 |
| 2022/03/03 | R214 | 05/05/2022 | | | Bond Future | 10.8159 | 66.8344 | 10.7577 | 67.1718 | (0.538) | 0.0000 | 0.0000 | 16,386 |
| 2022/03/03 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 5,225.7500 | 5.2258 | 5,519.7500 | 5.5198 | 5.626 | 0 | 0 | 0 |
| 2022/03/03 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 5,271.4200 | 5.2714 | 5,566.1700 | 5.5662 | 5.591 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/03/03 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 252.3500 | 0.2523 | 210.5100 | 0.2105 | (16.580) | 0 | 0 | 0 |
| 2022/03/03 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 2,329.9400 | 2.3299 | 2,162.2200 | 2.1622 | (7.198) | 0 | 0 | 0 |
| 2022/03/03 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 2,388.5700 | 2.3886 | 2,563.4700 | 2.5635 | 7.322 | 0 | 0 | 0 |
| 2022/03/03 | R214 | 04/08/2022 | | | Bond Future | 10.9749 | 67.7109 | 10.9146 | 68.0522 | (0.549) | 0.0000 | 0.0000 | 1,337 |
| 2022/03/03 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 2,329.5300 | 2.3295 | 2,501.8200 | 2.5018 | 7.396 | 0 | 0 | 0 |
| 2022/03/03 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 2,357.0100 | 2.3570 | 2,187.9800 | 2.1880 | (7.171) | 0 | 0 | 0 |
| 2022/03/03 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 2,358.8700 | 2.3589 | 2,532.4700 | 2.5325 | 7.359 | 0 | 0 | 0 |
| 2022/03/03 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 2,303.2900 | 2.3033 | 2,136.8700 | 2.1369 | (7.225) | 0 | 0 | 0 |
| 2022/03/03 | R214 | 03/11/2022 | 11.34 | Call | Bond Future | 3,618.7100 | 3.6187 | 3,818.9100 | 3.8189 | 5.532 | 0 | 0 | 0 |
| 2022/03/03 | R214 | 03/11/2022 | 11.36 | Put | Bond Future | 2,364.0600 | 2.3641 | 2,220.3200 | 2.2203 | (6.080) | 0 | 0 | 0 |
| 2022/03/03 | R214 | 03/11/2022 | | | Bond Future | 11.1175 | 65.4135 | 11.0552 | 65.7594 | (0.560) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R214 | 03/11/2022 | 11.34 | Put | Bond Future | 2,406.6200 | 2.4066 | 2,260.9700 | 2.2610 | (6.052) | 0 | 0 | 0 |
| 2022/03/03 | R214 | 03/11/2022 | 11.35 | Call | Bond Future | 3,650.9800 | 3.6510 | 3,852.1300 | 3.8521 | 5.509 | 0 | 0 | 0 |
| 2022/03/03 | R214 | 03/11/2022 | 11.35 | Put | Bond Future | 2,385.2600 | 2.3853 | 2,240.5600 | 2.2406 | (6.066) | 0 | 0 | 0 |
| 2022/03/03 | R214 | 03/11/2022 | 11.36 | Call | Bond Future | 3,683.3500 | 3.6833 | 3,885.4600 | 3.8855 | 5.487 | 0 | 0 | 0 |
| 2022/03/03 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 2,848.4500 | 2.8485 | 3,013.8600 | 3.0139 | 5.807 | 0 | 0 | 0 |
| 2022/03/03 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 3,849.6500 | 3.8496 | 3,664.1300 | 3.6641 | (4.819) | 0 | 0 | 0 |
| 2022/03/03 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 2,874.3000 | 2.8743 | 3,040.6500 | 3.0406 | 5.787 | 0 | 0 | 0 |
| 2022/03/03 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 3,819.9800 | 3.8200 | 3,635.4000 | 3.6354 | (4.832) | 0 | 0 | 0 |
| 2022/03/03 | R214 | 02/02/2023 | | | Bond Future | 11.2524 | 66.4790 | 11.1880 | 66.8299 | (0.573) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 2,900.2700 | 2.9003 | 3,067.5600 | 3.0676 | 5.768 | 0 | 0 | 0 |
| 2022/03/03 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 3,790.4900 | 3.7905 | 3,606.8500 | 3.6069 | (4.845) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 6,938.8500 | 6.9388 | 7,283.1100 | 7.2831 | 4.961 | 0 | 0 | 0 |
| 2022/03/03 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 288.0600 | 0.2881 | 242.6500 | 0.2427 | (15.764) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 6,995.4400 | 6.9954 | 7,340.5300 | 7.3405 | 4.933 | 0 | 0 | 0 |
| 2022/03/03 | R248 | 05/05/2022 | | | Bond Future | 10.8097 | 83.8658 | 10.7566 | 84.2555 | (0.492) | 0.0000 | 0.0000 | 190,760 |
| 2022/03/03 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 281.7400 | 0.2817 | 237.1600 | 0.2372 | (15.823) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 7,052.0800 | 7.0521 | 7,397.9900 | 7.3980 | 4.905 | 0 | 0 | 0 |
| 2022/03/03 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 275.5500 | 0.2755 | 231.7900 | 0.2318 | (15.881) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 3,027.5700 | 3.0276 | 3,229.6100 | 3.2296 | 6.673 | 0 | 0 | 0 |
| 2022/03/03 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 2,867.2100 | 2.8672 | 2,674.9800 | 2.6750 | (6.704) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 04/08/2022 | 10.40 | Put | Bond Future | 5,416.7500 | 5.4167 | 5,132.3000 | 5.1323 | (5.251) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 2,989.9600 | 2.9900 | 3,190.4900 | 3.1905 | 6.707 | 0 | 0 | 0 |
| 2022/03/03 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 2,900.6100 | 2.9006 | 2,706.8700 | 2.7069 | (6.679) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 04/08/2022 | | | Bond Future | 10.9674 | 84.9656 | 10.9123 | 85.3599 | (0.503) | 0.0000 | 0.0000 | 6,019 |
| 2022/03/03 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 3,065.4100 | 3.0654 | 3,268.9500 | 3.2689 | 6.640 | 0 | 0 | 0 |
| 2022/03/03 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 2,834.1400 | 2.8341 | 2,643.4100 | 2.6434 | (6.730) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 04/08/2022 | 9.70 | Call | Bond Future | 225.2100 | 0.2252 | 254.7800 | 0.2548 | 13.130 | 0 | 0 | 2,400 |
| 2022/03/03 | R248 | 04/08/2022 | 9.70 | Put | Bond Future | 10,201.1100 | 10.2011 | 9,836.4100 | 9.8364 | (3.575) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 04/08/2022 | 10.40 | Call | Bond Future | 1,194.4800 | 1.1945 | 1,304.3000 | 1.3043 | 9.194 | 0 | 0 | 2,400 |
| 2022/03/03 | R248 | 03/11/2022 | 11.31 | Put | Bond Future | 3,069.0700 | 3.0691 | 2,897.7100 | 2.8977 | (5.583) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 03/11/2022 | 11.32 | Call | Bond Future | 4,489.5700 | 4.4896 | 4,718.8200 | 4.7188 | 5.106 | 0 | 0 | 0 |
| 2022/03/03 | R248 | 03/11/2022 | 11.30 | Put | Bond Future | 3,096.5900 | 3.0966 | 2,924.1000 | 2.9241 | (5.570) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 03/11/2022 | | | Bond Future | 11.1088 | 81.7829 | 11.0516 | 82.1824 | (0.514) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R248 | 03/11/2022 | 11.31 | Call | Bond Future | 4,449.3700 | 4.4494 | 4,677.4900 | 4.6775 | 5.127 | 0 | 0 | 0 |
| 2022/03/03 | R248 | 03/11/2022 | 11.32 | Put | Bond Future | 3,041.7700 | 3.0418 | 2,871.5400 | 2.8715 | (5.596) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 03/11/2022 | 11.30 | Call | Bond Future | 4,409.2900 | 4.4093 | 4,636.2800 | 4.6363 | 5.148 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/03/03 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 3,623.1800 | 3.6232 | 3,815.5200 | 3.8155 | 5.309 | 0 | 0 | 0 |
| 2022/03/03 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 4,744.3100 | 4.7443 | 4,531.3800 | 4.5314 | (4.488) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 02/02/2023 | | | Bond Future | 11.2425 | 83.1153 | 11.1833 | 83.5206 | (0.526) | 0.0000 | 0.0000 | 0 |
| 2022/03/03 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 3,590.4900 | 3.5905 | 3,781.7400 | 3.7817 | 5.327 | 0 | 0 | 0 |
| 2022/03/03 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 4,781.5200 | 4.7815 | 4,567.5000 | 4.5675 | (4.476) | 0 | 0 | 0 |
| 2022/03/03 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 3,557.6100 | 3.5576 | 3,747.7700 | 3.7478 | 5.345 | 0 | 0 | 0 |
| 2022/03/03 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 4,818.6600 | 4.8187 | 4,603.5500 | 4.6036 | (4.464) | 0 | 0 | 0 |

Total **1235263**