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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/09/2022 TO 06/09/2022

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/09/06 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 1386             | 28/02/2031 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 1409             | 28/02/2041 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 2025             | 03/11/2022 |     | Bond Future        | 167.7923                       | 167.7923                      | 167.8523                 | 167.8523           | 0.036                | 0.0000       | 0.0000         | 7,366         |
| 2022/09/06 | 2025             | 02/02/2023 |     | Bond Future        | 169.1258                       | 169.1258                      | 169.1912                 | 169.1912           | 0.039                | 0.0000       | 0.0000         | 1,936         |
| 2022/09/06 | 2025             | 04/05/2023 |     | Bond Future        | 172.3736                       | 172.3736                      | 172.4459                 | 172.4459           | 0.042                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 2025             | 03/08/2023 |     | Bond Future        | 174.0345                       | 174.0345                      | 174.1116                 | 174.1116           | 0.044                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 2025             | 02/11/2023 |     | Bond Future        | 177.2981                       | 177.2981                      | 177.4323                 | 177.4323           | 0.076                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 2029             | 03/11/2022 |     | Bond Future        | 122.4650                       | 122.4650                      | 122.4764                 | 122.4764           | 0.009                | 0.0000       | 0.0000         | 1,519         |
| 2022/09/06 | 2029             | 02/02/2023 |     | Bond Future        | 124.6915                       | 124.6915                      | 124.7063                 | 124.7063           | 0.012                | 0.0000       | 0.0000         | 728           |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | 2029             | 04/05/2023 |        |      | Bond Future | 125.7739              | 125.7739            | 125.7930        | 125.7930      | 0.015             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2029             | 03/08/2023 |        |      | Bond Future | 128.2869              | 128.2869            | 128.3088        | 128.3088      | 0.017             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2029             | 02/11/2023 |        |      | Bond Future | 129.3308              | 129.3308            | 129.3940        | 129.3940      | 0.049             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2030             | 03/11/2022 | 9.70   | Call | Bond Future | 141.0300              | 0.1410              | 62.1100         | 0.0621        | (55.960)          | 0            | 0           | 500           |
| 2022/09/06 | 2030             | 03/11/2022 | 9.70   | Put  | Bond Future | 3,611.4100            | 3.6114              | 4,478.0000      | 4.4780        | 23.996            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/11/2022 | 10.10  | Call | Bond Future | 545.8200              | 0.5458              | 304.5400        | 0.3045        | (44.205)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/11/2022 | 10.10  | Put  | Bond Future | 2,111.1000            | 2.1111              | 2,815.3300      | 2.8153        | 33.358            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/11/2022 | 10.20  | Put  | Bond Future | 1,812.4700            | 1.8125              | 2,462.2900      | 2.4623        | 35.853            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/11/2022 |        |      | Bond Future | 10.4368               | 89.9917             | 10.6440         | 89.0462       | 1.985             | 0.0000       | 0.0000      | 66,891        |
| 2022/09/06 | 2030             | 03/11/2022 | 10.08  | Call | Bond Future | 515.1700              | 0.5152              | 284.3600        | 0.2844        | (44.803)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/11/2022 | 10.08  | Put  | Bond Future | 2,174.5000            | 2.1745              | 2,889.2000      | 2.8892        | 32.867            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/11/2022 | 10.09  | Call | Bond Future | 530.4200              | 0.5304              | 294.3800        | 0.2944        | (44.501)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/11/2022 | 10.09  | Put  | Bond Future | 2,142.7100            | 2.1427              | 2,852.1800      | 2.8522        | 33.111            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/11/2022 | 10.20  | Call | Bond Future | 715.5700              | 0.7156              | 419.8800        | 0.4199        | (41.322)          | 0            | 0           | 500           |
| 2022/09/06 | 2030             | 03/11/2022 | 11.57  | Call | Bond Future | 5,163.2600            | 5.1633              | 4,310.2500      | 4.3102        | (16.521)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/11/2022 | 11.57  | Put  | Bond Future | 146.9300              | 0.1469              | 239.4300        | 0.2394        | 62.955            | 0            | 0           | 500           |
| 2022/09/06 | 2030             | 02/02/2023 | 11.16  | Put  | Bond Future | 1,130.5000            | 1.1305              | 1,452.5500      | 1.4525        | 28.487            | 0            | 0           | 388           |
| 2022/09/06 | 2030             | 02/02/2023 | 11.35  | Call | Bond Future | 4,227.1200            | 4.2271              | 3,540.4400      | 3.5404        | (16.245)          | 0            | 0           | 5,000         |
| 2022/09/06 | 2030             | 02/02/2023 | 11.35  | Put  | Bond Future | 919.2500              | 0.9192              | 1,192.7300      | 1.1927        | 29.750            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.99   | Call | Bond Future | 925.2300              | 0.9252              | 660.5400        | 0.6605        | (28.608)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 10.00  | Call | Bond Future | 938.8400              | 0.9388              | 671.1600        | 0.6712        | (28.512)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 10.01  | Put  | Bond Future | 3,578.3000            | 3.5783              | 4,267.7000      | 4.2677        | 19.266            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.80   | Call | Bond Future | 692.3700              | 0.6924              | 481.2800        | 0.4813        | (30.488)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.94   | Put  | Bond Future | 3,808.4800            | 3.8085              | 4,518.6100      | 4.5186        | 18.646            | 0            | 0           | 102           |
| 2022/09/06 | 2030             | 02/02/2023 | 9.20   | Call | Bond Future | 258.6800              | 0.2587              | 166.6500        | 0.1666        | (35.577)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.20   | Put  | Bond Future | 6,727.7500            | 6.7277              | 7,595.8800      | 7.5959        | 12.904            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.66   | Call | Bond Future | 550.3800              | 0.5504              | 374.7700        | 0.3748        | (31.907)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.66   | Put  | Bond Future | 4,811.5400            | 4.8115              | 5,596.0900      | 5.5961        | 16.306            | 0            | 0           | 102           |
| 2022/09/06 | 2030             | 02/02/2023 | 8.81   | Put  | Bond Future | 8,527.5200            | 8.5275              | 9,436.7800      | 9.4368        | 10.663            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.04   | Call | Bond Future | 198.5200              | 0.1985              | 125.8600        | 0.1259        | (36.601)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.04   | Put  | Bond Future | 7,451.2200            | 7.4512              | 8,338.7200      | 8.3387        | 11.911            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.08   | Put  | Bond Future | 7,268.2300            | 7.2682              | 8,151.2500      | 8.1513        | 12.149            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 |        |      | Bond Future | 10.5886               | 87.6004             | 10.8058         | 86.6402       | 2.051             | 0.0000       | 0.0000      | 5,200         |
| 2022/09/06 | 2030             | 02/02/2023 | 11.55  | Call | Bond Future | 4,887.2200            | 4.8872              | 4,155.4700      | 4.1555        | (14.973)          | 0            | 0           | 5,000         |
| 2022/09/06 | 2030             | 02/02/2023 | 11.55  | Put  | Bond Future | 736.9500              | 0.7369              | 965.3600        | 0.9654        | 30.994            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 11.12  | Call | Bond Future | 3,505.7300            | 3.5057              | 2,878.5400      | 2.8785        | (17.890)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 11.12  | Put  | Bond Future | 1,180.0900            | 1.1801              | 1,513.0600      | 1.5131        | 28.216            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 11.16  | Call | Bond Future | 3,628.0100            | 3.6280              | 2,989.9000      | 2.9899        | (17.588)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.99   | Put  | Bond Future | 3,642.6600            | 3.6427              | 4,338.1300      | 4.3381        | 19.092            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 10.00  | Put  | Bond Future | 3,610.0100            | 3.6100              | 4,302.4900      | 4.3025        | 19.182            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 10.01  | Call | Bond Future | 953.3700              | 0.9534              | 682.6100        | 0.6826        | (28.400)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.80   | Put  | Bond Future | 4,294.5700            | 4.2946              | 5,043.6400      | 5.0436        | 17.442            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.83   | Call | Bond Future | 725.9800              | 0.7260              | 506.8200        | 0.5068        | (30.188)          | 0            | 0           | 388           |
| 2022/09/06 | 2030             | 02/02/2023 | 9.83   | Put  | Bond Future | 4,187.7500            | 4.1877              | 4,928.7500      | 4.9288        | 17.694            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.94   | Call | Bond Future | 859.2700              | 0.8593              | 609.2400        | 0.6092        | (29.098)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.79   | Call | Bond Future | 681.4200              | 0.6814              | 472.9900        | 0.4730        | (30.588)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/02/2023 | 9.79   | Put  | Bond Future | 4,330.4900            | 4.3305              | 5,082.2200      | 5.0822        | 17.359            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | 2030             | 02/02/2023 | 8.81   | Call | Bond Future | 133.9000              | 0.1339              | 83.0000         | 0.0830        | (38.013)          | 0            | 0           | 102           |
| 2022/09/06 | 2030             | 02/02/2023 | 9.08   | Call | Bond Future | 212.2100              | 0.2122              | 135.0700        | 0.1351        | (36.351)          | 0            | 0           | 388           |
| 2022/09/06 | 2030             | 04/05/2023 | 11.34  | Call | Bond Future | 4,126.5700            | 4.1266              | 3,500.0400      | 3.5000        | (15.183)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 11.34  | Put  | Bond Future | 1,567.7700            | 1.5678              | 1,916.9100      | 1.9169        | 22.270            | 0            | 0           | 150           |
| 2022/09/06 | 2030             | 04/05/2023 | 10.42  | Call | Bond Future | 1,868.4300            | 1.8684              | 1,477.2200      | 1.4772        | (20.938)          | 0            | 0           | 479           |
| 2022/09/06 | 2030             | 04/05/2023 | 10.42  | Put  | Bond Future | 3,243.9600            | 3.2440              | 3,828.4200      | 3.8284        | 18.017            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 10.52  | Call | Bond Future | 2,067.7400            | 2.0677              | 1,649.2400      | 1.6492        | (20.239)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 10.52  | Put  | Bond Future | 3,004.5700            | 3.0046              | 3,561.7400      | 3.5617        | 18.544            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 10.53  | Call | Bond Future | 2,088.4900            | 2.0885              | 1,667.2500      | 1.6672        | (20.170)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 10.53  | Put  | Bond Future | 2,981.6000            | 2.9816              | 3,536.0300      | 3.5360        | 18.595            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 9.67   | Call | Bond Future | 792.2600              | 0.7923              | 585.5700        | 0.5856        | (26.089)          | 0            | 0           | 479           |
| 2022/09/06 | 2030             | 04/05/2023 | 9.67   | Put  | Bond Future | 5,547.3400            | 5.5473              | 6,316.3200      | 6.3163        | 13.862            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 9.78   | Call | Bond Future | 900.2500              | 0.9003              | 671.0200        | 0.6710        | (25.463)          | 0            | 0           | 388           |
| 2022/09/06 | 2030             | 04/05/2023 | 9.78   | Put  | Bond Future | 5,149.6300            | 5.1496              | 5,896.0700      | 5.8961        | 14.495            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 10.00  | Call | Bond Future | 1,177.9700            | 1.1780              | 896.6600        | 0.8967        | (23.881)          | 0            | 0           | 1,080         |
| 2022/09/06 | 2030             | 04/05/2023 | 10.00  | Put  | Bond Future | 4,426.3900            | 4.4264              | 5,120.7500      | 5.1208        | 15.687            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 9.03   | Call | Bond Future | 367.8600              | 0.3679              | 260.4300        | 0.2604        | (29.204)          | 0            | 0           | 388           |
| 2022/09/06 | 2030             | 04/05/2023 | 9.03   | Put  | Bond Future | 8,135.9300            | 8.1359              | 9,004.1700      | 9.0042        | 10.672            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 9.58   | Put  | Bond Future | 5,886.7100            | 5.8867              | 6,672.5700      | 6.6726        | 13.350            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 |        |      | Bond Future | 10.7357               | 89.2649             | 10.9634         | 88.2892       | 2.121             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 12.57  | Call | Bond Future | 8,054.6600            | 8.0547              | 7,228.7300      | 7.2287        | (10.254)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 12.57  | Put  | Bond Future | 575.7300              | 0.5757              | 725.4700        | 0.7255        | 26.009            | 0            | 0           | 350           |
| 2022/09/06 | 2030             | 04/05/2023 | 11.62  | Call | Bond Future | 4,960.9100            | 4.9609              | 4,276.2600      | 4.2763        | (13.801)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 11.62  | Put  | Bond Future | 1,248.8400            | 1.2488              | 1,539.8600      | 1.5399        | 23.303            | 0            | 0           | 388           |
| 2022/09/06 | 2030             | 04/05/2023 | 12.04  | Call | Bond Future | 6,291.3300            | 6.2913              | 5,534.1100      | 5.5341        | (12.036)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 12.04  | Put  | Bond Future | 886.5400              | 0.8865              | 1,104.9900      | 1.1050        | 24.641            | 0            | 0           | 1,080         |
| 2022/09/06 | 2030             | 04/05/2023 | 12.50  | Call | Bond Future | 7,818.2500            | 7.8183              | 7,000.0800      | 7.0001        | (10.465)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 12.50  | Put  | Bond Future | 609.3800              | 0.6094              | 766.8800        | 0.7669        | 25.846            | 0            | 0           | 479           |
| 2022/09/06 | 2030             | 04/05/2023 | 10.54  | Call | Bond Future | 2,109.3400            | 2.1093              | 1,685.3700      | 1.6854        | (20.100)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 10.54  | Put  | Bond Future | 2,958.7600            | 2.9588              | 3,510.4600      | 3.5105        | 18.646            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 10.65  | Call | Bond Future | 2,346.4400            | 2.3464              | 1,892.5100      | 1.8925        | (19.345)          | 0            | 0           | 350           |
| 2022/09/06 | 2030             | 04/05/2023 | 10.65  | Put  | Bond Future | 2,717.0600            | 2.7171              | 3,238.8000      | 3.2388        | 19.202            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 04/05/2023 | 9.58   | Call | Bond Future | 715.2500              | 0.7153              | 525.4400        | 0.5254        | (26.538)          | 0            | 0           | 150           |
| 2022/09/06 | 2030             | 03/08/2023 | 12.89  | Call | Bond Future | 8,641.3300            | 8.6413              | 7,814.2500      | 7.8142        | (9.571)           | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/08/2023 | 12.89  | Put  | Bond Future | 739.6000              | 0.7396              | 905.8400        | 0.9058        | 22.477            | 0            | 0           | 350           |
| 2022/09/06 | 2030             | 03/08/2023 | 11.34  | Call | Bond Future | 3,991.8400            | 3.9918              | 3,399.6700      | 3.3997        | (14.835)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/08/2023 | 11.34  | Put  | Bond Future | 2,099.3200            | 2.0993              | 2,500.4700      | 2.5005        | 19.109            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/08/2023 | 11.35  | Call | Bond Future | 4,018.4500            | 4.0185              | 3,424.2000      | 3.4242        | (14.788)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/08/2023 | 11.36  | Put  | Bond Future | 2,071.4400            | 2.0714              | 2,468.4400      | 2.4684        | 19.165            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/08/2023 | 10.40  | Call | Bond Future | 1,895.7100            | 1.8957              | 1,520.7200      | 1.5207        | (19.781)          | 0            | 0           | 1,012         |
| 2022/09/06 | 2030             | 03/08/2023 | 10.65  | Call | Bond Future | 2,366.7100            | 2.3667              | 1,931.8400      | 1.9318        | (18.374)          | 0            | 0           | 350           |
| 2022/09/06 | 2030             | 03/08/2023 | 10.65  | Put  | Bond Future | 3,335.2600            | 3.3353              | 3,893.7100      | 3.8937        | 16.744            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/08/2023 |        |      | Bond Future | 10.8804               | 87.0232             | 11.1200         | 86.0299       | 2.203             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2030             | 03/08/2023 | 12.59  | Call | Bond Future | 7,685.6500            | 7.6857              | 6,891.0200      | 6.8910        | (10.339)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/08/2023 | 12.59  | Put  | Bond Future | 903.8000              | 0.9038              | 1,102.4900      | 1.1025        | 21.984            | 0            | 0           | 1,012         |
| 2022/09/06 | 2030             | 03/08/2023 | 11.35  | Put  | Bond Future | 2,085.3400            | 2.0853              | 2,484.4100      | 2.4844        | 19.137            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/08/2023 | 11.36  | Call | Bond Future | 4,045.1200            | 4.0451              | 3,448.8000      | 3.4488        | (14.742)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 03/08/2023 | 10.40  | Put  | Bond Future | 3,930.7800            | 3.9308              | 4,549.1100      | 4.5491        | 15.730            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | 2030             | 02/11/2023 | 10.81  | Call | Bond Future | 2,650.5700            | 2.6506              | 2,212.2500      | 2.2122        | (16.537)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/11/2023 | 10.81  | Put  | Bond Future | 3,636.9600            | 3.6370              | 4,182.0400      | 4.1820        | 14.987            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/11/2023 | 10.80  | Call | Bond Future | 2,630.2500            | 2.6302              | 2,194.0300      | 2.1940        | (16.585)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/11/2023 | 10.80  | Put  | Bond Future | 3,657.5800            | 3.6576              | 4,204.7600      | 4.2048        | 14.960            | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/11/2023 |        |      | Bond Future | 11.0527               | 88.6343             | 11.2982         | 87.6509       | 2.221             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2030             | 02/11/2023 | 10.82  | Call | Bond Future | 2,670.5900            | 2.6706              | 2,230.1700      | 2.2302        | (16.491)          | 0            | 0           | 0             |
| 2022/09/06 | 2030             | 02/11/2023 | 10.82  | Put  | Bond Future | 3,616.0600            | 3.6161              | 4,159.0400      | 4.1590        | 15.016            | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 9.31   | Put  | Bond Future | 8,720.9200            | 8.7209              | 9,808.6200      | 9.8086        | 12.472            | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 9.36   | Call | Bond Future | 4.9800                | 0.0050              | 1.3900          | 0.0014        | (72.088)          | 0            | 0           | 454           |
| 2022/09/06 | 2032             | 03/11/2022 | 9.36   | Put  | Bond Future | 8,427.4400            | 8.4274              | 9,514.3200      | 9.5143        | 12.897            | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 9.46   | Put  | Bond Future | 7,845.1900            | 7.8452              | 8,929.7400      | 8.9297        | 13.824            | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 10.56  | Put  | Bond Future | 2,373.6700            | 2.3737              | 3,171.8700      | 3.1719        | 33.627            | 0            | 0           | 180           |
| 2022/09/06 | 2032             | 03/11/2022 | 9.92   | Call | Bond Future | 68.3900               | 0.0684              | 26.2600         | 0.0263        | (61.603)          | 0            | 0           | 750           |
| 2022/09/06 | 2032             | 03/11/2022 | 9.92   | Put  | Bond Future | 5,272.4700            | 5.2725              | 6,320.8100      | 6.3208        | 19.883            | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 10.11  | Put  | Bond Future | 4,295.7500            | 4.2957              | 5,301.1600      | 5.3012        | 23.405            | 0            | 0           | 454           |
| 2022/09/06 | 2032             | 03/11/2022 | 10.16  | Call | Bond Future | 183.4600              | 0.1835              | 82.3800         | 0.0824        | (55.096)          | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 10.16  | Put  | Bond Future | 4,053.0700            | 4.0531              | 5,042.4600      | 5.0425        | 24.411            | 0            | 0           | 180           |
| 2022/09/06 | 2032             | 03/11/2022 |        |      | Bond Future | 10.8839               | 85.6089             | 11.0959         | 84.5184       | 1.948             | 0.0000       | 0.0000      | 168,761       |
| 2022/09/06 | 2032             | 03/11/2022 | 9.31   | Call | Bond Future | 3.7900                | 0.0038              | 1.0200          | 0.0010        | (73.087)          | 0            | 0           | 180           |
| 2022/09/06 | 2032             | 03/11/2022 | 9.46   | Call | Bond Future | 8.4100                | 0.0084              | 2.4900          | 0.0025        | (70.392)          | 0            | 0           | 500           |
| 2022/09/06 | 2032             | 03/11/2022 | 11.55  | Call | Bond Future | 3,785.3700            | 3.7854              | 2,932.6700      | 2.9327        | (22.526)          | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 11.55  | Put  | Bond Future | 420.9000              | 0.4209              | 658.6700        | 0.6587        | 56.491            | 0            | 0           | 500           |
| 2022/09/06 | 2032             | 03/11/2022 | 12.30  | Call | Bond Future | 7,033.0500            | 7.0330              | 6,005.6300      | 6.0056        | (14.608)          | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 12.30  | Put  | Bond Future | 91.2800               | 0.0913              | 154.3300        | 0.1543        | 69.073            | 0            | 0           | 750           |
| 2022/09/06 | 2032             | 03/11/2022 | 10.66  | Call | Bond Future | 867.3900              | 0.8674              | 513.1700        | 0.5132        | (40.837)          | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 10.66  | Put  | Bond Future | 2,039.8300            | 2.0398              | 2,776.0800      | 2.7761        | 36.094            | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 10.67  | Call | Bond Future | 888.7500              | 0.8888              | 528.1800        | 0.5282        | (40.570)          | 0            | 0           | 750           |
| 2022/09/06 | 2032             | 03/11/2022 | 10.67  | Put  | Bond Future | 2,008.3700            | 2.0084              | 2,738.2700      | 2.7383        | 36.343            | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 11.45  | Call | Bond Future | 3,381.5600            | 3.3816              | 2,569.2300      | 2.5692        | (24.022)          | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 11.45  | Put  | Bond Future | 510.6500              | 0.5106              | 788.7900        | 0.7888        | 54.468            | 0            | 0           | 7,500         |
| 2022/09/06 | 2032             | 03/11/2022 | 10.21  | Call | Bond Future | 221.8400              | 0.2218              | 102.9200        | 0.1029        | (53.606)          | 0            | 0           | 500           |
| 2022/09/06 | 2032             | 03/11/2022 | 10.21  | Put  | Bond Future | 3,816.7300            | 3.8167              | 4,788.2800      | 4.7883        | 25.455            | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 10.49  | Call | Bond Future | 551.4200              | 0.5514              | 300.1200        | 0.3001        | (45.573)          | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 10.49  | Put  | Bond Future | 2,628.5300            | 2.6285              | 3,467.7000      | 3.4677        | 31.925            | 0            | 0           | 454           |
| 2022/09/06 | 2032             | 03/11/2022 | 10.56  | Call | Bond Future | 670.5900              | 0.6706              | 378.3200        | 0.3783        | (43.584)          | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 03/11/2022 | 10.11  | Call | Bond Future | 150.3000              | 0.1503              | 65.2400         | 0.0652        | (56.593)          | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 11.69  | Call | Bond Future | 4,510.1600            | 4.5102              | 3,754.2000      | 3.7542        | (16.761)          | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 11.69  | Put  | Bond Future | 1,274.6300            | 1.2746              | 1,626.6600      | 1.6267        | 27.618            | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 10.40  | Call | Bond Future | 1,065.1800            | 1.0652              | 762.5300        | 0.7625        | (28.413)          | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 10.40  | Put  | Bond Future | 4,353.2300            | 4.3532              | 5,158.5700      | 5.1586        | 18.500            | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 10.50  | Call | Bond Future | 1,233.5800            | 1.2336              | 895.9700        | 0.8960        | (27.368)          | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 10.50  | Put  | Bond Future | 3,991.5500            | 3.9915              | 4,761.9300      | 4.7619        | 19.300            | 0            | 0           | 454           |
| 2022/09/06 | 2032             | 02/02/2023 | 10.67  | Call | Bond Future | 1,567.6200            | 1.5676              | 1,167.2000      | 1.1672        | (25.543)          | 0            | 0           | 750           |
| 2022/09/06 | 2032             | 02/02/2023 | 10.67  | Put  | Bond Future | 3,434.1600            | 3.4342              | 4,141.7300      | 4.1417        | 20.604            | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 10.22  | Call | Bond Future | 801.6300              | 0.8016              | 558.1600        | 0.5582        | (30.372)          | 0            | 0           | 500           |
| 2022/09/06 | 2032             | 02/02/2023 | 10.22  | Put  | Bond Future | 5,054.5900            | 5.0546              | 5,919.1100      | 5.9191        | 17.104            | 0            | 0           | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 9.47   | Call | Bond Future | 214.1000              | 0.2141              | 133.9000        | 0.1339        | (37.459)          | 0            | 0           | 500           |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing | Previous Days<br>Yield | Today's<br>Closing | Today's<br>Yield | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/09/06 | 2032             | 02/02/2023 | 9.47   | Put  | Bond Future | 8,641.4500               | 8.6414                 | 9,669.2400         | 9.6692           | 11.894               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 9.92   | Call | Bond Future | 478.2600                 | 0.4783                 | 317.6300           | 0.3176           | (33.586)             | 0            | 0              | 750           |
| 2022/09/06 | 2032             | 02/02/2023 | 9.92   | Put  | Bond Future | 6,370.7500               | 6.3708                 | 7,318.1100         | 7.3181           | 14.870               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/02/2023 |        |      | Bond Future | 11.0336                  | 87.1454                | 11.2546            | 86.0374          | 2.002                | 0.0000       | 0.0000         | 18            |
| 2022/09/06 | 2032             | 02/02/2023 | 11.84  | Call | Bond Future | 5,044.3800               | 5.0444                 | 4,247.6000         | 4.2476           | (15.795)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 11.84  | Put  | Bond Future | 1,092.7900               | 1.0928                 | 1,404.0000         | 1.4040           | 28.478               | 0            | 0              | 500           |
| 2022/09/06 | 2032             | 02/02/2023 | 12.75  | Call | Bond Future | 8,536.4500               | 8.5364                 | 7,565.9000         | 7.5659           | (11.369)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 12.75  | Put  | Bond Future | 417.7100                 | 0.4177                 | 555.1500           | 0.5552           | 32.903               | 0            | 0              | 750           |
| 2022/09/06 | 2032             | 02/02/2023 | 10.38  | Call | Bond Future | 1,033.4500               | 1.0334                 | 737.6200           | 0.7376           | (28.625)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 10.38  | Put  | Bond Future | 4,428.0200               | 4.4280                 | 5,240.1800         | 5.2402           | 18.341               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 10.39  | Call | Bond Future | 1,049.3300               | 1.0493                 | 750.0900           | 0.7501           | (28.517)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 10.39  | Put  | Bond Future | 4,390.6200               | 4.3906                 | 5,199.3700         | 5.1994           | 18.420               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 10.16  | Call | Bond Future | 724.8700                 | 0.7249                 | 499.8400           | 0.4998           | (31.044)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/02/2023 | 10.16  | Put  | Bond Future | 5,302.5800               | 5.3026                 | 6,185.5400         | 6.1855           | 16.652               | 0            | 0              | 454           |
| 2022/09/06 | 2032             | 02/02/2023 | 9.31   | Call | Bond Future | 156.5600                 | 0.1566                 | 95.7900            | 0.0958           | (38.816)             | 0            | 0              | 454           |
| 2022/09/06 | 2032             | 02/02/2023 | 9.31   | Put  | Bond Future | 9,507.6600               | 9.5077                 | 10,554.8800        | 10.5549          | 11.014               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 04/05/2023 | 10.89  | Call | Bond Future | 2,349.3300               | 2.3493                 | 1,878.2100         | 1.8782           | (20.053)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 04/05/2023 | 10.89  | Put  | Bond Future | 3,768.1800               | 3.7682                 | 4,423.3900         | 4.4234           | 17.388               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 04/05/2023 | 11.37  | Call | Bond Future | 3,594.0300               | 3.5940                 | 2,980.9800         | 2.9810           | (17.057)             | 0            | 0              | 400           |
| 2022/09/06 | 2032             | 04/05/2023 | 13.43  | Call | Bond Future | 10,722.9100              | 10.7229                | 9,728.7200         | 9.7287           | (9.272)              | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 04/05/2023 | 13.43  | Put  | Bond Future | 508.5500                 | 0.5085                 | 640.6900           | 0.6407           | 25.984               | 0            | 0              | 400           |
| 2022/09/06 | 2032             | 04/05/2023 |        |      | Bond Future | 11.1743                  | 84.6405                | 11.4046            | 83.5142          | 2.061                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 2032             | 04/05/2023 | 11.37  | Put  | Bond Future | 2,635.8800               | 2.6359                 | 3,149.1600         | 3.1492           | 19.473               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 04/05/2023 | 10.62  | Call | Bond Future | 1,784.6800               | 1.7847                 | 1,394.5300         | 1.3945           | (21.861)             | 0            | 0              | 400           |
| 2022/09/06 | 2032             | 04/05/2023 | 10.62  | Put  | Bond Future | 4,580.2400               | 4.5802                 | 5,316.4200         | 5.3164           | 16.073               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 04/05/2023 | 10.87  | Call | Bond Future | 2,303.7800               | 2.3038                 | 1,838.7200         | 1.8387           | (20.187)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 04/05/2023 | 10.87  | Put  | Bond Future | 3,823.6100               | 3.8236                 | 4,484.8800         | 4.4849           | 17.294               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 04/05/2023 | 10.88  | Call | Bond Future | 2,326.6300               | 2.3266                 | 1,858.5300         | 1.8585           | (20.119)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 04/05/2023 | 10.88  | Put  | Bond Future | 3,795.9500               | 3.7960                 | 4,454.1800         | 4.4542           | 17.340               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 03/08/2023 | 11.90  | Call | Bond Future | 5,236.4500               | 5.2364                 | 4,524.2200         | 4.5242           | (13.601)             | 0            | 0              | 5,000         |
| 2022/09/06 | 2032             | 03/08/2023 | 11.90  | Put  | Bond Future | 2,445.9900               | 2.4460                 | 2,880.9000         | 2.8809           | 17.781               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 03/08/2023 | 11.77  | Call | Bond Future | 4,844.4000               | 4.8444                 | 4,160.7700         | 4.1608           | (14.112)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 03/08/2023 | 11.77  | Put  | Bond Future | 2,655.4800               | 2.6555                 | 3,118.9900         | 3.1190           | 17.455               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 03/08/2023 |        |      | Bond Future | 11.3075                  | 86.3156                | 11.5478            | 85.1685          | 2.126                | 0.0000       | 0.0000         | 2,600         |
| 2022/09/06 | 2032             | 03/08/2023 | 11.75  | Call | Bond Future | 4,784.8900               | 4.7849                 | 4,105.7600         | 4.1058           | (14.193)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 03/08/2023 | 11.75  | Put  | Bond Future | 2,689.0400               | 2.6890                 | 3,157.0500         | 3.1570           | 17.404               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 03/08/2023 | 11.76  | Call | Bond Future | 4,814.6100               | 4.8146                 | 4,133.2300         | 4.1332           | (14.152)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 03/08/2023 | 11.76  | Put  | Bond Future | 2,672.2100               | 2.6722                 | 3,137.9700         | 3.1380           | 17.430               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/11/2023 | 11.24  | Call | Bond Future | 3,264.8900               | 3.2649                 | 2,744.5400         | 2.7445           | (15.938)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/11/2023 | 11.24  | Put  | Bond Future | 4,365.0500               | 4.3650                 | 4,985.7600         | 4.9858           | 14.220               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/11/2023 |        |      | Bond Future | 11.4727                  | 83.7572                | 11.7184            | 82.6161          | 2.141                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 2032             | 02/11/2023 | 11.22  | Call | Bond Future | 3,218.8500               | 3.2188                 | 2,703.1600         | 2.7032           | (16.021)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/11/2023 | 11.22  | Put  | Bond Future | 4,414.4600               | 4.4145                 | 5,039.8300         | 5.0398           | 14.166               | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/11/2023 | 11.23  | Call | Bond Future | 3,241.8300               | 3.2418                 | 2,723.8100         | 2.7238           | (15.979)             | 0            | 0              | 0             |
| 2022/09/06 | 2032             | 02/11/2023 | 11.23  | Put  | Bond Future | 4,389.7000               | 4.3897                 | 5,012.7400         | 5.0127           | 14.193               | 0            | 0              | 0             |
| 2022/09/06 | 2033             | 03/11/2022 |        |      | Bond Future | 115.1118                 | 115.1118               | 114.8417           | 114.8417         | (0.235)              | 0.0000       | 0.0000         | 1,287         |
| 2022/09/06 | 2033             | 02/02/2023 |        |      | Bond Future | 117.2043                 | 117.2043               | 116.9323           | 116.9323         | (0.232)              | 0.0000       | 0.0000         | 6,141         |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | 2033             | 04/05/2023 |        |      | Bond Future | 118.0567              | 118.0567            | 117.7833        | 117.7833      | (0.232)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2033             | 03/08/2023 |        |      | Bond Future | 120.4153              | 120.4153            | 120.1387        | 120.1387      | (0.230)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2033             | 02/11/2023 |        |      | Bond Future | 121.2220              | 121.2220            | 120.9783        | 120.9783      | (0.201)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2037             | 03/11/2022 | 11.30  | Put  | Bond Future | 1,651.9100            | 1.6519              | 2,349.8700      | 2.3499        | 42.252            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 03/11/2022 | 11.31  | Call | Bond Future | 1,773.9900            | 1.7740              | 1,153.4400      | 1.1534        | (34.980)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 03/11/2022 | 11.31  | Put  | Bond Future | 1,624.4200            | 1.6244              | 2,314.9300      | 2.3149        | 42.508            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 03/11/2022 | 11.32  | Call | Bond Future | 1,806.5300            | 1.8065              | 1,178.5500      | 1.1786        | (34.762)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 03/11/2022 |        |      | Bond Future | 11.2849               | 82.7780             | 11.5071         | 81.4670       | 1.968             | 0.0000       | 0.0000      | 66,043        |
| 2022/09/06 | 2037             | 03/11/2022 | 11.30  | Call | Bond Future | 1,741.8700            | 1.7419              | 1,128.7700      | 1.1288        | (35.198)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 03/11/2022 | 11.32  | Put  | Bond Future | 1,597.4200            | 1.5974              | 2,280.5000      | 2.2805        | 42.761            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 02/02/2023 | 11.97  | Call | Bond Future | 4,800.8900            | 4.8009              | 3,928.6500      | 3.9287        | (18.168)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 02/02/2023 | 11.03  | Call | Bond Future | 1,778.2500            | 1.7782              | 1,304.3900      | 1.3044        | (26.648)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 02/02/2023 | 11.03  | Put  | Bond Future | 4,106.6700            | 4.1067              | 4,965.3400      | 4.9653        | 20.909            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 02/02/2023 | 11.04  | Call | Bond Future | 1,802.6800            | 1.8027              | 1,324.2900      | 1.3243        | (26.538)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 02/02/2023 | 11.04  | Put  | Bond Future | 4,070.0600            | 4.0701              | 4,924.2000      | 4.9242        | 20.986            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 02/02/2023 |        |      | Bond Future | 11.4194               | 80.0070             | 11.6498         | 78.6744       | 2.018             | 0.0000       | 0.0000      | 73,477        |
| 2022/09/06 | 2037             | 02/02/2023 | 11.10  | Call | Bond Future | 1,952.5100            | 1.9525              | 1,446.9200      | 1.4469        | (25.894)          | 0            | 0           | 636           |
| 2022/09/06 | 2037             | 02/02/2023 | 11.10  | Put  | Bond Future | 3,855.0500            | 3.8550              | 4,681.9900      | 4.6820        | 21.451            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 02/02/2023 | 11.97  | Put  | Bond Future | 1,671.0600            | 1.6711              | 2,131.3500      | 2.1313        | 27.545            | 0            | 0           | 636           |
| 2022/09/06 | 2037             | 02/02/2023 | 11.05  | Call | Bond Future | 1,827.0900            | 1.8271              | 1,344.1800      | 1.3442        | (26.431)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 02/02/2023 | 11.05  | Put  | Bond Future | 4,033.5000            | 4.0335              | 4,883.1200      | 4.8831        | 21.064            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 04/05/2023 | 13.73  | Put  | Bond Future | 707.1800              | 0.7072              | 885.8700        | 0.8859        | 25.268            | 0            | 0           | 400           |
| 2022/09/06 | 2037             | 04/05/2023 | 11.30  | Call | Bond Future | 2,961.5300            | 2.9615              | 2,372.4800      | 2.3725        | (19.890)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 04/05/2023 | 11.30  | Put  | Bond Future | 4,405.6000            | 4.4056              | 5,171.8500      | 5.1718        | 17.393            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 04/05/2023 | 11.31  | Call | Bond Future | 2,989.2500            | 2.9893              | 2,396.6400      | 2.3966        | (19.825)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 04/05/2023 | 11.31  | Put  | Bond Future | 4,374.3600            | 4.3744              | 5,137.0500      | 5.1371        | 17.435            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 04/05/2023 | 11.03  | Put  | Bond Future | 5,326.3300            | 5.3263              | 6,189.1600      | 6.1892        | 16.199            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 04/05/2023 |        |      | Bond Future | 11.5480               | 81.5277             | 11.7869         | 80.1724       | 2.069             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2037             | 04/05/2023 | 11.78  | Call | Bond Future | 4,431.4300            | 4.4314              | 3,678.0700      | 3.6781        | (17.000)          | 0            | 0           | 400           |
| 2022/09/06 | 2037             | 04/05/2023 | 11.78  | Put  | Bond Future | 3,115.0700            | 3.1151              | 3,717.0100      | 3.7170        | 19.323            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 04/05/2023 | 13.73  | Call | Bond Future | 11,908.1300           | 11.9081             | 10,731.5200     | 10.7315       | (9.881)           | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 04/05/2023 | 11.32  | Call | Bond Future | 3,017.1000            | 3.0171              | 2,420.9300      | 2.4209        | (19.760)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 04/05/2023 | 11.32  | Put  | Bond Future | 4,343.3100            | 4.3433              | 5,102.4400      | 5.1024        | 17.478            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 04/05/2023 | 11.03  | Call | Bond Future | 2,266.1600            | 2.2662              | 1,773.6900      | 1.7737        | (21.731)          | 0            | 0           | 400           |
| 2022/09/06 | 2037             | 03/08/2023 | 12.13  | Call | Bond Future | 5,714.9800            | 5.7150              | 4,888.5300      | 4.8885        | (14.461)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 03/08/2023 | 12.13  | Put  | Bond Future | 3,205.1700            | 3.2052              | 3,759.4100      | 3.7594        | 17.292            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 03/08/2023 | 12.12  | Call | Bond Future | 5,681.5700            | 5.6816              | 4,857.7700      | 4.8578        | (14.500)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 03/08/2023 | 12.12  | Put  | Bond Future | 3,225.5300            | 3.2255              | 3,782.4200      | 3.7824        | 17.265            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 03/08/2023 |        |      | Bond Future | 11.6740               | 78.8831             | 11.9221         | 77.5024       | 2.126             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2037             | 03/08/2023 | 12.14  | Call | Bond Future | 5,748.7400            | 5.7487              | 4,919.6500      | 4.9196        | (14.422)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 03/08/2023 | 12.14  | Put  | Bond Future | 3,185.2200            | 3.1852              | 3,736.8200      | 3.7368        | 17.317            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 02/11/2023 | 11.56  | Put  | Bond Future | 5,448.6600            | 5.4487              | 6,192.7600      | 6.1928        | 13.657            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 02/11/2023 | 11.57  | Call | Bond Future | 4,048.7500            | 4.0488              | 3,409.5700      | 3.4096        | (15.787)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 02/11/2023 | 11.55  | Put  | Bond Future | 5,478.3500            | 5.4784              | 6,225.1700      | 6.2252        | 13.632            | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 02/11/2023 |        |      | Bond Future | 11.8149               | 80.3431             | 12.0680         | 78.9625       | 2.142             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2037             | 02/11/2023 | 11.56  | Call | Bond Future | 4,021.2600            | 4.0213              | 3,384.7900      | 3.3848        | (15.828)          | 0            | 0           | 0             |
| 2022/09/06 | 2037             | 02/11/2023 | 11.57  | Put  | Bond Future | 5,419.4400            | 5.4194              | 6,160.8300      | 6.1608        | 13.680            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | 2037             | 02/11/2023 | 11.55  | Call | Bond Future | 3,994.1800                  | 3.9942                      | 3,360.4300            | 3.3604          | (15.867)          | 0            | 0           | 0             |
| 2022/09/06 | 2038             | 03/11/2022 |        |      | Bond Future | 130.6060                    | 130.6060                    | 130.4178              | 130.4178        | (0.144)           | 0.0000       | 0.0000      | 5,473         |
| 2022/09/06 | 2038             | 02/02/2023 |        |      | Bond Future | 131.0491                    | 131.0491                    | 130.8607              | 130.8607        | (0.144)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2038             | 04/05/2023 |        |      | Bond Future | 133.5662                    | 133.5662                    | 133.3786              | 133.3786        | (0.140)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2038             | 03/08/2023 |        |      | Bond Future | 134.2293                    | 134.2293                    | 134.0406              | 134.0406        | (0.141)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2038             | 02/11/2023 |        |      | Bond Future | 136.7461                    | 136.7461                    | 136.5968              | 136.5968        | (0.109)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 10.60  | Put  | Bond Future | 5,288.6600                  | 5.2887                      | 6,598.0500            | 6.5980          | 24.758            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 10.70  | Call | Bond Future | 348.2300                    | 0.3482                      | 163.5100              | 0.1635          | (53.045)          | 0            | 0           | 1,078         |
| 2022/09/06 | 2040             | 03/11/2022 | 12.00  | Call | Bond Future | 4,583.6800                  | 4.5837                      | 3,461.2100            | 3.4612          | (24.488)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 12.00  | Put  | Bond Future | 526.4500                    | 0.5265                      | 850.8800              | 0.8509          | 61.626            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 12.52  | Call | Bond Future | 7,239.6300                  | 7.2396                      | 5,924.2700            | 5.9243          | (18.169)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 11.39  | Call | Bond Future | 1,945.2200                  | 1.9452                      | 1,248.0900            | 1.2481          | (35.838)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 11.40  | Call | Bond Future | 1,980.8400                  | 1.9808                      | 1,275.3800            | 1.2754          | (35.614)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 11.41  | Put  | Bond Future | 1,604.2200                  | 1.6042                      | 2,337.3600            | 2.3374          | 45.701            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 11.20  | Call | Bond Future | 1,334.4700                  | 1.3345                      | 797.0000              | 0.7970          | (40.276)          | 0            | 0           | 1,078         |
| 2022/09/06 | 2040             | 03/11/2022 | 11.20  | Put  | Bond Future | 2,284.1000                  | 2.2841                      | 3,193.5300            | 3.1935          | 39.816            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 |        |      | Bond Future | 11.3458                     | 84.8276                     | 11.5732               | 83.3807         | 2.004             | 0.0000       | 0.0000      | 52,284        |
| 2022/09/06 | 2040             | 03/11/2022 | 10.10  | Call | Bond Future | 35.3600                     | 0.0354                      | 11.9400               | 0.0119          | (66.233)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 10.10  | Put  | Bond Future | 8,729.3100                  | 8.7293                      | 10,152.7900           | 10.1528         | 16.307            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 10.60  | Call | Bond Future | 246.9200                    | 0.2469                      | 109.4100              | 0.1094          | (55.690)          | 0            | 0           | 1,600         |
| 2022/09/06 | 2040             | 03/11/2022 | 10.70  | Put  | Bond Future | 4,686.5900                  | 4.6866                      | 5,948.7700            | 5.9488          | 26.932            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 11.50  | Call | Bond Future | 2,352.8600                  | 2.3529                      | 1,565.6200            | 1.5656          | (33.459)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 11.50  | Put  | Bond Future | 1,367.3700                  | 1.3674                      | 2,027.0300            | 2.0270          | 48.243            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 12.52  | Put  | Bond Future | 178.7000                    | 0.1787                      | 310.2400              | 0.3102          | 73.609            | 0            | 0           | 1,078         |
| 2022/09/06 | 2040             | 03/11/2022 | 11.39  | Put  | Bond Future | 1,661.0100                  | 1.6610                      | 2,410.7800            | 2.4108          | 45.139            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 11.40  | Put  | Bond Future | 1,632.4900                  | 1.6325                      | 2,373.9300            | 2.3739          | 45.418            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 11.41  | Call | Bond Future | 2,016.6400                  | 2.0166                      | 1,302.8800            | 1.3029          | (35.394)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 10.80  | Call | Bond Future | 477.4300                    | 0.4774                      | 236.6800              | 0.2367          | (50.426)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 10.80  | Put  | Bond Future | 4,121.1200                  | 4.1211                      | 5,327.2700            | 5.3273          | 29.268            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/11/2022 | 11.30  | Call | Bond Future | 1,640.2000                  | 1.6402                      | 1,018.6300            | 1.0186          | (37.896)          | 0            | 0           | 1,600         |
| 2022/09/06 | 2040             | 03/11/2022 | 11.30  | Put  | Bond Future | 1,936.8500                  | 1.9369                      | 2,762.1800            | 2.7622          | 42.612            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 12.24  | Call | Bond Future | 6,110.0300                  | 6.1100                      | 5,070.6900            | 5.0707          | (17.010)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 12.24  | Put  | Bond Future | 1,486.5100                  | 1.4865                      | 1,917.9000            | 1.9179          | 29.020            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 12.27  | Call | Bond Future | 6,239.5700                  | 6.2396                      | 5,190.0500            | 5.1900          | (16.820)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 12.27  | Put  | Bond Future | 1,443.2000                  | 1.4432                      | 1,864.4100            | 1.8644          | 29.186            | 0            | 0           | 388           |
| 2022/09/06 | 2040             | 02/02/2023 | 11.12  | Call | Bond Future | 2,039.6000                  | 2.0396                      | 1,497.4200            | 1.4974          | (26.583)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 11.12  | Put  | Bond Future | 4,336.4600                  | 4.3365                      | 5,265.0100            | 5.2650          | 21.413            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 11.19  | Call | Bond Future | 2,233.2400                  | 2.2332                      | 1,656.1600            | 1.6562          | (25.840)          | 0            | 0           | 621           |
| 2022/09/06 | 2040             | 02/02/2023 | 11.19  | Put  | Bond Future | 4,069.4900                  | 4.0695                      | 4,963.1400            | 4.9631          | 21.960            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 12.07  | Put  | Bond Future | 1,757.3800                  | 1.7574                      | 2,250.1300            | 2.2501          | 28.039            | 0            | 0           | 621           |
| 2022/09/06 | 2040             | 02/02/2023 | 10.96  | Call | Bond Future | 1,635.3400                  | 1.6353                      | 1,171.8500            | 1.1719          | (28.342)          | 0            | 0           | 388           |
| 2022/09/06 | 2040             | 02/02/2023 | 10.96  | Put  | Bond Future | 4,999.9600                  | 5.0000                      | 6,007.2000            | 6.0072          | 20.145            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 10.93  | Call | Bond Future | 1,566.4900                  | 1.5665                      | 1,117.3600            | 1.1174          | (28.671)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 |        |      | Bond Future | 11.4752                     | 81.8430                     | 11.7109               | 80.3722         | 2.054             | 0.0000       | 0.0000      | 64,540        |
| 2022/09/06 | 2040             | 02/02/2023 | 12.07  | Call | Bond Future | 5,389.6300                  | 5.3896                      | 4,411.6500            | 4.4117          | (18.146)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 11.10  | Call | Bond Future | 1,985.9300                  | 1.9859                      | 1,453.7100            | 1.4537          | (26.800)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | 2040             | 02/02/2023 | 11.10  | Put  | Bond Future | 4,415.1200            | 4.4151              | 5,353.6300      | 5.3536        | 21.257            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 11.11  | Call | Bond Future | 2,012.5700            | 2.0126              | 1,475.3800      | 1.4754        | (26.692)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 11.11  | Put  | Bond Future | 4,375.5500            | 4.3756              | 5,309.0900      | 5.3091        | 21.335            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 10.18  | Call | Bond Future | 442.6100              | 0.4426              | 279.3300        | 0.2793        | (36.890)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 10.18  | Put  | Bond Future | 9,325.4500            | 9.3254              | 10,632.9000     | 10.6329       | 14.020            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 10.21  | Call | Bond Future | 467.8800              | 0.4679              | 296.6600        | 0.2967        | (36.595)          | 0            | 0           | 388           |
| 2022/09/06 | 2040             | 02/02/2023 | 10.21  | Put  | Bond Future | 9,128.4500            | 9.1285              | 10,427.9600     | 10.4280       | 14.236            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/02/2023 | 10.93  | Put  | Bond Future | 5,133.6600            | 5.1337              | 6,155.2600      | 6.1553        | 19.900            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 04/05/2023 | 12.78  | Call | Bond Future | 8,487.1400            | 8.4871              | 7,370.7400      | 7.3707        | (13.154)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 04/05/2023 | 12.78  | Put  | Bond Future | 1,635.8600            | 1.6359              | 2,015.5500      | 2.0156        | 23.210            | 0            | 0           | 388           |
| 2022/09/06 | 2040             | 04/05/2023 | 13.45  | Put  | Bond Future | 1,003.2800            | 1.0033              | 1,252.2800      | 1.2523        | 24.819            | 0            | 0           | 486           |
| 2022/09/06 | 2040             | 04/05/2023 | 11.43  | Call | Bond Future | 3,392.7300            | 3.3927              | 2,712.6900      | 2.7127        | (20.044)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 04/05/2023 | 11.43  | Put  | Bond Future | 4,450.7700            | 4.4508              | 5,266.8200      | 5.2668        | 18.335            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 04/05/2023 | 10.73  | Put  | Bond Future | 7,324.9000            | 7.3249              | 8,413.8000      | 8.4138        | 14.866            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 04/05/2023 |        |      | Bond Future | 11.5985               | 83.3987             | 11.8428         | 81.9026       | 2.106             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2040             | 04/05/2023 | 13.45  | Call | Bond Future | 11,338.6000           | 11.3386             | 10,091.5100     | 10.0915       | (10.999)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 04/05/2023 | 11.42  | Call | Bond Future | 3,362.3000            | 3.3623              | 2,686.2100      | 2.6862        | (20.108)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 04/05/2023 | 11.42  | Put  | Bond Future | 4,483.8000            | 4.4838              | 5,303.8000      | 5.3038        | 18.288            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 04/05/2023 | 11.48  | Call | Bond Future | 3,547.6100            | 3.5476              | 2,847.9000      | 2.8479        | (19.723)          | 0            | 0           | 486           |
| 2022/09/06 | 2040             | 04/05/2023 | 11.48  | Put  | Bond Future | 4,289.4700            | 4.2895              | 5,085.8500      | 5.0858        | 18.566            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 04/05/2023 | 10.73  | Call | Bond Future | 1,633.5600            | 1.6336              | 1,226.3700      | 1.2264        | (24.927)          | 0            | 0           | 486           |
| 2022/09/06 | 2040             | 04/05/2023 | 10.92  | Call | Bond Future | 2,033.8000            | 2.0338              | 1,555.1500      | 1.5551        | (23.535)          | 0            | 0           | 388           |
| 2022/09/06 | 2040             | 04/05/2023 | 10.92  | Put  | Bond Future | 6,428.3300            | 6.4283              | 7,445.7700      | 7.4458        | 15.827            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 04/05/2023 | 11.41  | Call | Bond Future | 3,331.7300            | 3.3317              | 2,659.6000      | 2.6596        | (20.174)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 04/05/2023 | 11.41  | Put  | Bond Future | 4,516.7800            | 4.5168              | 5,340.7400      | 5.3407        | 18.242            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 04/05/2023 | 10.17  | Call | Bond Future | 837.8500              | 0.8378              | 600.3100        | 0.6003        | (28.351)          | 0            | 0           | 388           |
| 2022/09/06 | 2040             | 04/05/2023 | 10.17  | Put  | Bond Future | 10,531.9500           | 10.5319             | 11,790.5000     | 11.7905       | 11.950            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/08/2023 | 12.23  | Call | Bond Future | 6,409.8800            | 6.4099              | 5,480.8000      | 5.4808        | (14.494)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/08/2023 | 12.23  | Put  | Bond Future | 3,383.6100            | 3.3836              | 3,978.7500      | 3.9788        | 17.589            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/08/2023 |        |      | Bond Future | 11.7190               | 80.5407             | 11.9726         | 79.0165       | 2.163             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2040             | 03/08/2023 | 12.22  | Call | Bond Future | 6,373.3200            | 6.3733              | 5,447.0700      | 5.4471        | (14.533)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/08/2023 | 12.22  | Put  | Bond Future | 3,404.5500            | 3.4045              | 4,002.5200      | 4.0025        | 17.564            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/08/2023 | 12.21  | Call | Bond Future | 6,336.8300            | 6.3368              | 5,413.4300      | 5.4134        | (14.572)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 03/08/2023 | 12.21  | Put  | Bond Future | 3,425.6200            | 3.4256              | 4,026.4400      | 4.0264        | 17.539            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/11/2023 | 11.59  | Call | Bond Future | 4,278.9100            | 4.2789              | 3,577.8800      | 3.5779        | (16.383)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/11/2023 | 11.60  | Put  | Bond Future | 5,847.2500            | 5.8473              | 6,669.4000      | 6.6694        | 14.060            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/11/2023 | 11.58  | Call | Bond Future | 4,250.2200            | 4.2502              | 3,552.2200      | 3.5522        | (16.423)          | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/11/2023 | 11.58  | Put  | Bond Future | 5,912.9700            | 5.9130              | 6,741.1900      | 6.7412        | 14.007            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/11/2023 |        |      | Bond Future | 11.8532               | 82.0314             | 12.1119         | 80.5051       | 2.183             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2040             | 02/11/2023 | 11.59  | Put  | Bond Future | 5,879.8500            | 5.8799              | 6,705.0400      | 6.7050        | 14.034            | 0            | 0           | 0             |
| 2022/09/06 | 2040             | 02/11/2023 | 11.60  | Call | Bond Future | 4,308.0400            | 4.3080              | 3,603.9700      | 3.6040        | (16.343)          | 0            | 0           | 0             |
| 2022/09/06 | 2044             | 03/11/2022 | 10.10  | Call | Bond Future | 37.3600               | 0.0374              | 13.2800         | 0.0133        | (64.454)          | 0            | 0           | 0             |
| 2022/09/06 | 2044             | 03/11/2022 | 10.10  | Put  | Bond Future | 8,900.0200            | 8.9000              | 10,288.8200     | 10.2888       | 15.604            | 0            | 0           | 0             |
| 2022/09/06 | 2044             | 03/11/2022 | 10.60  | Call | Bond Future | 263.4500              | 0.2634              | 121.8200        | 0.1218        | (53.760)          | 0            | 0           | 1,900         |
| 2022/09/06 | 2044             | 03/11/2022 | 10.60  | Put  | Bond Future | 5,336.0600            | 5.3361              | 6,607.3100      | 6.6073        | 23.824            | 0            | 0           | 0             |
| 2022/09/06 | 2044             | 03/11/2022 | 10.80  | Call | Bond Future | 507.9900              | 0.5080              | 261.4700        | 0.2615        | (48.529)          | 0            | 0           | 0             |
| 2022/09/06 | 2044             | 03/11/2022 | 10.80  | Put  | Bond Future | 4,138.3800            | 4.1384              | 5,304.7400      | 5.3047        | 28.184            | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing | Previous Days<br>Yield | Today's<br>Closing | Today's<br>Yield | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/09/06 | 2044             | 03/11/2022 | 11.41  | Call | Bond Future | 2,117.7000               | 2.1177                 | 1,402.1600         | 1.4022           | (33.789)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 03/11/2022 | 11.41  | Put  | Bond Future | 1,590.9300               | 1.5909                 | 2,288.2700         | 2.2883           | 43.832               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 03/11/2022 | 11.30  | Call | Bond Future | 1,727.0500               | 1.7271                 | 1,101.5700         | 1.1016           | (36.217)             | 0            | 0              | 1,900         |
| 2022/09/06 | 2044             | 03/11/2022 | 11.30  | Put  | Bond Future | 1,924.1000               | 1.9241                 | 2,711.5000         | 2.7115           | 40.923               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 03/11/2022 | 11.40  | Put  | Bond Future | 1,619.2100               | 1.6192                 | 2,324.6400         | 2.3246           | 43.566               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 03/11/2022 |        |      | Bond Future | 11.3298                  | 81.7724                | 11.5470            | 80.3596          | 1.917                | 0.0000       | 0.0000         | 73,060        |
| 2022/09/06 | 2044             | 03/11/2022 | 11.39  | Call | Bond Future | 2,043.7500               | 2.0438                 | 1,344.4100         | 1.3444           | (34.218)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 03/11/2022 | 11.39  | Put  | Bond Future | 1,647.7700               | 1.6478                 | 2,361.3100         | 2.3613           | 43.303               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 03/11/2022 | 11.40  | Call | Bond Future | 2,080.6300               | 2.0806                 | 1,373.1800         | 1.3732           | (34.002)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 02/02/2023 | 11.14  | Call | Bond Future | 2,202.9600               | 2.2030                 | 1,648.5000         | 1.6485           | (25.169)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 02/02/2023 | 11.14  | Put  | Bond Future | 4,261.9600               | 4.2620                 | 5,143.7100         | 5.1437           | 20.689               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 02/02/2023 | 11.15  | Call | Bond Future | 2,231.5600               | 2.2316                 | 1,672.1900         | 1.6722           | (25.066)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 02/02/2023 | 11.15  | Put  | Bond Future | 4,222.9600               | 4.2230                 | 5,099.8000         | 5.0998           | 20.764               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 02/02/2023 |        |      | Bond Future | 11.4510                  | 78.8582                | 11.6760            | 77.4220          | 1.965                | 0.0000       | 0.0000         | 33,819        |
| 2022/09/06 | 2044             | 02/02/2023 | 11.16  | Call | Bond Future | 2,260.3500               | 2.2603                 | 1,696.0700         | 1.6961           | (24.964)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 02/02/2023 | 11.16  | Put  | Bond Future | 4,184.2400               | 4.1842                 | 5,056.1700         | 5.0562           | 20.838               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 04/05/2023 | 11.75  | Put  | Bond Future | 3,497.4700               | 3.4975                 | 4,158.2200         | 4.1582           | 18.892               | 0            | 0              | 4,115         |
| 2022/09/06 | 2044             | 04/05/2023 | 11.41  | Call | Bond Future | 3,503.1100               | 3.5031                 | 2,830.1500         | 2.8301           | (19.210)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 04/05/2023 | 11.41  | Put  | Bond Future | 4,508.4400               | 4.5084                 | 5,296.5300         | 5.2965           | 17.480               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 04/05/2023 | 11.42  | Call | Bond Future | 3,534.9000               | 3.5349                 | 2,858.0700         | 2.8581           | (19.147)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 04/05/2023 | 11.42  | Put  | Bond Future | 4,475.1900               | 4.4752                 | 5,259.4100         | 5.2594           | 17.524               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 04/05/2023 |        |      | Bond Future | 11.5661                  | 80.3573                | 11.7991            | 78.8962          | 2.014                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 2044             | 04/05/2023 | 11.43  | Call | Bond Future | 3,566.8200               | 3.5668                 | 2,886.1200         | 2.8861           | (19.084)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 04/05/2023 | 11.43  | Put  | Bond Future | 4,442.1600               | 4.4422                 | 5,222.5100         | 5.2225           | 17.567               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 04/05/2023 | 11.75  | Call | Bond Future | 4,654.5700               | 4.6546                 | 3,854.2700         | 3.8543           | (17.194)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 04/05/2023 | 12.00  | Call | Bond Future | 5,586.6200               | 5.5866                 | 4,700.3900         | 4.7004           | (15.863)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 04/05/2023 | 12.00  | Put  | Bond Future | 2,901.7000               | 2.9017                 | 3,476.5200         | 3.4765           | 19.810               | 0            | 0              | 4,115         |
| 2022/09/06 | 2044             | 03/08/2023 | 12.15  | Call | Bond Future | 6,398.7400               | 6.3987                 | 5,497.5500         | 5.4975           | (14.084)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 03/08/2023 | 12.15  | Put  | Bond Future | 3,535.3800               | 3.5354                 | 4,122.6800         | 4.1227           | 16.612               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 03/08/2023 | 12.16  | Call | Bond Future | 6,435.7600               | 6.4358                 | 5,531.7800         | 5.5318           | (14.046)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 03/08/2023 | 12.16  | Put  | Bond Future | 3,513.6300               | 3.5136                 | 4,098.1400         | 4.0981           | 16.636               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 03/08/2023 |        |      | Bond Future | 11.6782                  | 77.5644                | 11.9198            | 76.0759          | 2.068                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 2044             | 03/08/2023 | 12.17  | Call | Bond Future | 6,472.8400               | 6.4728                 | 5,566.0800         | 5.5661           | (14.009)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 03/08/2023 | 12.17  | Put  | Bond Future | 3,492.0200               | 3.4920                 | 4,073.7500         | 4.0738           | 16.659               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 02/11/2023 | 11.57  | Call | Bond Future | 4,549.9100               | 4.5499                 | 3,849.2700         | 3.8493           | (15.399)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 02/11/2023 | 11.57  | Put  | Bond Future | 6,004.2100               | 6.0042                 | 6,794.3700         | 6.7944           | 13.160               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 02/11/2023 |        |      | Bond Future | 11.8027                  | 78.9999                | 12.0490            | 77.5091          | 2.087                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 2044             | 02/11/2023 | 11.55  | Call | Bond Future | 4,488.8700               | 4.4889                 | 3,794.1300         | 3.7941           | (15.477)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 02/11/2023 | 11.55  | Put  | Bond Future | 6,070.2600               | 6.0703                 | 6,866.3200         | 6.8663           | 13.114               | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 02/11/2023 | 11.56  | Call | Bond Future | 4,519.3500               | 4.5194                 | 3,821.6600         | 3.8217           | (15.438)             | 0            | 0              | 0             |
| 2022/09/06 | 2044             | 02/11/2023 | 11.56  | Put  | Bond Future | 6,037.1500               | 6.0372                 | 6,830.2600         | 6.8303           | 13.137               | 0            | 0              | 0             |
| 2022/09/06 | 2046             | 03/11/2022 |        |      | Bond Future | 116.5901                 | 116.5901               | 116.5433           | 116.5433         | (0.040)              | 0.0000       | 0.0000         | 16,413        |
| 2022/09/06 | 2046             | 02/02/2023 |        |      | Bond Future | 118.7099                 | 118.7099               | 118.6655           | 118.6655         | (0.037)              | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 2046             | 04/05/2023 |        |      | Bond Future | 118.9285                 | 118.9285               | 118.8870           | 118.8870         | (0.035)              | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 2046             | 03/08/2023 |        |      | Bond Future | 121.3056                 | 121.3056               | 121.2653           | 121.2653         | (0.033)              | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | 2046             | 02/11/2023 |        |      | Bond Future | 121.4400                 | 121.4400               | 121.4377           | 121.4377         | (0.002)              | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | 2050             | 03/11/2022 |        |     | Bond Future        | 119.6952                    | 119.6952                    | 119.7456              | 119.7456        | 0.042             | 0.0000       | 0.0000      | 12,138        |
| 2022/09/06 | 2050             | 02/02/2023 |        |     | Bond Future        | 119.7247                    | 119.7247                    | 119.7790              | 119.7790        | 0.045             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2050             | 04/05/2023 |        |     | Bond Future        | 122.0242                    | 122.0242                    | 122.0833              | 122.0833        | 0.048             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2050             | 03/08/2023 |        |     | Bond Future        | 122.2358                    | 122.2358                    | 122.2984              | 122.2984        | 0.051             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 2050             | 02/11/2023 |        |     | Bond Future        | 124.5276                    | 124.5276                    | 124.6306              | 124.6306        | 0.083             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 8607             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 8608             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | 8657             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | AL37             | 03/11/2022 |        |     | Index Future       | 831.5330                    | 831.5330                    | 827.9490              | 827.9490        | (0.431)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | AL37             | 02/02/2023 |        |     | Index Future       | 846.4240                    | 846.4240                    | 842.7990              | 842.7990        | (0.428)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | AL37             | 04/05/2023 |        |     | Index Future       | 862.4620                    | 862.4620                    | 858.7970              | 858.7970        | (0.425)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | AL37             | 03/08/2023 |        |     | Index Future       | 879.4850                    | 879.4850                    | 875.7650              | 875.7650        | (0.423)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | AL37             | 02/11/2023 |        |     | Index Future       | 895.7950                    | 895.7950                    | 892.2820              | 892.2820        | (0.392)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | AL7T             | 03/11/2022 |        |     | Index Future       | 958.0320                    | 958.0320                    | 947.0020              | 947.0020        | (1.151)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | AL7T             | 02/02/2023 |        |     | Index Future       | 975.1890                    | 975.1890                    | 963.9870              | 963.9870        | (1.149)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | AL7T             | 04/05/2023 |        |     | Index Future       | 993.6670                    | 993.6670                    | 982.2860              | 982.2860        | (1.145)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | AL7T             | 03/08/2023 |        |     | Index Future       | 1,013.2800                  | 1,013.2800                  | 1,001.6930            | 1,001.6930      | (1.144)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | AL7T             | 02/11/2023 |        |     | Index Future       | 1,032.0700                  | 1,032.0700                  | 1,020.5860            | 1,020.5860      | (1.113)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | ALBI             | 03/11/2022 |        |     | Index Future       | 845.5370                    | 845.5370                    | 834.7390              | 834.7390        | (1.277)           | 0.0000       | 0.0000      | 135           |
| 2022/09/06 | ALBI             | 02/02/2023 |        |     | Index Future       | 860.6800                    | 860.6800                    | 849.7110              | 849.7110        | (1.274)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | ALBI             | 04/05/2023 |        |     | Index Future       | 876.9880                    | 876.9880                    | 865.8400              | 865.8400        | (1.271)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | ALBI             | 03/08/2023 |        |     | Index Future       | 894.2970                    | 894.2970                    | 882.9470              | 882.9470        | (1.269)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | ALBI             | 02/11/2023 |        |     | Index Future       | 910.8820                    | 910.8820                    | 899.6000              | 899.6000        | (1.239)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/09/06 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                         | 6.2500                         | 6.2500                   | 6.2500             | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | C446             | 31/03/2046 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | CS26             | 02/04/2026 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | CS33             | 15/09/2033 |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | ES33             | 03/11/2022 |        |     | Bond Future        | 12.1077                        | 73.6681                        | 12.3245                  | 72.6424            | 1.791                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | ES33             | 02/02/2023 |        |     | Bond Future        | 12.2928                        | 75.0072                        | 12.5186                  | 73.9648            | 1.837                | 0.0000       | 0.0000         | 350           |
| 2022/09/06 | ES33             | 04/05/2023 |        |     | Bond Future        | 12.4659                        | 72.6555                        | 12.7009                  | 71.5954            | 1.885                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | ES33             | 03/08/2023 |        |     | Bond Future        | 12.6333                        | 74.1093                        | 12.8781                  | 73.0293            | 1.938                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | ES33             | 02/11/2023 |        |     | Bond Future        | 12.8339                        | 71.7065                        | 13.0841                  | 70.6296            | 1.950                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | ES42             | 03/11/2022 |        |     | Bond Future        | 12.3949                        | 71.9198                        | 12.6122                  | 70.7298            | 1.753                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | ES42             | 02/02/2023 |        |     | Bond Future        | 12.5561                        | 73.2298                        | 12.7819                  | 72.0197            | 1.798                | 0.0000       | 0.0000         | 4,769         |

| 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 |
|------------|------------------|------------|--------|------|--------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | ES42             | 04/05/2023 |        |      | Bond Future  | 12.7137               | 70.3746             | 12.9484         | 69.1436       | 1.846             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | ES42             | 03/08/2023 |        |      | Bond Future  | 12.8617               | 71.7848             | 13.1057         | 70.5302       | 1.897             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | ES42             | 02/11/2023 |        |      | Bond Future  | 13.0377               | 68.8681             | 13.2875         | 67.6130       | 1.916             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | GOVI             | 03/11/2022 | 820.41 | Call | GOVI         | 133,080.0000          | 13.3080             | 25,820.0000     | 2.5820        | (80.598)          | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 03/11/2022 | 820.41 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 03/11/2022 | 820.42 | Call | GOVI         | 132,980.0000          | 13.2980             | 25,720.0000     | 2.5720        | (80.659)          | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 03/11/2022 | 820.42 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 03/11/2022 |        |      | GOVI         | 833.7180              | 833.7180            | 822.9920        | 822.9920      | (1.287)           | 0.0000       | 0.0000      | 869           |
| 2022/09/06 | GOVI             | 03/11/2022 | 820.43 | Call | GOVI         | 132,880.0000          | 13.2880             | 25,620.0000     | 2.5620        | (80.719)          | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 03/11/2022 | 820.43 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 02/02/2023 | 850.82 | Call | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 02/02/2023 | 850.82 | Put  | GOVI         | 21,720.0000           | 2.1720              | 130,660.0000    | 13.0660       | 501.565           | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 02/02/2023 | 850.83 | Call | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 02/02/2023 | 850.83 | Put  | GOVI         | 21,820.0000           | 2.1820              | 130,760.0000    | 13.0760       | 499.267           | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 02/02/2023 |        |      | GOVI         | 848.6480              | 848.6480            | 837.7540        | 837.7540      | (1.284)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | GOVI             | 02/02/2023 | 850.84 | Call | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 02/02/2023 | 850.84 | Put  | GOVI         | 21,920.0000           | 2.1920              | 130,860.0000    | 13.0860       | 496.989           | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 04/05/2023 | 852.86 | Call | GOVI         | 118,680.0000          | 11.8680             | 7,960.0000      | 0.7960        | (93.293)          | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 04/05/2023 | 852.86 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 04/05/2023 | 852.87 | Call | GOVI         | 118,580.0000          | 11.8580             | 7,860.0000      | 0.7860        | (93.372)          | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 04/05/2023 | 852.87 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 04/05/2023 |        |      | GOVI         | 864.7280              | 864.7280            | 853.6560        | 853.6560      | (1.280)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | GOVI             | 04/05/2023 | 852.88 | Call | GOVI         | 118,480.0000          | 11.8480             | 7,760.0000      | 0.7760        | (93.450)          | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 04/05/2023 | 852.88 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 03/08/2023 | 837.21 | Call | GOVI         | 445,860.0000          | 44.5860             | 333,120.0000    | 33.3120       | (25.286)          | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 03/08/2023 | 837.21 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 03/08/2023 | 837.22 | Call | GOVI         | 445,760.0000          | 44.5760             | 333,020.0000    | 33.3020       | (25.292)          | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 03/08/2023 | 837.22 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 03/08/2023 |        |      | GOVI         | 881.7960              | 881.7960            | 870.5220        | 870.5220      | (1.279)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | GOVI             | 03/08/2023 | 837.23 | Call | GOVI         | 445,660.0000          | 44.5660             | 332,920.0000    | 33.2920       | (25.297)          | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 03/08/2023 | 837.23 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 02/11/2023 | 885.81 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 02/11/2023 | 885.82 | Call | GOVI         | 123,280.0000          | 12.3280             | 11,200.0000     | 1.1200        | (90.915)          | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 02/11/2023 |        |      | GOVI         | 898.1480              | 898.1480            | 886.9400        | 886.9400      | (1.248)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | GOVI             | 02/11/2023 | 885.80 | Call | GOVI         | 123,480.0000          | 12.3480             | 11,400.0000     | 1.1400        | (90.768)          | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 02/11/2023 | 885.80 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 02/11/2023 | 885.81 | Call | GOVI         | 123,380.0000          | 12.3380             | 11,300.0000     | 1.1300        | (90.841)          | 0            | 0           | 0             |
| 2022/09/06 | GOVI             | 02/11/2023 | 885.82 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | GVIX             | 01/01/2029 |        |      | LIVE INDEX   | 110.0000              | 110.0000            | 110.0000        | 110.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IGOV             | 03/11/2022 |        |      | Index Future | 326.4140              | 326.4140            | 326.3600        | 326.3600      | (0.017)           | 0.0000       | 0.0000      | 704           |
| 2022/09/06 | IGOV             | 02/02/2023 |        |      | Index Future | 332.3390              | 332.3390            | 332.2940        | 332.2940      | (0.014)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IGOV             | 04/05/2023 |        |      | Index Future | 338.7140              | 338.7140            | 338.6790        | 338.6790      | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IGOV             | 03/08/2023 |        |      | Index Future | 345.4760              | 345.4760            | 345.4470        | 345.4470      | (0.008)           | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IGOV             | 02/11/2023 |        |      | Index Future | 351.9580              | 351.9580            | 352.0370        | 352.0370      | 0.022             | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | IS05             | 20/09/2022 |        |      | Interest Rate Swap     | 93.5000                     | 93.5000                     | 93.5000               | 93.5000         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS05             | 20/12/2022 |        |      | Interest Rate Swap     | 94.0600                     | 94.0600                     | 94.0600               | 94.0600         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS05             | 22/03/2023 |        |      | Interest Rate Swap     | 86.5400                     | 86.5400                     | 86.5400               | 86.5400         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS05             | 20/06/2023 |        |      | Interest Rate Swap     | 92.1700                     | 92.1700                     | 92.1700               | 92.1700         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS05             | 19/09/2023 |        |      | Interest Rate Swap     | 94.8800                     | 94.8800                     | 94.8800               | 94.8800         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 80.2800                     | 80.2800                     | 80.2800               | 80.2800         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 76.8200                     | 76.8200                     | 76.8200               | 76.8200         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 75.2400                     | 75.2400                     | 75.2400               | 75.2400         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 77.2700                     | 77.2700                     | 77.2700               | 77.2700         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 81.3000                     | 81.3000                     | 81.3000               | 81.3000         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 79.8000                     | 79.8000                     | 79.8000               | 79.8000         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 81.8600                     | 81.8600                     | 81.8600               | 81.8600         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 87.6100                     | 87.6100                     | 87.6100               | 87.6100         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 87.9400                     | 87.9400                     | 87.9400               | 87.9400         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 80.8900                     | 80.8900                     | 80.8900               | 80.8900         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 88.6800                     | 88.6800                     | 88.6800               | 88.6800         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 92.0200                     | 92.0200                     | 92.0200               | 92.0200         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077          | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | JBAF             | 21/09/2022 |        |      | Jibar Tradeable Future | 5.8050                      | 94.1950                     | 5.8150                | 94.1850         | 0.172             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | JBAF             | 19/10/2022 |        |      | Jibar Tradeable Future | 6.4450                      | 93.5550                     | 6.4550                | 93.5450         | 0.155             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | JBAF             | 16/11/2022 |        |      | Jibar Tradeable Future | 6.5100                      | 93.4900                     | 6.5200                | 93.4800         | 0.154             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | JBAF             | 21/12/2022 |        |      | Jibar Tradeable Future | 7.0250                      | 92.9750                     | 7.0550                | 92.9450         | 0.427             | 0.0000       | 0.0000      | 68            |
| 2022/09/06 | JBAF             | 18/01/2023 |        |      | Jibar Tradeable Future | 7.1000                      | 92.9000                     | 7.1300                | 92.8700         | 0.423             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | JBAF             | 15/02/2023 |        |      | Jibar Tradeable Future | 7.4900                      | 92.5100                     | 7.5500                | 92.4500         | 0.801             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | JBAF             | 15/03/2023 |        |      | Jibar Tradeable Future | 7.5700                      | 92.4300                     | 7.6400                | 92.3600         | 0.925             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | JBAF             | 21/06/2023 |        |      | Jibar Tradeable Future | 7.9850                      | 92.0150                     | 8.0550                | 91.9450         | 0.877             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | JBAF             | 20/09/2023 |        |      | Jibar Tradeable Future | 8.0950                      | 91.9050                     | 8.1650                | 91.8350         | 0.865             | 0.0000       | 0.0000      | 75            |
| 2022/09/06 | JBAF             | 20/12/2023 |        |      | Jibar Tradeable Future | 8.1100                      | 91.8900                     | 8.1700                | 91.8300         | 0.740             | 0.0000       | 0.0000      | 272           |
| 2022/09/06 | JBAF             | 20/03/2024 |        |      | Jibar Tradeable Future | 8.1100                      | 91.8900                     | 8.1800                | 91.8200         | 0.863             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | JBAF             | 19/06/2024 |        |      | Jibar Tradeable Future | 8.1050                      | 91.8950                     | 8.1650                | 91.8350         | 0.740             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R023             | 03/11/2022 | 6.25   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | R023             | 03/11/2022 | 6.25   | Put  | Bond Future            | 297.4600                    | 0.2975                      | 302.0400              | 0.3020          | 1.540             | 0            | 0           | 0             |
| 2022/09/06 | R023             | 03/11/2022 | 6.26   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2022/09/06 | R023             | 03/11/2022 | 6.26   | Put  | Bond Future            | 294.4000                    | 0.2944                      | 298.9800              | 0.2990          | 1.556             | 0            | 0           | 0             |
| 2022/09/06 | R023             | 03/11/2022 |        |      | Bond Future            | 7.2222                      | 101.6229                    | 7.2373                | 101.6183        | 0.208             | 0.0000       | 0.0000      | 23,874        |
| 2022/09/06 | R023             | 03/11/2022 | 6.27   | Call | Bond Future            | 0.0100                      | 0.0000                      | 0.0000                | 0.0000          | (100.000)         | 0            | 0           | 0             |
| 2022/09/06 | R023             | 03/11/2022 | 6.27   | Put  | Bond Future            | 291.3400                    | 0.2913                      | 295.9100              | 0.2959          | 1.569             | 0            | 0           | 0             |
| 2022/09/06 | R035             | 03/11/2022 | 10.57  | Call | Bond Future            | 416.3000                    | 0.4163                      | 200.5100              | 0.2005          | (51.835)          | 0            | 0           | 0             |
| 2022/09/06 | R035             | 03/11/2022 | 10.57  | Put  | Bond Future            | 3,795.7400                  | 3.7957                      | 4,936.3800            | 4.9364          | 30.051            | 0            | 0           | 582           |
| 2022/09/06 | R035             | 03/11/2022 | 11.15  | Call | Bond Future            | 1,701.1800                  | 1.7012                      | 1,068.6900            | 1.0687          | (37.179)          | 0            | 0           | 0             |
| 2022/09/06 | R035             | 03/11/2022 | 11.15  | Put  | Bond Future            | 1,564.7400                  | 1.5647                      | 2,288.6800            | 2.2887          | 46.266            | 0            | 0           | 0             |
| 2022/09/06 | R035             | 03/11/2022 | 12.68  | Call | Bond Future            | 8,568.7900                  | 8.5688                      | 7,268.4300            | 7.2684          | (15.176)          | 0            | 0           | 0             |
| 2022/09/06 | R035             | 03/11/2022 | 12.68  | Put  | Bond Future            | 65.0400                     | 0.0650                      | 121.1100              | 0.1211          | 86.208            | 0            | 0           | 976           |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/09/06 | R035             | 03/11/2022 | 10.99  | Call | Bond Future | 1,233.1200                     | 1.2331                         | 727.3400                 | 0.7273             | (41.016)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 03/11/2022 | 10.99  | Put  | Bond Future | 2,046.4700                     | 2.0465                         | 2,897.1200               | 2.8971             | 41.567               | 0            | 0              | 582           |
| 2022/09/06 | R035             | 03/11/2022 | 11.05  | Call | Bond Future | 1,398.9000                     | 1.3989                         | 845.7000                 | 0.8457             | (39.545)             | 0            | 0              | 976           |
| 2022/09/06 | R035             | 03/11/2022 |        |      | Bond Future | 11.1269                        | 86.7623                        | 11.3593                  | 85.4059            | 2.089                | 0.0000       | 0.0000         | 61,488        |
| 2022/09/06 | R035             | 03/11/2022 | 9.82   | Call | Bond Future | 24.1800                        | 0.0242                         | 7.6000                   | 0.0076             | (68.569)             | 0            | 0              | 582           |
| 2022/09/06 | R035             | 03/11/2022 | 9.82   | Put  | Bond Future | 8,262.1600                     | 8.2622                         | 9,602.0100               | 9.6020             | 16.217               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 03/11/2022 | 10.30  | Call | Bond Future | 164.9400                       | 0.1649                         | 67.6500                  | 0.0676             | (58.985)             | 0            | 0              | 976           |
| 2022/09/06 | R035             | 03/11/2022 | 10.30  | Put  | Bond Future | 5,251.5700                     | 5.2516                         | 6,510.7100               | 6.5107             | 23.976               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 03/11/2022 | 11.14  | Call | Bond Future | 1,669.5700                     | 1.6696                         | 1,044.9800               | 1.0450             | (37.410)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 03/11/2022 | 11.14  | Put  | Bond Future | 1,592.0600                     | 1.5921                         | 2,323.9000               | 2.3239             | 45.968               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 03/11/2022 | 11.05  | Put  | Bond Future | 1,854.3200                     | 1.8543                         | 2,657.5500               | 2.6575             | 43.317               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 03/11/2022 | 11.13  | Call | Bond Future | 1,638.1300                     | 1.6381                         | 1,021.4600               | 1.0215             | (37.645)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 03/11/2022 | 11.13  | Put  | Bond Future | 1,619.6000                     | 1.6196                         | 2,359.3600               | 2.3594             | 45.675               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 11.94  | Call | Bond Future | 5,214.0000                     | 5.2140                         | 4,274.7900               | 4.2748             | (18.013)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 13.22  | Put  | Bond Future | 399.4100                       | 0.3994                         | 544.3000                 | 0.5443             | 36.276               | 0            | 0              | 976           |
| 2022/09/06 | R035             | 02/02/2023 | 10.88  | Call | Bond Future | 1,754.4300                     | 1.7544                         | 1,269.3300               | 1.2693             | (27.650)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 10.88  | Put  | Bond Future | 4,055.0400                     | 4.0550                         | 4,948.5300               | 4.9485             | 22.034               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 10.66  | Call | Bond Future | 1,279.0700                     | 1.2791                         | 893.2500                 | 0.8933             | (30.164)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 10.66  | Put  | Bond Future | 4,913.1200                     | 4.9131                         | 5,905.8900               | 5.9059             | 20.207               | 0            | 0              | 582           |
| 2022/09/06 | R035             | 02/02/2023 | 10.30  | Put  | Bond Future | 6,581.2800                     | 6.5813                         | 7,717.4100               | 7.7174             | 17.263               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 10.60  | Call | Bond Future | 1,166.9600                     | 1.1670                         | 806.8600                 | 0.8069             | (30.858)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 10.60  | Put  | Bond Future | 5,169.6900                     | 5.1697                         | 6,188.1800               | 6.1882             | 19.701               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 10.64  | Put  | Bond Future | 4,997.5400                     | 4.9975                         | 5,998.9700               | 5.9990             | 20.038               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 9.81   | Call | Bond Future | 286.4500                       | 0.2864                         | 173.0800                 | 0.1731             | (39.578)             | 0            | 0              | 582           |
| 2022/09/06 | R035             | 02/02/2023 | 9.81   | Put  | Bond Future | 9,352.1700                     | 9.3522                         | 10,617.3900              | 10.6174            | 13.529               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 9.85   | Call | Bond Future | 309.8600                       | 0.3099                         | 188.4700                 | 0.1885             | (39.176)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 9.89   | Call | Bond Future | 334.8000                       | 0.3348                         | 204.9800                 | 0.2050             | (38.775)             | 0            | 0              | 388           |
| 2022/09/06 | R035             | 02/02/2023 | 9.89   | Put  | Bond Future | 8,869.6400                     | 8.8696                         | 10,118.4100              | 10.1184            | 14.079               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 |        |      | Bond Future | 11.2711                        | 88.3183                        | 11.5127                  | 86.9397            | 2.144                | 0.0000       | 0.0000         | 106,331       |
| 2022/09/06 | R035             | 02/02/2023 | 11.94  | Put  | Bond Future | 1,475.3700                     | 1.4754                         | 1,914.7500               | 1.9147             | 29.781               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 11.98  | Call | Bond Future | 5,372.1400                     | 5.3721                         | 4,419.2300               | 4.4192             | (17.738)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 11.98  | Put  | Bond Future | 1,417.5200                     | 1.4175                         | 1,843.2000               | 1.8432             | 30.030               | 0            | 0              | 388           |
| 2022/09/06 | R035             | 02/02/2023 | 13.22  | Call | Bond Future | 10,655.9100                    | 10.6559                        | 9,422.2100               | 9.4222             | (11.578)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 11.05  | Call | Bond Future | 2,187.9800                     | 2.1880                         | 1,623.5100               | 1.6235             | (25.799)             | 0            | 0              | 976           |
| 2022/09/06 | R035             | 02/02/2023 | 11.05  | Put  | Bond Future | 3,477.6700                     | 3.4777                         | 4,291.7900               | 4.2918             | 23.410               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 11.06  | Call | Bond Future | 2,215.2400                     | 2.2152                         | 1,646.0800               | 1.6461             | (25.693)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 11.06  | Put  | Bond Future | 3,445.9800                     | 3.4460                         | 4,255.4100               | 4.2554             | 23.489               | 0            | 0              | 582           |
| 2022/09/06 | R035             | 02/02/2023 | 10.86  | Call | Bond Future | 1,707.0400                     | 1.7070                         | 1,231.2000               | 1.2312             | (27.875)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 10.86  | Put  | Bond Future | 4,127.6900                     | 4.1277                         | 5,030.4400               | 5.0304             | 21.871               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 10.87  | Call | Bond Future | 1,730.6400                     | 1.7306                         | 1,250.1800               | 1.2502             | (27.762)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 10.87  | Put  | Bond Future | 4,091.2400                     | 4.0912                         | 4,989.3700               | 4.9894             | 21.953               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 02/02/2023 | 10.30  | Call | Bond Future | 702.2000                       | 0.7022                         | 459.7400                 | 0.4597             | (34.529)             | 0            | 0              | 976           |
| 2022/09/06 | R035             | 02/02/2023 | 10.64  | Call | Bond Future | 1,240.8400                     | 1.2408                         | 863.6800                 | 0.8637             | (30.396)             | 0            | 0              | 388           |
| 2022/09/06 | R035             | 02/02/2023 | 9.85   | Put  | Bond Future | 9,109.6200                     | 9.1096                         | 10,366.8200              | 10.3668            | 13.801               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 04/05/2023 | 11.22  | Put  | Bond Future | 4,052.2900                     | 4.0523                         | 4,827.1900               | 4.8272             | 19.123               | 0            | 0              | 0             |
| 2022/09/06 | R035             | 04/05/2023 | 12.46  | Call | Bond Future | 7,304.2500                     | 7.3042                         | 6,286.2000               | 6.2862             | (13.938)             | 0            | 0              | 0             |
| 2022/09/06 | R035             | 04/05/2023 | 12.46  | Put  | Bond Future | 1,597.8300                     | 1.5978                         | 1,981.8400               | 1.9818             | 24.033               | 0            | 0              | 388           |
| 2022/09/06 | R035             | 04/05/2023 | 13.18  | Call | Bond Future | 10,191.5700                    | 10.1916                        | 9,030.3500               | 9.0303             | (11.394)             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | R035             | 04/05/2023 | 13.18  | Put  | Bond Future | 924.0200              | 0.9240              | 1,164.8600      | 1.1649        | 26.064            | 0            | 0           | 491           |
| 2022/09/06 | R035             | 04/05/2023 | 11.17  | Call | Bond Future | 2,891.8900            | 2.8919              | 2,283.3200      | 2.2833        | (21.044)          | 0            | 0           | 491           |
| 2022/09/06 | R035             | 04/05/2023 | 11.20  | Call | Bond Future | 2,973.7000            | 2.9737              | 2,353.9700      | 2.3540        | (20.840)          | 0            | 0           | 0             |
| 2022/09/06 | R035             | 04/05/2023 | 11.21  | Call | Bond Future | 3,001.2300            | 3.0012              | 2,377.7800      | 2.3778        | (20.773)          | 0            | 0           | 0             |
| 2022/09/06 | R035             | 04/05/2023 | 10.60  | Call | Bond Future | 1,588.9200            | 1.5889              | 1,189.0000      | 1.1890        | (25.169)          | 0            | 0           | 388           |
| 2022/09/06 | R035             | 04/05/2023 | 10.60  | Put  | Bond Future | 6,288.2400            | 6.2882              | 7,290.3800      | 7.2904        | 15.937            | 0            | 0           | 0             |
| 2022/09/06 | R035             | 04/05/2023 |        |      | Bond Future | 11.3994               | 85.4938             | 11.6503         | 84.0917       | 2.201             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R035             | 04/05/2023 | 11.22  | Call | Bond Future | 3,028.8800            | 3.0289              | 2,401.7200      | 2.4017        | (20.706)          | 0            | 0           | 0             |
| 2022/09/06 | R035             | 04/05/2023 | 11.17  | Put  | Bond Future | 4,203.6900            | 4.2037              | 4,997.1800      | 4.9972        | 18.876            | 0            | 0           | 0             |
| 2022/09/06 | R035             | 04/05/2023 | 11.20  | Put  | Bond Future | 4,112.3000            | 4.1123              | 4,894.6300      | 4.8946        | 19.024            | 0            | 0           | 0             |
| 2022/09/06 | R035             | 04/05/2023 | 11.21  | Put  | Bond Future | 4,082.2100            | 4.0822              | 4,860.8200      | 4.8608        | 19.073            | 0            | 0           | 0             |
| 2022/09/06 | R035             | 04/05/2023 | 9.85   | Call | Bond Future | 639.2800              | 0.6393              | 447.4100        | 0.4474        | (30.013)          | 0            | 0           | 388           |
| 2022/09/06 | R035             | 04/05/2023 | 9.85   | Put  | Bond Future | 10,090.0200           | 10.0900             | 11,300.2100     | 11.3002       | 11.994            | 0            | 0           | 0             |
| 2022/09/06 | R035             | 04/05/2023 | 10.42  | Call | Bond Future | 1,288.1400            | 1.2881              | 947.4700        | 0.9475        | (26.447)          | 0            | 0           | 491           |
| 2022/09/06 | R035             | 04/05/2023 | 10.42  | Put  | Bond Future | 7,096.4700            | 7.0965              | 8,157.8600      | 8.1579        | 14.957            | 0            | 0           | 0             |
| 2022/09/06 | R035             | 03/08/2023 | 12.00  | Call | Bond Future | 5,703.4300            | 5.7034              | 4,848.8300      | 4.8488        | (14.984)          | 0            | 0           | 0             |
| 2022/09/06 | R035             | 03/08/2023 | 12.00  | Put  | Bond Future | 3,113.4100            | 3.1134              | 3,687.0800      | 3.6871        | 18.426            | 0            | 0           | 0             |
| 2022/09/06 | R035             | 03/08/2023 |        |      | Bond Future | 11.5222               | 87.1851             | 11.7831         | 85.7568       | 2.264             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R035             | 03/08/2023 | 11.98  | Call | Bond Future | 5,636.4000            | 5.6364              | 4,787.2600      | 4.7873        | (15.065)          | 0            | 0           | 0             |
| 2022/09/06 | R035             | 03/08/2023 | 11.98  | Put  | Bond Future | 3,152.4900            | 3.1525              | 3,731.6200      | 3.7316        | 18.371            | 0            | 0           | 0             |
| 2022/09/06 | R035             | 03/08/2023 | 11.99  | Call | Bond Future | 5,669.7200            | 5.6697              | 4,817.8500      | 4.8179        | (15.025)          | 0            | 0           | 0             |
| 2022/09/06 | R035             | 03/08/2023 | 11.99  | Put  | Bond Future | 3,132.7300            | 3.1327              | 3,709.1300      | 3.7091        | 18.399            | 0            | 0           | 0             |
| 2022/09/06 | R035             | 02/11/2023 | 11.41  | Call | Bond Future | 3,846.7800            | 3.8468              | 3,198.4700      | 3.1985        | (16.853)          | 0            | 0           | 0             |
| 2022/09/06 | R035             | 02/11/2023 | 11.41  | Put  | Bond Future | 5,299.6200            | 5.2996              | 6,078.8800      | 6.0789        | 14.704            | 0            | 0           | 0             |
| 2022/09/06 | R035             | 02/11/2023 | 11.42  | Call | Bond Future | 3,872.8400            | 3.8728              | 3,221.7000      | 3.2217        | (16.813)          | 0            | 0           | 0             |
| 2022/09/06 | R035             | 02/11/2023 | 11.42  | Put  | Bond Future | 5,270.1700            | 5.2702              | 6,046.6000      | 6.0466        | 14.733            | 0            | 0           | 0             |
| 2022/09/06 | R035             | 02/11/2023 |        |      | Bond Future | 11.6748               | 84.3002             | 11.9414         | 82.8726       | 2.284             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R035             | 02/11/2023 | 11.43  | Call | Bond Future | 3,899.3500            | 3.8994              | 3,245.3800      | 3.2454        | (16.771)          | 0            | 0           | 0             |
| 2022/09/06 | R035             | 02/11/2023 | 11.43  | Put  | Bond Future | 5,241.2100            | 5.2412              | 6,014.8100      | 6.0148        | 14.760            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/11/2022 | 8.53   | Call | Bond Future | 246.2900              | 0.2463              | 156.2900        | 0.1563        | (36.542)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/11/2022 | 8.53   | Put  | Bond Future | 1,904.3300            | 1.9043              | 2,286.5700      | 2.2866        | 20.072            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/11/2022 | 8.54   | Call | Bond Future | 254.6800              | 0.2547              | 162.2800        | 0.1623        | (36.281)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/11/2022 | 8.54   | Put  | Bond Future | 1,877.1700            | 1.8772              | 2,257.0100      | 2.2570        | 20.235            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/11/2022 | 8.91   | Put  | Bond Future | 1,032.0400            | 1.0320              | 1,307.1100      | 1.3071        | 26.653            | 0            | 0           | 4,310         |
| 2022/09/06 | R186             | 03/11/2022 |        |      | Bond Future | 9.0009                | 109.0598            | 9.1367          | 108.5876      | 1.509             | 0.0000       | 0.0000      | 64,197        |
| 2022/09/06 | R186             | 03/11/2022 | 8.23   | Call | Bond Future | 83.9300               | 0.0839              | 47.2800         | 0.0473        | (43.667)          | 0            | 0           | 4,310         |
| 2022/09/06 | R186             | 03/11/2022 | 8.23   | Put  | Bond Future | 2,815.2900            | 2.8153              | 3,250.8800      | 3.2509        | 15.472            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/11/2022 | 8.55   | Call | Bond Future | 263.1400              | 0.2631              | 168.3300        | 0.1683        | (36.030)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/11/2022 | 8.55   | Put  | Bond Future | 1,850.1000            | 1.8501              | 2,227.5300      | 2.2275        | 20.401            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/11/2022 | 8.91   | Call | Bond Future | 714.4500              | 0.7144              | 517.2800        | 0.5173        | (27.597)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 02/02/2023 | 8.33   | Call | Bond Future | 434.3400              | 0.4343              | 334.1200        | 0.3341        | (23.074)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 02/02/2023 | 8.33   | Put  | Bond Future | 3,132.0700            | 3.1321              | 3,510.0500      | 3.5100        | 12.068            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 02/02/2023 | 8.32   | Call | Bond Future | 427.3300              | 0.4273              | 328.4200        | 0.3284        | (23.146)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 02/02/2023 | 8.32   | Put  | Bond Future | 3,159.0000            | 3.1590              | 3,538.2900      | 3.5383        | 12.007            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 02/02/2023 |        |      | Bond Future | 9.1378                | 105.7183            | 9.2837          | 105.2401      | 1.597             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R186             | 02/02/2023 | 8.34   | Call | Bond Future | 441.6400              | 0.4416              | 340.0900        | 0.3401        | (22.994)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 02/02/2023 | 8.34   | Put  | Bond Future | 3,105.4400            | 3.1054              | 3,482.0900      | 3.4821        | 12.129            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | R186             | 04/05/2023 | 8.83   | Put  | Bond Future | 2,450.6800                  | 2.4507                      | 2,756.1400            | 2.7561          | 12.464            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 04/05/2023 | 8.84   | Call | Bond Future | 1,122.6000                  | 1.1226                      | 942.7700              | 0.9428          | (16.019)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 04/05/2023 |        |      | Bond Future | 9.2606                      | 107.7261                    | 9.4178                | 107.2422        | 1.697             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R186             | 04/05/2023 | 8.83   | Call | Bond Future | 1,109.9800                  | 1.1100                      | 931.5400              | 0.9315          | (16.076)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 04/05/2023 | 8.84   | Put  | Bond Future | 2,431.9300                  | 2.4319                      | 2,736.0000            | 2.7360          | 12.503            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 04/05/2023 | 8.82   | Call | Bond Future | 1,097.1100                  | 1.0971                      | 920.0700              | 0.9201          | (16.137)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 04/05/2023 | 8.82   | Put  | Bond Future | 2,469.2000                  | 2.4692                      | 2,776.0600            | 2.7761          | 12.428            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/08/2023 | 9.74   | Call | Bond Future | 2,602.5700                  | 2.6026                      | 2,317.6600            | 2.3177          | (10.947)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/08/2023 | 9.74   | Put  | Bond Future | 1,541.1100                  | 1.5411                      | 1,747.8100            | 1.7478          | 13.412            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/08/2023 | 9.73   | Put  | Bond Future | 1,551.3900                  | 1.5514                      | 1,759.1600            | 1.7592          | 13.393            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/08/2023 |        |      | Bond Future | 9.3706                      | 104.5535                    | 9.5411                | 104.0618        | 1.820             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R186             | 03/08/2023 | 9.75   | Call | Bond Future | 2,621.2800                  | 2.6213                      | 2,335.3200            | 2.3353          | (10.909)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/08/2023 | 9.75   | Put  | Bond Future | 1,531.2800                  | 1.5313                      | 1,736.9300            | 1.7369          | 13.430            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 03/08/2023 | 9.73   | Call | Bond Future | 2,584.3000                  | 2.5843                      | 2,300.4600            | 2.3005          | (10.983)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 02/11/2023 | 9.40   | Call | Bond Future | 1,934.4300                  | 1.9344                      | 1,715.8700            | 1.7159          | (11.298)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 02/11/2023 | 9.40   | Put  | Bond Future | 2,326.7600                  | 2.3268                      | 2,574.7900            | 2.5748          | 10.660            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 02/11/2023 |        |      | Bond Future | 9.5456                      | 106.4894                    | 9.7196                | 106.0229        | 1.823             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R186             | 02/11/2023 | 9.39   | Call | Bond Future | 1,919.7200                  | 1.9197                      | 1,702.1400            | 1.7021          | (11.334)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 02/11/2023 | 9.39   | Put  | Bond Future | 2,339.0700                  | 2.3391                      | 2,588.0800            | 2.5881          | 10.646            | 0            | 0           | 0             |
| 2022/09/06 | R186             | 02/11/2023 | 9.38   | Call | Bond Future | 1,905.0700                  | 1.9051                      | 1,688.4500            | 1.6884          | (11.371)          | 0            | 0           | 0             |
| 2022/09/06 | R186             | 02/11/2023 | 9.38   | Put  | Bond Future | 2,351.4500                  | 2.3515                      | 2,601.4200            | 2.6014          | 10.630            | 0            | 0           | 0             |
| 2022/09/06 | R197             | 03/11/2022 |        |      | Bond Future | 338.9731                    | 338.9731                    | 339.0610              | 339.0610        | 0.026             | 0.0000       | 0.0000      | 831           |
| 2022/09/06 | R197             | 02/02/2023 |        |      | Bond Future | 336.2119                    | 336.2119                    | 336.3096              | 336.3096        | 0.029             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R197             | 04/05/2023 |        |      | Bond Future | 342.6700                    | 342.6700                    | 342.7807              | 342.7807        | 0.032             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R197             | 03/08/2023 |        |      | Bond Future | 340.2743                    | 340.2743                    | 340.3937              | 340.3937        | 0.035             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R197             | 02/11/2023 |        |      | Bond Future | 346.6531                    | 346.6531                    | 346.8843              | 346.8843        | 0.067             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R202             | 03/11/2022 |        |      | Bond Future | 251.9286                    | 251.9286                    | 252.0340              | 252.0340        | 0.042             | 0.0000       | 0.0000      | 6,148         |
| 2022/09/06 | R202             | 02/02/2023 |        |      | Bond Future | 251.7688                    | 251.7688                    | 251.8823              | 251.8823        | 0.045             | 0.0000       | 0.0000      | 460           |
| 2022/09/06 | R202             | 04/05/2023 |        |      | Bond Future | 256.6038                    | 256.6038                    | 256.7278              | 256.7278        | 0.048             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R202             | 03/08/2023 |        |      | Bond Future | 256.8211                    | 256.8211                    | 256.9525              | 256.9525        | 0.051             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R202             | 02/11/2023 |        |      | Bond Future | 261.6363                    | 261.6363                    | 261.8526              | 261.8526        | 0.083             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R209             | 03/11/2022 | 9.25   | Call | Bond Future | 1.1100                      | 0.0011                      | 0.2700                | 0.0003          | (75.676)          | 0            | 0           | 6,000         |
| 2022/09/06 | R209             | 03/11/2022 | 9.25   | Put  | Bond Future | 10,741.1000                 | 10.7411                     | 11,849.0800           | 11.8491         | 10.315            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/11/2022 | 9.50   | Call | Bond Future | 4.4700                      | 0.0045                      | 1.2600                | 0.0013          | (71.812)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/11/2022 | 9.50   | Put  | Bond Future | 9,174.9500                  | 9.1750                      | 10,280.5600           | 10.2806         | 12.050            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/11/2022 | 12.00  | Call | Bond Future | 4,598.4400                  | 4.5984                      | 3,652.9000            | 3.6529          | (20.562)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/11/2022 | 12.00  | Put  | Bond Future | 250.8600                    | 0.2509                      | 414.1400              | 0.4141          | 65.088            | 0            | 0           | 7,750         |
| 2022/09/06 | R209             | 03/11/2022 | 11.03  | Call | Bond Future | 1,188.3900                  | 1.1884                      | 737.9000              | 0.7379          | (37.908)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/11/2022 | 11.03  | Put  | Bond Future | 1,649.8900                  | 1.6499                      | 2,308.2200            | 2.3082          | 39.901            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/11/2022 | 10.50  | Put  | Bond Future | 3,609.2100                  | 3.6092                      | 4,566.0800            | 4.5661          | 26.512            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/11/2022 |        |      | Bond Future | 11.1188                     | 67.1465                     | 11.3356               | 66.0377         | 1.950             | 0.0000       | 0.0000      | 20,217        |
| 2022/09/06 | R209             | 03/11/2022 | 10.00  | Call | Bond Future | 46.1600                     | 0.0462                      | 17.1300               | 0.0171          | (62.890)          | 0            | 0           | 7,750         |
| 2022/09/06 | R209             | 03/11/2022 | 10.00  | Put  | Bond Future | 6,206.3700                  | 6.2064                      | 7,286.1600            | 7.2862          | 17.398            | 0            | 0           | 6,000         |
| 2022/09/06 | R209             | 03/11/2022 | 11.02  | Call | Bond Future | 1,163.8500                  | 1.1639                      | 719.8900              | 0.7199          | (38.146)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/11/2022 | 11.02  | Put  | Bond Future | 1,677.6300                  | 1.6776                      | 2,342.4900            | 2.3425          | 39.631            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | R209             | 03/11/2022 | 11.50  | Call | Bond Future | 2,634.4500            | 2.6344              | 1,895.0600      | 1.8951        | (28.066)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/11/2022 | 11.50  | Put  | Bond Future | 702.3600              | 0.7024              | 1,071.7900      | 1.0718        | 52.598            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/11/2022 | 10.50  | Call | Bond Future | 296.3600              | 0.2964              | 144.4100        | 0.1444        | (51.272)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/11/2022 | 11.00  | Call | Bond Future | 1,115.5100            | 1.1155              | 684.6300        | 0.6846        | (38.626)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/11/2022 | 11.00  | Put  | Bond Future | 1,734.0100            | 1.7340              | 2,411.9500      | 2.4119        | 39.097            | 0            | 0           | 6,000         |
| 2022/09/06 | R209             | 03/11/2022 | 11.01  | Call | Bond Future | 1,139.4800            | 1.1395              | 702.0700        | 0.7021        | (38.387)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/11/2022 | 11.01  | Put  | Bond Future | 1,705.5900            | 1.7056              | 2,377.0000      | 2.3770        | 39.365            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 02/02/2023 | 10.80  | Put  | Bond Future | 3,727.9700            | 3.7280              | 4,474.4700      | 4.4745        | 20.024            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 02/02/2023 | 10.78  | Call | Bond Future | 1,380.9200            | 1.3809              | 1,007.9400      | 1.0079        | (27.010)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 02/02/2023 | 10.79  | Call | Bond Future | 1,400.8500            | 1.4009              | 1,024.0500      | 1.0241        | (26.898)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 02/02/2023 |        |      | Bond Future | 11.2430               | 68.3517             | 11.4674         | 67.2246       | 1.996             | 0.0000       | 0.0000      | 2,066         |
| 2022/09/06 | R209             | 02/02/2023 | 10.80  | Call | Bond Future | 1,420.7600            | 1.4208              | 1,040.1700      | 1.0402        | (26.788)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 02/02/2023 | 10.78  | Put  | Bond Future | 3,794.9200            | 3.7949              | 4,549.0300      | 4.5490        | 19.872            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 02/02/2023 | 10.79  | Put  | Bond Future | 3,761.4200            | 3.7614              | 4,511.7100      | 4.5117        | 19.947            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 04/05/2023 | 11.09  | Call | Bond Future | 2,434.8900            | 2.4349              | 1,944.5100      | 1.9445        | (20.140)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 04/05/2023 | 11.09  | Put  | Bond Future | 3,798.1100            | 3.7981              | 4,454.1000      | 4.4541        | 17.271            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 04/05/2023 | 11.10  | Call | Bond Future | 2,458.4700            | 2.4585              | 1,964.9900      | 1.9650        | (20.073)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 04/05/2023 | 11.10  | Put  | Bond Future | 3,770.2600            | 3.7703              | 4,423.1500      | 4.4231        | 17.317            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 04/05/2023 | 10.00  | Call | Bond Future | 713.9900              | 0.7140              | 519.4700        | 0.5195        | (27.244)          | 0            | 0           | 7,500         |
| 2022/09/06 | R209             | 04/05/2023 | 10.00  | Put  | Bond Future | 8,025.7400            | 8.0257              | 8,977.5900      | 8.9776        | 11.860            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 04/05/2023 |        |      | Bond Future | 11.3588               | 66.4983             | 11.5909         | 65.3519       | 2.043             | 0.0000       | 0.0000      | 1,250         |
| 2022/09/06 | R209             | 04/05/2023 | 12.50  | Call | Bond Future | 6,672.3500            | 6.6724              | 5,817.4500      | 5.8175        | (12.813)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 04/05/2023 | 12.50  | Put  | Bond Future | 1,296.2500            | 1.2963              | 1,587.7200      | 1.5877        | 22.486            | 0            | 0           | 7,500         |
| 2022/09/06 | R209             | 04/05/2023 | 11.11  | Call | Bond Future | 2,482.1600            | 2.4822              | 1,985.5900      | 1.9856        | (20.006)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 04/05/2023 | 11.11  | Put  | Bond Future | 3,742.5900            | 3.7426              | 4,392.3900      | 4.3924        | 17.362            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 04/05/2023 | 11.00  | Call | Bond Future | 2,227.8300            | 2.2278              | 1,765.4300      | 1.7654        | (20.756)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 04/05/2023 | 11.00  | Put  | Bond Future | 4,056.3300            | 4.0563              | 4,740.3000      | 4.7403        | 16.862            | 0            | 0           | 7,500         |
| 2022/09/06 | R209             | 03/08/2023 | 11.95  | Put  | Bond Future | 2,704.1400            | 2.7041              | 3,164.7500      | 3.1648        | 17.034            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/08/2023 | 11.93  | Call | Bond Future | 4,963.5800            | 4.9636              | 4,260.8300      | 4.2608        | (14.158)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/08/2023 | 11.94  | Call | Bond Future | 4,993.1100            | 4.9931              | 4,288.1200      | 4.2881        | (14.119)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/08/2023 |        |      | Bond Future | 11.4670               | 67.8142             | 11.7073         | 66.6463       | 2.095             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R209             | 03/08/2023 | 11.95  | Call | Bond Future | 5,022.7000            | 5.0227              | 4,315.4600      | 4.3155        | (14.081)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/08/2023 | 11.93  | Put  | Bond Future | 2,738.7400            | 2.7387              | 3,203.8400      | 3.2038        | 16.982            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 03/08/2023 | 11.94  | Put  | Bond Future | 2,721.3800            | 2.7214              | 3,184.2400      | 3.1842        | 17.008            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 02/11/2023 | 11.33  | Call | Bond Future | 3,365.2100            | 3.3652              | 2,830.3000      | 2.8303        | (15.895)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 02/11/2023 | 11.33  | Put  | Bond Future | 4,679.7200            | 4.6797              | 5,312.9700      | 5.3130        | 13.532            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 02/11/2023 | 11.34  | Call | Bond Future | 3,388.5700            | 3.3886              | 2,851.3000      | 2.8513        | (15.855)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 02/11/2023 | 11.34  | Put  | Bond Future | 4,653.4100            | 4.6534              | 5,284.3000      | 5.2843        | 13.558            | 0            | 0           | 0             |
| 2022/09/06 | R209             | 02/11/2023 |        |      | Bond Future | 11.5982               | 65.9209             | 11.8429         | 64.7527       | 2.110             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R209             | 02/11/2023 | 11.35  | Call | Bond Future | 3,411.7300            | 3.4117              | 2,872.1100      | 2.8721        | (15.817)          | 0            | 0           | 0             |
| 2022/09/06 | R209             | 02/11/2023 | 11.35  | Put  | Bond Future | 4,626.9500            | 4.6269              | 5,255.4900      | 5.2555        | 13.584            | 0            | 0           | 0             |
| 2022/09/06 | R210             | 03/11/2022 |        |      | Bond Future | 231.6093              | 231.6093            | 231.6960        | 231.6960      | 0.037             | 0.0000       | 0.0000      | 732           |
| 2022/09/06 | R210             | 02/02/2023 |        |      | Bond Future | 235.8203              | 235.8203            | 235.9145        | 235.9145      | 0.040             | 0.0000       | 0.0000      | 300           |
| 2022/09/06 | R210             | 04/05/2023 |        |      | Bond Future | 237.2240              | 237.2240            | 237.3278        | 237.3278      | 0.044             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R210             | 03/08/2023 |        |      | Bond Future | 241.9644              | 241.9644            | 242.0748        | 242.0748      | 0.046             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R210             | 02/11/2023 |        |      | Bond Future | 243.2577              | 243.2577            | 243.4472        | 243.4472      | 0.078             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/09/06 | R213             | 03/11/2022 | 9.19   | Call | Bond Future | 2.9600                         | 0.0030                         | 0.7700                   | 0.0008             | (73.986)             | 0            | 0              | 476           |
| 2022/09/06 | R213             | 03/11/2022 | 9.19   | Put  | Bond Future | 7,771.4400                     | 7.7714                         | 8,751.9300               | 8.7519             | 12.617               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/11/2022 | 10.38  | Call | Bond Future | 525.6700                       | 0.5257                         | 289.5600                 | 0.2896             | (44.916)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/11/2022 | 10.38  | Put  | Bond Future | 2,309.8800                     | 2.3099                         | 3,056.4500               | 3.0564             | 32.321               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/11/2022 | 10.39  | Call | Bond Future | 541.0200                       | 0.5410                         | 299.6300                 | 0.2996             | (44.618)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/11/2022 | 10.39  | Put  | Bond Future | 2,277.1900                     | 2.2772                         | 3,018.4800               | 3.0185             | 32.553               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/11/2022 | 10.37  | Call | Bond Future | 510.6000                       | 0.5106                         | 279.7300                 | 0.2797             | (45.215)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/11/2022 | 10.37  | Put  | Bond Future | 2,342.8900                     | 2.3429                         | 3,094.7000               | 3.0947             | 32.089               | 0            | 0              | 200           |
| 2022/09/06 | R213             | 03/11/2022 |        |      | Bond Future | 10.7565                        | 81.0119                        | 10.9686                  | 80.0292            | 1.971                | 0.0000       | 0.0000         | 34,054        |
| 2022/09/06 | R213             | 03/11/2022 | 9.13   | Call | Bond Future | 2.1200                         | 0.0021                         | 0.5300                   | 0.0005             | (75.000)             | 0            | 0              | 200           |
| 2022/09/06 | R213             | 03/11/2022 | 9.13   | Put  | Bond Future | 8,086.8700                     | 8.0869                         | 9,067.9600               | 9.0680             | 12.132               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/11/2022 | 9.84   | Call | Bond Future | 69.1900                        | 0.0692                         | 26.6400                  | 0.0266             | (61.497)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/11/2022 | 9.84   | Put  | Bond Future | 4,502.2400                     | 4.5022                         | 5,442.3700               | 5.4424             | 20.881               | 0            | 0              | 476           |
| 2022/09/06 | R213             | 03/11/2022 | 10.40  | Call | Bond Future | 556.6600                       | 0.5567                         | 309.9400                 | 0.3099             | (44.321)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/11/2022 | 10.40  | Put  | Bond Future | 2,244.8200                     | 2.2448                         | 2,980.7800               | 2.9808             | 32.785               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/11/2022 | 9.98   | Call | Bond Future | 129.9700                       | 0.1300                         | 55.7400                  | 0.0557             | (57.113)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/11/2022 | 9.98   | Put  | Bond Future | 3,865.8700                     | 3.8659                         | 4,774.3200               | 4.7743             | 23.499               | 0            | 0              | 200           |
| 2022/09/06 | R213             | 03/11/2022 | 10.19  | Call | Bond Future | 287.6500                       | 0.2877                         | 141.7800                 | 0.1418             | (50.711)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/11/2022 | 10.19  | Put  | Bond Future | 2,991.5700                     | 2.9916                         | 3,828.3800               | 3.8284             | 27.972               | 0            | 0              | 476           |
| 2022/09/06 | R213             | 02/02/2023 | 10.43  | Put  | Bond Future | 3,380.7100                     | 3.3807                         | 4,062.8600               | 4.0629             | 20.178               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 02/02/2023 | 12.20  | Call | Bond Future | 6,132.4700                     | 6.1325                         | 5,311.7200               | 5.3117             | (13.384)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 02/02/2023 | 12.20  | Put  | Bond Future | 541.9500                       | 0.5420                         | 719.4900                 | 0.7195             | 32.759               | 0            | 0              | 912           |
| 2022/09/06 | R213             | 02/02/2023 | 10.22  | Put  | Bond Future | 4,071.5100                     | 4.0715                         | 4,819.3900               | 4.8194             | 18.369               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 02/02/2023 | 10.23  | Call | Bond Future | 859.2600                       | 0.8593                         | 605.8700                 | 0.6059             | (29.489)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 02/02/2023 | 10.35  | Call | Bond Future | 1,028.1000                     | 1.0281                         | 737.6800                 | 0.7377             | (28.248)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 02/02/2023 | 10.35  | Put  | Bond Future | 3,634.6300                     | 3.6346                         | 4,342.5000               | 4.3425             | 19.476               | 0            | 0              | 476           |
| 2022/09/06 | R213             | 02/02/2023 | 10.01  | Call | Bond Future | 601.1500                       | 0.6012                         | 409.6700                 | 0.4097             | (31.852)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 02/02/2023 |        |      | Bond Future | 10.9116                        | 82.4648                        | 11.1330                  | 81.4665            | 2.029                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | R213             | 02/02/2023 | 10.43  | Call | Bond Future | 1,152.0600                     | 1.1521                         | 835.9200                 | 0.8359             | (27.441)             | 0            | 0              | 912           |
| 2022/09/06 | R213             | 02/02/2023 | 10.22  | Call | Bond Future | 846.1800                       | 0.8462                         | 595.7700                 | 0.5958             | (29.593)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 02/02/2023 | 10.23  | Put  | Bond Future | 4,036.7800                     | 4.0368                         | 4,781.6800               | 4.7817             | 18.453               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 02/02/2023 | 9.16   | Call | Bond Future | 146.2500                       | 0.1463                         | 90.3800                  | 0.0904             | (38.202)             | 0            | 0              | 476           |
| 2022/09/06 | R213             | 02/02/2023 | 9.16   | Put  | Bond Future | 8,644.9300                     | 8.6449                         | 9,587.3500               | 9.5874             | 10.901               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 02/02/2023 | 10.01  | Put  | Bond Future | 4,838.6700                     | 4.8387                         | 5,645.4800               | 5.6455             | 16.674               | 0            | 0              | 476           |
| 2022/09/06 | R213             | 02/02/2023 | 10.21  | Call | Bond Future | 833.0600                       | 0.8331                         | 585.6400                 | 0.5856             | (29.700)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 02/02/2023 | 10.21  | Put  | Bond Future | 4,106.2400                     | 4.1062                         | 4,857.1100               | 4.8571             | 18.286               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 04/05/2023 | 10.75  | Call | Bond Future | 2,042.9600                     | 2.0430                         | 1,625.6000               | 1.6256             | (20.429)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 04/05/2023 | 10.75  | Put  | Bond Future | 3,387.7400                     | 3.3877                         | 3,985.0000               | 3.9850             | 17.630               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 04/05/2023 |        |      | Bond Future | 11.0503                        | 80.4797                        | 11.2812                  | 79.4651            | 2.089                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | R213             | 04/05/2023 | 10.74  | Call | Bond Future | 2,022.9100                     | 2.0229                         | 1,608.3000               | 1.6083             | (20.496)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 04/05/2023 | 10.74  | Put  | Bond Future | 3,412.9800                     | 3.4130                         | 4,012.9900               | 4.0130             | 17.580               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 04/05/2023 | 10.73  | Call | Bond Future | 2,002.7200                     | 2.0027                         | 1,590.8700               | 1.5909             | (20.565)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 04/05/2023 | 10.73  | Put  | Bond Future | 3,438.1000                     | 3.4381                         | 4,040.8700               | 4.0409             | 17.532               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/08/2023 | 11.62  | Put  | Bond Future | 2,309.6600                     | 2.3097                         | 2,732.2300               | 2.7322             | 18.296               | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/08/2023 | 11.63  | Call | Bond Future | 4,192.5200                     | 4.1925                         | 3,579.7200               | 3.5797             | (14.617)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/08/2023 |        |      | Bond Future | 11.1835                        | 82.0714                        | 11.4248                  | 81.0381            | 2.158                | 0.0000       | 0.0000         | 0             |
| 2022/09/06 | R213             | 03/08/2023 | 11.62  | Call | Bond Future | 4,165.7600                     | 4.1658                         | 3,555.0700               | 3.5551             | (14.660)             | 0            | 0              | 0             |
| 2022/09/06 | R213             | 03/08/2023 | 11.63  | Put  | Bond Future | 2,294.5600                     | 2.2946                         | 2,715.0200               | 2.7150             | 18.324               | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | R213             | 03/08/2023 | 11.61  | Call | Bond Future | 4,139.0500            | 4.1390              | 3,530.4900      | 3.5305        | (14.703)          | 0            | 0           | 0             |
| 2022/09/06 | R213             | 03/08/2023 | 11.61  | Put  | Bond Future | 2,324.8500            | 2.3249              | 2,749.5500      | 2.7495        | 18.268            | 0            | 0           | 0             |
| 2022/09/06 | R213             | 02/11/2023 | 11.13  | Call | Bond Future | 2,829.7100            | 2.8297              | 2,364.5700      | 2.3646        | (16.438)          | 0            | 0           | 0             |
| 2022/09/06 | R213             | 02/11/2023 | 11.13  | Put  | Bond Future | 3,779.9000            | 3.7799              | 4,341.4800      | 4.3415        | 14.857            | 0            | 0           | 0             |
| 2022/09/06 | R213             | 02/11/2023 |        |      | Bond Future | 11.3549               | 80.0427             | 11.6018         | 79.0160       | 2.174             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R213             | 02/11/2023 | 11.12  | Call | Bond Future | 2,809.2100            | 2.8092              | 2,346.2300      | 2.3462        | (16.481)          | 0            | 0           | 0             |
| 2022/09/06 | R213             | 02/11/2023 | 11.12  | Put  | Bond Future | 3,801.9900            | 3.8020              | 4,365.7300      | 4.3657        | 14.827            | 0            | 0           | 0             |
| 2022/09/06 | R213             | 02/11/2023 | 11.11  | Call | Bond Future | 2,788.4500            | 2.7885              | 2,327.6300      | 2.3276        | (16.526)          | 0            | 0           | 0             |
| 2022/09/06 | R213             | 02/11/2023 | 11.11  | Put  | Bond Future | 3,823.8500            | 3.8238              | 4,389.7500      | 4.3898        | 14.799            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 03/11/2022 | 11.34  | Call | Bond Future | 1,754.9800            | 1.7550              | 1,168.7200      | 1.1687        | (33.406)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 03/11/2022 | 11.36  | Put  | Bond Future | 1,297.0500            | 1.2971              | 1,857.6200      | 1.8576        | 43.219            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 03/11/2022 |        |      | Bond Future | 11.2636               | 64.6137             | 11.4806         | 63.4539       | 1.927             | 0.0000       | 0.0000      | 25,380        |
| 2022/09/06 | R214             | 03/11/2022 | 11.34  | Put  | Bond Future | 1,342.6800            | 1.3427              | 1,916.2500      | 1.9163        | 42.718            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 03/11/2022 | 11.35  | Call | Bond Future | 1,785.6400            | 1.7856              | 1,192.8700      | 1.1929        | (33.197)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 03/11/2022 | 11.35  | Put  | Bond Future | 1,319.7100            | 1.3197              | 1,886.7700      | 1.8868        | 42.969            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 03/11/2022 | 11.36  | Call | Bond Future | 1,816.5500            | 1.8166              | 1,217.2900      | 1.2173        | (32.989)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 02/02/2023 | 11.07  | Call | Bond Future | 1,772.5300            | 1.7725              | 1,321.2100      | 1.3212        | (25.462)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 02/02/2023 | 11.07  | Put  | Bond Future | 3,480.2100            | 3.4802              | 4,207.8300      | 4.2078        | 20.907            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 02/02/2023 | 11.08  | Call | Bond Future | 1,796.1200            | 1.7961              | 1,340.7200      | 1.3407        | (25.355)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 02/02/2023 | 11.08  | Put  | Bond Future | 3,448.2800            | 3.4483              | 4,171.8200      | 4.1718        | 20.983            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 02/02/2023 |        |      | Bond Future | 11.3838               | 65.7725             | 11.6083         | 64.5935       | 1.972             | 0.0000       | 0.0000      | 64,507        |
| 2022/09/06 | R214             | 02/02/2023 | 11.09  | Call | Bond Future | 1,819.7200            | 1.8197              | 1,360.2300      | 1.3602        | (25.251)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 02/02/2023 | 11.09  | Put  | Bond Future | 3,416.4200            | 3.4164              | 4,135.8700      | 4.1359        | 21.059            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 04/05/2023 | 11.36  | Call | Bond Future | 2,979.1700            | 2.9792              | 2,416.3400      | 2.4163        | (18.892)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 04/05/2023 | 11.36  | Put  | Bond Future | 3,667.5400            | 3.6675              | 4,304.0600      | 4.3041        | 17.356            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 04/05/2023 | 11.37  | Call | Bond Future | 3,005.6900            | 3.0057              | 2,439.7100      | 2.4397        | (18.830)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 04/05/2023 | 11.37  | Put  | Bond Future | 3,640.6700            | 3.6407              | 4,274.0400      | 4.2740        | 17.397            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 04/05/2023 |        |      | Bond Future | 11.4899               | 63.7245             | 11.7218         | 62.5251       | 2.018             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R214             | 04/05/2023 | 11.38  | Call | Bond Future | 3,032.5300            | 3.0325              | 2,463.3900      | 2.4634        | (18.768)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 04/05/2023 | 11.38  | Put  | Bond Future | 3,614.1900            | 3.6142              | 4,244.4000      | 4.2444        | 17.437            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 03/08/2023 | 12.14  | Call | Bond Future | 5,468.5600            | 5.4686              | 4,710.3200      | 4.7103        | (13.865)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 03/08/2023 | 12.14  | Put  | Bond Future | 2,721.7400            | 2.7217              | 3,185.4400      | 3.1854        | 17.037            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 03/08/2023 | 12.15  | Call | Bond Future | 5,499.5500            | 5.4996              | 4,739.0500      | 4.7390        | (13.828)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 03/08/2023 | 12.15  | Put  | Bond Future | 2,704.5000            | 2.7045              | 3,165.9400      | 3.1659        | 17.062            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 03/08/2023 |        |      | Bond Future | 11.5906               | 64.9851             | 11.8302         | 63.7631       | 2.068             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R214             | 03/08/2023 | 12.16  | Call | Bond Future | 5,530.8200            | 5.5308              | 4,768.0600      | 4.7681        | (13.791)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 03/08/2023 | 12.16  | Put  | Bond Future | 2,687.6100            | 2.6876              | 3,146.7900      | 3.1468        | 17.085            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 02/11/2023 | 11.45  | Put  | Bond Future | 4,993.3500            | 4.9933              | 5,649.8600      | 5.6499        | 13.148            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 02/11/2023 | 11.46  | Call | Bond Future | 3,652.6400            | 3.6526              | 3,082.3200      | 3.0823        | (15.614)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 02/11/2023 | 11.46  | Put  | Bond Future | 4,965.3600            | 4.9654              | 5,619.4200      | 5.6194        | 13.172            | 0            | 0           | 0             |
| 2022/09/06 | R214             | 02/11/2023 |        |      | Bond Future | 11.7136               | 62.8932             | 11.9577         | 61.6688       | 2.084             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R214             | 02/11/2023 | 11.45  | Call | Bond Future | 3,627.9800            | 3.6280              | 3,060.1100      | 3.0601        | (15.653)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 02/11/2023 | 11.47  | Call | Bond Future | 3,677.3800            | 3.6774              | 3,104.6100      | 3.1046        | (15.575)          | 0            | 0           | 0             |
| 2022/09/06 | R214             | 02/11/2023 | 11.47  | Put  | Bond Future | 4,937.5100            | 4.9375              | 5,589.1200      | 5.5891        | 13.197            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/11/2022 | 10.60  | Call | Bond Future | 374.7100              | 0.3747              | 180.2500        | 0.1802        | (51.896)          | 0            | 0           | 950           |
| 2022/09/06 | R248             | 03/11/2022 | 10.60  | Put  | Bond Future | 4,992.1800            | 4.9922              | 6,290.0400      | 6.2900        | 25.998            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/09/06 | R248             | 03/11/2022 | 10.70  | Call | Bond Future | 513.5300              | 0.5135              | 260.3600        | 0.2604        | (49.300)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/11/2022 | 10.70  | Put  | Bond Future | 4,384.0900            | 4.3841              | 5,623.2400      | 5.6232        | 28.265            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/11/2022 | 11.32  | Call | Bond Future | 2,198.7600            | 2.1988              | 1,447.5800      | 1.4476        | (34.164)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/11/2022 | 11.20  | Call | Bond Future | 1,762.7300            | 1.7627              | 1,114.0000      | 1.1140        | (36.803)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/11/2022 | 11.20  | Put  | Bond Future | 2,065.5600            | 2.0656              | 2,909.1500      | 2.9092        | 40.841            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/11/2022 | 11.30  | Put  | Bond Future | 1,743.8800            | 1.7439              | 2,501.8900      | 2.5019        | 43.467            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/11/2022 | 11.31  | Put  | Bond Future | 1,714.1500            | 1.7141              | 2,463.7100      | 2.4637        | 43.728            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/11/2022 |        |      | Bond Future | 11.2442               | 80.8490             | 11.4666         | 79.3567       | 1.978             | 0.0000       | 0.0000      | 256,861       |
| 2022/09/06 | R248             | 03/11/2022 | 10.00  | Call | Bond Future | 33.4400               | 0.0334              | 11.3200         | 0.0113        | (66.148)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/11/2022 | 10.00  | Put  | Bond Future | 9,384.7200            | 9.3847              | 10,854.9200     | 10.8549       | 15.666            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/11/2022 | 11.32  | Put  | Bond Future | 1,684.8300            | 1.6848              | 2,425.9700      | 2.4260        | 43.989            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/11/2022 | 11.90  | Call | Bond Future | 4,836.7100            | 4.8367              | 3,680.3700      | 3.6804        | (23.908)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/11/2022 | 11.90  | Put  | Bond Future | 574.8000              | 0.5748              | 910.7800        | 0.9108        | 58.452            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/11/2022 | 11.30  | Call | Bond Future | 2,122.7100            | 2.1227              | 1,388.4000      | 1.3884        | (34.593)          | 0            | 0           | 950           |
| 2022/09/06 | R248             | 03/11/2022 | 11.31  | Call | Bond Future | 2,160.5800            | 2.1606              | 1,417.8200      | 1.4178        | (34.378)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/02/2023 | 11.10  | Put  | Bond Future | 4,146.9200            | 4.1469              | 5,056.1200      | 5.0561        | 21.925            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/02/2023 | 11.08  | Call | Bond Future | 2,325.0700            | 2.3251              | 1,727.8400      | 1.7278        | (25.687)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/02/2023 | 11.08  | Put  | Bond Future | 4,225.6800            | 4.2257              | 5,145.4400      | 5.1454        | 21.766            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/02/2023 |        |      | Bond Future | 11.3578               | 82.3358             | 11.5881         | 80.8188       | 2.028             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R248             | 02/02/2023 | 11.10  | Call | Bond Future | 2,385.8100            | 2.3858              | 1,778.0200      | 1.7780        | (25.475)          | 0            | 0           | 2,700         |
| 2022/09/06 | R248             | 02/02/2023 | 11.06  | Call | Bond Future | 2,264.9300            | 2.2649              | 1,678.2800      | 1.6783        | (25.901)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/02/2023 | 11.06  | Put  | Bond Future | 4,305.4600            | 4.3055              | 5,235.8000      | 5.2358        | 21.608            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/02/2023 | 11.07  | Call | Bond Future | 2,294.8000            | 2.2948              | 1,702.8700      | 1.7029        | (25.794)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/02/2023 | 11.07  | Put  | Bond Future | 4,265.3100            | 4.2653              | 5,190.3700      | 5.1904        | 21.688            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/02/2023 | 10.40  | Call | Bond Future | 814.2600              | 0.8143              | 543.2400        | 0.5432        | (33.284)          | 0            | 0           | 2,700         |
| 2022/09/06 | R248             | 02/02/2023 | 10.40  | Put  | Bond Future | 7,719.5900            | 7.7196              | 8,965.5600      | 8.9656        | 16.140            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 04/05/2023 | 11.35  | Call | Bond Future | 3,784.1700            | 3.7842              | 3,055.2300      | 3.0552        | (19.263)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 04/05/2023 | 11.35  | Put  | Bond Future | 4,551.3400            | 4.5513              | 5,365.7700      | 5.3658        | 17.894            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 04/05/2023 |        |      | Bond Future | 11.4654               | 79.4421             | 11.7038         | 77.8987       | 2.079             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R248             | 04/05/2023 | 11.33  | Call | Bond Future | 3,717.3200            | 3.7173              | 2,996.5200      | 2.9965        | (19.390)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 04/05/2023 | 11.33  | Put  | Bond Future | 4,618.7600            | 4.6188              | 5,441.3300      | 5.4413        | 17.809            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 04/05/2023 | 11.34  | Call | Bond Future | 3,750.5500            | 3.7506              | 3,025.6800      | 3.0257        | (19.327)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 04/05/2023 | 11.34  | Put  | Bond Future | 4,584.8100            | 4.5848              | 5,403.3100      | 5.4033        | 17.852            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/08/2023 | 12.11  | Call | Bond Future | 6,801.2700            | 6.8013              | 5,830.2900      | 5.8303        | (14.276)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/08/2023 | 12.11  | Put  | Bond Future | 3,438.5300            | 3.4385              | 4,040.0100      | 4.0400        | 17.492            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/08/2023 |        |      | Bond Future | 11.5705               | 80.9762             | 11.8175         | 79.4038       | 2.135             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R248             | 03/08/2023 | 12.09  | Call | Bond Future | 6,724.4500            | 6.7245              | 5,759.2900      | 5.7593        | (14.353)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/08/2023 | 12.09  | Put  | Bond Future | 3,481.7400            | 3.4817              | 4,089.0400      | 4.0890        | 17.442            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/08/2023 | 12.10  | Call | Bond Future | 6,762.6900            | 6.7627              | 5,794.6100      | 5.7946        | (14.315)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 03/08/2023 | 12.10  | Put  | Bond Future | 3,459.9200            | 3.4599              | 4,064.3000      | 4.0643        | 17.468            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/11/2023 | 11.49  | Put  | Bond Future | 6,022.0200            | 6.0220              | 6,848.0000      | 6.8480        | 13.716            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/11/2023 | 11.47  | Call | Bond Future | 4,673.3000            | 4.6733              | 3,929.1400      | 3.9291        | (15.924)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/11/2023 | 11.48  | Call | Bond Future | 4,704.6000            | 4.7046              | 3,957.2900      | 3.9573        | (15.885)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/11/2023 |        |      | Bond Future | 11.6891               | 78.0591             | 11.9412         | 76.4827       | 2.157             | 0.0000       | 0.0000      | 0             |
| 2022/09/06 | R248             | 02/11/2023 | 11.49  | Call | Bond Future | 4,735.9700            | 4.7360              | 3,985.5300      | 3.9855        | (15.846)          | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/11/2023 | 11.47  | Put  | Bond Future | 6,090.6400            | 6.0906              | 6,922.9000      | 6.9229        | 13.665            | 0            | 0           | 0             |
| 2022/09/06 | R248             | 02/11/2023 | 11.48  | Put  | Bond Future | 6,056.2500            | 6.0563              | 6,885.3600      | 6.8854        | 13.690            | 0            | 0           | 0             |

| Deal Date    | Contract Details | Strike | C/P | Product | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|--------------|------------------|--------|-----|---------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| <b>Total</b> |                  |        |     |         |                                |                                |                          |                    |                      |              | <b>1497864</b> |               |