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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/08/2022 TO 12/08/2022

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/08/12 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2025 | 03/11/2022 | | Bond Future | 166.1217 | 166.1217 | 166.0797 | 166.0797 | (0.025) | 0.0000 | 0.0000 | 7,599 |
| 2022/08/12 | 2025 | 02/02/2023 | | Bond Future | 167.3580 | 167.3580 | 167.3146 | 167.3146 | (0.026) | 0.0000 | 0.0000 | 1,918 |
| 2022/08/12 | 2025 | 04/05/2023 | | Bond Future | 170.6490 | 170.6490 | 170.6034 | 170.6034 | (0.027) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2025 | 03/08/2023 | | Bond Future | 172.3765 | 172.3765 | 172.3301 | 172.3301 | (0.027) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2025 | 02/11/2023 | | Bond Future | 175.4782 | 175.4782 | 175.4315 | 175.4315 | (0.027) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2029 | 03/11/2022 | | Bond Future | 121.5049 | 121.5049 | 121.0741 | 121.0741 | (0.355) | 0.0000 | 0.0000 | 1,519 |
| 2022/08/12 | 2029 | 02/02/2023 | | Bond Future | 123.6526 | 123.6526 | 123.2134 | 123.2134 | (0.355) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | 2029 | 04/05/2023 | | | Bond Future | 124.7848 | 124.7848 | 124.3365 | 124.3365 | (0.359) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2029 | 03/08/2023 | | | Bond Future | 127.3372 | 127.3372 | 126.8792 | 126.8792 | (0.360) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2029 | 02/11/2023 | | | Bond Future | 128.2840 | 128.2840 | 127.8197 | 127.8197 | (0.362) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2030 | 03/11/2022 | 9.70 | Call | Bond Future | 1,067.7100 | 1.0677 | 852.2600 | 0.8523 | (20.179) | 0 | 0 | 500 |
| 2022/08/12 | 2030 | 03/11/2022 | 9.70 | Put | Bond Future | 2,170.0200 | 2.1700 | 2,514.9200 | 2.5149 | 15.894 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/11/2022 | 10.10 | Call | Bond Future | 2,032.9800 | 2.0330 | 1,709.4200 | 1.7094 | (15.916) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/11/2022 | 10.10 | Put | Bond Future | 1,230.1900 | 1.2302 | 1,466.9800 | 1.4670 | 19.248 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/11/2022 | 10.20 | Put | Bond Future | 1,056.5800 | 1.0566 | 1,268.2600 | 1.2683 | 20.034 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/11/2022 | | | Bond Future | 9.9301 | 92.3598 | 10.0485 | 91.7995 | 1.192 | 0.0000 | 0.0000 | 66,884 |
| 2022/08/12 | 2030 | 03/11/2022 | 10.08 | Call | Bond Future | 1,976.2700 | 1.9763 | 1,657.8800 | 1.6579 | (16.111) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/11/2022 | 10.08 | Put | Bond Future | 1,267.5300 | 1.2675 | 1,509.4900 | 1.5095 | 19.089 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/11/2022 | 10.09 | Call | Bond Future | 2,004.5300 | 2.0045 | 1,683.5500 | 1.6835 | (16.013) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/11/2022 | 10.09 | Put | Bond Future | 1,248.7500 | 1.2488 | 1,488.1200 | 1.4881 | 19.169 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/11/2022 | 10.20 | Call | Bond Future | 2,327.7500 | 2.3278 | 1,979.0800 | 1.9791 | (14.979) | 0 | 0 | 500 |
| 2022/08/12 | 2030 | 03/11/2022 | 11.57 | Call | Bond Future | 7,488.5500 | 7.4886 | 6,956.8800 | 6.9569 | (7.100) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/11/2022 | 11.57 | Put | Bond Future | 104.1500 | 0.1041 | 132.8300 | 0.1328 | 27.537 | 0 | 0 | 500 |
| 2022/08/12 | 2030 | 02/02/2023 | 11.16 | Put | Bond Future | 777.7300 | 0.7777 | 898.0900 | 0.8981 | 15.476 | 0 | 0 | 388 |
| 2022/08/12 | 2030 | 02/02/2023 | 11.35 | Call | Bond Future | 6,311.3700 | 6.3114 | 5,842.2100 | 5.8422 | (7.434) | 0 | 0 | 5,000 |
| 2022/08/12 | 2030 | 02/02/2023 | 11.35 | Put | Bond Future | 639.3200 | 0.6393 | 740.9200 | 0.7409 | 15.892 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 2,129.0800 | 2.1291 | 1,855.1600 | 1.8552 | (12.866) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 2,152.0600 | 2.1521 | 1,876.2900 | 1.8763 | (12.814) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 2,436.4200 | 2.4364 | 2,729.5500 | 2.7295 | 12.031 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 1,720.2800 | 1.7203 | 1,481.6100 | 1.4816 | (13.874) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 2,601.7300 | 2.6017 | 2,907.8200 | 2.9078 | 11.765 | 0 | 0 | 102 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 797.9600 | 0.7980 | 661.3600 | 0.6614 | (17.119) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 4,902.8500 | 4.9029 | 5,337.0100 | 5.3370 | 8.855 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 1,457.4900 | 1.4575 | 1,244.4100 | 1.2444 | (14.620) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 3,354.4700 | 3.3545 | 3,712.1500 | 3.7121 | 10.663 | 0 | 0 | 102 |
| 2022/08/12 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 6,506.1500 | 6.5062 | 6,987.5700 | 6.9876 | 7.399 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.04 | Call | Bond Future | 649.4600 | 0.6495 | 533.9300 | 0.5339 | (17.789) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.04 | Put | Bond Future | 5,537.9800 | 5.5380 | 5,993.2100 | 5.9932 | 8.220 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.08 | Put | Bond Future | 5,376.1800 | 5.3762 | 5,826.3600 | 5.8264 | 8.374 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | | | Bond Future | 10.0665 | 89.9645 | 10.1910 | 89.3938 | 1.236 | 0.0000 | 0.0000 | 5,200 |
| 2022/08/12 | 2030 | 02/02/2023 | 11.55 | Call | Bond Future | 7,033.8500 | 7.0338 | 6,547.7100 | 6.5477 | (6.911) | 0 | 0 | 5,000 |
| 2022/08/12 | 2030 | 02/02/2023 | 11.55 | Put | Bond Future | 519.4000 | 0.5194 | 604.0200 | 0.6040 | 16.292 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 11.12 | Call | Bond Future | 5,500.1100 | 5.5001 | 5,054.0100 | 5.0540 | (8.111) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 11.12 | Put | Bond Future | 810.2900 | 0.8103 | 934.9500 | 0.9350 | 15.385 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 11.16 | Call | Bond Future | 5,639.4200 | 5.6394 | 5,189.0200 | 5.1890 | (7.987) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 2,482.3300 | 2.4823 | 2,779.1700 | 2.7792 | 11.958 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 2,459.0500 | 2.4591 | 2,754.0400 | 2.7540 | 11.996 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 2,175.6700 | 2.1757 | 1,898.0400 | 1.8980 | (12.761) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 2,958.3000 | 2.9583 | 3,290.3900 | 3.2904 | 11.226 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.83 | Call | Bond Future | 1,781.5900 | 1.7816 | 1,537.3500 | 1.5374 | (13.709) | 0 | 0 | 388 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.83 | Put | Bond Future | 2,879.1800 | 2.8792 | 3,205.7000 | 3.2057 | 11.341 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 2,016.7000 | 2.0167 | 1,752.0300 | 1.7520 | (13.124) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.79 | Call | Bond Future | 1,700.2800 | 1.7003 | 1,463.4700 | 1.4635 | (13.928) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.79 | Put | Bond Future | 2,985.1700 | 2.9852 | 3,319.1200 | 3.3191 | 11.187 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/08/12 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 476.7100 | | 0.4767 | 387.3700 | 0.3874 | (18.741) | 0 | 0 | 102 |
| 2022/08/12 | 2030 | 02/02/2023 | 9.08 | Call | Bond Future | 684.3400 | | 0.6843 | 563.7600 | 0.5638 | (17.620) | 0 | 0 | 388 |
| 2022/08/12 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 6,139.8900 | | 6.1399 | 5,698.5900 | 5.6986 | (7.187) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 1,128.7900 | | 1.1288 | 1,270.1300 | 1.2701 | 12.521 | 0 | 0 | 150 |
| 2022/08/12 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 3,387.4300 | | 3.3874 | 3,056.1000 | 3.0561 | (9.781) | 0 | 0 | 479 |
| 2022/08/12 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 2,310.6600 | | 2.3107 | 2,561.9700 | 2.5620 | 10.876 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 3,654.4700 | | 3.6545 | 3,309.0600 | 3.3091 | (9.452) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 2,139.0000 | | 2.1390 | 2,376.2300 | 2.3762 | 11.091 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 3,681.8200 | | 3.6818 | 3,335.0300 | 3.3350 | (9.419) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 2,122.6300 | | 2.1226 | 2,358.4800 | 2.3585 | 11.111 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 1,750.8700 | | 1.7509 | 1,532.2800 | 1.5323 | (12.485) | 0 | 0 | 479 |
| 2022/08/12 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 4,053.6500 | | 4.0537 | 4,417.7000 | 4.4177 | 8.981 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 1,948.7000 | | 1.9487 | 1,713.5300 | 1.7135 | (12.068) | 0 | 0 | 388 |
| 2022/08/12 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 3,745.7800 | | 3.7458 | 4,093.2500 | 4.0932 | 9.276 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 2,383.3300 | | 2.3833 | 2,114.6700 | 2.1147 | (11.272) | 0 | 0 | 1,080 |
| 2022/08/12 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 3,179.4500 | | 3.1794 | 3,493.4300 | 3.4934 | 9.875 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 924.6400 | | 0.9246 | 789.9800 | 0.7900 | (14.564) | 0 | 0 | 388 |
| 2022/08/12 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 6,240.4100 | | 6.2404 | 6,688.3900 | 6.6884 | 7.179 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 4,317.6000 | | 4.3176 | 4,695.0600 | 4.6951 | 8.742 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | | | Bond Future | 10.1772 | | 91.7172 | 10.3081 | 91.1345 | 1.287 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 12.57 | Call | Bond Future | 10,355.8700 | | 10.3559 | 9,832.5100 | 9.8325 | (5.054) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 12.57 | Put | Bond Future | 424.6400 | | 0.4246 | 483.9200 | 0.4839 | 13.960 | 0 | 0 | 350 |
| 2022/08/12 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 7,071.0000 | | 7.0710 | 6,605.2800 | 6.6053 | (6.586) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 906.6300 | | 0.9066 | 1,023.5500 | 1.0236 | 12.896 | 0 | 0 | 388 |
| 2022/08/12 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 8,510.3300 | | 8.5103 | 8,015.0100 | 8.0150 | (5.820) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 653.2400 | | 0.6532 | 740.5600 | 0.7406 | 13.367 | 0 | 0 | 1,080 |
| 2022/08/12 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 10,118.7000 | | 10.1187 | 9,599.0900 | 9.5991 | (5.135) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 457.5300 | | 0.4575 | 520.5600 | 0.5206 | 13.776 | 0 | 0 | 479 |
| 2022/08/12 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 3,709.2600 | | 3.7093 | 3,361.0900 | 3.3611 | (9.387) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 2,106.3800 | | 2.1064 | 2,340.8500 | 2.3409 | 11.131 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 10.65 | Call | Bond Future | 4,016.4200 | | 4.0164 | 3,653.4300 | 3.6534 | (9.038) | 0 | 0 | 350 |
| 2022/08/12 | 2030 | 04/05/2023 | 10.65 | Put | Bond Future | 1,934.7400 | | 1.9347 | 2,154.3900 | 2.1544 | 11.353 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 1,598.4400 | | 1.5984 | 1,393.2600 | 1.3933 | (12.836) | 0 | 0 | 150 |
| 2022/08/12 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 10,978.9500 | | 10.9789 | 10,450.8800 | 10.4509 | (4.810) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 532.0500 | | 0.5320 | 598.8400 | 0.5988 | 12.553 | 0 | 0 | 350 |
| 2022/08/12 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 6,028.0700 | | 6.0281 | 5,603.9600 | 5.6040 | (7.036) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 1,590.3800 | | 1.5904 | 1,761.1300 | 1.7611 | 10.736 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 6,058.2700 | | 6.0583 | 5,633.2300 | 5.6332 | (7.016) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 1,569.9600 | | 1.5700 | 1,738.8600 | 1.7389 | 10.758 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 3,424.2400 | | 3.4242 | 3,105.5100 | 3.1055 | (9.308) | 0 | 0 | 1,012 |
| 2022/08/12 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 4,058.5200 | | 4.0585 | 3,708.4500 | 3.7085 | (8.626) | 0 | 0 | 350 |
| 2022/08/12 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 2,481.9000 | | 2.4819 | 2,726.6900 | 2.7267 | 9.863 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/08/2023 | | | Bond Future | 10.2818 | | 89.5684 | 10.4197 | 88.9735 | 1.342 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 10,023.6500 | | 10.0237 | 9,511.8600 | 9.5119 | (5.106) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 696.6300 | | 0.6966 | 779.7000 | 0.7797 | 11.925 | 0 | 0 | 1,012 |
| 2022/08/12 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 1,579.9900 | | 1.5800 | 1,749.8100 | 1.7498 | 10.748 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 6,088.8100 | | 6.0888 | 5,662.8500 | 5.6628 | (6.996) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 2,914.1400 | | 2.9141 | 3,190.2700 | 3.1903 | 9.476 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 4,265.4700 | 4.2655 | 3,913.3100 | 3.9133 | (8.256) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 2,730.1400 | 2.7301 | 2,983.1600 | 2.9832 | 9.268 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 4,240.1700 | 4.2402 | 3,889.1300 | 3.8891 | (8.279) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 2,745.7800 | 2.7458 | 2,999.9200 | 2.9999 | 9.256 | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/11/2023 | | | Bond Future | 10.4390 | 91.1560 | 10.5843 | 90.5509 | 1.392 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 4,290.8400 | 4.2908 | 3,937.5600 | 3.9376 | (8.233) | 0 | 0 | 0 |
| 2022/08/12 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 2,714.5900 | 2.7146 | 2,966.4900 | 2.9665 | 9.279 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 9.31 | Put | Bond Future | 6,214.8000 | 6.2148 | 6,797.3900 | 6.7974 | 9.374 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 9.36 | Call | Bond Future | 191.1100 | 0.1911 | 133.3200 | 0.1333 | (30.239) | 0 | 0 | 454 |
| 2022/08/12 | 2032 | 03/11/2022 | 9.36 | Put | Bond Future | 5,944.6600 | 5.9447 | 6,520.8300 | 6.5208 | 9.692 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 9.46 | Put | Bond Future | 5,417.1800 | 5.4172 | 5,978.7100 | 5.9787 | 10.366 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.56 | Put | Bond Future | 1,435.7200 | 1.4357 | 1,700.1000 | 1.7001 | 18.414 | 0 | 0 | 180 |
| 2022/08/12 | 2032 | 03/11/2022 | 9.92 | Call | Bond Future | 788.8600 | 0.7889 | 610.2600 | 0.6103 | (22.640) | 0 | 0 | 750 |
| 2022/08/12 | 2032 | 03/11/2022 | 9.92 | Put | Bond Future | 3,324.0300 | 3.3240 | 3,779.3900 | 3.7794 | 13.699 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.11 | Put | Bond Future | 2,636.0400 | 2.6360 | 3,035.3900 | 3.0354 | 15.150 | 0 | 0 | 454 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.16 | Call | Bond Future | 1,273.1100 | 1.2731 | 1,023.2100 | 1.0232 | (19.629) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.16 | Put | Bond Future | 2,473.8100 | 2.4738 | 2,857.8700 | 2.8579 | 15.525 | 0 | 0 | 180 |
| 2022/08/12 | 2032 | 03/11/2022 | | | Bond Future | 10.3801 | 88.2778 | 10.4979 | 87.6438 | 1.135 | 0.0000 | 0.0000 | 157,106 |
| 2022/08/12 | 2032 | 03/11/2022 | 9.31 | Call | Bond Future | 166.5800 | 0.1666 | 115.2100 | 0.1152 | (30.838) | 0 | 0 | 180 |
| 2022/08/12 | 2032 | 03/11/2022 | 9.46 | Call | Bond Future | 249.3100 | 0.2493 | 176.8800 | 0.1769 | (29.052) | 0 | 0 | 500 |
| 2022/08/12 | 2032 | 03/11/2022 | 11.55 | Call | Bond Future | 6,342.2000 | 6.3422 | 5,781.9800 | 5.7820 | (8.833) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 11.55 | Put | Bond Future | 308.8200 | 0.3088 | 382.5600 | 0.3826 | 23.878 | 0 | 0 | 500 |
| 2022/08/12 | 2032 | 03/11/2022 | 12.30 | Call | Bond Future | 9,697.1700 | 9.6972 | 9,086.1100 | 9.0861 | (6.301) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 12.30 | Put | Bond Future | 86.4900 | 0.0865 | 109.3900 | 0.1094 | 26.477 | 0 | 0 | 750 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.66 | Call | Bond Future | 2,739.0600 | 2.7391 | 2,342.2200 | 2.3422 | (14.488) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.66 | Put | Bond Future | 1,242.5900 | 1.2426 | 1,479.7100 | 1.4797 | 19.083 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.67 | Call | Bond Future | 2,773.9400 | 2.7739 | 2,374.4600 | 2.3745 | (14.401) | 0 | 0 | 750 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.67 | Put | Bond Future | 1,224.6500 | 1.2247 | 1,459.1300 | 1.4591 | 19.147 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 11.45 | Call | Bond Future | 5,903.8500 | 5.9038 | 5,355.2100 | 5.3552 | (9.293) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 11.45 | Put | Bond Future | 364.0300 | 0.3640 | 449.3500 | 0.4494 | 23.438 | 0 | 0 | 7,500 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.21 | Call | Bond Future | 1,392.9400 | 1.3929 | 1,127.6800 | 1.1277 | (19.043) | 0 | 0 | 500 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.21 | Put | Bond Future | 2,318.9200 | 2.3189 | 2,687.6200 | 2.6876 | 15.900 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.49 | Call | Bond Future | 2,177.2700 | 2.1773 | 1,827.6500 | 1.8276 | (16.058) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.49 | Put | Bond Future | 1,585.4700 | 1.5855 | 1,869.8100 | 1.8698 | 17.934 | 0 | 0 | 454 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.56 | Call | Bond Future | 2,401.5500 | 2.4016 | 2,031.9700 | 2.0320 | (15.389) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/11/2022 | 10.11 | Call | Bond Future | 1,159.5000 | 1.1595 | 924.8900 | 0.9249 | (20.234) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 6,771.8300 | 6.7718 | 6,255.1500 | 6.2551 | (7.630) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 863.8500 | 0.8639 | 992.7800 | 0.9928 | 14.925 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 2,368.7600 | 2.3688 | 2,065.1200 | 2.0651 | (12.819) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 2,984.3600 | 2.9844 | 3,326.3300 | 3.3263 | 11.459 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 2,637.7100 | 2.6377 | 2,313.3500 | 2.3134 | (12.297) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 2,723.2300 | 2.7232 | 3,044.4800 | 3.0445 | 11.797 | 0 | 0 | 454 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 3,132.6200 | 3.1326 | 2,774.0500 | 2.7740 | (11.446) | 0 | 0 | 750 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 2,326.7100 | 2.3267 | 2,613.7500 | 2.6138 | 12.337 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 1,924.8700 | 1.9249 | 1,659.0500 | 1.6591 | (13.810) | 0 | 0 | 500 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 3,505.3800 | 3.5054 | 3,885.1700 | 3.8852 | 10.834 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 699.6500 | 0.6997 | 573.5900 | 0.5736 | (18.018) | 0 | 0 | 500 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 6,454.5500 | 6.4546 | 6,974.1000 | 6.9741 | 8.049 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 1,314.6900 | 1.3147 | 1,110.4200 | 1.1104 | (15.538) | 0 | 0 | 750 |
| 2022/08/12 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 4,534.7300 | 4.5347 | 4,976.0700 | 4.9761 | 9.732 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | | | Bond Future | 10.5162 | 89.8178 | 10.6393 | 89.1722 | 1.170 | 0.0000 | 0.0000 | 18 |
| 2022/08/12 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 7,367.8000 | 7.3678 | 6,835.3800 | 6.8354 | (7.226) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 743.7600 | 0.7438 | 856.9500 | 0.8569 | 15.219 | 0 | 0 | 500 |
| 2022/08/12 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 11,089.8800 | 11.0899 | 10,493.8200 | 10.4938 | (5.375) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 298.6900 | 0.2987 | 348.2400 | 0.3482 | 16.589 | 0 | 0 | 750 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 2,316.8500 | 2.3169 | 2,017.4000 | 2.0174 | (12.925) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 3,038.9700 | 3.0390 | 3,385.1300 | 3.3851 | 11.391 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 2,342.7300 | 2.3427 | 2,041.1800 | 2.0412 | (12.872) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 3,011.5700 | 3.0116 | 3,355.6300 | 3.3556 | 11.425 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 1,791.3600 | 1.7914 | 1,538.0500 | 1.5381 | (14.141) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 3,696.6200 | 3.6966 | 4,088.9200 | 4.0889 | 10.612 | 0 | 0 | 454 |
| 2022/08/12 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 551.5300 | 0.5515 | 447.6300 | 0.4476 | (18.839) | 0 | 0 | 454 |
| 2022/08/12 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 7,230.1800 | 7.2302 | 7,771.8900 | 7.7719 | 7.492 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 4,108.2600 | 4.1083 | 3,728.3100 | 3.7283 | (9.248) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 2,761.6900 | 2.7617 | 3,040.6800 | 3.0407 | 10.102 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 04/05/2023 | 11.37 | Call | Bond Future | 5,664.2000 | 5.6642 | 5,216.6700 | 5.2167 | (7.901) | 0 | 0 | 400 |
| 2022/08/12 | 2032 | 04/05/2023 | 13.43 | Call | Bond Future | 13,320.9700 | 13.3210 | 12,710.2300 | 12.7102 | (4.585) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 04/05/2023 | 13.43 | Put | Bond Future | 341.1900 | 0.3412 | 389.3900 | 0.3894 | 14.127 | 0 | 0 | 400 |
| 2022/08/12 | 2032 | 04/05/2023 | | | Bond Future | 10.6259 | 87.4059 | 10.7544 | 86.7470 | 1.210 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2032 | 04/05/2023 | 11.37 | Put | Bond Future | 1,940.6300 | 1.9406 | 2,152.0400 | 2.1520 | 10.894 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 04/05/2023 | 10.62 | Call | Bond Future | 3,327.4700 | 3.3275 | 2,990.4500 | 2.9905 | (10.128) | 0 | 0 | 400 |
| 2022/08/12 | 2032 | 04/05/2023 | 10.62 | Put | Bond Future | 3,357.6100 | 3.3576 | 3,679.5300 | 3.6795 | 9.588 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 4,047.7700 | 4.0478 | 3,670.9000 | 3.6709 | (9.311) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 2,802.1800 | 2.8022 | 3,084.2500 | 3.0843 | 10.066 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 4,077.9700 | 4.0780 | 3,699.5600 | 3.6996 | (9.279) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 2,781.8700 | 2.7819 | 3,062.4000 | 3.0624 | 10.084 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 7,433.4200 | 7.4334 | 6,942.3400 | 6.9423 | (6.606) | 0 | 0 | 5,000 |
| 2022/08/12 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 1,779.5300 | 1.7795 | 1,961.1700 | 1.9612 | 10.207 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 6,985.8100 | 6.9858 | 6,507.8400 | 6.5078 | (6.842) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 1,933.4600 | 1.9335 | 2,128.2100 | 2.1282 | 10.073 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/08/2023 | | | Bond Future | 10.7260 | 89.1790 | 10.8603 | 88.5063 | 1.252 | 0.0000 | 0.0000 | 2,600 |
| 2022/08/12 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 6,917.4900 | 6.9175 | 6,441.6000 | 6.4416 | (6.880) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 1,958.2100 | 1.9582 | 2,155.0400 | 2.1550 | 10.052 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 6,951.4800 | 6.9515 | 6,474.5400 | 6.4745 | (6.861) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 1,945.6500 | 1.9456 | 2,141.4300 | 2.1414 | 10.062 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 5,023.6200 | 5.0236 | 4,623.4400 | 4.6234 | (7.966) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 3,275.8400 | 3.2758 | 3,560.0800 | 3.5601 | 8.677 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/11/2023 | | | Bond Future | 10.8784 | 86.6051 | 11.0188 | 85.9207 | 1.291 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 4,965.9000 | 4.9659 | 4,568.2000 | 4.5682 | (8.009) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 3,313.5700 | 3.3136 | 3,600.2900 | 3.6003 | 8.653 | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 4,994.7300 | 4.9947 | 4,595.7900 | 4.5958 | (7.987) | 0 | 0 | 0 |
| 2022/08/12 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 3,294.6600 | 3.2947 | 3,580.1400 | 3.5801 | 8.665 | 0 | 0 | 0 |
| 2022/08/12 | 2033 | 03/11/2022 | | | Bond Future | 114.9266 | 114.9266 | 114.9448 | 114.9448 | 0.016 | 0.0000 | 0.0000 | 1,267 |
| 2022/08/12 | 2033 | 02/02/2023 | | | Bond Future | 116.9578 | 116.9578 | 116.9755 | 116.9755 | 0.015 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | 2033 | 04/05/2023 | | | Bond Future | 117.8725 | 117.8725 | 117.8901 | 117.8901 | 0.015 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2033 | 03/08/2023 | | | Bond Future | 120.2834 | 120.2834 | 120.3007 | 120.3007 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2033 | 02/11/2023 | | | Bond Future | 121.0143 | 121.0143 | 121.0335 | 121.0335 | 0.016 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2037 | 03/11/2022 | 11.30 | Put | Bond Future | 977.1600 | 0.9772 | 1,306.7400 | 1.3067 | 33.728 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 03/11/2022 | 11.31 | Call | Bond Future | 4,256.2700 | 4.2563 | 3,458.9100 | 3.4589 | (18.734) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 03/11/2022 | 11.31 | Put | Bond Future | 962.1200 | 0.9621 | 1,287.7000 | 1.2877 | 33.840 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 03/11/2022 | 11.32 | Call | Bond Future | 4,300.9800 | 4.3010 | 3,499.6600 | 3.4997 | (18.631) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 03/11/2022 | | | Bond Future | 10.7733 | 85.9226 | 10.9527 | 84.7997 | 1.666 | 0.0000 | 0.0000 | 65,847 |
| 2022/08/12 | 2037 | 03/11/2022 | 11.30 | Call | Bond Future | 4,211.7000 | 4.2117 | 3,418.3400 | 3.4183 | (18.837) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 03/11/2022 | 11.32 | Put | Bond Future | 947.2900 | 0.9473 | 1,268.9100 | 1.2689 | 33.952 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 02/02/2023 | 11.97 | Call | Bond Future | 7,472.7900 | 7.4728 | 6,592.6700 | 6.5927 | (11.778) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 3,683.6300 | 3.6836 | 3,066.0500 | 3.0661 | (16.766) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 2,854.2600 | 2.8543 | 3,379.7500 | 3.3798 | 18.411 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 3,718.9200 | 3.7189 | 3,097.9100 | 3.0979 | (16.699) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 2,828.5100 | 2.8285 | 3,350.5700 | 3.3506 | 18.457 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 02/02/2023 | | | Bond Future | 10.8952 | 83.1648 | 11.0815 | 82.0217 | 1.710 | 0.0000 | 0.0000 | 71,477 |
| 2022/08/12 | 2037 | 02/02/2023 | 11.10 | Call | Bond Future | 3,932.6500 | 3.9326 | 3,291.3000 | 3.2913 | (16.308) | 0 | 0 | 636 |
| 2022/08/12 | 2037 | 02/02/2023 | 11.10 | Put | Bond Future | 2,677.4000 | 2.6774 | 3,179.1200 | 3.1791 | 18.739 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 02/02/2023 | 11.97 | Put | Bond Future | 1,185.1700 | 1.1852 | 1,448.1200 | 1.4481 | 22.187 | 0 | 0 | 636 |
| 2022/08/12 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 3,754.1200 | 3.7541 | 3,129.6900 | 3.1297 | (16.633) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 2,802.7400 | 2.8027 | 3,321.3800 | 3.3214 | 18.505 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 04/05/2023 | 13.73 | Put | Bond Future | 462.9700 | 0.4630 | 562.3100 | 0.5623 | 21.457 | 0 | 0 | 400 |
| 2022/08/12 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 4,952.7900 | 4.9528 | 4,277.7000 | 4.2777 | (13.630) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 3,138.8600 | 3.1389 | 3,629.7700 | 3.6298 | 15.640 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 4,988.5700 | 4.9886 | 4,310.7800 | 4.3108 | (13.587) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 3,115.6800 | 3.1157 | 3,603.8900 | 3.6039 | 15.669 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 04/05/2023 | 11.03 | Put | Bond Future | 3,829.3500 | 3.8294 | 4,396.2800 | 4.3963 | 14.805 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 04/05/2023 | | | Bond Future | 10.9975 | 84.7857 | 11.1908 | 83.6197 | 1.758 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2037 | 04/05/2023 | 11.78 | Call | Bond Future | 6,772.5800 | 6.7726 | 5,978.7300 | 5.9787 | (11.722) | 0 | 0 | 400 |
| 2022/08/12 | 2037 | 04/05/2023 | 11.78 | Put | Bond Future | 2,198.2200 | 2.1982 | 2,570.3700 | 2.5704 | 16.930 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 04/05/2023 | 13.73 | Call | Bond Future | 14,921.9200 | 14.9219 | 13,855.2600 | 13.8553 | (7.148) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 5,024.7200 | 5.0247 | 4,344.2400 | 4.3442 | (13.543) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 3,092.9300 | 3.0929 | 3,578.4500 | 3.5785 | 15.698 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 04/05/2023 | 11.03 | Call | Bond Future | 4,027.1800 | 4.0272 | 3,428.1100 | 3.4281 | (14.876) | 0 | 0 | 400 |
| 2022/08/12 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 8,260.6600 | 8.2607 | 7,423.8100 | 7.4238 | (10.131) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 2,387.2100 | 2.3872 | 2,740.4500 | 2.7405 | 14.797 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 8,222.0900 | 8.2221 | 7,387.0600 | 7.3871 | (10.156) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 2,402.4100 | 2.4024 | 2,757.4700 | 2.7575 | 14.779 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 03/08/2023 | | | Bond Future | 11.0952 | 82.2467 | 11.2960 | 81.0566 | 1.809 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 8,299.5400 | 8.2995 | 7,460.8900 | 7.4609 | (10.105) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 2,372.3800 | 2.3724 | 2,723.8200 | 2.7238 | 14.814 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 4,068.7000 | 4.0687 | 4,581.2300 | 4.5812 | 12.597 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 6,035.6500 | 6.0357 | 5,335.0400 | 5.3350 | (11.608) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 4,091.7300 | 4.0917 | 4,606.4400 | 4.6064 | 12.579 | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 02/11/2023 | | | Bond Future | 11.2252 | 83.7036 | 11.4336 | 82.4927 | 1.856 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 6,001.8500 | 6.0018 | 5,303.4100 | 5.3034 | (11.637) | 0 | 0 | 0 |
| 2022/08/12 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 4,045.7900 | 4.0458 | 4,556.1500 | 4.5562 | 12.615 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 5,968.1100 | 5.9681 | 5,271.8500 | 5.2718 | (11.666) | 0 | 0 | 0 |
| 2022/08/12 | 2038 | 03/11/2022 | | | Bond Future | 131.0933 | 131.0933 | 130.5420 | 130.5420 | (0.421) | 0.0000 | 0.0000 | 5,406 |
| 2022/08/12 | 2038 | 02/02/2023 | | | Bond Future | 131.4981 | 131.4981 | 130.9367 | 130.9367 | (0.427) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2038 | 04/05/2023 | | | Bond Future | 134.0847 | 134.0847 | 133.5113 | 133.5113 | (0.428) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2038 | 03/08/2023 | | | Bond Future | 134.8447 | 134.8447 | 134.2600 | 134.2600 | (0.434) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2038 | 02/11/2023 | | | Bond Future | 137.2700 | 137.2700 | 136.6753 | 136.6753 | (0.433) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 10.70 | Call | Bond Future | 1,794.4800 | 1.7945 | 1,207.6000 | 1.2076 | (32.705) | 0 | 0 | 1,078 |
| 2022/08/12 | 2040 | 03/11/2022 | 12.00 | Call | Bond Future | 7,681.2100 | 7.6812 | 6,399.0500 | 6.3990 | (16.692) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 12.00 | Put | Bond Future | 421.1800 | 0.4212 | 630.1800 | 0.6302 | 49.622 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 12.52 | Call | Bond Future | 10,443.8200 | 10.4438 | 9,052.0700 | 9.0521 | (13.326) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 11.40 | Call | Bond Future | 4,628.7700 | 4.6288 | 3,588.1700 | 3.5882 | (22.481) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 11.41 | Put | Bond Future | 1,061.3900 | 1.0614 | 1,506.6800 | 1.5067 | 41.953 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 11.20 | Call | Bond Future | 3,706.6500 | 3.7067 | 2,780.1700 | 2.7802 | (24.995) | 0 | 0 | 1,078 |
| 2022/08/12 | 2040 | 03/11/2022 | 11.20 | Put | Bond Future | 1,453.4800 | 1.4535 | 2,018.1600 | 2.0182 | 38.850 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 11.39 | Call | Bond Future | 4,581.0900 | 4.5811 | 3,545.7900 | 3.5458 | (22.599) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | | | Bond Future | 10.8641 | 88.0304 | 11.0848 | 86.5392 | 2.032 | 0.0000 | 0.0000 | 61,725 |
| 2022/08/12 | 2040 | 03/11/2022 | 10.10 | Call | Bond Future | 485.8700 | 0.4859 | 271.8900 | 0.2719 | (44.041) | 0 | 0 | 2,250 |
| 2022/08/12 | 2040 | 03/11/2022 | 10.10 | Put | Bond Future | 5,977.0200 | 5.9770 | 7,254.2000 | 7.2542 | 21.368 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 10.70 | Put | Bond Future | 2,930.0400 | 2.9300 | 3,834.3200 | 3.8343 | 30.862 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 10.80 | Call | Bond Future | 2,122.2600 | 2.1223 | 1,464.2400 | 1.4642 | (31.006) | 0 | 0 | 2,250 |
| 2022/08/12 | 2040 | 03/11/2022 | 10.80 | Put | Bond Future | 2,563.1500 | 2.5631 | 3,396.2900 | 3.3963 | 32.505 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 12.52 | Put | Bond Future | 180.0900 | 0.1801 | 279.5000 | 0.2795 | 55.200 | 0 | 0 | 1,078 |
| 2022/08/12 | 2040 | 03/11/2022 | 11.40 | Put | Bond Future | 1,077.6200 | 1.0776 | 1,528.1800 | 1.5282 | 41.811 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 11.41 | Call | Bond Future | 4,676.6100 | 4.6766 | 3,630.7400 | 3.6307 | (22.364) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 11.50 | Call | Bond Future | 5,113.2200 | 5.1132 | 4,021.9000 | 4.0219 | (21.343) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 11.50 | Put | Bond Future | 924.9300 | 0.9249 | 1,324.7700 | 1.3248 | 43.229 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 11.30 | Call | Bond Future | 4,158.9700 | 4.1590 | 3,173.3500 | 3.1733 | (23.699) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 11.30 | Put | Bond Future | 1,252.8200 | 1.2528 | 1,758.3600 | 1.7584 | 40.352 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/11/2022 | 11.39 | Put | Bond Future | 1,094.0800 | 1.0941 | 1,549.9400 | 1.5499 | 41.666 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 12.27 | Call | Bond Future | 9,038.4900 | 9.0385 | 7,819.8100 | 7.8198 | (13.483) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 12.27 | Put | Bond Future | 1,026.0400 | 1.0260 | 1,325.0600 | 1.3251 | 29.143 | 0 | 0 | 388 |
| 2022/08/12 | 2040 | 02/02/2023 | 11.19 | Call | Bond Future | 4,231.7800 | 4.2318 | 3,388.8700 | 3.3889 | (19.919) | 0 | 0 | 621 |
| 2022/08/12 | 2040 | 02/02/2023 | 11.19 | Put | Bond Future | 2,851.9500 | 2.8519 | 3,526.7400 | 3.5267 | 23.661 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 12.07 | Put | Bond Future | 1,240.9000 | 1.2409 | 1,592.0900 | 1.5921 | 28.301 | 0 | 0 | 621 |
| 2022/08/12 | 2040 | 02/02/2023 | 12.24 | Call | Bond Future | 8,895.4300 | 8.8954 | 7,684.1200 | 7.6841 | (13.617) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 12.24 | Put | Bond Future | 1,055.8300 | 1.0558 | 1,362.2200 | 1.3622 | 29.019 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 3,962.1700 | 3.9622 | 3,151.2300 | 3.1512 | (20.467) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 3,042.9500 | 3.0430 | 3,749.7100 | 3.7497 | 23.226 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 10.93 | Call | Bond Future | 3,271.4100 | 3.2714 | 2,550.4700 | 2.5505 | (22.038) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 10.96 | Call | Bond Future | 3,375.8900 | 3.3759 | 2,640.4800 | 2.6405 | (21.784) | 0 | 0 | 388 |
| 2022/08/12 | 2040 | 02/02/2023 | 10.96 | Put | Bond Future | 3,524.4300 | 3.5244 | 4,306.7200 | 4.3067 | 22.196 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | | | Bond Future | 10.9821 | 85.0590 | 11.2111 | 83.5413 | 2.085 | 0.0000 | 0.0000 | 64,040 |
| 2022/08/12 | 2040 | 02/02/2023 | 12.07 | Call | Bond Future | 8,089.2300 | 8.0892 | 6,922.7200 | 6.9227 | (14.421) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 3,886.6100 | 3.8866 | 3,084.9200 | 3.0849 | (20.627) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 3,099.7200 | 3.0997 | 3,815.7300 | 3.8157 | 23.099 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 3,924.3200 | 3.9243 | 3,117.9900 | 3.1180 | (20.547) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 3,071.2200 | 3.0712 | 3,782.5900 | 3.7826 | 23.162 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 10.21 | Call | Bond Future | 1,317.0700 | 1.3171 | 938.5700 | 0.9386 | (28.738) | 0 | 0 | 388 |
| 2022/08/12 | 2040 | 02/02/2023 | 10.21 | Put | Bond Future | 6,761.5600 | 6.7616 | 7,900.7600 | 7.9008 | 16.848 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 10.93 | Put | Bond Future | 3,622.5000 | 3.6225 | 4,419.2600 | 4.4193 | 21.995 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 10.18 | Call | Bond Future | 1,263.5600 | 1.2636 | 897.2900 | 0.8973 | (28.987) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/02/2023 | 10.18 | Put | Bond Future | 6,930.3200 | 6.9303 | 8,081.7500 | 8.0817 | 16.614 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 748.9200 | 0.7489 | 934.8100 | 0.9348 | 24.821 | 0 | 0 | 486 |
| 2022/08/12 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 5,599.8400 | 5.5998 | 4,695.1700 | 4.6952 | (16.155) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 3,339.5200 | 3.3395 | 3,982.7500 | 3.9827 | 19.261 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 11,426.8700 | 11.4269 | 10,168.1200 | 10.1681 | (11.016) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 1,257.2300 | 1.2572 | 1,546.3800 | 1.5464 | 22.999 | 0 | 0 | 388 |
| 2022/08/12 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 5,537.7100 | 5.5377 | 6,448.7600 | 6.4488 | 16.452 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | | | Bond Future | 11.0811 | 86.7171 | 11.3184 | 85.1692 | 2.142 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 14,402.6000 | 14.4026 | 13,040.5900 | 13.0406 | (9.457) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 5,796.2200 | 5.7962 | 4,874.1600 | 4.8742 | (15.908) | 0 | 0 | 486 |
| 2022/08/12 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 3,219.7200 | 3.2197 | 3,845.5600 | 3.8456 | 19.438 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 3,759.8500 | 3.7599 | 3,047.0800 | 3.0471 | (18.957) | 0 | 0 | 388 |
| 2022/08/12 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 4,836.0200 | 4.8360 | 5,671.1500 | 5.6712 | 17.269 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 5,521.7600 | 5.5218 | 4,624.1200 | 4.6241 | (16.256) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 3,388.4500 | 3.3885 | 4,038.7100 | 4.0387 | 19.190 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 5,560.9000 | 5.5609 | 4,659.7400 | 4.6597 | (16.205) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 3,364.0400 | 3.3640 | 4,010.7800 | 4.0108 | 19.225 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 1,778.5500 | 1.7785 | 1,357.6900 | 1.3577 | (23.663) | 0 | 0 | 388 |
| 2022/08/12 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 8,154.2900 | 8.1543 | 9,281.3300 | 9.2813 | 13.821 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 3,164.7300 | 3.1647 | 2,527.8800 | 2.5279 | (20.123) | 0 | 0 | 486 |
| 2022/08/12 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 9,066.1500 | 9.0662 | 7,958.6200 | 7.9586 | (12.216) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 2,613.6600 | 2.6137 | 3,085.8500 | 3.0858 | 18.066 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/08/2023 | | | Bond Future | 11.1756 | 83.9669 | 11.4218 | 82.3872 | 2.203 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 8,983.3800 | 8.9834 | 7,880.5900 | 7.8806 | (12.276) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 2,645.9500 | 2.6460 | 3,122.8800 | 3.1229 | 18.025 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 9,024.6100 | 9.0246 | 7,919.4300 | 7.9194 | (12.246) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 2,629.6200 | 2.6296 | 3,104.1600 | 3.1042 | 18.046 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 4,560.2500 | 4.5602 | 5,255.8100 | 5.2558 | 15.253 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 6,371.6900 | 6.3717 | 5,465.5200 | 5.4655 | (14.222) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 4,611.6900 | 4.6117 | 5,313.0400 | 5.3130 | 15.208 | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 6,407.5300 | 6.4075 | 5,498.4600 | 5.4985 | (14.188) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/11/2023 | | | Bond Future | 11.3001 | 85.4541 | 11.5554 | 83.8466 | 2.259 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 6,443.7900 | 6.4438 | 5,531.8300 | 5.5318 | (14.153) | 0 | 0 | 0 |
| 2022/08/12 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 4,585.7200 | 4.5857 | 5,284.1700 | 5.2842 | 15.231 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/11/2022 | 10.10 | Call | Bond Future | 0.0000 | 0.0000 | 306.4800 | 0.3065 | 100.000 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/11/2022 | 10.10 | Put | Bond Future | 0.0000 | 0.0000 | 7,259.9100 | 7.2599 | 100.000 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/11/2022 | 10.60 | Call | Bond Future | 1,601.3000 | 1.6013 | 1,085.4700 | 1.0855 | (32.213) | 0 | 0 | 1,600 |
| 2022/08/12 | 2044 | 03/11/2022 | 10.60 | Put | Bond Future | 3,335.2500 | 3.3352 | 4,248.8500 | 4.2488 | 27.392 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/11/2022 | 10.80 | Call | Bond Future | 0.0000 | 0.0000 | 1,606.7700 | 1.6068 | 100.000 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/11/2022 | 10.80 | Put | Bond Future | 0.0000 | 0.0000 | 3,327.9300 | 3.3279 | 100.000 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/11/2022 | 11.41 | Call | Bond Future | 4,913.4100 | 4.9134 | 3,892.8000 | 3.8928 | (20.772) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/11/2022 | 11.41 | Put | Bond Future | 1,047.9800 | 1.0480 | 1,456.8000 | 1.4568 | 39.010 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | 2044 | 03/11/2022 | 11.30 | Call | Bond Future | 4,380.2400 | 4.3802 | 3,416.0000 | 3.4160 | (22.013) | 0 | 0 | 1,600 |
| 2022/08/12 | 2044 | 03/11/2022 | 11.30 | Put | Bond Future | 1,238.6300 | 1.2386 | 1,703.8200 | 1.7038 | 37.557 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/11/2022 | 11.40 | Put | Bond Future | 1,064.2200 | 1.0642 | 1,477.9700 | 1.4780 | 38.878 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/11/2022 | | | Bond Future | 10.8412 | 85.1111 | 11.0463 | 83.6817 | 1.892 | 0.0000 | 0.0000 | 65,414 |
| 2022/08/12 | 2044 | 03/11/2022 | 11.39 | Call | Bond Future | 4,815.2000 | 4.8152 | 3,804.4800 | 3.8045 | (20.990) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/11/2022 | 11.39 | Put | Bond Future | 1,080.5600 | 1.0806 | 1,499.2700 | 1.4993 | 38.749 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/11/2022 | 11.40 | Call | Bond Future | 4,864.3000 | 4.8643 | 3,848.6200 | 3.8486 | (20.880) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 4,272.5900 | 4.2726 | 3,466.3600 | 3.4664 | (18.870) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 2,975.7300 | 2.9757 | 3,624.4600 | 3.6245 | 21.801 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 4,312.4500 | 4.3125 | 3,501.8600 | 3.5019 | (18.797) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 2,947.9900 | 2.9480 | 3,592.3600 | 3.5924 | 21.858 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 02/02/2023 | | | Bond Future | 10.9508 | 82.2141 | 11.1634 | 80.7591 | 1.942 | 0.0000 | 0.0000 | 33,819 |
| 2022/08/12 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 4,352.2300 | 4.3522 | 3,537.3000 | 3.5373 | (18.724) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 2,920.2600 | 2.9203 | 3,560.2900 | 3.5603 | 21.917 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 5,833.5800 | 5.8336 | 4,953.8500 | 4.9538 | (15.080) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 3,379.5300 | 3.3795 | 3,983.6900 | 3.9837 | 17.877 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 5,873.8500 | 5.8738 | 4,990.7900 | 4.9908 | (15.034) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 3,354.7600 | 3.3548 | 3,955.5900 | 3.9556 | 17.910 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 04/05/2023 | | | Bond Future | 11.0423 | 83.8167 | 11.2624 | 82.3328 | 1.993 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 5,914.2200 | 5.9142 | 5,027.8400 | 5.0278 | (14.987) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 3,330.1800 | 3.3302 | 3,927.6900 | 3.9277 | 17.942 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 9,167.4800 | 9.1675 | 8,107.7600 | 8.1078 | (11.560) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 2,735.5500 | 2.7356 | 3,190.1900 | 3.1902 | 16.620 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 9,209.4400 | 9.2094 | 8,147.4400 | 8.1474 | (11.532) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 2,718.7400 | 2.7187 | 3,171.1000 | 3.1711 | 16.639 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/08/2023 | | | Bond Future | 11.1294 | 81.1330 | 11.3573 | 79.6186 | 2.048 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 9,251.6900 | 9.2517 | 8,187.4500 | 8.1875 | (11.503) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 2,702.3000 | 2.7023 | 3,152.4200 | 3.1524 | 16.657 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 6,734.4200 | 6.7344 | 5,846.3400 | 5.8463 | (13.187) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 4,618.6900 | 4.6187 | 5,271.6400 | 5.2716 | 14.137 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 02/11/2023 | | | Bond Future | 11.2439 | 82.5699 | 11.4800 | 81.0289 | 2.100 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 6,659.6900 | 6.6597 | 5,777.1500 | 5.7772 | (13.252) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 4,671.0500 | 4.6711 | 5,329.5400 | 5.3295 | 14.097 | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 6,697.2000 | 6.6972 | 5,811.8900 | 5.8119 | (13.219) | 0 | 0 | 0 |
| 2022/08/12 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 4,644.9700 | 4.6450 | 5,300.6900 | 5.3007 | 14.117 | 0 | 0 | 0 |
| 2022/08/12 | 2046 | 03/11/2022 | | | Bond Future | 117.3278 | 117.3278 | 117.0540 | 117.0540 | (0.233) | 0.0000 | 0.0000 | 15,983 |
| 2022/08/12 | 2046 | 02/02/2023 | | | Bond Future | 119.4019 | 119.4019 | 119.1225 | 119.1225 | (0.234) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2046 | 04/05/2023 | | | Bond Future | 119.7093 | 119.7093 | 119.4243 | 119.4243 | (0.238) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2046 | 03/08/2023 | | | Bond Future | 122.1590 | 122.1590 | 121.8676 | 121.8676 | (0.239) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2046 | 02/11/2023 | | | Bond Future | 122.2431 | 122.2431 | 121.9493 | 121.9493 | (0.240) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2050 | 03/11/2022 | | | Bond Future | 121.1517 | 121.1517 | 119.5142 | 119.5142 | (1.352) | 0.0000 | 0.0000 | 9,910 |
| 2022/08/12 | 2050 | 02/02/2023 | | | Bond Future | 121.1695 | 121.1695 | 119.5027 | 119.5027 | (1.376) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2050 | 04/05/2023 | | | Bond Future | 123.5529 | 123.5529 | 121.8523 | 121.8523 | (1.376) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2050 | 03/08/2023 | | | Bond Future | 123.8781 | 123.8781 | 122.1430 | 122.1430 | (1.401) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 2050 | 02/11/2023 | | | Bond Future | 126.1062 | 126.1062 | 124.3402 | 124.3402 | (1.400) | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | AL37 | 03/11/2022 | | | Index Future | 841.8260 | 841.8260 | 838.3090 | 838.3090 | (0.418) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | AL37 | 02/02/2023 | | | Index Future | 856.5000 | 856.5000 | 852.9150 | 852.9150 | (0.419) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | AL37 | 04/05/2023 | | | Index Future | 873.1320 | 873.1320 | 869.4700 | 869.4700 | (0.419) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | AL37 | 03/08/2023 | | | Index Future | 890.7840 | 890.7840 | 887.0440 | 887.0440 | (0.420) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | AL37 | 02/11/2023 | | | Index Future | 906.6350 | 906.6350 | 902.8310 | 902.8310 | (0.420) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | AL7T | 03/11/2022 | | | Index Future | 972.9630 | 972.9630 | 978.3040 | 978.3040 | 0.549 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | AL7T | 02/02/2023 | | | Index Future | 989.9230 | 989.9230 | 995.3500 | 995.3500 | 0.548 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | AL7T | 04/05/2023 | | | Index Future | 1,009.1450 | 1,009.1450 | 1,014.6690 | 1,014.6690 | 0.547 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | AL7T | 03/08/2023 | | | Index Future | 1,029.5480 | 1,029.5480 | 1,035.1780 | 1,035.1780 | 0.547 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | AL7T | 02/11/2023 | | | Index Future | 1,047.8670 | 1,047.8670 | 1,053.6010 | 1,053.6010 | 0.547 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | ALBI | 03/11/2022 | | | Index Future | 870.5870 | 870.5870 | 861.5220 | 861.5220 | (1.041) | 0.0000 | 0.0000 | 138 |
| 2022/08/12 | ALBI | 02/02/2023 | | | Index Future | 885.7620 | 885.7620 | 876.5330 | 876.5330 | (1.042) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | ALBI | 04/05/2023 | | | Index Future | 902.9610 | 902.9610 | 893.5460 | 893.5460 | (1.043) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | ALBI | 03/08/2023 | | | Index Future | 921.2170 | 921.2170 | 911.6070 | 911.6070 | (1.043) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | ALBI | 02/11/2023 | | | Index Future | 937.6090 | 937.6090 | 927.8310 | 927.8310 | (1.043) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | ES33 | 03/11/2022 | | | Bond Future | 11.6128 | 76.0860 | 11.7768 | 75.2725 | 1.413 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | ES33 | 02/02/2023 | | | Bond Future | 11.7845 | 77.4315 | 11.9556 | 76.6031 | 1.452 | 0.0000 | 0.0000 | 350 |
| 2022/08/12 | ES33 | 04/05/2023 | | | Bond Future | 11.9286 | 75.1627 | 12.1070 | 74.3174 | 1.495 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | ES33 | 03/08/2023 | | | Bond Future | 12.0653 | 76.7038 | 12.2512 | 75.8408 | 1.541 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | ES33 | 02/11/2023 | | | Bond Future | 12.2539 | 74.2907 | 12.4479 | 73.4124 | 1.583 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | ES42 | 03/11/2022 | | | Bond Future | 11.9157 | 74.6664 | 12.1316 | 73.4077 | 1.812 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | ES42 | 02/02/2023 | | | Bond Future | 12.0646 | 75.9880 | 12.2891 | 74.7066 | 1.861 | 0.0000 | 0.0000 | 4,769 |
| 2022/08/12 | ES42 | 04/05/2023 | | | Bond Future | 12.1961 | 73.2218 | 12.4295 | 71.9145 | 1.914 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | ES42 | 03/08/2023 | | | Bond Future | 12.3174 | 74.7256 | 12.5597 | 73.3913 | 1.968 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | ES42 | 02/11/2023 | | | Bond Future | 12.4814 | 71.8056 | 12.7338 | 70.4474 | 2.022 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | GOVI | 03/11/2022 | 820.41 | Call | GOVI | 382,090.0000 | 38.2090 | 293,120.0000 | 29.3120 | (23.285) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 03/11/2022 | 820.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | GOVI | 03/11/2022 | 820.42 | Call | GOVI | 381,990.0000 | 38.1990 | 293,020.0000 | 29.3020 | (23.291) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 03/11/2022 | 820.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 03/11/2022 | | | GOVI | 858.6190 | 858.6190 | 849.7220 | 849.7220 | (1.036) | 0.0000 | 0.0000 | 866 |
| 2022/08/12 | GOVI | 03/11/2022 | 820.43 | Call | GOVI | 381,890.0000 | 38.1890 | 292,920.0000 | 29.2920 | (23.297) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 03/11/2022 | 820.43 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 227,650.0000 | 22.7650 | 137,080.0000 | 13.7080 | (39.785) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 227,550.0000 | 22.7550 | 136,980.0000 | 13.6980 | (39.802) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 02/02/2023 | | | GOVI | 873.5850 | 873.5850 | 864.5280 | 864.5280 | (1.037) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 227,450.0000 | 22.7450 | 136,880.0000 | 13.6880 | (39.820) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 376,880.0000 | 37.6880 | 284,480.0000 | 28.4480 | (24.517) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 376,780.0000 | 37.6780 | 284,380.0000 | 28.4380 | (24.524) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 04/05/2023 | | | GOVI | 890.5480 | 890.5480 | 881.3080 | 881.3080 | (1.038) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 376,680.0000 | 37.6680 | 284,280.0000 | 28.4280 | (24.530) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 713,430.0000 | 71.3430 | 619,110.0000 | 61.9110 | (13.221) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 713,330.0000 | 71.3330 | 619,010.0000 | 61.9010 | (13.222) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 03/08/2023 | | | GOVI | 908.5530 | 908.5530 | 899.1210 | 899.1210 | (1.038) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 713,230.0000 | 71.3230 | 618,910.0000 | 61.8910 | (13.224) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 389,000.0000 | 38.9000 | 293,030.0000 | 29.3030 | (24.671) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 02/11/2023 | | | GOVI | 924.7200 | 924.7200 | 915.1230 | 915.1230 | (1.038) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 389,200.0000 | 38.9200 | 293,230.0000 | 29.3230 | (24.658) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 389,100.0000 | 38.9100 | 293,130.0000 | 29.3130 | (24.665) | 0 | 0 | 0 |
| 2022/08/12 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/12 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IGOV | 03/11/2022 | | | Index Future | 325.7340 | 325.7340 | 324.7840 | 324.7840 | (0.292) | 0.0000 | 0.0000 | 703 |
| 2022/08/12 | IGOV | 02/02/2023 | | | Index Future | 331.4910 | 331.4910 | 330.5220 | 330.5220 | (0.292) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IGOV | 04/05/2023 | | | Index Future | 338.0050 | 338.0050 | 337.0140 | 337.0140 | (0.293) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IGOV | 03/08/2023 | | | Index Future | 344.9140 | 344.9140 | 343.9010 | 343.9010 | (0.294) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IGOV | 02/11/2023 | | | Index Future | 351.1260 | 351.1260 | 350.0960 | 350.0960 | (0.293) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | JBAF | 17/08/2022 | | | Jibar Tradeable Future | 5.7450 | 94.2550 | 5.7350 | 94.2650 | (0.174) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.7950 | 94.2050 | 5.8050 | 94.1950 | 0.173 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | JBAF | 19/10/2022 | | | Jibar Tradeable Future | 6.3400 | 93.6600 | 6.3600 | 93.6400 | 0.315 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | JBAF | 16/11/2022 | | | Jibar Tradeable Future | 6.4200 | 93.5800 | 6.4400 | 93.5600 | 0.312 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 6.7950 | 93.2050 | 6.8350 | 93.1650 | 0.589 | 0.0000 | 0.0000 | 68 |
| 2022/08/12 | JBAF | 18/01/2023 | | | Jibar Tradeable Future | 6.8600 | 93.1400 | 6.9000 | 93.1000 | 0.583 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 7.1300 | 92.8700 | 7.1900 | 92.8100 | 0.842 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 7.3100 | 92.6900 | 7.3800 | 92.6200 | 0.958 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 7.4250 | 92.5750 | 7.5150 | 92.4850 | 1.212 | 0.0000 | 0.0000 | 75 |
| 2022/08/12 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 7.3600 | 92.6400 | 7.4500 | 92.5500 | 1.223 | 0.0000 | 0.0000 | 272 |
| 2022/08/12 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 7.4400 | 92.5600 | 7.5300 | 92.4700 | 1.210 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 7.4100 | 92.5900 | 7.5100 | 92.4900 | 1.350 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R023 | 03/11/2022 | 6.25 | Call | Bond Future | 3.0300 | 0.0030 | 2.9900 | 0.0030 | (1.320) | 0 | 0 | 0 |
| 2022/08/12 | R023 | 03/11/2022 | 6.25 | Put | Bond Future | 264.8100 | 0.2648 | 263.8000 | 0.2638 | (0.381) | 0 | 0 | 0 |
| 2022/08/12 | R023 | 03/11/2022 | 6.26 | Call | Bond Future | 3.2800 | 0.0033 | 3.2300 | 0.0032 | (1.524) | 0 | 0 | 0 |
| 2022/08/12 | R023 | 03/11/2022 | 6.26 | Put | Bond Future | 262.0000 | 0.2620 | 260.9800 | 0.2610 | (0.389) | 0 | 0 | 0 |
| 2022/08/12 | R023 | 03/11/2022 | | | Bond Future | 7.1053 | 101.6586 | 7.1021 | 101.6595 | (0.045) | 0.0000 | 0.0000 | 24,229 |
| 2022/08/12 | R023 | 03/11/2022 | 6.27 | Call | Bond Future | 3.4900 | 0.0035 | 3.4400 | 0.0034 | (1.433) | 0 | 0 | 0 |
| 2022/08/12 | R023 | 03/11/2022 | 6.27 | Put | Bond Future | 259.1400 | 0.2591 | 258.1200 | 0.2581 | (0.394) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/11/2022 | 10.57 | Call | Bond Future | 1,896.9800 | 1.8970 | 1,426.6500 | 1.4266 | (24.794) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/11/2022 | 10.57 | Put | Bond Future | 2,316.7100 | 2.3167 | 2,886.8300 | 2.8868 | 24.609 | 0 | 0 | 582 |
| 2022/08/12 | R035 | 03/11/2022 | 11.15 | Call | Bond Future | 4,092.2600 | 4.0923 | 3,361.5700 | 3.3616 | (17.855) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/11/2022 | 11.15 | Put | Bond Future | 996.1100 | 0.9961 | 1,305.8700 | 1.3059 | 31.097 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/11/2022 | 12.68 | Call | Bond Future | 11,541.1100 | 11.5411 | 10,534.0200 | 10.5340 | (8.726) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/11/2022 | 12.68 | Put | Bond Future | 77.6500 | 0.0776 | 111.0100 | 0.1110 | 42.962 | 0 | 0 | 976 |
| 2022/08/12 | R035 | 03/11/2022 | 10.99 | Call | Bond Future | 3,416.4000 | 3.4164 | 2,749.3700 | 2.7494 | (19.524) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/11/2022 | 10.99 | Put | Bond Future | 1,270.0400 | 1.2700 | 1,643.4600 | 1.6435 | 29.402 | 0 | 0 | 582 |
| 2022/08/12 | R035 | 03/11/2022 | 11.05 | Call | Bond Future | 3,664.5900 | 3.6646 | 2,972.7900 | 2.9728 | (18.878) | 0 | 0 | 976 |
| 2022/08/12 | R035 | 03/11/2022 | | | Bond Future | 10.6375 | 89.7220 | 10.8068 | 88.6816 | 1.592 | 0.0000 | 0.0000 | 59,258 |
| 2022/08/12 | R035 | 03/11/2022 | 9.82 | Call | Bond Future | 375.7800 | 0.3758 | 236.5200 | 0.2365 | (37.059) | 0 | 0 | 582 |
| 2022/08/12 | R035 | 03/11/2022 | 9.82 | Put | Bond Future | 5,654.0500 | 5.6540 | 6,555.2400 | 6.5552 | 15.939 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/08/12 | R035 | 03/11/2022 | 10.30 | Call | Bond Future | 1,164.0200 | | 1.1640 | 827.8900 | 0.8279 | (28.877) | 0 | 0 | 976 |
| 2022/08/12 | R035 | 03/11/2022 | 10.30 | Put | Bond Future | 3,290.9400 | | 3.2909 | 3,995.2600 | 3.9953 | 21.402 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/11/2022 | 11.14 | Call | Bond Future | 4,048.7200 | | 4.0487 | 3,321.7800 | 3.3218 | (17.955) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/11/2022 | 11.14 | Put | Bond Future | 1,011.5000 | | 1.0115 | 1,325.0100 | 1.3250 | 30.995 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/11/2022 | 11.05 | Put | Bond Future | 1,160.3000 | | 1.1603 | 1,508.9500 | 1.5090 | 30.048 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/11/2022 | 11.13 | Call | Bond Future | 4,005.4900 | | 4.0055 | 3,282.3400 | 3.2823 | (18.054) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/11/2022 | 11.13 | Put | Bond Future | 1,027.2500 | | 1.0272 | 1,344.5500 | 1.3446 | 30.888 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 11.94 | Call | Bond Future | 7,722.7700 | | 7.7228 | 6,885.4500 | 6.8854 | (10.842) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 269.5000 | | 0.2695 | 338.9000 | 0.3389 | 25.751 | 0 | 0 | 976 |
| 2022/08/12 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 3,464.8100 | | 3.4648 | 2,900.7700 | 2.9008 | (16.279) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 2,797.3800 | | 2.7974 | 3,292.5600 | 3.2926 | 17.702 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 2,754.8200 | | 2.7548 | 2,264.4700 | 2.2645 | (17.800) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 3,420.8300 | | 3.4208 | 3,989.7000 | 3.9897 | 16.630 | 0 | 0 | 582 |
| 2022/08/12 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 4,699.8000 | | 4.6998 | 5,391.9800 | 5.3920 | 14.728 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 10.60 | Call | Bond Future | 2,575.9600 | | 2.5760 | 2,106.1900 | 2.1062 | (18.237) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 10.60 | Put | Bond Future | 3,610.6500 | | 3.6106 | 4,200.1000 | 4.2001 | 16.325 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 10.64 | Put | Bond Future | 3,483.2700 | | 3.4833 | 4,058.9800 | 4.0590 | 16.528 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 892.1000 | | 0.8921 | 674.5900 | 0.6746 | (24.382) | 0 | 0 | 582 |
| 2022/08/12 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 6,989.7800 | | 6.9898 | 7,831.4900 | 7.8315 | 12.042 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 9.85 | Call | Bond Future | 946.0500 | | 0.9461 | 718.0900 | 0.7181 | (24.096) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 9.89 | Call | Bond Future | 1,002.5800 | | 1.0026 | 763.8600 | 0.7639 | (23.811) | 0 | 0 | 388 |
| 2022/08/12 | R035 | 02/02/2023 | 9.89 | Put | Bond Future | 6,569.3800 | | 6.5694 | 7,389.8800 | 7.3899 | 12.490 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | | | Bond Future | 10.7693 | | 91.2864 | 10.9456 | 90.2272 | 1.637 | 0.0000 | 0.0000 | 106,331 |
| 2022/08/12 | R035 | 02/02/2023 | 11.94 | Put | Bond Future | 1,016.1000 | | 1.0161 | 1,238.0000 | 1.2380 | 21.838 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 11.98 | Call | Bond Future | 7,900.1100 | | 7.9001 | 7,055.5500 | 7.0555 | (10.690) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 11.98 | Put | Bond Future | 977.4500 | | 0.9775 | 1,192.1100 | 1.1921 | 21.961 | 0 | 0 | 388 |
| 2022/08/12 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 13,494.0400 | | 13.4940 | 12,504.2200 | 12.5042 | (7.335) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 4,065.9300 | | 4.0659 | 3,447.9300 | 3.4479 | (15.199) | 0 | 0 | 976 |
| 2022/08/12 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 2,387.5800 | | 2.3876 | 2,828.8000 | 2.8288 | 18.480 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 4,102.6000 | | 4.1026 | 3,481.5300 | 3.4815 | (15.138) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 2,365.3000 | | 2.3653 | 2,803.4500 | 2.8035 | 18.524 | 0 | 0 | 582 |
| 2022/08/12 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 3,396.8700 | | 3.3969 | 2,839.3700 | 2.8394 | (16.412) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 2,849.4800 | | 2.8495 | 3,351.2000 | 3.3512 | 17.607 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 3,430.8900 | | 3.4309 | 2,870.1200 | 2.8701 | (16.345) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 2,823.4500 | | 2.8235 | 3,321.9000 | 3.3219 | 17.654 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 1,788.7600 | | 1.7888 | 1,421.7200 | 1.4217 | (20.519) | 0 | 0 | 976 |
| 2022/08/12 | R035 | 02/02/2023 | 10.64 | Call | Bond Future | 2,694.6100 | | 2.6946 | 2,211.1000 | 2.2111 | (17.944) | 0 | 0 | 388 |
| 2022/08/12 | R035 | 02/02/2023 | 9.85 | Put | Bond Future | 6,777.7700 | | 6.7778 | 7,609.0300 | 7.6090 | 12.265 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 2,982.6300 | | 2.9826 | 3,426.0200 | 3.4260 | 14.866 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 9,961.8300 | | 9.9618 | 9,089.7100 | 9.0897 | (8.755) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 1,188.4000 | | 1.1884 | 1,396.8300 | 1.3968 | 17.539 | 0 | 0 | 388 |
| 2022/08/12 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 13,002.3500 | | 13.0023 | 12,048.7800 | 12.0488 | (7.334) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 667.7900 | | 0.6678 | 794.7700 | 0.7948 | 19.015 | 0 | 0 | 491 |
| 2022/08/12 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 4,849.0300 | | 4.8490 | 4,224.2700 | 4.2243 | (12.884) | 0 | 0 | 491 |
| 2022/08/12 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 4,954.9500 | | 4.9550 | 4,322.7200 | 4.3227 | (12.760) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 4,990.5400 | | 4.9905 | 4,355.8400 | 4.3558 | (12.718) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 3,038.2200 | | 3.0382 | 2,566.3800 | 2.5664 | (15.530) | 0 | 0 | 388 |
| 2022/08/12 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 4,670.5300 | | 4.6705 | 5,279.2400 | 5.2792 | 13.033 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/08/12 | R035 | 04/05/2023 | | | Bond Future | | 10.8708 | 88.5608 | 11.0540 | 87.4802 | 1.685 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 5,026.2300 | | 5.0262 | 4,389.0700 | 4.3891 | (12.677) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 3,093.8200 | | 3.0938 | 3,549.6100 | 3.5496 | 14.732 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 3,026.5400 | | 3.0265 | 3,474.8600 | 3.4749 | 14.813 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 3,004.5100 | | 3.0045 | 3,450.3600 | 3.4504 | 14.839 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 1,400.3600 | | 1.4004 | 1,128.5200 | 1.1285 | (19.412) | 0 | 0 | 388 |
| 2022/08/12 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 7,784.0900 | | 7.7841 | 8,592.8000 | 8.5928 | 10.389 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 2,562.2300 | | 2.5622 | 2,140.7600 | 2.1408 | (16.449) | 0 | 0 | 491 |
| 2022/08/12 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 5,303.5500 | | 5.3036 | 5,962.6300 | 5.9626 | 12.427 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 8,030.1900 | | 8.0302 | 7,254.0200 | 7.2540 | (9.666) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 2,268.9500 | | 2.2690 | 2,595.6900 | 2.5957 | 14.400 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/08/2023 | | | Bond Future | 10.9650 | | 90.3563 | 11.1555 | 89.2534 | 1.737 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 7,953.0600 | | 7.9531 | 7,180.3100 | 7.1803 | (9.716) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 2,297.9300 | | 2.2979 | 2,628.0900 | 2.6281 | 14.368 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 7,991.7600 | | 7.9918 | 7,217.3000 | 7.2173 | (9.691) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 2,283.5500 | | 2.2835 | 2,612.0000 | 2.6120 | 14.383 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 5,769.2700 | | 5.7693 | 5,129.4000 | 5.1294 | (11.091) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 4,061.0400 | | 4.0610 | 4,543.4100 | 4.5434 | 11.878 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 5,802.3900 | | 5.8024 | 5,160.5000 | 5.1605 | (11.063) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 4,038.6500 | | 4.0387 | 4,519.0000 | 4.5190 | 11.894 | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/11/2023 | | | Bond Future | 11.1067 | | 87.4613 | 11.3050 | 86.3391 | 1.785 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 5,835.2000 | | 5.8352 | 5,191.3000 | 5.1913 | (11.035) | 0 | 0 | 0 |
| 2022/08/12 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 4,015.9900 | | 4.0160 | 4,494.3300 | 4.4943 | 11.911 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/11/2022 | 8.53 | Call | Bond Future | 1,016.0900 | | 1.0161 | 805.7900 | 0.8058 | (20.697) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/11/2022 | 8.53 | Put | Bond Future | 1,275.1700 | | 1.2752 | 1,531.3400 | 1.5313 | 20.089 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/11/2022 | 8.54 | Call | Bond Future | 1,033.1300 | | 1.0331 | 820.5000 | 0.8205 | (20.581) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/11/2022 | 8.54 | Put | Bond Future | 1,256.6600 | | 1.2567 | 1,510.5000 | 1.5105 | 20.200 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/11/2022 | 8.91 | Put | Bond Future | 706.2000 | | 0.7062 | 877.1000 | 0.8771 | 24.200 | 0 | 0 | 4,310 |
| 2022/08/12 | R186 | 03/11/2022 | | | Bond Future | 8.6030 | | 110.4588 | 8.7349 | 109.9923 | 1.534 | 0.0000 | 0.0000 | 64,548 |
| 2022/08/12 | R186 | 03/11/2022 | 8.23 | Call | Bond Future | 587.8100 | | 0.5878 | 444.7700 | 0.4448 | (24.334) | 0 | 0 | 4,310 |
| 2022/08/12 | R186 | 03/11/2022 | 8.23 | Put | Bond Future | 1,920.2100 | | 1.9202 | 2,243.6400 | 2.2436 | 16.843 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/11/2022 | 8.55 | Call | Bond Future | 1,050.5300 | | 1.0505 | 835.5800 | 0.8356 | (20.461) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/11/2022 | 8.55 | Put | Bond Future | 1,238.5300 | | 1.2385 | 1,490.0500 | 1.4900 | 20.308 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/11/2022 | 8.91 | Call | Bond Future | 1,787.5700 | | 1.7876 | 1,492.0000 | 1.4920 | (16.535) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 1,015.4800 | | 1.0155 | 843.0200 | 0.8430 | (16.983) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 2,343.9400 | | 2.3439 | 2,646.8400 | 2.6468 | 12.923 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 1,002.9500 | | 1.0030 | 832.0100 | 0.8320 | (17.044) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 2,365.3500 | | 2.3653 | 2,669.7700 | 2.6698 | 12.870 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 02/02/2023 | | | Bond Future | 8.7246 | | 107.0876 | 8.8672 | 106.6122 | 1.635 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 1,027.8400 | | 1.0278 | 853.8700 | 0.8539 | (16.926) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 2,322.3700 | | 2.3224 | 2,623.7600 | 2.6238 | 12.978 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 1,851.9900 | | 1.8520 | 2,092.5000 | 2.0925 | 12.987 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 1,975.4200 | | 1.9754 | 1,729.1300 | 1.7291 | (12.468) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 04/05/2023 | | | Bond Future | 8.7963 | | 109.1726 | 8.9513 | 108.6871 | 1.762 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 1,957.8300 | | 1.9578 | 1,712.8300 | 1.7128 | (12.514) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 1,838.2100 | | 1.8382 | 2,077.4300 | 2.0774 | 13.014 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 1,940.6900 | | 1.9407 | 1,696.9800 | 1.6970 | (12.558) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 1,866.2400 | 1.8662 | 2,108.0400 | 2.1080 | 12.957 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 3,791.0500 | 3.7911 | 3,455.8500 | 3.4558 | (8.842) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 1,201.7100 | 1.2017 | 1,362.4300 | 1.3624 | 13.374 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 1,209.0300 | 1.2090 | 1,370.5900 | 1.3706 | 13.363 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/08/2023 | | | Bond Future | 8.8471 | 106.0813 | 9.0159 | 105.5854 | 1.909 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 3,812.3200 | 3.8123 | 3,476.2800 | 3.4763 | (8.815) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 1,194.4400 | 1.1944 | 1,354.3200 | 1.3543 | 13.385 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 3,769.8200 | 3.7698 | 3,435.4600 | 3.4355 | (8.869) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 2,853.9100 | 2.8539 | 2,564.7600 | 2.5648 | (10.132) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 1,773.5300 | 1.7735 | 1,988.7800 | 1.9888 | 12.137 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 02/11/2023 | | | Bond Future | 9.0027 | 107.9622 | 9.1876 | 107.4578 | 2.053 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 2,836.3400 | 2.8363 | 2,548.1100 | 2.5481 | (10.162) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 1,782.9800 | 1.7830 | 1,999.1500 | 1.9991 | 12.124 | 0 | 0 | 0 |
| 2022/08/12 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 2,818.8100 | 2.8188 | 2,531.5100 | 2.5315 | (10.192) | 0 | 0 | 0 |
| 2022/08/12 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 1,792.4800 | 1.7925 | 2,009.5800 | 2.0096 | 12.112 | 0 | 0 | 0 |
| 2022/08/12 | R197 | 03/11/2022 | | | Bond Future | 336.9763 | 336.9763 | 336.9989 | 336.9989 | 0.007 | 0.0000 | 0.0000 | 831 |
| 2022/08/12 | R197 | 02/02/2023 | | | Bond Future | 334.1092 | 334.1092 | 334.1307 | 334.1307 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R197 | 04/05/2023 | | | Bond Future | 340.6827 | 340.6827 | 340.7018 | 340.7018 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R197 | 03/08/2023 | | | Bond Future | 338.5087 | 338.5087 | 338.5295 | 338.5295 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R197 | 02/11/2023 | | | Bond Future | 344.5940 | 344.5940 | 344.6162 | 344.6162 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R202 | 03/11/2022 | | | Bond Future | 251.1713 | 251.1713 | 250.9817 | 250.9817 | (0.076) | 0.0000 | 0.0000 | 6,148 |
| 2022/08/12 | R202 | 02/02/2023 | | | Bond Future | 250.9242 | 250.9242 | 250.7300 | 250.7300 | (0.077) | 0.0000 | 0.0000 | 460 |
| 2022/08/12 | R202 | 04/05/2023 | | | Bond Future | 255.8592 | 255.8592 | 255.6591 | 255.6591 | (0.078) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R202 | 03/08/2023 | | | Bond Future | 256.2356 | 256.2356 | 256.0317 | 256.0317 | (0.080) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R202 | 02/11/2023 | | | Bond Future | 260.8445 | 260.8445 | 260.6376 | 260.6376 | (0.079) | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | 9.25 | Call | Bond Future | 64.4200 | 0.0644 | 35.6000 | 0.0356 | (44.738) | 0 | 0 | 6,000 |
| 2022/08/12 | R209 | 03/11/2022 | 9.25 | Put | Bond Future | 8,106.1400 | 8.1061 | 8,965.0600 | 8.9651 | 10.596 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | 9.50 | Call | Bond Future | 141.8600 | 0.1419 | 83.6500 | 0.0837 | (41.033) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | 9.50 | Put | Bond Future | 6,614.0700 | 6.6141 | 7,443.6000 | 7.4436 | 12.542 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | 12.00 | Call | Bond Future | 7,248.8400 | 7.2488 | 6,437.8000 | 6.4378 | (11.189) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | 12.00 | Put | Bond Future | 202.9900 | 0.2030 | 279.6900 | 0.2797 | 37.785 | 0 | 0 | 10,500 |
| 2022/08/12 | R209 | 03/11/2022 | 11.03 | Call | Bond Future | 3,233.8900 | 3.2339 | 2,638.0200 | 2.6380 | (18.426) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | 11.03 | Put | Bond Future | 997.1200 | 0.9971 | 1,288.9900 | 1.2890 | 29.271 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | 10.50 | Put | Bond Future | 2,153.4400 | 2.1534 | 2,656.9000 | 2.6569 | 23.379 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | | | Bond Future | 10.6116 | 69.8448 | 10.7754 | 68.9571 | 1.543 | 0.0000 | 0.0000 | 18,858 |
| 2022/08/12 | R209 | 03/11/2022 | 10.00 | Call | Bond Future | 554.0400 | 0.5540 | 371.9200 | 0.3719 | (32.871) | 0 | 0 | 10,500 |
| 2022/08/12 | R209 | 03/11/2022 | 10.00 | Put | Bond Future | 4,015.9800 | 4.0160 | 4,721.6000 | 4.7216 | 17.570 | 0 | 0 | 6,000 |
| 2022/08/12 | R209 | 03/11/2022 | 11.02 | Call | Bond Future | 3,196.9800 | 3.1970 | 2,604.5700 | 2.6046 | (18.530) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | 11.02 | Put | Bond Future | 1,012.4900 | 1.0125 | 1,307.8200 | 1.3078 | 29.169 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | 11.50 | Call | Bond Future | 5,101.9500 | 5.1019 | 4,373.5500 | 4.3736 | (14.277) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | 11.50 | Put | Bond Future | 471.5900 | 0.4716 | 630.9300 | 0.6309 | 33.788 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | 10.50 | Call | Bond Future | 1,538.8600 | 1.5389 | 1,154.5800 | 1.1546 | (24.972) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | 11.00 | Call | Bond Future | 3,123.7500 | 3.1238 | 2,538.3400 | 2.5383 | (18.741) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/11/2022 | 11.00 | Put | Bond Future | 1,043.9800 | 1.0440 | 1,346.3100 | 1.3463 | 28.959 | 0 | 0 | 8,750 |
| 2022/08/12 | R209 | 03/11/2022 | 11.01 | Call | Bond Future | 3,160.3500 | 3.1604 | 2,571.4300 | 2.5714 | (18.635) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | R209 | 03/11/2022 | 11.01 | Put | Bond Future | 1,028.1900 | 1.0282 | 1,327.0100 | 1.3270 | 29.063 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 2,528.2400 | 2.5282 | 2,957.5200 | 2.9575 | 16.979 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 2,873.6300 | 2.8736 | 2,404.9400 | 2.4049 | (16.310) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 2,903.0700 | 2.9031 | 2,431.5200 | 2.4315 | (16.243) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 02/02/2023 | | | Bond Future | 10.7245 | 71.0633 | 10.8941 | 70.1596 | 1.581 | 0.0000 | 0.0000 | 2,066 |
| 2022/08/12 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 2,932.6300 | 2.9326 | 2,458.2400 | 2.4582 | (16.176) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 2,576.0300 | 2.5760 | 3,011.0100 | 3.0110 | 16.886 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 2,552.0400 | 2.5520 | 2,984.1600 | 2.9842 | 16.932 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 4,187.8900 | 4.1879 | 3,656.1600 | 3.6562 | (12.697) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 2,754.6800 | 2.7547 | 3,144.8300 | 3.1448 | 14.163 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 4,218.7900 | 4.2188 | 3,684.8900 | 3.6849 | (12.655) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 2,734.1500 | 2.7342 | 3,122.1300 | 3.1221 | 14.190 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 04/05/2023 | | | Bond Future | 10.8155 | 69.2947 | 10.9911 | 68.3728 | 1.624 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 4,249.7600 | 4.2498 | 3,713.6900 | 3.7137 | (12.614) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 2,713.7600 | 2.7138 | 3,099.5700 | 3.0996 | 14.217 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 2,012.3000 | 2.0123 | 2,285.1900 | 2.2852 | 13.561 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 7,148.9000 | 7.1489 | 6,483.7900 | 6.4838 | (9.304) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 7,182.8800 | 7.1829 | 6,516.3300 | 6.5163 | (9.280) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/08/2023 | | | Bond Future | 10.8981 | 70.7002 | 11.0798 | 69.7593 | 1.668 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 7,216.8900 | 7.2169 | 6,548.9100 | 6.5489 | (9.256) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 2,038.0300 | 2.0380 | 2,313.7900 | 2.3138 | 13.531 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 2,025.1200 | 2.0251 | 2,299.4400 | 2.2994 | 13.546 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 5,112.3700 | 5.1124 | 4,560.2600 | 4.5603 | (10.799) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 3,541.6700 | 3.5417 | 3,946.9400 | 3.9469 | 11.443 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 5,141.8500 | 5.1418 | 4,587.9800 | 4.5880 | (10.772) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 3,521.4800 | 3.5215 | 3,924.9900 | 3.9250 | 11.459 | 0 | 0 | 0 |
| 2022/08/12 | R209 | 02/11/2023 | | | Bond Future | 11.0190 | 68.8061 | 11.2074 | 67.8487 | 1.710 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 5,171.3700 | 5.1714 | 4,615.7700 | 4.6158 | (10.744) | 0 | 0 | 0 |
| 2022/08/12 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 3,501.3800 | 3.5014 | 3,903.1600 | 3.9032 | 11.475 | 0 | 0 | 0 |
| 2022/08/12 | R210 | 03/11/2022 | | | Bond Future | 226.7213 | 226.7213 | 226.8077 | 226.8077 | 0.038 | 0.0000 | 0.0000 | 732 |
| 2022/08/12 | R210 | 02/02/2023 | | | Bond Future | 230.7290 | 230.7290 | 230.8153 | 230.8153 | 0.037 | 0.0000 | 0.0000 | 300 |
| 2022/08/12 | R210 | 04/05/2023 | | | Bond Future | 232.1719 | 232.1719 | 232.2595 | 232.2595 | 0.038 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R210 | 03/08/2023 | | | Bond Future | 236.9220 | 236.9220 | 237.0101 | 237.0101 | 0.037 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R210 | 02/11/2023 | | | Bond Future | 237.9814 | 237.9814 | 238.0756 | 238.0756 | 0.040 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R213 | 03/11/2022 | 9.19 | Call | Bond Future | 168.1000 | 0.1681 | 117.8700 | 0.1179 | (29.881) | 0 | 0 | 476 |
| 2022/08/12 | R213 | 03/11/2022 | 9.19 | Put | Bond Future | 5,535.2000 | 5.5352 | 6,054.6400 | 6.0546 | 9.384 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/11/2022 | 10.38 | Call | Bond Future | 1,984.8800 | 1.9849 | 1,666.3800 | 1.6664 | (16.046) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/11/2022 | 10.38 | Put | Bond Future | 1,367.7100 | 1.3677 | 1,618.8800 | 1.6189 | 18.364 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/11/2022 | 10.39 | Call | Bond Future | 2,013.4200 | 2.0134 | 1,692.3100 | 1.6923 | (15.948) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/11/2022 | 10.39 | Put | Bond Future | 1,348.2100 | 1.3482 | 1,596.7700 | 1.5968 | 18.436 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/11/2022 | 10.37 | Call | Bond Future | 1,956.7000 | 1.9567 | 1,640.8200 | 1.6408 | (16.144) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/11/2022 | 10.37 | Put | Bond Future | 1,387.6100 | 1.3876 | 1,641.4000 | 1.6414 | 18.290 | 0 | 0 | 200 |
| 2022/08/12 | R213 | 03/11/2022 | | | Bond Future | 10.2522 | 83.4133 | 10.3701 | 82.8436 | 1.150 | 0.0000 | 0.0000 | 33,851 |
| 2022/08/12 | R213 | 03/11/2022 | 9.13 | Call | Bond Future | 143.8100 | 0.1438 | 99.9200 | 0.0999 | (30.519) | 0 | 0 | 200 |
| 2022/08/12 | R213 | 03/11/2022 | 9.13 | Put | Bond Future | 5,827.1800 | 5.8272 | 6,352.9600 | 6.3530 | 9.023 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/11/2022 | 9.84 | Call | Bond Future | 778.7300 | 0.7787 | 606.6000 | 0.6066 | (22.104) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/08/12 | R213 | 03/11/2022 | 9.84 | Put | Bond Future | 2,810.4000 | | 2.8104 | 3,207.9400 | 3.2079 | 14.145 | 0 | 0 | 476 |
| 2022/08/12 | R213 | 03/11/2022 | 10.40 | Call | Bond Future | 2,042.1400 | | 2.0421 | 1,718.4300 | 1.7184 | (15.852) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/11/2022 | 10.40 | Put | Bond Future | 1,328.9200 | | 1.3289 | 1,574.8800 | 1.5749 | 18.508 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/11/2022 | 9.98 | Call | Bond Future | 1,023.6700 | | 1.0237 | 814.5200 | 0.8145 | (20.431) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/11/2022 | 9.98 | Put | Bond Future | 2,358.1900 | | 2.3582 | 2,718.7100 | 2.7187 | 15.288 | 0 | 0 | 200 |
| 2022/08/12 | R213 | 03/11/2022 | 10.19 | Call | Bond Future | 1,483.1800 | | 1.4832 | 1,215.9600 | 1.2160 | (18.017) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/11/2022 | 10.19 | Put | Bond Future | 1,785.7200 | | 1.7857 | 2,088.1700 | 2.0882 | 16.937 | 0 | 0 | 476 |
| 2022/08/12 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 2,295.2200 | | 2.2952 | 2,574.8700 | 2.5749 | 12.184 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 8,380.7600 | | 8.3808 | 7,864.6500 | 7.8647 | (6.158) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 387.4300 | | 0.3874 | 451.4700 | 0.4515 | 16.529 | 0 | 0 | 912 |
| 2022/08/12 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 2,795.3700 | | 2.7954 | 3,114.3000 | 3.1143 | 11.409 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 1,994.7000 | | 1.9947 | 1,731.6000 | 1.7316 | (13.190) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 2,272.5100 | | 2.2725 | 1,986.8600 | 1.9869 | (12.570) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 2,476.2300 | | 2.4762 | 2,770.7300 | 2.7707 | 11.893 | 0 | 0 | 476 |
| 2022/08/12 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 1,548.1600 | | 1.5482 | 1,326.1400 | 1.3261 | (14.341) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/02/2023 | | | Bond Future | 10.3931 | | 84.8676 | 10.5165 | 84.2874 | 1.187 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 2,469.3800 | | 2.4694 | 2,168.8800 | 2.1689 | (12.169) | 0 | 0 | 912 |
| 2022/08/12 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 1,972.8500 | | 1.9728 | 1,711.6300 | 1.7116 | (13.241) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 2,769.4100 | | 2.7694 | 3,086.4600 | 3.0865 | 11.448 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 509.0900 | | 0.5091 | 415.0900 | 0.4151 | (18.464) | 0 | 0 | 476 |
| 2022/08/12 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 6,604.9600 | | 6.6050 | 7,091.1100 | 7.0911 | 7.360 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 3,382.8700 | | 3.3829 | 3,741.0000 | 3.7410 | 10.587 | 0 | 0 | 476 |
| 2022/08/12 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 1,951.3700 | | 1.9514 | 1,692.0100 | 1.6920 | (13.291) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 2,821.7400 | | 2.8217 | 3,142.5300 | 3.1425 | 11.369 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 3,579.9500 | | 3.5800 | 3,240.9200 | 3.2409 | (9.470) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 2,436.7700 | | 2.4368 | 2,689.9000 | 2.6899 | 10.388 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 04/05/2023 | | | Bond Future | 10.4997 | | 82.9677 | 10.6288 | 82.3755 | 1.229 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 3,553.1900 | | 3.5532 | 3,215.5700 | 3.2156 | (9.502) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 2,455.3000 | | 2.4553 | 2,709.8400 | 2.7098 | 10.367 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 3,526.2500 | | 3.5263 | 3,190.0500 | 3.1900 | (9.534) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 2,473.6700 | | 2.4737 | 2,729.6300 | 2.7296 | 10.347 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 1,758.5200 | | 1.7585 | 1,936.4000 | 1.9364 | 10.115 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 6,223.0300 | | 6.2230 | 5,795.3800 | 5.7954 | (6.872) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/08/2023 | | | Bond Future | 10.5984 | | 84.6490 | 10.7335 | 84.0444 | 1.275 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 6,192.2900 | | 6.1923 | 5,765.5800 | 5.7656 | (6.891) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 1,747.4000 | | 1.7474 | 1,924.3400 | 1.9243 | 10.126 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 6,161.3100 | | 6.1613 | 5,735.5300 | 5.7355 | (6.911) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 1,769.4400 | | 1.7694 | 1,948.2500 | 1.9482 | 10.105 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 4,518.0900 | | 4.5181 | 4,158.1300 | 4.1581 | (7.967) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 2,907.1900 | | 2.9072 | 3,162.3300 | 3.1623 | 8.776 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/11/2023 | | | Bond Future | 10.7564 | | 82.6038 | 10.8979 | 81.9887 | 1.316 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 4,491.9600 | | 4.4920 | 4,133.1200 | 4.1331 | (7.988) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 2,923.6500 | | 2.9237 | 3,179.9100 | 3.1799 | 8.765 | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 4,465.8900 | | 4.4659 | 4,108.1600 | 4.1082 | (8.010) | 0 | 0 | 0 |
| 2022/08/12 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 2,940.2000 | | 2.9402 | 3,197.5700 | 3.1976 | 8.753 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 03/11/2022 | 11.34 | Call | Bond Future | 3,985.4900 | | 3.9855 | 3,109.8200 | 3.1098 | (21.971) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 03/11/2022 | 11.36 | Put | Bond Future | 812.4000 | | 0.8124 | 1,156.2600 | 1.1563 | 42.326 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/12 | R214 | 03/11/2022 | | | Bond Future | 10.7755 | 67.3487 | 10.9907 | 66.1207 | 1.997 | 0.0000 | 0.0000 | 25,381 |
| 2022/08/12 | R214 | 03/11/2022 | 11.34 | Put | Bond Future | 838.2200 | 0.8382 | 1,190.5900 | 1.1906 | 42.038 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 03/11/2022 | 11.35 | Call | Bond Future | 4,026.1700 | 4.0262 | 3,146.2300 | 3.1462 | (21.856) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 03/11/2022 | 11.35 | Put | Bond Future | 825.2700 | 0.8253 | 1,173.3700 | 1.1734 | 42.180 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 03/11/2022 | 11.36 | Call | Bond Future | 4,066.8700 | 4.0669 | 3,182.6900 | 3.1827 | (21.741) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 3,527.1800 | 3.5272 | 2,838.6400 | 2.8386 | (19.521) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 2,484.3500 | 2.4844 | 3,045.7100 | 3.0457 | 22.596 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 3,559.8600 | 3.5599 | 2,867.6200 | 2.8676 | (19.446) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 2,461.5100 | 2.4615 | 3,019.1700 | 3.0192 | 22.655 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 02/02/2023 | | | Bond Future | 10.8846 | 68.5230 | 11.1074 | 67.2731 | 2.046 | 0.0000 | 0.0000 | 64,507 |
| 2022/08/12 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 3,592.8600 | 3.5929 | 2,896.9100 | 2.8969 | (19.370) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 2,439.0500 | 2.4391 | 2,993.0000 | 2.9930 | 22.712 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 4,820.5700 | 4.8206 | 4,057.8800 | 4.0579 | (15.822) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 2,674.2900 | 2.6743 | 3,186.3800 | 3.1864 | 19.149 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 4,853.8500 | 4.8538 | 4,088.2600 | 4.0883 | (15.773) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 2,654.1800 | 2.6542 | 3,163.3700 | 3.1634 | 19.184 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 04/05/2023 | | | Bond Future | 10.9685 | 66.5591 | 11.1986 | 65.2843 | 2.098 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 4,887.2000 | 4.8872 | 4,118.7300 | 4.1187 | (15.724) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 2,634.2100 | 2.6342 | 3,140.5200 | 3.1405 | 19.221 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 7,761.1500 | 7.7612 | 6,835.4400 | 6.8354 | (11.927) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 2,090.9200 | 2.0909 | 2,466.1400 | 2.4661 | 17.945 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 7,796.3200 | 7.7963 | 6,868.6900 | 6.8687 | (11.898) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 2,077.8600 | 2.0779 | 2,451.1600 | 2.4512 | 17.966 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 03/08/2023 | | | Bond Future | 11.0458 | 67.9085 | 11.2834 | 66.6075 | 2.152 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 7,831.5100 | 7.8315 | 6,901.9600 | 6.9020 | (11.869) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 2,064.8900 | 2.0649 | 2,436.2700 | 2.4363 | 17.985 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 3,900.3900 | 3.9004 | 4,469.5100 | 4.4695 | 14.591 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 5,491.5400 | 5.4915 | 4,734.3700 | 4.7344 | (13.788) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 3,878.4500 | 3.8785 | 4,445.1800 | 4.4452 | 14.612 | 0 | 0 | 0 |
| 2022/08/12 | R214 | 02/11/2023 | | | Bond Future | 11.1593 | 65.8190 | 11.4052 | 64.4951 | 2.204 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 5,460.8300 | 5.4608 | 4,706.0500 | 4.7061 | (13.822) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 5,522.3100 | 5.5223 | 4,762.7500 | 4.7627 | (13.754) | 0 | 0 | 0 |
| 2022/08/12 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 3,856.6300 | 3.8566 | 4,420.9700 | 4.4210 | 14.633 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/11/2022 | 10.70 | Call | Bond Future | 2,150.9200 | 2.1509 | 1,493.3900 | 1.4934 | (30.570) | 0 | 0 | 1,350 |
| 2022/08/12 | R248 | 03/11/2022 | 10.70 | Put | Bond Future | 2,772.3500 | 2.7724 | 3,629.6400 | 3.6296 | 30.923 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/11/2022 | 11.20 | Call | Bond Future | 4,285.1400 | 4.2851 | 3,287.6300 | 3.2876 | (23.278) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/11/2022 | 11.20 | Put | Bond Future | 1,338.8400 | 1.3388 | 1,856.1500 | 1.8562 | 38.639 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/11/2022 | 11.30 | Put | Bond Future | 1,149.3000 | 1.1493 | 1,609.7500 | 1.6097 | 40.064 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/11/2022 | 11.31 | Put | Bond Future | 1,131.8300 | 1.1318 | 1,586.8400 | 1.5868 | 40.201 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/11/2022 | 11.32 | Call | Bond Future | 4,877.5200 | 4.8775 | 3,812.3200 | 3.8123 | (21.839) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/11/2022 | | | Bond Future | 10.7844 | 84.0982 | 10.9948 | 82.5833 | 1.951 | 0.0000 | 0.0000 | 258,923 |
| 2022/08/12 | R248 | 03/11/2022 | 10.00 | Call | Bond Future | 463.1800 | 0.4632 | 260.8400 | 0.2608 | (43.685) | 0 | 0 | 1,350 |
| 2022/08/12 | R248 | 03/11/2022 | 10.00 | Put | Bond Future | 6,565.3300 | 6.5653 | 7,877.8100 | 7.8778 | 19.991 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/11/2022 | 11.90 | Call | Bond Future | 7,958.6100 | 7.9586 | 6,656.6000 | 6.6566 | (16.360) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/11/2022 | 11.90 | Put | Bond Future | 447.5700 | 0.4476 | 660.3800 | 0.6604 | 47.548 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/11/2022 | 11.30 | Call | Bond Future | 4,777.2600 | 4.7773 | 3,722.8900 | 3.7229 | (22.071) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/11/2022 | 11.31 | Call | Bond Future | 4,827.3900 | 4.8274 | 3,767.5800 | 3.7676 | (21.954) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/08/12 | R248 | 03/11/2022 | 11.32 | Put | Bond Future | 1,114.4600 | 1.1145 | 1,564.0800 | 1.5641 | 40.344 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 4,461.3700 | 4.4614 | 3,609.4300 | 3.6094 | (19.096) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 3,133.2300 | 3.1332 | 3,823.1800 | 3.8232 | 22.020 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/02/2023 | 11.10 | Put | Bond Future | 3,076.2600 | 3.0763 | 3,757.1200 | 3.7571 | 22.133 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/02/2023 | | | Bond Future | 10.8926 | 85.5646 | 11.1107 | 84.0227 | 2.002 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 4,420.4400 | 4.4204 | 3,573.0700 | 3.5731 | (19.169) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 3,162.2000 | 3.1622 | 3,856.7200 | 3.8567 | 21.963 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/02/2023 | 11.10 | Call | Bond Future | 4,543.9000 | 4.5439 | 3,682.8700 | 3.6829 | (18.949) | 0 | 0 | 2,700 |
| 2022/08/12 | R248 | 02/02/2023 | 10.40 | Call | Bond Future | 2,085.4400 | 2.0854 | 1,566.8700 | 1.5669 | (24.866) | 0 | 0 | 2,700 |
| 2022/08/12 | R248 | 02/02/2023 | 10.40 | Put | Bond Future | 5,762.0200 | 5.7620 | 6,785.3400 | 6.7853 | 17.760 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 4,379.6300 | 4.3796 | 3,536.8500 | 3.5369 | (19.243) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 3,191.4100 | 3.1914 | 3,890.5200 | 3.8905 | 21.906 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 6,011.1800 | 6.0112 | 5,075.3700 | 5.0754 | (15.568) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 3,429.2900 | 3.4293 | 4,065.9500 | 4.0660 | 18.565 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 04/05/2023 | | | Bond Future | 10.9755 | 82.7912 | 11.2011 | 81.2187 | 2.055 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 5,928.3600 | 5.9284 | 4,999.6900 | 4.9997 | (15.665) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 3,480.7400 | 3.4807 | 4,124.5400 | 4.1245 | 18.496 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 5,969.5900 | 5.9696 | 5,037.3400 | 5.0373 | (15.617) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 3,454.7900 | 3.4548 | 4,095.0100 | 4.0950 | 18.531 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 9,583.4500 | 9.5835 | 8,451.9500 | 8.4520 | (11.807) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 2,726.9700 | 2.7270 | 3,200.2200 | 3.2002 | 17.354 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/08/2023 | | | Bond Future | 11.0519 | 84.4700 | 11.2852 | 82.8652 | 2.111 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 9,497.0600 | 9.4971 | 8,370.3200 | 8.3703 | (11.864) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 2,760.6100 | 2.7606 | 3,238.6200 | 3.2386 | 17.315 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 9,540.2400 | 9.5402 | 8,411.1200 | 8.4111 | (11.835) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 2,743.7300 | 2.7437 | 3,219.3600 | 3.2194 | 17.335 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 6,935.7800 | 6.9358 | 5,998.8200 | 5.9988 | (13.509) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 6,974.1700 | 6.9742 | 6,034.3000 | 6.0343 | (13.476) | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 4,824.1600 | 4.8242 | 5,514.4000 | 5.5144 | 14.308 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/11/2023 | | | Bond Future | 11.1641 | 81.5336 | 11.4058 | 79.9006 | 2.165 | 0.0000 | 0.0000 | 0 |
| 2022/08/12 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 4,878.6100 | 4.8786 | 5,574.6600 | 5.5747 | 14.267 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 4,851.3100 | 4.8513 | 5,544.4500 | 5.5445 | 14.288 | 0 | 0 | 0 |
| 2022/08/12 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 7,012.6200 | 7.0126 | 6,069.8500 | 6.0699 | (13.444) | 0 | 0 | 0 |

Total

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