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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/08/2022 TO 31/08/2022

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/08/31 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2025 | 03/11/2022 | | Bond Future | 167.5568 | 167.5568 | 167.6747 | 167.6747 | 0.070 | 0.0000 | 0.0000 | 7,366 |
| 2022/08/31 | 2025 | 02/02/2023 | | Bond Future | 168.8984 | 168.8984 | 169.0119 | 169.0119 | 0.067 | 0.0000 | 0.0000 | 1,936 |
| 2022/08/31 | 2025 | 04/05/2023 | | Bond Future | 172.1478 | 172.1478 | 172.2605 | 172.2605 | 0.065 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2025 | 03/08/2023 | | Bond Future | 173.8092 | 173.8092 | 173.9219 | 173.9219 | 0.065 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2025 | 02/11/2023 | | Bond Future | 177.0671 | 177.0671 | 177.1827 | 177.1827 | 0.065 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2029 | 03/11/2022 | | Bond Future | 122.3759 | 122.3759 | 122.6260 | 122.6260 | 0.204 | 0.0000 | 0.0000 | 1,519 |
| 2022/08/31 | 2029 | 02/02/2023 | | Bond Future | 124.6103 | 124.6103 | 124.8602 | 124.8602 | 0.201 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | 2029 | 04/05/2023 | | | Bond Future | 125.6958 | | 125.9482 | | 0.201 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2029 | 03/08/2023 | | | Bond Future | 128.2101 | | 128.4661 | | 0.200 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2029 | 02/11/2023 | | | Bond Future | 129.2526 | | 129.5138 | | 0.202 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2030 | 03/11/2022 | 9.70 | Call | Bond Future | 173.6900 | 0.1737 | 105.6100 | 0.1056 | (39.196) | 0 | 0 | 500 |
| 2022/08/31 | 2030 | 03/11/2022 | 9.70 | Put | Bond Future | 3,771.0100 | 3.7710 | 4,148.1000 | 4.1481 | 10.000 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/11/2022 | 10.10 | Call | Bond Future | 583.4900 | 0.5835 | 429.5200 | 0.4295 | (26.388) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/11/2022 | 10.10 | Put | Bond Future | 2,275.7100 | 2.2757 | 2,566.9100 | 2.5669 | 12.796 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/11/2022 | 10.20 | Put | Bond Future | 1,972.9000 | 1.9729 | 2,239.8500 | 2.2399 | 13.531 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/11/2022 | | | Bond Future | 10.4645 | 89.8648 | 10.5618 | 89.4196 | 0.930 | 0.0000 | 0.0000 | 66,663 |
| 2022/08/31 | 2030 | 03/11/2022 | 10.08 | Call | Bond Future | 553.4200 | 0.5534 | 404.2600 | 0.4043 | (26.952) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/11/2022 | 10.08 | Put | Bond Future | 2,339.6900 | 2.3397 | 2,635.7000 | 2.6357 | 12.652 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/11/2022 | 10.09 | Call | Bond Future | 568.3300 | 0.5683 | 416.8200 | 0.4168 | (26.659) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/11/2022 | 10.09 | Put | Bond Future | 2,307.5600 | 2.3076 | 2,601.2200 | 2.6012 | 12.726 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/11/2022 | 10.20 | Call | Bond Future | 749.0600 | 0.7491 | 570.8400 | 0.5708 | (23.792) | 0 | 0 | 500 |
| 2022/08/31 | 2030 | 03/11/2022 | 11.57 | Call | Bond Future | 5,071.6100 | 5.0716 | 4,676.0700 | 4.6761 | (7.799) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/11/2022 | 11.57 | Put | Bond Future | 182.2200 | 0.1822 | 231.8500 | 0.2318 | 27.236 | 0 | 0 | 500 |
| 2022/08/31 | 2030 | 02/02/2023 | 11.16 | Put | Bond Future | 1,211.1600 | 1.2112 | 1,354.6100 | 1.3546 | 11.844 | 0 | 0 | 388 |
| 2022/08/31 | 2030 | 02/02/2023 | 11.35 | Call | Bond Future | 4,176.5400 | 4.1765 | 3,842.1700 | 3.8422 | (8.006) | 0 | 0 | 5,000 |
| 2022/08/31 | 2030 | 02/02/2023 | 11.35 | Put | Bond Future | 990.9100 | 0.9909 | 1,113.1200 | 1.1131 | 12.333 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 926.3800 | 0.9264 | 787.8200 | 0.7878 | (14.957) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 939.7800 | 0.9398 | 799.7700 | 0.7998 | (14.898) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 3,701.2900 | 3.7013 | 4,016.3500 | 4.0163 | 8.512 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 695.9100 | 0.6959 | 584.4700 | 0.5845 | (16.014) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 3,932.6200 | 3.9326 | 4,258.0200 | 4.2580 | 8.274 | 0 | 0 | 102 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 263.5300 | 0.2635 | 214.4000 | 0.2144 | (18.643) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 6,854.8400 | 6.8548 | 7,262.2900 | 7.2623 | 5.944 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 554.9600 | 0.5550 | 461.6700 | 0.4617 | (16.810) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 4,938.3600 | 4.9384 | 5,301.6500 | 5.3016 | 7.356 | 0 | 0 | 102 |
| 2022/08/31 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 8,653.2800 | 8.6533 | 9,083.0400 | 9.0830 | 4.966 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.04 | Call | Bond Future | 202.8400 | 0.2028 | 164.2500 | 0.1643 | (19.025) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.04 | Put | Bond Future | 7,577.7800 | 7.5778 | 7,995.7700 | 7.9958 | 5.516 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.08 | Put | Bond Future | 7,394.9500 | 7.3950 | 7,810.4800 | 7.8105 | 5.619 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | | | Bond Future | 10.6161 | 87.4781 | 10.7192 | 87.0215 | 0.971 | 0.0000 | 0.0000 | 5,200 |
| 2022/08/31 | 2030 | 02/02/2023 | 11.55 | Call | Bond Future | 4,827.6400 | 4.8276 | 4,473.5900 | 4.4736 | (7.334) | 0 | 0 | 5,000 |
| 2022/08/31 | 2030 | 02/02/2023 | 11.55 | Put | Bond Future | 799.6100 | 0.7996 | 902.1400 | 0.9021 | 12.823 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 11.12 | Call | Bond Future | 3,466.1100 | 3.4661 | 3,157.7500 | 3.1577 | (8.896) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 11.12 | Put | Bond Future | 1,262.7100 | 1.2627 | 1,410.9300 | 1.4109 | 11.738 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 11.16 | Call | Bond Future | 3,586.4300 | 3.5864 | 3,273.3000 | 3.2733 | (8.731) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 3,766.0500 | 3.7661 | 4,084.0700 | 4.0841 | 8.444 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 3,733.1900 | 3.7332 | 4,049.7600 | 4.0498 | 8.480 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 954.1200 | 0.9541 | 812.6000 | 0.8126 | (14.833) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 4,420.3500 | 4.4204 | 4,765.4900 | 4.7655 | 7.808 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.83 | Call | Bond Future | 729.2900 | 0.7293 | 613.6800 | 0.6137 | (15.852) | 0 | 0 | 388 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.83 | Put | Bond Future | 4,313.3000 | 4.3133 | 4,654.2700 | 4.6543 | 7.905 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 861.1700 | 0.8612 | 729.9900 | 0.7300 | (15.233) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.79 | Call | Bond Future | 685.1000 | 0.6851 | 574.9700 | 0.5750 | (16.075) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.79 | Put | Bond Future | 4,456.4100 | 4.4564 | 4,802.8600 | 4.8029 | 7.774 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/08/31 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 137.4200 | 0.1374 | 110.6000 | 0.1106 | (19.517) | 0 | 0 | 102 |
| 2022/08/31 | 2030 | 02/02/2023 | 9.08 | Call | Bond Future | 216.6900 | 0.2167 | 175.6400 | 0.1756 | (18.944) | 0 | 0 | 388 |
| 2022/08/31 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 4,076.6300 | 4.0766 | 3,771.8100 | 3.7718 | (7.477) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 1,639.0900 | 1.6391 | 1,801.1900 | 1.8012 | 9.890 | 0 | 0 | 150 |
| 2022/08/31 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 1,847.1500 | 1.8472 | 1,652.8200 | 1.6528 | (10.521) | 0 | 0 | 479 |
| 2022/08/31 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 3,343.9400 | 3.3439 | 3,616.5300 | 3.6165 | 8.152 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 2,043.6500 | 2.0437 | 1,836.3100 | 1.8363 | (10.146) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 3,101.7400 | 3.1017 | 3,361.3200 | 3.3613 | 8.369 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 2,064.1000 | 2.0641 | 1,855.4700 | 1.8555 | (10.108) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 3,078.4700 | 3.0785 | 3,336.7600 | 3.3368 | 8.390 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 784.3700 | 0.7844 | 681.8600 | 0.6819 | (13.069) | 0 | 0 | 479 |
| 2022/08/31 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 5,660.7100 | 5.6607 | 6,025.1200 | 6.0251 | 6.438 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 891.2000 | 0.8912 | 777.1000 | 0.7771 | (12.803) | 0 | 0 | 388 |
| 2022/08/31 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 5,261.8400 | 5.2618 | 5,614.6600 | 5.6147 | 6.705 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 1,165.6500 | 1.1656 | 1,025.4200 | 1.0254 | (12.030) | 0 | 0 | 1,080 |
| 2022/08/31 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 4,535.3300 | 4.5353 | 4,862.0200 | 4.8620 | 7.203 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 363.9000 | 0.3639 | 312.7000 | 0.3127 | (14.070) | 0 | 0 | 388 |
| 2022/08/31 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 8,253.2300 | 8.2532 | 8,668.9500 | 8.6689 | 5.037 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 6,000.8200 | 6.0008 | 6,374.0400 | 6.3740 | 6.219 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | | | Bond Future | 10.7638 | 89.1436 | 10.8726 | 88.6767 | 1.011 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 12.57 | Call | Bond Future | 7,969.4900 | 7.9695 | 7,574.6300 | 7.5746 | (4.955) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 12.57 | Put | Bond Future | 611.8200 | 0.6118 | 683.8800 | 0.6839 | 11.778 | 0 | 0 | 350 |
| 2022/08/31 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 4,901.2800 | 4.9013 | 4,570.5700 | 4.5706 | (6.747) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 1,310.4700 | 1.3105 | 1,446.6800 | 1.4467 | 10.394 | 0 | 0 | 388 |
| 2022/08/31 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 6,218.9600 | 6.2190 | 5,855.6000 | 5.8556 | (5.843) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 935.4300 | 0.9354 | 1,038.9900 | 1.0390 | 11.071 | 0 | 0 | 1,080 |
| 2022/08/31 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 7,734.4800 | 7.7345 | 7,343.3000 | 7.3433 | (5.058) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 646.8700 | 0.6469 | 722.6100 | 0.7226 | 11.709 | 0 | 0 | 479 |
| 2022/08/31 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 2,084.6600 | 2.0847 | 1,874.7300 | 1.8747 | (10.070) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 3,055.3400 | 3.0553 | 3,312.3300 | 3.3123 | 8.411 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 10.65 | Call | Bond Future | 2,318.5300 | 2.3185 | 2,094.3700 | 2.0944 | (9.668) | 0 | 0 | 350 |
| 2022/08/31 | 2030 | 04/05/2023 | 10.65 | Put | Bond Future | 2,810.4100 | 2.8104 | 3,053.1700 | 3.0532 | 8.638 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 708.1000 | 0.7081 | 614.4000 | 0.6144 | (13.233) | 0 | 0 | 150 |
| 2022/08/31 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 8,550.0200 | 8.5500 | 8,157.9000 | 8.1579 | (4.586) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 769.7600 | 0.7698 | 854.9300 | 0.8549 | 11.064 | 0 | 0 | 350 |
| 2022/08/31 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 3,938.8000 | 3.9388 | 3,653.0600 | 3.6531 | (7.254) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 2,167.7500 | 2.1678 | 2,359.3000 | 2.3593 | 8.836 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 3,964.8300 | 3.9648 | 3,678.4200 | 3.6784 | (7.224) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 2,138.7200 | 2.1387 | 2,328.9300 | 2.3289 | 8.894 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 1,867.5000 | 1.8675 | 1,684.9600 | 1.6850 | (9.775) | 0 | 0 | 1,012 |
| 2022/08/31 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 2,330.8300 | 2.3308 | 2,120.9900 | 2.1210 | (9.003) | 0 | 0 | 350 |
| 2022/08/31 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 3,420.8500 | 3.4208 | 3,688.3000 | 3.6883 | 7.818 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/08/2023 | | | Bond Future | 10.9095 | 86.9017 | 11.0244 | 86.4245 | 1.053 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 7,599.5600 | 7.5996 | 7,222.8300 | 7.2228 | (4.957) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 939.1800 | 0.9392 | 1,039.7400 | 1.0397 | 10.707 | 0 | 0 | 1,012 |
| 2022/08/31 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 2,153.1900 | 2.1532 | 2,344.0700 | 2.3441 | 8.865 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 3,990.9300 | 3.9909 | 3,703.8500 | 3.7038 | (7.193) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 4,024.0400 | 4.0240 | 4,318.7900 | 4.3188 | 7.325 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 2,600.1500 | 2.6001 | 2,392.9400 | 2.3929 | (7.969) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 3,710.9600 | 3.7110 | 3,989.4600 | 3.9895 | 7.505 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 2,580.0700 | 2.5801 | 2,373.8900 | 2.3739 | (7.991) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 3,731.8200 | 3.7318 | 4,011.3500 | 4.0113 | 7.490 | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/11/2023 | | | Bond Future | 11.0836 | 88.5099 | 11.2046 | 88.0242 | 1.092 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 2,620.3000 | 2.6203 | 2,411.6900 | 2.4117 | (7.961) | 0 | 0 | 0 |
| 2022/08/31 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 3,690.1900 | 3.6902 | 3,967.2900 | 3.9673 | 7.509 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 9.31 | Put | Bond Future | 8,893.6200 | 8.8936 | 9,389.5700 | 9.3896 | 5.576 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 9.36 | Call | Bond Future | 8.8600 | 0.0089 | 3.6900 | 0.0037 | (58.352) | 0 | 0 | 454 |
| 2022/08/31 | 2032 | 03/11/2022 | 9.36 | Put | Bond Future | 8,600.8200 | 8.6008 | 9,095.7700 | 9.0958 | 5.755 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 9.46 | Put | Bond Future | 8,020.2900 | 8.0203 | 8,512.5900 | 8.5126 | 6.138 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.56 | Put | Bond Future | 2,578.6000 | 2.5786 | 2,899.5100 | 2.8995 | 12.445 | 0 | 0 | 180 |
| 2022/08/31 | 2032 | 03/11/2022 | 9.92 | Call | Bond Future | 89.3400 | 0.0893 | 49.9700 | 0.0500 | (44.068) | 0 | 0 | 750 |
| 2022/08/31 | 2032 | 03/11/2022 | 9.92 | Put | Bond Future | 5,462.9200 | 5.4629 | 5,923.6700 | 5.9237 | 8.434 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.11 | Put | Bond Future | 4,495.3700 | 4.4954 | 4,926.6000 | 4.9266 | 9.593 | 0 | 0 | 454 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.16 | Call | Bond Future | 215.8700 | 0.2159 | 136.9800 | 0.1370 | (36.545) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.16 | Put | Bond Future | 4,254.9800 | 4.2550 | 4,676.2100 | 4.6762 | 9.900 | 0 | 0 | 180 |
| 2022/08/31 | 2032 | 03/11/2022 | | | Bond Future | 10.9166 | 85.4394 | 11.0136 | 84.9392 | 0.889 | 0.0000 | 0.0000 | 168,763 |
| 2022/08/31 | 2032 | 03/11/2022 | 9.31 | Call | Bond Future | 6.9900 | 0.0070 | 2.8200 | 0.0028 | (59.657) | 0 | 0 | 180 |
| 2022/08/31 | 2032 | 03/11/2022 | 9.46 | Call | Bond Future | 14.0100 | 0.0140 | 6.1900 | 0.0062 | (55.817) | 0 | 0 | 500 |
| 2022/08/31 | 2032 | 03/11/2022 | 11.55 | Call | Bond Future | 3,713.6400 | 3.7136 | 3,308.9100 | 3.3089 | (10.898) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 11.55 | Put | Bond Future | 518.6700 | 0.5187 | 614.0600 | 0.6141 | 18.391 | 0 | 0 | 500 |
| 2022/08/31 | 2032 | 03/11/2022 | 12.30 | Call | Bond Future | 6,897.3900 | 6.8974 | 6,425.9300 | 6.4259 | (6.835) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 12.30 | Put | Bond Future | 125.1200 | 0.1251 | 153.7800 | 0.1538 | 22.906 | 0 | 0 | 750 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.66 | Call | Bond Future | 898.0200 | 0.8980 | 690.4800 | 0.6905 | (23.111) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.66 | Put | Bond Future | 2,239.9600 | 2.2400 | 2,532.5400 | 2.5325 | 13.062 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.67 | Call | Bond Future | 918.7000 | 0.9187 | 708.4000 | 0.7084 | (22.891) | 0 | 0 | 750 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.67 | Put | Bond Future | 2,207.8200 | 2.2078 | 2,497.6400 | 2.4976 | 13.127 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 11.45 | Call | Bond Future | 3,321.9100 | 3.3219 | 2,932.3000 | 2.9323 | (11.728) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 11.45 | Put | Bond Future | 620.5000 | 0.6205 | 731.0100 | 0.7310 | 17.810 | 0 | 0 | 7,500 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.21 | Call | Bond Future | 256.2100 | 0.2562 | 166.6700 | 0.1667 | (34.948) | 0 | 0 | 500 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.21 | Put | Bond Future | 4,020.6000 | 4.0206 | 4,431.1800 | 4.4312 | 10.212 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.49 | Call | Bond Future | 588.8100 | 0.5888 | 429.1200 | 0.4291 | (27.121) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.49 | Put | Bond Future | 2,835.4200 | 2.8354 | 3,175.8500 | 3.1758 | 12.006 | 0 | 0 | 454 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.56 | Call | Bond Future | 706.0200 | 0.7060 | 526.8100 | 0.5268 | (25.383) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/11/2022 | 10.11 | Call | Bond Future | 180.4200 | 0.1804 | 111.5300 | 0.1115 | (38.183) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 4,444.9300 | 4.4449 | 4,083.5800 | 4.0836 | (8.129) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 1,374.9700 | 1.3750 | 1,526.2200 | 1.5262 | 11.000 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 1,065.4400 | 1.0654 | 906.1800 | 0.9062 | (14.948) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 4,519.0600 | 4.5191 | 4,872.4000 | 4.8724 | 7.819 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 1,231.0200 | 1.2310 | 1,054.9700 | 1.0550 | (14.301) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 4,154.5600 | 4.1546 | 4,491.1100 | 4.4911 | 8.101 | 0 | 0 | 454 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 1,557.7700 | 1.5578 | 1,353.5000 | 1.3535 | (13.113) | 0 | 0 | 750 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 3,589.8800 | 3.5899 | 3,898.2100 | 3.8982 | 8.589 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 805.7700 | 0.8058 | 675.3700 | 0.6754 | (16.183) | 0 | 0 | 500 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 5,224.3000 | 5.2243 | 5,606.5000 | 5.6065 | 7.316 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 221.1200 | 0.2211 | 175.3300 | 0.1753 | (20.708) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 8,814.0400 | 8.8140 | 9,280.8500 | 9.2809 | 5.296 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 485.5100 | 0.4855 | 396.9300 | 0.3969 | (18.245) | 0 | 0 | 750 |
| 2022/08/31 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 6,543.5700 | 6.5436 | 6,967.5900 | 6.9676 | 6.480 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | | | Bond Future | 11.0664 | 86.9798 | 11.1684 | 86.4672 | 0.922 | 0.0000 | 0.0000 | 18 |
| 2022/08/31 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 4,970.5600 | 4.9706 | 4,591.8500 | 4.5919 | (7.619) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 1,184.5400 | 1.1845 | 1,318.4300 | 1.3184 | 11.303 | 0 | 0 | 500 |
| 2022/08/31 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 8,420.3100 | 8.4203 | 7,967.4300 | 7.9674 | (5.378) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 467.1400 | 0.4671 | 526.8600 | 0.5269 | 12.784 | 0 | 0 | 750 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 1,034.2200 | 1.0342 | 878.2600 | 0.8783 | (15.080) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 4,594.3600 | 4.5944 | 4,951.0000 | 4.9510 | 7.763 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 1,049.8500 | 1.0498 | 892.2400 | 0.8922 | (15.013) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 4,556.7100 | 4.5567 | 4,911.7000 | 4.9117 | 7.790 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 729.9600 | 0.7300 | 608.6800 | 0.6087 | (16.615) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 5,473.2400 | 5.4732 | 5,864.5600 | 5.8646 | 7.150 | 0 | 0 | 454 |
| 2022/08/31 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 162.7500 | 0.1627 | 127.7000 | 0.1277 | (21.536) | 0 | 0 | 454 |
| 2022/08/31 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 9,679.4200 | 9.6794 | 10,156.9700 | 10.1570 | 4.934 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 2,313.1100 | 2.3131 | 2,086.3500 | 2.0863 | (9.803) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 3,897.4500 | 3.8975 | 4,194.6000 | 4.1946 | 7.624 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 04/05/2023 | 11.37 | Call | Bond Future | 3,536.0700 | 3.5361 | 3,246.7000 | 3.2467 | (8.183) | 0 | 0 | 400 |
| 2022/08/31 | 2032 | 04/05/2023 | 13.43 | Call | Bond Future | 10,593.6500 | 10.5937 | 10,133.0100 | 10.1330 | (4.348) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 04/05/2023 | 13.43 | Put | Bond Future | 544.7800 | 0.5448 | 608.0500 | 0.6080 | 11.614 | 0 | 0 | 400 |
| 2022/08/31 | 2032 | 04/05/2023 | | | Bond Future | 11.2079 | 84.4750 | 11.3148 | 83.9511 | 0.954 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2032 | 04/05/2023 | 11.37 | Put | Bond Future | 2,743.4100 | 2.7434 | 2,977.9500 | 2.9780 | 8.549 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 04/05/2023 | 10.62 | Call | Bond Future | 1,758.1200 | 1.7581 | 1,568.9900 | 1.5690 | (10.758) | 0 | 0 | 400 |
| 2022/08/31 | 2032 | 04/05/2023 | 10.62 | Put | Bond Future | 4,719.1700 | 4.7192 | 5,053.9500 | 5.0539 | 7.094 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 2,268.3100 | 2.2683 | 2,044.3500 | 2.0444 | (9.873) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 3,953.6300 | 3.9536 | 4,253.5800 | 4.2536 | 7.587 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 2,290.7900 | 2.2908 | 2,065.4200 | 2.0654 | (9.838) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 3,925.6000 | 3.9256 | 4,224.1400 | 4.2241 | 7.605 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 5,153.7400 | 5.1537 | 4,824.2500 | 4.8243 | (6.393) | 0 | 0 | 5,000 |
| 2022/08/31 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 2,529.8400 | 2.5298 | 2,735.7200 | 2.7357 | 8.138 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 4,764.8900 | 4.7649 | 4,449.6500 | 4.4496 | (6.616) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 2,742.5300 | 2.7425 | 2,962.6600 | 2.9627 | 8.027 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/08/2023 | | | Bond Future | 11.3421 | 86.1491 | 11.4540 | 85.6137 | 0.987 | 0.0000 | 0.0000 | 2,600 |
| 2022/08/31 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 4,706.0200 | 4.7060 | 4,392.8800 | 4.3929 | (6.654) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 2,776.7300 | 2.7767 | 2,998.9600 | 2.9990 | 8.003 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 4,735.4200 | 4.7354 | 4,421.2300 | 4.4212 | (6.635) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 2,759.5800 | 2.7596 | 2,980.7600 | 2.9808 | 8.015 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 3,204.0100 | 3.2040 | 2,956.7900 | 2.9568 | (7.716) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 4,474.5100 | 4.4745 | 4,772.2500 | 4.7723 | 6.654 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/11/2023 | | | Bond Future | 11.5091 | 83.5868 | 11.6262 | 83.0419 | 1.017 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 3,158.6100 | 3.1586 | 2,913.6000 | 2.9136 | (7.757) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 4,524.5600 | 4.5246 | 4,824.5100 | 4.8245 | 6.629 | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 3,181.2700 | 3.1813 | 2,935.1500 | 2.9351 | (7.737) | 0 | 0 | 0 |
| 2022/08/31 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 4,499.4800 | 4.4995 | 4,798.3200 | 4.7983 | 6.642 | 0 | 0 | 0 |
| 2022/08/31 | 2033 | 03/11/2022 | | | Bond Future | 115.3335 | 115.3335 | 115.4357 | 115.4357 | 0.089 | 0.0000 | 0.0000 | 1,287 |
| 2022/08/31 | 2033 | 02/02/2023 | | | Bond Future | 117.4389 | 117.4389 | 117.5386 | 117.5386 | 0.085 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | 2033 | 04/05/2023 | | | Bond Future | 118.2998 | 118.2998 | 118.3992 | 118.3992 | 0.084 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2033 | 03/08/2023 | | | Bond Future | 120.6660 | 120.6660 | 120.7660 | 120.7660 | 0.083 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2033 | 02/11/2023 | | | Bond Future | 121.4774 | 121.4774 | 121.5795 | 121.5795 | 0.084 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2037 | 03/11/2022 | 11.30 | Put | Bond Future | 1,890.4700 | 1.8905 | 2,098.6100 | 2.0986 | 11.010 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 03/11/2022 | 11.31 | Call | Bond Future | 1,765.2900 | 1.7653 | 1,484.9800 | 1.4850 | (15.879) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 03/11/2022 | 11.31 | Put | Bond Future | 1,861.7200 | 1.8617 | 2,067.2000 | 2.0672 | 11.037 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 03/11/2022 | 11.32 | Call | Bond Future | 1,796.5600 | 1.7966 | 1,513.6100 | 1.5136 | (15.750) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 03/11/2022 | | | Bond Future | 11.3262 | 82.5320 | 11.4083 | 82.0462 | 0.724 | 0.0000 | 0.0000 | 66,066 |
| 2022/08/31 | 2037 | 03/11/2022 | 11.30 | Call | Bond Future | 1,734.4300 | 1.7344 | 1,456.7800 | 1.4568 | (16.008) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 03/11/2022 | 11.32 | Put | Bond Future | 1,833.4500 | 1.8334 | 2,036.2900 | 2.0363 | 11.063 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 02/02/2023 | 11.97 | Call | Bond Future | 4,706.3300 | 4.7063 | 4,356.4400 | 4.3564 | (7.434) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 1,755.1100 | 1.7551 | 1,548.7800 | 1.5488 | (11.756) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 4,327.5200 | 4.3275 | 4,618.9400 | 4.6189 | 6.734 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 1,778.9400 | 1.7789 | 1,570.8700 | 1.5709 | (11.696) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 4,290.3100 | 4.2903 | 4,579.9900 | 4.5800 | 6.752 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 02/02/2023 | | | Bond Future | 11.4612 | 79.7630 | 11.5469 | 79.2652 | 0.749 | 0.0000 | 0.0000 | 73,477 |
| 2022/08/31 | 2037 | 02/02/2023 | 11.10 | Call | Bond Future | 1,925.1300 | 1.9251 | 1,706.6200 | 1.7066 | (11.350) | 0 | 0 | 636 |
| 2022/08/31 | 2037 | 02/02/2023 | 11.10 | Put | Bond Future | 4,071.6600 | 4.0717 | 4,350.9000 | 4.3509 | 6.858 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 02/02/2023 | 11.97 | Put | Bond Future | 1,820.4900 | 1.8205 | 1,968.3500 | 1.9684 | 8.122 | 0 | 0 | 636 |
| 2022/08/31 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 1,802.7600 | 1.8028 | 1,592.9500 | 1.5929 | (11.638) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 4,253.1600 | 4.2532 | 4,541.1000 | 4.5411 | 6.770 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 04/05/2023 | 13.73 | Put | Bond Future | 768.1400 | 0.7681 | 829.8100 | 0.8298 | 8.028 | 0 | 0 | 400 |
| 2022/08/31 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 2,836.8300 | 2.8368 | 2,664.0300 | 2.6640 | (6.091) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 4,526.5300 | 4.5265 | 4,862.3600 | 4.8624 | 7.419 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 2,863.4000 | 2.8634 | 2,689.8500 | 2.6899 | (6.061) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 4,494.1400 | 4.4941 | 4,829.2200 | 4.8292 | 7.456 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 04/05/2023 | 11.03 | Put | Bond Future | 5,482.9100 | 5.4829 | 5,834.2000 | 5.8342 | 6.407 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 04/05/2023 | | | Bond Future | 11.5909 | 81.2821 | 11.6803 | 80.7734 | 0.771 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2037 | 04/05/2023 | 11.78 | Call | Bond Future | 4,267.2300 | 4.2672 | 4,045.1300 | 4.0451 | (5.205) | 0 | 0 | 400 |
| 2022/08/31 | 2037 | 04/05/2023 | 11.78 | Put | Bond Future | 3,196.5000 | 3.1965 | 3,483.0300 | 3.4830 | 8.964 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 04/05/2023 | 13.73 | Call | Bond Future | 11,723.4600 | 11.7235 | 11,276.5000 | 11.2765 | (3.813) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 2,890.3700 | 2.8904 | 2,715.8000 | 2.7158 | (6.040) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 4,462.2100 | 4.4622 | 4,796.2700 | 4.7963 | 7.486 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 04/05/2023 | 11.03 | Call | Bond Future | 2,177.1100 | 2.1771 | 2,019.7700 | 2.0198 | (7.227) | 0 | 0 | 400 |
| 2022/08/31 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 5,609.3200 | 5.6093 | 5,282.4000 | 5.2824 | (5.828) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 3,347.9900 | 3.3480 | 3,540.7800 | 3.5408 | 5.758 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 5,576.4100 | 5.5764 | 5,250.4600 | 5.2505 | (5.845) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 3,368.8500 | 3.3688 | 3,562.6100 | 3.5626 | 5.752 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 03/08/2023 | | | Bond Future | 11.7182 | 78.6346 | 11.8113 | 78.1149 | 0.794 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 5,642.5800 | 5.6426 | 5,314.7000 | 5.3147 | (5.811) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 3,327.5400 | 3.3275 | 3,519.3700 | 3.5194 | 5.765 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 5,539.2800 | 5.5393 | 5,892.6000 | 5.8926 | 6.378 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 3,884.5100 | 3.8845 | 3,708.4500 | 3.7085 | (4.532) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 5,569.8100 | 5.5698 | 5,923.8000 | 5.9238 | 6.356 | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 02/11/2023 | | | Bond Future | 11.8609 | 80.0894 | 11.9576 | 79.5603 | 0.815 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 3,858.1900 | 3.8582 | 3,682.4500 | 3.6825 | (4.555) | 0 | 0 | 0 |
| 2022/08/31 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 5,508.8900 | 5.5089 | 5,861.8900 | 5.8619 | 6.408 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 3,831.9500 | 3.8319 | 3,656.8800 | 3.6569 | (4.569) | 0 | 0 | 0 |
| 2022/08/31 | 2038 | 03/11/2022 | | | Bond Future | 130.6180 | 130.6180 | 131.2221 | 131.2221 | 0.463 | 0.0000 | 0.0000 | 5,518 |
| 2022/08/31 | 2038 | 02/02/2023 | | | Bond Future | 131.0706 | 131.0706 | 131.6806 | 131.6806 | 0.465 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2038 | 04/05/2023 | | | Bond Future | 133.5928 | 133.5928 | 134.2123 | 134.2123 | 0.464 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2038 | 03/08/2023 | | | Bond Future | 134.2608 | 134.2608 | 134.8908 | 134.8908 | 0.469 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2038 | 02/11/2023 | | | Bond Future | 136.7770 | 136.7770 | 137.4193 | 137.4193 | 0.470 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 10.60 | Put | Bond Future | 5,694.8600 | 5.6949 | 6,170.0300 | 6.1700 | 8.344 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 10.70 | Call | Bond Future | 357.1800 | 0.3572 | 252.8100 | 0.2528 | (29.221) | 0 | 0 | 1,078 |
| 2022/08/31 | 2040 | 03/11/2022 | 12.00 | Call | Bond Future | 4,366.2000 | 4.3662 | 3,903.8300 | 3.9038 | (10.590) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 12.00 | Put | Bond Future | 703.8400 | 0.7038 | 797.8900 | 0.7979 | 13.362 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 12.52 | Call | Bond Future | 6,933.3500 | 6.9334 | 6,412.5800 | 6.4126 | (7.511) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 11.39 | Call | Bond Future | 1,865.9900 | 1.8660 | 1,549.1200 | 1.5491 | (16.981) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 11.40 | Call | Bond Future | 1,899.4700 | 1.8995 | 1,579.5300 | 1.5795 | (16.844) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 11.41 | Put | Bond Future | 1,915.5700 | 1.9156 | 2,148.9900 | 2.1490 | 12.185 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 11.20 | Call | Bond Future | 1,291.5300 | 1.2915 | 1,036.2500 | 1.0363 | (19.766) | 0 | 0 | 1,078 |
| 2022/08/31 | 2040 | 03/11/2022 | 11.20 | Put | Bond Future | 2,636.0300 | 2.6360 | 2,937.1700 | 2.9372 | 11.424 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | | | Bond Future | 11.4073 | 84.4327 | 11.4946 | 83.8763 | 0.766 | 0.0000 | 0.0000 | 52,284 |
| 2022/08/31 | 2040 | 03/11/2022 | 10.10 | Call | Bond Future | 42.1100 | 0.0421 | 24.7000 | 0.0247 | (41.344) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 10.10 | Put | Bond Future | 9,130.9300 | 9.1309 | 9,669.9400 | 9.6699 | 5.903 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 10.60 | Call | Bond Future | 258.2500 | 0.2582 | 177.0000 | 0.1770 | (31.462) | 0 | 0 | 1,600 |
| 2022/08/31 | 2040 | 03/11/2022 | 10.70 | Put | Bond Future | 5,090.4100 | 5.0904 | 5,542.4600 | 5.5425 | 8.880 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 11.50 | Call | Bond Future | 2,249.8900 | 2.2499 | 1,899.7100 | 1.8997 | (15.564) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 11.50 | Put | Bond Future | 1,659.2700 | 1.6593 | 1,865.5100 | 1.8655 | 12.430 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 12.52 | Put | Bond Future | 267.2900 | 0.2673 | 302.9400 | 0.3029 | 13.338 | 0 | 0 | 1,078 |
| 2022/08/31 | 2040 | 03/11/2022 | 11.39 | Put | Bond Future | 1,976.6500 | 1.9766 | 2,216.2000 | 2.2162 | 12.119 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 11.40 | Put | Bond Future | 1,945.9900 | 1.9460 | 2,182.4700 | 2.1825 | 12.152 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 11.41 | Call | Bond Future | 1,933.1200 | 1.9331 | 1,610.1200 | 1.6101 | (16.709) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 10.80 | Call | Bond Future | 481.6900 | 0.4817 | 351.1500 | 0.3512 | (27.100) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 10.80 | Put | Bond Future | 4,520.2500 | 4.5202 | 4,946.1300 | 4.9461 | 9.422 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/11/2022 | 11.30 | Call | Bond Future | 1,578.8900 | 1.5789 | 1,290.9100 | 1.2909 | (18.239) | 0 | 0 | 1,600 |
| 2022/08/31 | 2040 | 03/11/2022 | 11.30 | Put | Bond Future | 2,270.4100 | 2.2704 | 2,538.8500 | 2.5388 | 11.823 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 12.24 | Call | Bond Future | 5,895.5000 | 5.8955 | 5,473.6500 | 5.4737 | (7.155) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 12.24 | Put | Bond Future | 1,667.3200 | 1.6673 | 1,815.1500 | 1.8151 | 8.866 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 12.27 | Call | Bond Future | 6,021.6200 | 6.0216 | 5,596.2700 | 5.5963 | (7.064) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 12.27 | Put | Bond Future | 1,620.5900 | 1.6206 | 1,764.9200 | 1.7649 | 8.906 | 0 | 0 | 388 |
| 2022/08/31 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 1,960.5300 | 1.9605 | 1,723.2800 | 1.7233 | (12.101) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 4,652.7300 | 4.6527 | 4,985.1600 | 4.9852 | 7.145 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 11.19 | Call | Bond Future | 2,146.4000 | 2.1464 | 1,895.3700 | 1.8954 | (11.695) | 0 | 0 | 621 |
| 2022/08/31 | 2040 | 02/02/2023 | 11.19 | Put | Bond Future | 4,377.9900 | 4.3780 | 4,696.6400 | 4.6966 | 7.278 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 12.07 | Put | Bond Future | 1,957.9800 | 1.9580 | 2,127.3400 | 2.1273 | 8.650 | 0 | 0 | 621 |
| 2022/08/31 | 2040 | 02/02/2023 | 10.96 | Call | Bond Future | 1,572.9700 | 1.5730 | 1,367.1600 | 1.3672 | (13.084) | 0 | 0 | 388 |
| 2022/08/31 | 2040 | 02/02/2023 | 10.96 | Put | Bond Future | 5,332.9300 | 5.3329 | 5,696.8000 | 5.6968 | 6.823 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 10.93 | Call | Bond Future | 1,507.2500 | 1.5072 | 1,307.0500 | 1.3071 | (13.282) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | | | Bond Future | 11.5379 | 81.4476 | 11.6291 | 80.8779 | 0.791 | 0.0000 | 0.0000 | 64,540 |
| 2022/08/31 | 2040 | 02/02/2023 | 12.07 | Call | Bond Future | 5,194.8900 | 5.1949 | 4,794.5700 | 4.7946 | (7.706) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 1,909.0300 | 1.9090 | 1,675.7300 | 1.6757 | (12.221) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/08/31 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 4,733.5600 | 4.7336 | 5,069.9400 | 5.0699 | 7.106 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 1,934.5900 | 1.9346 | 1,699.3100 | 1.6993 | (12.162) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 4,692.9100 | 4.6929 | 5,027.3100 | 5.0273 | 7.126 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 10.18 | Call | Bond Future | 432.7700 | 0.4328 | 352.8100 | 0.3528 | (18.476) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 10.18 | Put | Bond Future | 9,710.9500 | 9.7110 | 10,200.6700 | 10.2007 | 5.043 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 10.21 | Call | Bond Future | 457.0100 | 0.4570 | 373.4900 | 0.3735 | (18.275) | 0 | 0 | 388 |
| 2022/08/31 | 2040 | 02/02/2023 | 10.21 | Put | Bond Future | 9,512.9200 | 9.5129 | 9,999.0800 | 9.9991 | 5.111 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/02/2023 | 10.93 | Put | Bond Future | 5,469.7600 | 5.4698 | 5,839.2400 | 5.8392 | 6.755 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 8,236.1300 | 8.2361 | 7,788.8100 | 7.7888 | (5.431) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 1,784.5700 | 1.7846 | 1,919.3100 | 1.9193 | 7.550 | 0 | 0 | 388 |
| 2022/08/31 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 1,107.8900 | 1.1079 | 1,196.1300 | 1.1961 | 7.965 | 0 | 0 | 486 |
| 2022/08/31 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 3,267.9200 | 3.2679 | 2,980.2700 | 2.9803 | (8.802) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 4,725.6800 | 4.7257 | 5,020.0900 | 5.0201 | 6.230 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 7,664.3000 | 7.6643 | 8,065.0900 | 8.0651 | 5.229 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 04/05/2023 | | | Bond Future | 11.6631 | 82.9990 | 11.7580 | 82.4169 | 0.814 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 11,043.4900 | 11.0435 | 10,549.6700 | 10.5497 | (4.472) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 3,238.4700 | 3.2385 | 2,952.3500 | 2.9524 | (8.835) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 4,759.6900 | 4.7597 | 5,055.6300 | 5.0556 | 6.218 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 3,417.9200 | 3.4179 | 3,122.6300 | 3.1226 | (8.639) | 0 | 0 | 486 |
| 2022/08/31 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 4,559.5000 | 4.5595 | 4,846.2700 | 4.8463 | 6.290 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 1,573.2400 | 1.5732 | 1,391.9700 | 1.3920 | (11.522) | 0 | 0 | 486 |
| 2022/08/31 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 1,957.4200 | 1.9574 | 1,747.9900 | 1.7480 | (10.699) | 0 | 0 | 388 |
| 2022/08/31 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 6,751.6700 | 6.7517 | 7,124.3000 | 7.1243 | 5.519 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 3,208.8700 | 3.2089 | 2,924.3000 | 2.9243 | (8.868) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 4,793.6400 | 4.7936 | 5,091.1300 | 5.0911 | 6.206 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 810.3700 | 0.8104 | 700.4000 | 0.7004 | (13.570) | 0 | 0 | 388 |
| 2022/08/31 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 10,904.1900 | 10.9042 | 11,376.2800 | 11.3763 | 4.329 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 6,207.8700 | 6.2079 | 5,831.2100 | 5.8312 | (6.067) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 3,587.2100 | 3.5872 | 3,805.0900 | 3.8051 | 6.074 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/08/2023 | | | Bond Future | 11.7858 | 80.1351 | 11.8845 | 79.5406 | 0.838 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 6,172.0900 | 6.1721 | 5,796.5100 | 5.7965 | (6.085) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 3,608.9300 | 3.6089 | 3,827.8900 | 3.8279 | 6.067 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 6,136.6700 | 6.1367 | 5,761.8800 | 5.7619 | (6.107) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 3,631.0700 | 3.6311 | 3,850.8200 | 3.8508 | 6.052 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 4,118.0500 | 4.1181 | 3,835.2200 | 3.8352 | (6.868) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 6,099.3900 | 6.0994 | 6,420.6000 | 6.4206 | 5.266 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 4,090.1400 | 4.0901 | 3,808.5100 | 3.8085 | (6.886) | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 6,166.6800 | 6.1667 | 6,490.2900 | 6.4903 | 5.248 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/11/2023 | | | Bond Future | 11.9226 | 81.6176 | 12.0251 | 81.0123 | 0.860 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 6,132.7800 | 6.1328 | 6,455.1900 | 6.4552 | 5.257 | 0 | 0 | 0 |
| 2022/08/31 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 4,146.3900 | 4.1464 | 3,862.3600 | 3.8624 | (6.850) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/11/2022 | 10.10 | Call | Bond Future | 44.2800 | 0.0443 | 25.0200 | 0.0250 | (43.496) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/11/2022 | 10.10 | Put | Bond Future | 9,306.6500 | 9.3066 | 9,923.9200 | 9.9239 | 6.633 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/11/2022 | 10.60 | Call | Bond Future | 274.3500 | 0.2743 | 182.9800 | 0.1830 | (33.304) | 0 | 0 | 1,900 |
| 2022/08/31 | 2044 | 03/11/2022 | 10.60 | Put | Bond Future | 5,746.6700 | 5.7467 | 6,291.8300 | 6.2918 | 9.487 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/11/2022 | 10.80 | Call | Bond Future | 511.2600 | 0.5113 | 363.5900 | 0.3636 | (28.884) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/11/2022 | 10.80 | Put | Bond Future | 4,541.3600 | 4.5414 | 5,030.2200 | 5.0302 | 10.765 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | 2044 | 03/11/2022 | 11.41 | Call | Bond Future | 2,027.3900 | 2.0274 | 1,662.6900 | 1.6627 | (17.989) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/11/2022 | 11.41 | Put | Bond Future | 1,900.3300 | 1.9003 | 2,172.1600 | 2.1722 | 14.304 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/11/2022 | 11.30 | Call | Bond Future | 1,660.2000 | 1.6602 | 1,334.6300 | 1.3346 | (19.610) | 0 | 0 | 1,900 |
| 2022/08/31 | 2044 | 03/11/2022 | 11.30 | Put | Bond Future | 2,256.9600 | 2.2570 | 2,567.9200 | 2.5679 | 13.778 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/11/2022 | 11.40 | Put | Bond Future | 1,930.8300 | 1.9308 | 2,206.1300 | 2.2061 | 14.258 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/11/2022 | | | Bond Future | 11.3906 | 81.3727 | 11.4884 | 80.7362 | 0.859 | 0.0000 | 0.0000 | 72,910 |
| 2022/08/31 | 2044 | 03/11/2022 | 11.39 | Call | Bond Future | 1,957.8500 | 1.9578 | 1,600.1100 | 1.6001 | (18.272) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/11/2022 | 11.39 | Put | Bond Future | 1,961.5800 | 1.9616 | 2,240.3700 | 2.2404 | 14.213 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/11/2022 | 11.40 | Call | Bond Future | 1,992.5400 | 1.9925 | 1,631.3100 | 1.6313 | (18.129) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 2,117.1800 | 2.1172 | 1,841.1800 | 1.8412 | (13.036) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 4,576.7300 | 4.5767 | 4,951.8800 | 4.9519 | 8.197 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 2,144.6400 | 2.1446 | 1,866.3800 | 1.8664 | (12.975) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 4,536.5900 | 4.5366 | 4,909.4800 | 4.9095 | 8.220 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 02/02/2023 | | | Bond Future | 11.5130 | 78.4577 | 11.6151 | 77.8065 | 0.886 | 0.0000 | 0.0000 | 33,819 |
| 2022/08/31 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 2,172.2800 | 2.1723 | 1,891.7800 | 1.8918 | (12.913) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 4,496.7200 | 4.4967 | 4,867.3700 | 4.8674 | 8.243 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 04/05/2023 | 11.75 | Put | Bond Future | 3,737.4400 | 3.7374 | 4,020.7800 | 4.0208 | 7.581 | 0 | 0 | 4,000 |
| 2022/08/31 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 3,372.8300 | 3.3728 | 3,047.5300 | 3.0475 | (9.645) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 4,783.3500 | 4.7833 | 5,122.9900 | 5.1230 | 7.100 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 3,403.3700 | 3.4034 | 3,076.5700 | 3.0766 | (9.602) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 4,748.8500 | 4.7488 | 5,086.9900 | 5.0870 | 7.120 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 04/05/2023 | | | Bond Future | 11.6300 | 79.9521 | 11.7360 | 79.2871 | 0.912 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 3,434.2900 | 3.4343 | 3,105.7400 | 3.1057 | (9.567) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 4,714.8200 | 4.7148 | 5,051.2100 | 5.0512 | 7.135 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 04/05/2023 | 11.75 | Call | Bond Future | 4,489.3500 | 4.4894 | 4,107.7500 | 4.1077 | (8.500) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 04/05/2023 | 12.00 | Call | Bond Future | 5,397.2100 | 5.3972 | 4,977.3400 | 4.9773 | (7.779) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 04/05/2023 | 12.00 | Put | Bond Future | 3,117.4800 | 3.1175 | 3,362.5500 | 3.3625 | 7.861 | 0 | 0 | 4,000 |
| 2022/08/31 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 6,192.8200 | 6.1928 | 5,772.5200 | 5.7725 | (6.787) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 3,740.7500 | 3.7407 | 3,999.4700 | 3.9995 | 6.916 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 6,229.0600 | 6.2291 | 5,807.5000 | 5.8075 | (6.768) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 3,718.2200 | 3.7182 | 3,975.6800 | 3.9757 | 6.924 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/08/2023 | | | Bond Future | 11.7442 | 77.1531 | 11.8544 | 76.4741 | 0.938 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 6,265.3500 | 6.2653 | 5,842.5400 | 5.8425 | (6.748) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 3,695.8200 | 3.6958 | 3,952.0300 | 3.9520 | 6.932 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 4,292.7800 | 4.2928 | 4,055.8500 | 4.0558 | (5.519) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 6,166.5800 | 6.1666 | 6,620.9600 | 6.6210 | 7.368 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 02/11/2023 | | | Bond Future | 11.8712 | 78.5804 | 11.9855 | 77.8891 | 0.962 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 4,234.4000 | 4.2344 | 3,999.1100 | 3.9991 | (5.557) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 6,235.2900 | 6.2353 | 6,691.3100 | 6.6913 | 7.314 | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 4,263.7200 | 4.2637 | 4,027.4400 | 4.0274 | (5.542) | 0 | 0 | 0 |
| 2022/08/31 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 6,201.0200 | 6.2010 | 6,656.0500 | 6.6561 | 7.338 | 0 | 0 | 0 |
| 2022/08/31 | 2046 | 03/11/2022 | | | Bond Future | 116.8620 | 116.8620 | 116.9677 | 116.9677 | 0.090 | 0.0000 | 0.0000 | 16,413 |
| 2022/08/31 | 2046 | 02/02/2023 | | | Bond Future | 118.9959 | 118.9959 | 119.0990 | 119.0990 | 0.087 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2046 | 04/05/2023 | | | Bond Future | 119.2245 | 119.2245 | 119.3275 | 119.3275 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2046 | 03/08/2023 | | | Bond Future | 121.6103 | 121.6103 | 121.7138 | 121.7138 | 0.085 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2046 | 02/11/2023 | | | Bond Future | 121.7512 | 121.7512 | 121.8567 | 121.8567 | 0.087 | 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 |
|------------|------------------|------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/08/31 | 2050 | 03/11/2022 | | | Bond Future | 120.8005 | 120.8005 | 121.3512 | 121.3512 | 0.456 | 0.0000 | 0.0000 | 11,715 |
| 2022/08/31 | 2050 | 02/02/2023 | | | Bond Future | 120.8587 | 120.8587 | 121.4149 | 121.4149 | 0.460 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2050 | 04/05/2023 | | | Bond Future | 123.1843 | 123.1843 | 123.7491 | 123.7491 | 0.459 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2050 | 03/08/2023 | | | Bond Future | 123.4229 | 123.4229 | 123.9974 | 123.9974 | 0.465 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 2050 | 02/11/2023 | | | Bond Future | 125.7361 | 125.7361 | 126.3217 | 126.3217 | 0.466 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | AL37 | 03/11/2022 | | | Index Future | 831.0460 | 831.0460 | 828.8760 | 828.8760 | (0.261) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | AL37 | 02/02/2023 | | | Index Future | 845.9930 | 845.9930 | 843.7740 | 843.7740 | (0.262) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | AL37 | 04/05/2023 | | | Index Future | 862.0530 | 862.0530 | 859.7870 | 859.7870 | (0.263) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | AL37 | 03/08/2023 | | | Index Future | 879.0890 | 879.0890 | 876.7740 | 876.7740 | (0.263) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | AL37 | 02/11/2023 | | | Index Future | 895.3840 | 895.3840 | 893.0280 | 893.0280 | (0.263) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | AL7T | 03/11/2022 | | | Index Future | 956.3760 | 956.3760 | 951.0380 | 951.0380 | (0.558) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | AL7T | 02/02/2023 | | | Index Future | 973.5770 | 973.5770 | 968.1310 | 968.1310 | (0.559) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | AL7T | 04/05/2023 | | | Index Future | 992.0590 | 992.0590 | 986.5040 | 986.5040 | (0.560) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | AL7T | 03/08/2023 | | | Index Future | 1,011.6640 | 1,011.6640 | 1,005.9940 | 1,005.9940 | (0.560) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | AL7T | 02/11/2023 | | | Index Future | 1,030.4170 | 1,030.4170 | 1,024.6440 | 1,024.6440 | (0.560) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | ALBI | 03/11/2022 | | | Index Future | 843.1660 | 843.1660 | 838.3150 | 838.3150 | (0.575) | 0.0000 | 0.0000 | 135 |
| 2022/08/31 | ALBI | 02/02/2023 | | | Index Future | 858.3310 | 858.3310 | 853.3820 | 853.3820 | (0.577) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | ALBI | 04/05/2023 | | | Index Future | 874.6260 | 874.6260 | 869.5780 | 869.5780 | (0.577) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | ALBI | 03/08/2023 | | | Index Future | 891.9090 | 891.9090 | 886.7580 | 886.7580 | (0.578) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | ALBI | 02/11/2023 | | | Index Future | 908.4430 | 908.4430 | 903.1970 | 903.1970 | (0.577) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | ES33 | 03/11/2022 | | | Bond Future | 12.1533 | 73.4505 | 12.2378 | 73.0501 | 0.695 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | ES33 | 02/02/2023 | | | Bond Future | 12.3391 | 74.7920 | 12.4280 | 74.3808 | 0.721 | 0.0000 | 0.0000 | 350 |
| 2022/08/31 | ES33 | 04/05/2023 | | | Bond Future | 12.5135 | 72.4391 | 12.6065 | 72.0184 | 0.744 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | ES33 | 03/08/2023 | | | Bond Future | 12.6825 | 73.8905 | 12.7798 | 73.4603 | 0.767 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | ES33 | 02/11/2023 | | | Bond Future | 12.8854 | 71.4830 | 12.9869 | 71.0451 | 0.788 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | ES42 | 03/11/2022 | | | Bond Future | 12.4642 | 71.5368 | 12.5505 | 71.0641 | 0.693 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | ES42 | 02/02/2023 | | | Bond Future | 12.6270 | 72.8457 | 12.7174 | 72.3614 | 0.716 | 0.0000 | 0.0000 | 4,769 |

| 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 |
|------------|------------------|------------|--------|------|--------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | ES42 | 04/05/2023 | | | Bond Future | 12.7870 | 69.9859 | 12.8815 | 69.4910 | 0.738 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | ES42 | 03/08/2023 | | | Bond Future | 12.9377 | 71.3900 | 13.0360 | 70.8843 | 0.760 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | ES42 | 02/11/2023 | | | Bond Future | 13.1170 | 68.4653 | 13.2195 | 67.9505 | 0.782 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | GOVI | 03/11/2022 | 820.41 | Call | GOVI | 109,950.0000 | 10.9950 | 61,670.0000 | 6.1670 | (43.911) | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 03/11/2022 | 820.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 03/11/2022 | 820.42 | Call | GOVI | 109,850.0000 | 10.9850 | 61,570.0000 | 6.1570 | (43.951) | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 03/11/2022 | 820.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 03/11/2022 | | | GOVI | 831.4050 | 831.4050 | 826.5770 | 826.5770 | (0.581) | 0.0000 | 0.0000 | 870 |
| 2022/08/31 | GOVI | 03/11/2022 | 820.43 | Call | GOVI | 109,750.0000 | 10.9750 | 61,470.0000 | 6.1470 | (43.991) | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 03/11/2022 | 820.43 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 44,610.0000 | 4.4610 | 93,860.0000 | 9.3860 | 110.401 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 44,710.0000 | 4.4710 | 93,960.0000 | 9.3960 | 110.154 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 02/02/2023 | | | GOVI | 846.3590 | 846.3590 | 841.4340 | 841.4340 | (0.582) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 44,810.0000 | 4.4810 | 94,060.0000 | 9.4060 | 109.909 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 95,660.0000 | 9.5660 | 45,420.0000 | 4.5420 | (52.519) | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 95,560.0000 | 9.5560 | 45,320.0000 | 4.5320 | (52.574) | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 04/05/2023 | | | GOVI | 862.4260 | 862.4260 | 857.4020 | 857.4020 | (0.583) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 95,460.0000 | 9.5460 | 45,220.0000 | 4.5220 | (52.629) | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 422,580.0000 | 42.2580 | 371,320.0000 | 37.1320 | (12.130) | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 422,480.0000 | 42.2480 | 371,220.0000 | 37.1220 | (12.133) | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 03/08/2023 | | | GOVI | 879.4680 | 879.4680 | 874.3420 | 874.3420 | (0.583) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 422,380.0000 | 42.2380 | 371,120.0000 | 37.1120 | (12.136) | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 99,510.0000 | 9.9510 | 47,310.0000 | 4.7310 | (52.457) | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 02/11/2023 | | | GOVI | 895.7710 | 895.7710 | 890.5510 | 890.5510 | (0.583) | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 99,710.0000 | 9.9710 | 47,510.0000 | 4.7510 | (52.352) | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 99,610.0000 | 9.9610 | 47,410.0000 | 4.7410 | (52.404) | 0 | 0 | 0 |
| 2022/08/31 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/31 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IGOV | 03/11/2022 | | | Index Future | 326.8680 | 326.8680 | 327.3270 | 327.3270 | 0.140 | 0.0000 | 0.0000 | 704 |
| 2022/08/31 | IGOV | 02/02/2023 | | | Index Future | 332.8260 | 332.8260 | 333.2900 | 333.2900 | 0.139 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IGOV | 04/05/2023 | | | Index Future | 339.2230 | 339.2230 | 339.6930 | 339.6930 | 0.139 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IGOV | 03/08/2023 | | | Index Future | 346.0020 | 346.0020 | 346.4810 | 346.4810 | 0.138 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IGOV | 02/11/2023 | | | Index Future | 352.4910 | 352.4910 | 352.9800 | 352.9800 | 0.139 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.8150 | 94.1850 | 5.8200 | 94.1800 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | JBAF | 19/10/2022 | | | Jibar Tradeable Future | 6.4800 | 93.5200 | 6.4850 | 93.5150 | 0.077 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | JBAF | 16/11/2022 | | | Jibar Tradeable Future | 6.5450 | 93.4550 | 6.5550 | 93.4450 | 0.153 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 7.0400 | 92.9600 | 7.0700 | 92.9300 | 0.426 | 0.0000 | 0.0000 | 68 |
| 2022/08/31 | JBAF | 18/01/2023 | | | Jibar Tradeable Future | 7.1200 | 92.8800 | 7.1750 | 92.8250 | 0.772 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | JBAF | 15/02/2023 | | | Jibar Tradeable Future | 7.4850 | 92.5150 | 7.5450 | 92.4550 | 0.802 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 7.5500 | 92.4500 | 7.6250 | 92.3750 | 0.993 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 7.9750 | 92.0250 | 8.0900 | 91.9100 | 1.442 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 8.1000 | 91.9000 | 8.1750 | 91.8250 | 0.926 | 0.0000 | 0.0000 | 75 |
| 2022/08/31 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 8.1200 | 91.8800 | 8.2100 | 91.7900 | 1.108 | 0.0000 | 0.0000 | 272 |
| 2022/08/31 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 8.1200 | 91.8800 | 8.2100 | 91.7900 | 1.108 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 8.1050 | 91.8950 | 8.1950 | 91.8050 | 1.110 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R023 | 03/11/2022 | 6.25 | Call | Bond Future | 0.0800 | 0.0001 | 0.0200 | 0.0000 | (75.000) | 0 | 0 | 0 |
| 2022/08/31 | R023 | 03/11/2022 | 6.25 | Put | Bond Future | 262.5100 | 0.2625 | 273.2200 | 0.2732 | 4.080 | 0 | 0 | 0 |
| 2022/08/31 | R023 | 03/11/2022 | 6.26 | Call | Bond Future | 0.0900 | 0.0001 | 0.0200 | 0.0000 | (77.778) | 0 | 0 | 0 |
| 2022/08/31 | R023 | 03/11/2022 | 6.26 | Put | Bond Future | 259.4600 | 0.2595 | 270.1600 | 0.2702 | 4.124 | 0 | 0 | 0 |
| 2022/08/31 | R023 | 03/11/2022 | | | Bond Future | 7.1074 | 101.6579 | 7.1427 | 101.6472 | 0.496 | 0.0000 | 0.0000 | 23,960 |
| 2022/08/31 | R023 | 03/11/2022 | 6.27 | Call | Bond Future | 0.1100 | 0.0001 | 0.0300 | 0.0000 | (72.727) | 0 | 0 | 0 |
| 2022/08/31 | R023 | 03/11/2022 | 6.27 | Put | Bond Future | 256.4100 | 0.2564 | 267.1000 | 0.2671 | 4.169 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/11/2022 | 10.57 | Call | Bond Future | 437.0700 | 0.4371 | 313.2800 | 0.3133 | (28.323) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/11/2022 | 10.57 | Put | Bond Future | 4,094.1200 | 4.0941 | 4,508.9500 | 4.5089 | 10.132 | 0 | 0 | 582 |
| 2022/08/31 | R035 | 03/11/2022 | 11.15 | Call | Bond Future | 1,674.1000 | 1.6741 | 1,373.5600 | 1.3736 | (17.952) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/11/2022 | 11.15 | Put | Bond Future | 1,815.2700 | 1.8153 | 2,053.3500 | 2.0534 | 13.115 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/11/2022 | 12.68 | Call | Bond Future | 8,329.9700 | 8.3300 | 7,805.9800 | 7.8060 | (6.290) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/11/2022 | 12.68 | Put | Bond Future | 103.8300 | 0.1038 | 118.4600 | 0.1185 | 14.090 | 0 | 0 | 976 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | R035 | 03/11/2022 | 10.99 | Call | Bond Future | 1,227.2300 | 1.2272 | 976.4500 | 0.9764 | (20.435) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/11/2022 | 10.99 | Put | Bond Future | 2,318.1900 | 2.3182 | 2,606.0300 | 2.6060 | 12.417 | 0 | 0 | 582 |
| 2022/08/31 | R035 | 03/11/2022 | 11.05 | Call | Bond Future | 1,385.6800 | 1.3857 | 1,115.9700 | 1.1160 | (19.464) | 0 | 0 | 976 |
| 2022/08/31 | R035 | 03/11/2022 | | | Bond Future | 11.1740 | 86.4847 | 11.2661 | 85.9461 | 0.824 | 0.0000 | 0.0000 | 61,488 |
| 2022/08/31 | R035 | 03/11/2022 | 9.82 | Call | Bond Future | 31.1800 | 0.0312 | 17.4900 | 0.0175 | (43.906) | 0 | 0 | 582 |
| 2022/08/31 | R035 | 03/11/2022 | 9.82 | Put | Bond Future | 8,546.7700 | 8.5468 | 9,071.7000 | 9.0717 | 6.142 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/11/2022 | 10.30 | Call | Bond Future | 183.6100 | 0.1836 | 120.5300 | 0.1205 | (34.355) | 0 | 0 | 976 |
| 2022/08/31 | R035 | 03/11/2022 | 10.30 | Put | Bond Future | 5,547.8500 | 5.5478 | 6,023.3900 | 6.0234 | 8.572 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/11/2022 | 11.14 | Call | Bond Future | 1,643.9600 | 1.6440 | 1,346.4500 | 1.3465 | (18.097) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/11/2022 | 11.14 | Put | Bond Future | 1,844.0600 | 1.8441 | 2,085.1700 | 2.0852 | 13.075 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/11/2022 | 11.05 | Put | Bond Future | 2,118.7100 | 2.1187 | 2,387.6200 | 2.3876 | 12.692 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/11/2022 | 11.13 | Call | Bond Future | 1,613.9700 | 1.6140 | 1,319.5000 | 1.3195 | (18.245) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/11/2022 | 11.13 | Put | Bond Future | 1,873.0500 | 1.8731 | 2,117.2000 | 2.1172 | 13.035 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 11.94 | Call | Bond Future | 5,089.1300 | 5.0891 | 4,690.3600 | 4.6904 | (7.836) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 461.9800 | 0.4620 | 512.1200 | 0.5121 | 10.853 | 0 | 0 | 976 |
| 2022/08/31 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 1,720.9900 | 1.7210 | 1,496.4400 | 1.4964 | (13.048) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 4,297.4900 | 4.2975 | 4,624.6300 | 4.6246 | 7.612 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 1,259.2200 | 1.2592 | 1,076.2700 | 1.0763 | (14.529) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 5,169.1600 | 5.1692 | 5,537.9000 | 5.5379 | 7.133 | 0 | 0 | 582 |
| 2022/08/31 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 6,852.6900 | 6.8527 | 7,284.0300 | 7.2840 | 6.294 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 10.60 | Call | Bond Future | 1,150.2800 | 1.1503 | 978.3200 | 0.9783 | (14.949) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 10.60 | Put | Bond Future | 5,428.9000 | 5.4289 | 5,808.6300 | 5.8086 | 6.995 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 10.64 | Put | Bond Future | 5,254.6600 | 5.2547 | 5,627.1000 | 5.6271 | 7.088 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 290.9400 | 0.2909 | 230.2900 | 0.2303 | (20.846) | 0 | 0 | 582 |
| 2022/08/31 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 9,632.5500 | 9.6325 | 10,123.5900 | 10.1236 | 5.098 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 9.85 | Call | Bond Future | 314.0700 | 0.3141 | 249.5200 | 0.2495 | (20.553) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 9.89 | Call | Bond Future | 338.6800 | 0.3387 | 270.0500 | 0.2700 | (20.264) | 0 | 0 | 388 |
| 2022/08/31 | R035 | 02/02/2023 | 9.89 | Put | Bond Future | 9,149.4100 | 9.1494 | 9,632.4700 | 9.6325 | 5.280 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | | | Bond Future | 11.3190 | 88.0424 | 11.4154 | 87.4908 | 0.852 | 0.0000 | 0.0000 | 106,331 |
| 2022/08/31 | R035 | 02/02/2023 | 11.94 | Put | Bond Future | 1,626.3900 | 1.6264 | 1,779.3100 | 1.7793 | 9.402 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 11.98 | Call | Bond Future | 5,243.7100 | 5.2437 | 4,840.0600 | 4.8401 | (7.698) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 11.98 | Put | Bond Future | 1,564.9800 | 1.5650 | 1,713.0200 | 1.7130 | 9.460 | 0 | 0 | 388 |
| 2022/08/31 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 10,442.5900 | 10.4426 | 9,941.0400 | 9.9410 | (4.803) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 2,141.7400 | 2.1417 | 1,885.2200 | 1.8852 | (11.977) | 0 | 0 | 976 |
| 2022/08/31 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 3,707.3200 | 3.7073 | 4,002.4900 | 4.0025 | 7.962 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 2,168.2200 | 2.1682 | 1,909.8100 | 1.9098 | (11.918) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 3,674.8500 | 3.6749 | 3,968.1300 | 3.9681 | 7.981 | 0 | 0 | 582 |
| 2022/08/31 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 1,674.9500 | 1.6750 | 1,454.2300 | 1.4542 | (13.178) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 4,371.4900 | 4.3715 | 4,702.4600 | 4.7025 | 7.571 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 1,697.8800 | 1.6979 | 1,475.2500 | 1.4753 | (13.112) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 4,334.3700 | 4.3344 | 4,663.4300 | 4.6634 | 7.592 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 697.7200 | 0.6977 | 577.3700 | 0.5774 | (17.249) | 0 | 0 | 976 |
| 2022/08/31 | R035 | 02/02/2023 | 10.64 | Call | Bond Future | 1,222.0700 | 1.2221 | 1,042.8200 | 1.0428 | (14.668) | 0 | 0 | 388 |
| 2022/08/31 | R035 | 02/02/2023 | 9.85 | Put | Bond Future | 9,389.7200 | 9.3897 | 9,876.8600 | 9.8769 | 5.188 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 4,262.0700 | 4.2621 | 4,546.2200 | 4.5462 | 6.667 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 7,149.7200 | 7.1497 | 6,723.2400 | 6.7232 | (5.965) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 1,721.2700 | 1.7213 | 1,858.4700 | 1.8585 | 7.971 | 0 | 0 | 388 |
| 2022/08/31 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 9,998.4900 | 9.9985 | 9,520.1900 | 9.5202 | (4.784) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 1,008.9100 | 1.0089 | 1,094.2900 | 1.0943 | 8.463 | 0 | 0 | 491 |
| 2022/08/31 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 2,826.7100 | 2.8267 | 2,554.9600 | 2.5550 | (9.614) | 0 | 0 | 491 |
| 2022/08/31 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 2,906.8400 | 2.9068 | 2,630.3000 | 2.6303 | (9.513) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 2,933.7000 | 2.9337 | 2,655.6700 | 2.6557 | (9.477) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 1,558.9200 | 1.5589 | 1,371.3400 | 1.3713 | (12.033) | 0 | 0 | 388 |
| 2022/08/31 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 6,536.2100 | 6.5362 | 6,912.3100 | 6.9123 | 5.754 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 04/05/2023 | | | Bond Future | 11.4487 | 85.2158 | 11.5493 | 84.6521 | 0.879 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 2,960.6900 | 2.9607 | 2,681.1600 | 2.6812 | (9.441) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 4,416.4800 | 4.4165 | 4,708.4100 | 4.7084 | 6.610 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 4,323.4100 | 4.3234 | 4,610.5500 | 4.6106 | 6.642 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 4,292.6500 | 4.2926 | 4,578.3000 | 4.5783 | 6.654 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 633.5700 | 0.6336 | 538.2600 | 0.5383 | (15.043) | 0 | 0 | 388 |
| 2022/08/31 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 10,362.2800 | 10.3623 | 10,830.6500 | 10.8307 | 4.520 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 1,266.7700 | 1.2668 | 1,104.0300 | 1.1040 | (12.847) | 0 | 0 | 491 |
| 2022/08/31 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 7,353.0700 | 7.3531 | 7,754.0100 | 7.7540 | 5.453 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 5,577.7600 | 5.5778 | 5,217.0500 | 5.2171 | (6.467) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 3,269.1100 | 3.2691 | 3,484.2900 | 3.4843 | 6.582 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/08/2023 | | | Bond Future | 11.5731 | 86.9037 | 11.6780 | 86.3278 | 0.906 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 5,511.8500 | 5.5118 | 5,153.2800 | 5.1533 | (6.505) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 3,309.3100 | 3.3093 | 3,526.6300 | 3.5266 | 6.567 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 5,544.6100 | 5.5446 | 5,184.9700 | 5.1850 | (6.486) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 3,288.9900 | 3.2890 | 3,505.2400 | 3.5052 | 6.575 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 3,743.1500 | 3.7431 | 3,470.6800 | 3.4707 | (7.279) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 5,483.2500 | 5.4833 | 5,797.0100 | 5.7970 | 5.722 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 3,768.6700 | 3.7687 | 3,495.0500 | 3.4950 | (7.260) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 5,453.2600 | 5.4533 | 5,765.8700 | 5.7659 | 5.733 | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/11/2023 | | | Bond Future | 11.7279 | 84.0130 | 11.8372 | 83.4267 | 0.931 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 3,794.6400 | 3.7946 | 3,519.8600 | 3.5199 | (7.241) | 0 | 0 | 0 |
| 2022/08/31 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 5,423.7600 | 5.4238 | 5,735.2100 | 5.7352 | 5.742 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/11/2022 | 8.53 | Call | Bond Future | 271.5200 | 0.2715 | 204.4300 | 0.2044 | (24.709) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/11/2022 | 8.53 | Put | Bond Future | 1,991.8000 | 1.9918 | 2,195.9900 | 2.1960 | 10.252 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/11/2022 | 8.54 | Call | Bond Future | 279.7500 | 0.2798 | 211.5400 | 0.2115 | (24.382) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/11/2022 | 8.54 | Put | Bond Future | 1,964.4800 | 1.9645 | 2,167.5500 | 2.1675 | 10.337 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/11/2022 | 8.91 | Put | Bond Future | 1,110.9400 | 1.1109 | 1,261.3100 | 1.2613 | 13.535 | 0 | 0 | 4,310 |
| 2022/08/31 | R186 | 03/11/2022 | | | Bond Future | 9.0188 | 108.9976 | 9.0968 | 108.7263 | 0.865 | 0.0000 | 0.0000 | 64,278 |
| 2022/08/31 | R186 | 03/11/2022 | 8.23 | Call | Bond Future | 103.0000 | 0.1030 | 69.0700 | 0.0691 | (32.942) | 0 | 0 | 4,310 |
| 2022/08/31 | R186 | 03/11/2022 | 8.23 | Put | Bond Future | 2,896.6000 | 2.8966 | 3,133.9500 | 3.1339 | 8.194 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/11/2022 | 8.55 | Call | Bond Future | 288.3000 | 0.2883 | 218.7100 | 0.2187 | (24.138) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/11/2022 | 8.55 | Put | Bond Future | 1,937.5000 | 1.9375 | 2,139.1900 | 2.1392 | 10.410 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/11/2022 | 8.91 | Call | Bond Future | 731.1100 | 0.7311 | 610.2000 | 0.6102 | (16.538) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 445.2400 | 0.4452 | 379.9200 | 0.3799 | (14.671) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 3,197.8700 | 3.1979 | 3,412.9200 | 3.4129 | 6.725 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 437.8100 | 0.4378 | 373.7000 | 0.3737 | (14.643) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 3,224.3800 | 3.2244 | 3,440.6400 | 3.4406 | 6.707 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 02/02/2023 | | | Bond Future | 9.1545 | 105.6634 | 9.2400 | 105.3830 | 0.934 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 452.5500 | 0.4526 | 386.4100 | 0.3864 | (14.615) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 3,171.2500 | 3.1713 | 3,385.4800 | 3.3855 | 6.755 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 2,506.1000 | 2.5061 | 2,681.3400 | 2.6813 | 6.993 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 1,125.9800 | 1.1260 | 1,012.6900 | 1.0127 | (10.061) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 04/05/2023 | | | Bond Future | 9.2775 | 107.6741 | 9.3708 | 107.3864 | 1.006 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 1,113.4400 | 1.1134 | 1,000.9900 | 1.0010 | (10.099) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 2,487.2700 | 2.4873 | 2,661.6700 | 2.6617 | 7.012 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 1,100.6500 | 1.1006 | 989.0400 | 0.9890 | (10.140) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 2,524.7000 | 2.5247 | 2,700.7800 | 2.7008 | 6.974 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 2,586.8400 | 2.5868 | 2,417.8500 | 2.4178 | (6.533) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 1,575.6800 | 1.5757 | 1,701.3800 | 1.7014 | 7.978 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 1,586.0700 | 1.5861 | 1,712.4000 | 1.7124 | 7.965 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/08/2023 | | | Bond Future | 9.3880 | 104.5032 | 9.4901 | 104.2085 | 1.088 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 2,605.4500 | 2.6055 | 2,435.8200 | 2.4358 | (6.511) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 1,565.7500 | 1.5657 | 1,690.8100 | 1.6908 | 7.987 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 2,568.6800 | 2.5687 | 2,400.3200 | 2.4003 | (6.554) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 1,861.9400 | 1.8619 | 1,782.3500 | 1.7824 | (4.275) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 2,306.3900 | 2.3064 | 2,526.5300 | 2.5265 | 9.545 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 02/11/2023 | | | Bond Future | 9.5650 | 106.4373 | 9.6767 | 106.1376 | 1.168 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 1,847.3400 | 1.8473 | 1,768.3500 | 1.7684 | (4.276) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 2,318.8100 | 2.3188 | 2,539.5500 | 2.5396 | 9.520 | 0 | 0 | 0 |
| 2022/08/31 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 1,832.8000 | 1.8328 | 1,754.4000 | 1.7544 | (4.278) | 0 | 0 | 0 |
| 2022/08/31 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 2,331.3000 | 2.3313 | 2,552.6300 | 2.5526 | 9.494 | 0 | 0 | 0 |
| 2022/08/31 | R197 | 03/11/2022 | | | Bond Future | 338.6565 | 338.6565 | 338.9380 | 338.9380 | 0.083 | 0.0000 | 0.0000 | 831 |
| 2022/08/31 | R197 | 02/02/2023 | | | Bond Future | 335.9146 | 335.9146 | 336.1880 | 336.1880 | 0.081 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R197 | 04/05/2023 | | | Bond Future | 342.3793 | 342.3793 | 342.6519 | 342.6519 | 0.080 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R197 | 03/08/2023 | | | Bond Future | 339.9904 | 339.9904 | 340.2636 | 340.2636 | 0.080 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R197 | 02/11/2023 | | | Bond Future | 346.3609 | 346.3609 | 346.6407 | 346.6407 | 0.081 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R202 | 03/11/2022 | | | Bond Future | 251.8258 | 251.8258 | 252.5067 | 252.5067 | 0.270 | 0.0000 | 0.0000 | 6,148 |
| 2022/08/31 | R202 | 02/02/2023 | | | Bond Future | 251.6829 | 251.6829 | 252.3665 | 252.3665 | 0.272 | 0.0000 | 0.0000 | 460 |
| 2022/08/31 | R202 | 04/05/2023 | | | Bond Future | 256.5255 | 256.5255 | 257.2175 | 257.2175 | 0.270 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R202 | 03/08/2023 | | | Bond Future | 256.7495 | 256.7495 | 257.4519 | 257.4519 | 0.274 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R202 | 02/11/2023 | | | Bond Future | 261.5613 | 261.5613 | 262.2781 | 262.2781 | 0.274 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | 9.25 | Call | Bond Future | 1.8800 | 0.0019 | 0.8900 | 0.0009 | (52.660) | 0 | 0 | 6,000 |
| 2022/08/31 | R209 | 03/11/2022 | 9.25 | Put | Bond Future | 10,952.6100 | 10.9526 | 11,398.9200 | 11.3989 | 4.075 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | 9.50 | Call | Bond Future | 6.7000 | 0.0067 | 3.4600 | 0.0035 | (48.358) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | 9.50 | Put | Bond Future | 9,387.9200 | 9.3879 | 9,831.9800 | 9.8320 | 4.730 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | 12.00 | Call | Bond Future | 4,474.5700 | 4.4746 | 4,074.4500 | 4.0744 | (8.942) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | 12.00 | Put | Bond Future | 337.7300 | 0.3377 | 384.9100 | 0.3849 | 13.970 | 0 | 0 | 7,750 |
| 2022/08/31 | R209 | 03/11/2022 | 11.03 | Call | Bond Future | 1,191.6400 | 1.1916 | 966.4200 | 0.9664 | (18.900) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | 11.03 | Put | Bond Future | 1,863.8800 | 1.8639 | 2,085.9600 | 2.0860 | 11.915 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | 10.50 | Put | Bond Future | 3,843.2400 | 3.8432 | 4,199.2400 | 4.1992 | 9.263 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | | | Bond Future | 11.1596 | 66.9358 | 11.2468 | 66.4885 | 0.782 | 0.0000 | 0.0000 | 20,217 |
| 2022/08/31 | R209 | 03/11/2022 | 10.00 | Call | Bond Future | 56.9700 | 0.0570 | 34.7900 | 0.0348 | (38.933) | 0 | 0 | 7,750 |
| 2022/08/31 | R209 | 03/11/2022 | 10.00 | Put | Bond Future | 6,427.9200 | 6.4279 | 6,853.0400 | 6.8530 | 6.614 | 0 | 0 | 6,000 |
| 2022/08/31 | R209 | 03/11/2022 | 11.02 | Call | Bond Future | 1,168.0300 | 1.1680 | 945.4400 | 0.9454 | (19.057) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | 11.02 | Put | Bond Future | 1,892.5500 | 1.8925 | 2,117.2600 | 2.1173 | 11.873 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | R209 | 03/11/2022 | 11.50 | Call | Bond Future | 2,577.8500 | 2.5779 | 2,245.4100 | 2.2454 | (12.896) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | 11.50 | Put | Bond Future | 856.5000 | 0.8565 | 971.3600 | 0.9714 | 13.410 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | 10.50 | Call | Bond Future | 319.6500 | 0.3196 | 228.3500 | 0.2284 | (28.562) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | 11.00 | Call | Bond Future | 1,121.6000 | 1.1216 | 904.2000 | 0.9042 | (19.383) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | 11.00 | Put | Bond Future | 1,950.8400 | 1.9508 | 2,180.7400 | 2.1807 | 11.785 | 0 | 0 | 6,000 |
| 2022/08/31 | R209 | 03/11/2022 | 11.01 | Call | Bond Future | 1,144.6800 | 1.1447 | 924.6300 | 0.9246 | (19.224) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/11/2022 | 11.01 | Put | Bond Future | 1,921.5300 | 1.9215 | 2,148.7800 | 2.1488 | 11.827 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 3,920.1900 | 3.9202 | 4,199.3100 | 4.1993 | 7.120 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 1,365.0400 | 1.3650 | 1,189.2600 | 1.1893 | (12.877) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 1,384.4900 | 1.3845 | 1,207.1100 | 1.2071 | (12.812) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 02/02/2023 | | | Bond Future | 11.2842 | 68.1426 | 11.3752 | 67.6845 | 0.806 | 0.0000 | 0.0000 | 2,066 |
| 2022/08/31 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 1,403.9300 | 1.4039 | 1,224.9500 | 1.2250 | (12.748) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 3,988.0900 | 3.9881 | 4,270.4100 | 4.2704 | 7.079 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 3,954.1100 | 3.9541 | 4,234.8300 | 4.2348 | 7.099 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 2,392.1300 | 2.3921 | 2,170.3300 | 2.1703 | (9.272) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 3,965.8300 | 3.9658 | 4,212.0900 | 4.2121 | 6.210 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 2,415.2300 | 2.4152 | 2,192.1500 | 2.1922 | (9.236) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 3,937.5000 | 3.9375 | 4,182.4800 | 4.1825 | 6.222 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 04/05/2023 | 10.00 | Call | Bond Future | 709.4300 | 0.7094 | 614.0300 | 0.6140 | (13.447) | 0 | 0 | 7,500 |
| 2022/08/31 | R209 | 04/05/2023 | 10.00 | Put | Bond Future | 8,231.6600 | 8.2317 | 8,604.3200 | 8.6043 | 4.527 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 04/05/2023 | | | Bond Future | 11.4010 | 66.2878 | 11.4955 | 65.8197 | 0.829 | 0.0000 | 0.0000 | 1,250 |
| 2022/08/31 | R209 | 04/05/2023 | 12.50 | Call | Bond Future | 6,553.4500 | 6.5535 | 6,192.8100 | 6.1928 | (5.503) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 04/05/2023 | 12.50 | Put | Bond Future | 1,387.8300 | 1.3878 | 1,495.2500 | 1.4953 | 7.740 | 0 | 0 | 7,500 |
| 2022/08/31 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 2,438.4300 | 2.4384 | 2,214.0900 | 2.2141 | (9.200) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 3,909.3400 | 3.9093 | 4,153.0600 | 4.1531 | 6.234 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 04/05/2023 | 11.00 | Call | Bond Future | 2,190.2300 | 2.1902 | 1,979.1200 | 1.9791 | (9.639) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 04/05/2023 | 11.00 | Put | Bond Future | 4,229.2100 | 4.2292 | 4,486.1600 | 4.4862 | 6.076 | 0 | 0 | 7,500 |
| 2022/08/31 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 2,823.2800 | 2.8233 | 3,000.8000 | 3.0008 | 6.288 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 4,870.9100 | 4.8709 | 4,571.8100 | 4.5718 | (6.141) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 4,899.7700 | 4.8998 | 4,600.0200 | 4.6000 | (6.118) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/08/2023 | | | Bond Future | 11.5104 | 67.6013 | 11.6085 | 67.1231 | 0.852 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 4,928.9300 | 4.9289 | 4,628.2800 | 4.6283 | (6.100) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 2,858.9800 | 2.8590 | 3,038.0500 | 3.0381 | 6.263 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 2,840.9500 | 2.8410 | 3,019.3700 | 3.0194 | 6.280 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 3,287.2700 | 3.2873 | 3,061.7700 | 3.0618 | (6.860) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 4,819.1600 | 4.8192 | 5,080.4100 | 5.0804 | 5.421 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 3,310.2200 | 3.3102 | 3,083.7500 | 3.0838 | (6.842) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 4,792.4400 | 4.7924 | 5,052.7200 | 5.0527 | 5.431 | 0 | 0 | 0 |
| 2022/08/31 | R209 | 02/11/2023 | | | Bond Future | 11.6432 | 65.7035 | 11.7449 | 65.2168 | 0.873 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 3,332.9700 | 3.3330 | 3,105.5200 | 3.1055 | (6.824) | 0 | 0 | 0 |
| 2022/08/31 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 4,765.5700 | 4.7656 | 5,024.8700 | 5.0249 | 5.441 | 0 | 0 | 0 |
| 2022/08/31 | R210 | 03/11/2022 | | | Bond Future | 231.2614 | 231.2614 | 231.4355 | 231.4355 | 0.075 | 0.0000 | 0.0000 | 732 |
| 2022/08/31 | R210 | 02/02/2023 | | | Bond Future | 235.4841 | 235.4841 | 235.6524 | 235.6524 | 0.071 | 0.0000 | 0.0000 | 300 |
| 2022/08/31 | R210 | 04/05/2023 | | | Bond Future | 236.8902 | 236.8902 | 237.0573 | 237.0573 | 0.071 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R210 | 03/08/2023 | | | Bond Future | 241.6294 | 241.6294 | 241.7970 | 241.7970 | 0.069 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R210 | 02/11/2023 | | | Bond Future | 242.9170 | 242.9170 | 243.0883 | 243.0883 | 0.071 | 0.0000 | 0.0000 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/08/31 | R213 | 03/11/2022 | 9.19 | Call | Bond Future | 6.1900 | | 0.0062 | 2.1100 | 0.0021 | (65.913) | 0 | 0 | 476 |
| 2022/08/31 | R213 | 03/11/2022 | 9.19 | Put | Bond Future | 7,927.3400 | | 7.9273 | 8,397.8700 | 8.3979 | 5.936 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/11/2022 | 10.38 | Call | Bond Future | 560.0100 | | 0.5600 | 405.1200 | 0.4051 | (27.658) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/11/2022 | 10.38 | Put | Bond Future | 2,496.8900 | | 2.4969 | 2,816.6100 | 2.8166 | 12.805 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/11/2022 | 10.39 | Call | Bond Future | 574.9800 | | 0.5750 | 417.6100 | 0.4176 | (27.370) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/11/2022 | 10.39 | Put | Bond Future | 2,463.8200 | | 2.4638 | 2,781.0600 | 2.7811 | 12.876 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/11/2022 | 10.37 | Call | Bond Future | 545.1700 | | 0.5452 | 392.8800 | 0.3929 | (27.934) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/11/2022 | 10.37 | Put | Bond Future | 2,530.1300 | | 2.5301 | 2,852.4500 | 2.8525 | 12.739 | 0 | 0 | 200 |
| 2022/08/31 | R213 | 03/11/2022 | | | Bond Future | 10.7892 | | 80.8592 | 10.8915 | 80.3846 | 0.948 | 0.0000 | 0.0000 | 34,054 |
| 2022/08/31 | R213 | 03/11/2022 | 9.13 | Call | Bond Future | 4.6700 | | 0.0047 | 1.5200 | 0.0015 | (67.452) | 0 | 0 | 200 |
| 2022/08/31 | R213 | 03/11/2022 | 9.13 | Put | Bond Future | 8,242.0900 | | 8.2421 | 8,713.5500 | 8.7136 | 5.720 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/11/2022 | 9.84 | Call | Bond Future | 92.4800 | | 0.0925 | 49.1200 | 0.0491 | (46.886) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/11/2022 | 9.84 | Put | Bond Future | 4,678.2000 | | 4.6782 | 5,109.4500 | 5.1094 | 9.218 | 0 | 0 | 476 |
| 2022/08/31 | R213 | 03/11/2022 | 10.40 | Call | Bond Future | 590.2100 | | 0.5902 | 430.3400 | 0.4303 | (27.087) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/11/2022 | 10.40 | Put | Bond Future | 2,431.0400 | | 2.4310 | 2,745.7800 | 2.7458 | 12.947 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/11/2022 | 9.98 | Call | Bond Future | 160.0000 | | 0.1600 | 94.2200 | 0.0942 | (41.113) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/11/2022 | 9.98 | Put | Bond Future | 4,048.5700 | | 4.0486 | 4,457.4000 | 4.4574 | 10.098 | 0 | 0 | 200 |
| 2022/08/31 | R213 | 03/11/2022 | 10.19 | Call | Bond Future | 323.9700 | | 0.3240 | 215.1100 | 0.2151 | (33.602) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/11/2022 | 10.19 | Put | Bond Future | 3,180.5600 | | 3.1806 | 3,546.3100 | 3.5463 | 11.500 | 0 | 0 | 476 |
| 2022/08/31 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 3,520.1300 | | 3.5201 | 3,840.0500 | 3.8400 | 9.088 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 6,038.3300 | | 6.0383 | 5,635.9200 | 5.6359 | (6.664) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 596.9700 | | 0.5970 | 680.8200 | 0.6808 | 14.046 | 0 | 0 | 912 |
| 2022/08/31 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 4,216.8800 | | 4.2169 | 4,569.4800 | 4.5695 | 8.362 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 855.2300 | | 0.8552 | 720.0700 | 0.7201 | (15.804) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 1,020.8400 | | 1.0208 | 867.2300 | 0.8672 | (15.047) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 3,776.5300 | | 3.7765 | 4,109.1800 | 4.1092 | 8.808 | 0 | 0 | 476 |
| 2022/08/31 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 601.4800 | | 0.6015 | 497.6100 | 0.4976 | (17.269) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/02/2023 | | | Bond Future | 10.9445 | | 82.3156 | 11.0521 | 81.8293 | 0.984 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 1,142.3200 | | 1.1423 | 975.9800 | 0.9760 | (14.562) | 0 | 0 | 912 |
| 2022/08/31 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 842.3900 | | 0.8424 | 708.7300 | 0.7087 | (15.867) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 4,181.9100 | | 4.1819 | 4,533.0100 | 4.5330 | 8.396 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 149.3700 | | 0.1494 | 118.5800 | 0.1186 | (20.613) | 0 | 0 | 476 |
| 2022/08/31 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 8,797.2100 | | 8.7972 | 9,252.6800 | 9.2527 | 5.177 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 4,988.1600 | | 4.9882 | 5,370.5500 | 5.3705 | 7.666 | 0 | 0 | 476 |
| 2022/08/31 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 829.5000 | | 0.8295 | 697.3400 | 0.6973 | (15.932) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 4,251.8400 | | 4.2518 | 4,605.9400 | 4.6059 | 8.328 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 2,008.0900 | | 2.0081 | 1,799.6500 | 1.7997 | (10.380) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 3,501.8700 | | 3.5019 | 3,790.4300 | 3.7904 | 8.240 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 04/05/2023 | | | Bond Future | 11.0839 | | 80.3307 | 11.1968 | 79.8337 | 1.019 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 1,988.3900 | | 1.9884 | 1,781.2900 | 1.7813 | (10.415) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 3,527.4600 | | 3.5275 | 3,817.3600 | 3.8174 | 8.218 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 1,968.5400 | | 1.9685 | 1,762.7800 | 1.7628 | (10.452) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 3,552.9200 | | 3.5529 | 3,844.1600 | 3.8442 | 8.197 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 2,387.0000 | | 2.3870 | 2,598.8500 | 2.5988 | 8.875 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 4,119.5300 | | 4.1195 | 3,822.5800 | 3.8226 | (7.208) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/08/2023 | | | Bond Future | 11.2183 | | 81.9213 | 11.3367 | 81.4136 | 1.055 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 4,093.0700 | | 4.0931 | 3,797.1600 | 3.7972 | (7.230) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 2,371.6000 | | 2.3716 | 2,582.4100 | 2.5824 | 8.889 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/31 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 4,066.6700 | 4.0667 | 3,771.7900 | 3.7718 | (7.251) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 2,402.5000 | 2.4025 | 2,615.3800 | 2.6154 | 8.861 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 2,832.4600 | 2.8325 | 2,541.5500 | 2.5416 | (10.271) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 3,936.0700 | 3.9361 | 4,162.0300 | 4.1620 | 5.741 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/11/2023 | | | Bond Future | 11.3915 | 79.8893 | 11.5156 | 79.3724 | 1.089 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 2,811.5500 | 2.8115 | 2,522.4300 | 2.5224 | (10.283) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 3,957.7500 | 3.9577 | 4,185.5000 | 4.1855 | 5.755 | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 2,790.7200 | 2.7907 | 2,503.0500 | 2.5031 | (10.308) | 0 | 0 | 0 |
| 2022/08/31 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 3,979.5400 | 3.9795 | 4,208.7400 | 4.2087 | 5.759 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 03/11/2022 | 11.34 | Call | Bond Future | 1,670.0600 | 1.6701 | 1,396.9500 | 1.3969 | (16.353) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 03/11/2022 | 11.36 | Put | Bond Future | 1,563.1400 | 1.5631 | 1,752.8200 | 1.7528 | 12.135 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 03/11/2022 | | | Bond Future | 11.3293 | 64.2589 | 11.4168 | 63.7911 | 0.773 | 0.0000 | 0.0000 | 25,380 |
| 2022/08/31 | R214 | 03/11/2022 | 11.34 | Put | Bond Future | 1,612.6400 | 1.6126 | 1,807.3000 | 1.8073 | 12.071 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 03/11/2022 | 11.35 | Call | Bond Future | 1,698.7800 | 1.6988 | 1,423.1800 | 1.4232 | (16.223) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 03/11/2022 | 11.35 | Put | Bond Future | 1,587.7300 | 1.5877 | 1,779.9000 | 1.7799 | 12.103 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 03/11/2022 | 11.36 | Call | Bond Future | 1,727.7600 | 1.7278 | 1,449.6700 | 1.4497 | (16.095) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 1,691.4800 | 1.6915 | 1,487.9600 | 1.4880 | (12.032) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 3,755.3300 | 3.7553 | 4,030.5200 | 4.0305 | 7.328 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 1,713.7000 | 1.7137 | 1,508.8300 | 1.5088 | (11.955) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 3,722.0300 | 3.7220 | 3,995.8700 | 3.9959 | 7.357 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 02/02/2023 | | | Bond Future | 11.4509 | 65.4163 | 11.5421 | 64.9376 | 0.796 | 0.0000 | 0.0000 | 64,507 |
| 2022/08/31 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 1,736.2500 | 1.7363 | 1,529.7000 | 1.5297 | (11.896) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 3,689.1200 | 3.6891 | 3,961.2800 | 3.9613 | 7.377 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 2,857.5300 | 2.8575 | 2,611.3000 | 2.6113 | (8.617) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 3,906.5200 | 3.9065 | 4,149.2100 | 4.1492 | 6.212 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 2,883.1600 | 2.8832 | 2,635.6600 | 2.6357 | (8.584) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 3,878.7600 | 3.8788 | 4,120.1800 | 4.1202 | 6.224 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 04/05/2023 | | | Bond Future | 11.5589 | 63.3639 | 11.6534 | 62.8749 | 0.818 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 2,909.1100 | 2.9091 | 2,660.3300 | 2.6603 | (8.552) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 3,851.3900 | 3.8514 | 4,091.5300 | 4.0915 | 6.235 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 5,276.1400 | 5.2761 | 4,958.4700 | 4.9585 | (6.021) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 2,895.5100 | 2.8955 | 3,077.2100 | 3.0772 | 6.275 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 5,306.4300 | 5.3064 | 4,987.8500 | 4.9879 | (6.004) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 2,877.5700 | 2.8776 | 3,058.3600 | 3.0584 | 6.283 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 03/08/2023 | | | Bond Future | 11.6616 | 64.6189 | 11.7595 | 64.1195 | 0.840 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 5,337.0000 | 5.3370 | 5,017.5200 | 5.0175 | (5.986) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 2,859.9800 | 2.8600 | 3,039.8700 | 3.0399 | 6.290 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 5,213.9000 | 5.2139 | 5,488.4000 | 5.4884 | 5.265 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 3,499.0100 | 3.4990 | 3,264.1100 | 3.2641 | (6.713) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 5,185.2000 | 5.1852 | 5,458.6800 | 5.4587 | 5.274 | 0 | 0 | 0 |
| 2022/08/31 | R214 | 02/11/2023 | | | Bond Future | 11.7872 | 62.5197 | 11.8887 | 62.0114 | 0.860 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 3,475.0600 | 3.4751 | 3,241.1800 | 3.2412 | (6.730) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 3,522.7600 | 3.5228 | 3,287.1200 | 3.2871 | (6.689) | 0 | 0 | 0 |
| 2022/08/31 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 5,156.3600 | 5.1564 | 5,429.1000 | 5.4291 | 5.289 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/11/2022 | 10.60 | Call | Bond Future | 378.5800 | 0.3786 | 265.2400 | 0.2652 | (29.938) | 0 | 0 | 950 |
| 2022/08/31 | R248 | 03/11/2022 | 10.60 | Put | Bond Future | 5,439.7800 | 5.4398 | 5,950.1500 | 5.9501 | 9.382 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/08/31 | R248 | 03/11/2022 | 10.70 | Call | Bond Future | 511.2000 | | 0.5112 | 368.8500 | 0.3688 | (27.846) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/11/2022 | 10.70 | Put | Bond Future | 4,825.4900 | | 4.8255 | 5,306.8500 | 5.3068 | 9.975 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/11/2022 | 11.32 | Call | Bond Future | 2,091.5900 | | 2.0916 | 1,733.1700 | 1.7332 | (17.136) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/11/2022 | 11.20 | Call | Bond Future | 1,683.3900 | | 1.6834 | 1,366.4300 | 1.3664 | (18.829) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/11/2022 | 11.20 | Put | Bond Future | 2,429.9500 | | 2.4300 | 2,736.7000 | 2.7367 | 12.624 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/11/2022 | 11.30 | Put | Bond Future | 2,085.2300 | | 2.0852 | 2,357.2600 | 2.3573 | 13.046 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/11/2022 | 11.31 | Put | Bond Future | 2,053.1100 | | 2.0531 | 2,321.7600 | 2.3218 | 13.085 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/11/2022 | | | Bond Future | 11.3096 | | 80.4053 | 11.4026 | 79.7816 | 0.822 | 0.0000 | 0.0000 | 256,863 |
| 2022/08/31 | R248 | 03/11/2022 | 10.00 | Call | Bond Future | 39.2000 | | 0.0392 | 22.2900 | 0.0223 | (43.138) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/11/2022 | 10.00 | Put | Bond Future | 9,834.2100 | | 9.8342 | 10,441.0100 | 10.4410 | 6.170 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/11/2022 | 11.32 | Put | Bond Future | 2,021.3900 | | 2.0214 | 2,286.6800 | 2.2867 | 13.124 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/11/2022 | 11.90 | Call | Bond Future | 4,586.2800 | | 4.5863 | 4,075.7700 | 4.0758 | (11.131) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/11/2022 | 11.90 | Put | Bond Future | 768.1000 | | 0.7681 | 881.3000 | 0.8813 | 14.738 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/11/2022 | 11.30 | Call | Bond Future | 2,020.3300 | | 2.0203 | 1,668.6500 | 1.6687 | (17.407) | 0 | 0 | 950 |
| 2022/08/31 | R248 | 03/11/2022 | 11.31 | Call | Bond Future | 2,055.8100 | | 2.0558 | 1,700.7500 | 1.7007 | (17.271) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/02/2023 | 11.10 | Put | Bond Future | 4,481.4800 | | 4.4815 | 4,840.8400 | 4.8408 | 8.019 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 2,216.8300 | | 2.2168 | 1,942.6700 | 1.9427 | (12.367) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 4,562.9100 | | 4.5629 | 4,926.7400 | 4.9267 | 7.974 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/02/2023 | | | Bond Future | 11.4246 | | 81.8903 | 11.5215 | 81.2524 | 0.848 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R248 | 02/02/2023 | 11.10 | Call | Bond Future | 2,274.9000 | | 2.2749 | 1,996.2700 | 1.9963 | (12.248) | 0 | 0 | 2,700 |
| 2022/08/31 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 2,159.7500 | | 2.1597 | 1,889.6700 | 1.8897 | (12.505) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 4,645.7500 | | 4.6457 | 5,013.6600 | 5.0137 | 7.919 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 2,188.3000 | | 2.1883 | 1,915.9700 | 1.9160 | (12.445) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 4,604.2800 | | 4.6043 | 4,969.9400 | 4.9699 | 7.942 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/02/2023 | 10.40 | Call | Bond Future | 779.5300 | | 0.7795 | 647.3400 | 0.6473 | (16.958) | 0 | 0 | 2,700 |
| 2022/08/31 | R248 | 02/02/2023 | 10.40 | Put | Bond Future | 8,130.3300 | | 8.1303 | 8,636.1300 | 8.6361 | 6.221 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 3,626.8400 | | 3.6268 | 3,301.8000 | 3.3018 | (8.962) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 4,845.0000 | | 4.8450 | 5,171.5800 | 5.1716 | 6.741 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 04/05/2023 | | | Bond Future | 11.5342 | | 78.9911 | 11.6349 | 78.3395 | 0.873 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 3,562.4700 | | 3.5625 | 3,240.5900 | 3.2406 | (9.035) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 4,914.9000 | | 4.9149 | 5,244.6400 | 5.2446 | 6.709 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 3,594.5900 | | 3.5946 | 3,271.0000 | 3.2710 | (9.002) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 4,879.8400 | | 4.8798 | 5,207.8700 | 5.2079 | 6.722 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 6,557.6300 | | 6.5576 | 6,141.1400 | 6.1411 | (6.351) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 3,652.8400 | | 3.6528 | 3,901.8300 | 3.9018 | 6.816 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/08/2023 | | | Bond Future | 11.6415 | | 80.5183 | 11.7461 | 79.8528 | 0.898 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 6,482.5300 | | 6.4825 | 6,068.4800 | 6.0685 | (6.387) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 3,697.7700 | | 3.6978 | 3,949.2000 | 3.9492 | 6.800 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 6,519.9000 | | 6.5199 | 6,104.6300 | 6.1046 | (6.369) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 3,675.0800 | | 3.6751 | 3,925.2900 | 3.9253 | 6.808 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 6,291.0400 | | 6.2910 | 6,649.4200 | 6.6494 | 5.697 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 4,477.0100 | | 4.4770 | 4,160.6300 | 4.1606 | (7.067) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 4,507.4100 | | 4.5074 | 4,189.6800 | 4.1897 | (7.049) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/11/2023 | | | Bond Future | 11.7628 | | 77.5920 | 11.8712 | 76.9146 | 0.922 | 0.0000 | 0.0000 | 0 |
| 2022/08/31 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 4,537.8900 | | 4.5379 | 4,218.8200 | 4.2188 | (7.031) | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 6,361.4500 | | 6.3614 | 6,722.5200 | 6.7225 | 5.676 | 0 | 0 | 0 |
| 2022/08/31 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 6,326.1600 | | 6.3262 | 6,685.8800 | 6.6859 | 5.686 | 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 |
|-----------|------------------|--------|-----|---------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
|-----------|------------------|--------|-----|---------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|

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|--------------|--|--|--|--|--|--|--|--|--|--|--|----------------|
| Total | | | | | | | | | | | | 1497073 |
|--------------|--|--|--|--|--|--|--|--|--|--|--|----------------|