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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/11/2021 TO 22/11/2021

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/11/22 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 1386             | 28/02/2031 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 1409             | 28/02/2041 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 2025             | 03/02/2022 |     | Bond Future        | 154.8492                       | 154.8492                       | 154.2463                 | 154.2463           | (0.389)              | 0.0000       | 0.0000         | 5,316         |
| 2021/11/22 | 2025             | 05/05/2022 |     | Bond Future        | 156.7433                       | 156.7433                       | 156.1325                 | 156.1325           | (0.390)              | 0.0000       | 0.0000         | 164           |
| 2021/11/22 | 2025             | 04/08/2022 |     | Bond Future        | 157.1134                       | 157.1134                       | 156.4951                 | 156.4951           | (0.394)              | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 2025             | 03/11/2022 |     | Bond Future        | 159.1283                       | 159.1283                       | 158.5018                 | 158.5018           | (0.394)              | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 2029             | 03/02/2022 |     | Bond Future        | 114.7783                       | 114.7783                       | 113.6381                 | 113.6381           | (0.993)              | 0.0000       | 0.0000         | 2,806         |
| 2021/11/22 | 2029             | 05/05/2022 |     | Bond Future        | 114.9846                       | 114.9846                       | 113.8301                 | 113.8301           | (1.004)              | 0.0000       | 0.0000         | 186           |
| 2021/11/22 | 2029             | 04/08/2022 |     | Bond Future        | 116.4371                       | 116.4371                       | 115.2679                 | 115.2679           | (1.004)              | 0.0000       | 0.0000         | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/11/22 | 2029             | 03/11/2022 |        |      | Bond Future | 116.7082              | 116.7082            | 115.5244        | 115.5244      | (1.014)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 8.39   | Call | Bond Future | 48.5300               | 0.0485              | 27.3000         | 0.0273        | (43.746)          | 0            | 0           | 101           |
| 2021/11/22 | 2030             | 03/02/2022 | 8.39   | Put  | Bond Future | 6,824.5300            | 6.8245              | 7,404.5900      | 7.4046        | 8.500             | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 8.80   | Put  | Bond Future | 4,680.6700            | 4.6807              | 5,213.8100      | 5.2138        | 11.390            | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 8.85   | Call | Bond Future | 220.9300              | 0.2209              | 142.8800        | 0.1429        | (35.328)          | 0            | 0           | 1,000         |
| 2021/11/22 | 2030             | 03/02/2022 | 8.85   | Put  | Bond Future | 4,440.9200            | 4.4409              | 4,964.1600      | 4.9642        | 11.782            | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 9.90   | Put  | Bond Future | 985.2200              | 0.9852              | 1,189.4100      | 1.1894        | 20.725            | 0            | 0           | 8,000         |
| 2021/11/22 | 2030             | 03/02/2022 | 9.45   | Call | Bond Future | 1,059.7700            | 1.0598              | 808.5800        | 0.8086        | (23.702)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 9.45   | Put  | Bond Future | 2,072.3300            | 2.0723              | 2,422.4300      | 2.4224        | 16.894            | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 9.10   | Call | Bond Future | 464.3900              | 0.4644              | 324.6700        | 0.3247        | (30.087)          | 0            | 0           | 4,000         |
| 2021/11/22 | 2030             | 03/02/2022 | 9.10   | Put  | Bond Future | 3,330.8800            | 3.3309              | 3,792.4500      | 3.7925        | 13.857            | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 9.35   | Call | Bond Future | 856.1900              | 0.8562              | 638.6300        | 0.6386        | (25.410)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 9.35   | Put  | Bond Future | 2,393.6400            | 2.3936              | 2,777.3700      | 2.7774        | 16.031            | 0            | 0           | 101           |
| 2021/11/22 | 2030             | 03/02/2022 | 9.40   | Call | Bond Future | 954.6100              | 0.9546              | 720.3100        | 0.7203        | (24.544)          | 0            | 0           | 950           |
| 2021/11/22 | 2030             | 03/02/2022 | 9.40   | Put  | Bond Future | 2,229.1400            | 2.2291              | 2,596.1300      | 2.5961        | 16.463            | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 |        |      | Bond Future | 9.6450                | 91.1619             | 9.7621          | 90.5606       | 1.214             | 0.0000       | 0.0000      | 83,178        |
| 2021/11/22 | 2030             | 03/02/2022 | 8.80   | Call | Bond Future | 187.0000              | 0.1870              | 118.8500        | 0.1188        | (36.444)          | 0            | 0           | 950           |
| 2021/11/22 | 2030             | 03/02/2022 | 10.85  | Call | Bond Future | 6,107.0100            | 6.1070              | 5,543.7200      | 5.5437        | (9.224)           | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 10.85  | Put  | Bond Future | 156.8200              | 0.1568              | 194.8200        | 0.1948        | 24.232            | 0            | 0           | 1,000         |
| 2021/11/22 | 2030             | 03/02/2022 | 9.60   | Call | Bond Future | 1,412.2400            | 1.4122              | 1,110.3900      | 1.1104        | (21.374)          | 0            | 0           | 1,000         |
| 2021/11/22 | 2030             | 03/02/2022 | 9.60   | Put  | Bond Future | 1,644.6000            | 1.6446              | 1,944.0400      | 1.9440        | 18.207            | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 9.78   | Call | Bond Future | 1,910.7900            | 1.9108              | 1,550.1800      | 1.5502        | (18.872)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 9.78   | Put  | Bond Future | 1,218.0500            | 1.2181              | 1,458.7300      | 1.4587        | 19.759            | 0            | 0           | 101           |
| 2021/11/22 | 2030             | 03/02/2022 | 9.90   | Call | Bond Future | 2,288.0200            | 2.2880              | 1,890.9200      | 1.8909        | (17.356)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 9.43   | Call | Bond Future | 1,016.8000            | 1.0168              | 772.3900        | 0.7724        | (24.037)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 9.43   | Put  | Bond Future | 2,134.0300            | 2.1340              | 2,490.9100      | 2.4909        | 16.723            | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 9.44   | Call | Bond Future | 1,038.2300            | 1.0382              | 790.4200        | 0.7904        | (23.869)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/02/2022 | 9.44   | Put  | Bond Future | 2,103.1100            | 2.1031              | 2,456.5900      | 2.4566        | 16.807            | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 05/05/2022 | 10.21  | Call | Bond Future | 3,242.2600            | 3.2423              | 2,851.2800      | 2.8513        | (12.059)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 05/05/2022 | 10.21  | Put  | Bond Future | 1,532.5900            | 1.5326              | 1,750.4700      | 1.7505        | 14.216            | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 05/05/2022 | 9.95   | Call | Bond Future | 2,468.4900            | 2.4685              | 2,130.8500      | 2.1309        | (13.678)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 05/05/2022 | 8.47   | Call | Bond Future | 216.2600              | 0.2163              | 159.4800        | 0.1595        | (26.255)          | 0            | 0           | 1,073         |
| 2021/11/22 | 2030             | 05/05/2022 | 8.81   | Put  | Bond Future | 5,861.0600            | 5.8611              | 6,371.4600      | 6.3715        | 8.708             | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 05/05/2022 | 8.89   | Put  | Bond Future | 5,509.1400            | 5.5091              | 6,006.0300      | 6.0060        | 9.019             | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 05/05/2022 | 8.14   | Call | Bond Future | 107.8500              | 0.1079              | 76.6600         | 0.0767        | (28.920)          | 0            | 0           | 1,800         |
| 2021/11/22 | 2030             | 05/05/2022 | 8.14   | Put  | Bond Future | 9,228.9900            | 9.2290              | 9,806.6600      | 9.8067        | 6.259             | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 05/05/2022 |        |      | Bond Future | 9.8624                | 92.2555             | 9.9852          | 91.6466       | 1.245             | 0.0000       | 0.0000      | 14,727        |
| 2021/11/22 | 2030             | 05/05/2022 | 10.20  | Call | Bond Future | 3,210.5600            | 3.2106              | 2,821.5200      | 2.8215        | (12.118)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 05/05/2022 | 10.20  | Put  | Bond Future | 1,549.4900            | 1.5495              | 1,769.3100      | 1.7693        | 14.187            | 0            | 0           | 200           |
| 2021/11/22 | 2030             | 05/05/2022 | 11.04  | Call | Bond Future | 6,241.4400            | 6.2414              | 5,729.7000      | 5.7297        | (8.199)           | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 05/05/2022 | 11.04  | Put  | Bond Future | 614.4900              | 0.6145              | 711.6100        | 0.7116        | 15.805            | 0            | 0           | 1,800         |
| 2021/11/22 | 2030             | 05/05/2022 | 9.35   | Call | Bond Future | 1,125.3800            | 1.1254              | 921.4200        | 0.9214        | (18.124)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 05/05/2022 | 9.35   | Put  | Bond Future | 3,723.2500            | 3.7232              | 4,128.1500      | 4.1281        | 10.875            | 0            | 0           | 1,073         |
| 2021/11/22 | 2030             | 05/05/2022 | 9.95   | Put  | Bond Future | 2,033.6400            | 2.0336              | 2,304.8600      | 2.3049        | 13.337            | 0            | 0           | 1,073         |
| 2021/11/22 | 2030             | 05/05/2022 | 10.19  | Call | Bond Future | 3,179.0000            | 3.1790              | 2,791.8900      | 2.7919        | (12.177)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 05/05/2022 | 10.19  | Put  | Bond Future | 1,566.5600            | 1.5666              | 1,788.3100      | 1.7883        | 14.155            | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 05/05/2022 | 8.47   | Put  | Bond Future | 7,502.1800            | 7.5022              | 8,054.2600      | 8.0543        | 7.359             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/11/22 | 2030             | 05/05/2022 | 8.81   | Call | Bond Future | 421.3000              | 0.4213              | 322.8400        | 0.3228        | (23.371)          | 0            | 0           | 200           |
| 2021/11/22 | 2030             | 05/05/2022 | 8.89   | Call | Bond Future | 497.3100              | 0.4973              | 385.3400        | 0.3853        | (22.515)          | 0            | 0           | 1,800         |
| 2021/11/22 | 2030             | 05/05/2022 | 7.73   | Call | Bond Future | 41.2600               | 0.0413              | 27.9500         | 0.0280        | (32.259)          | 0            | 0           | 200           |
| 2021/11/22 | 2030             | 05/05/2022 | 7.73   | Put  | Bond Future | 11,503.7300           | 11.5037             | 12,099.2800     | 12.0993       | 5.177             | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 04/08/2022 | 9.56   | Call | Bond Future | 1,509.8000            | 1.5098              | 1,286.4700      | 1.2865        | (14.792)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 04/08/2022 | 9.56   | Put  | Bond Future | 4,132.5900            | 4.1326              | 4,526.1000      | 4.5261        | 9.522             | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 04/08/2022 | 10.95  | Call | Bond Future | 5,268.6600            | 5.2687              | 4,815.4800      | 4.8155        | (8.601)           | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 04/08/2022 | 10.95  | Put  | Bond Future | 1,290.3700            | 1.2904              | 1,454.0300      | 1.4540        | 12.683            | 0            | 0           | 800           |
| 2021/11/22 | 2030             | 04/08/2022 |        |      | Bond Future | 10.0965               | 89.3458             | 10.2257         | 88.7290       | 1.279             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | 2030             | 04/08/2022 | 9.55   | Call | Bond Future | 1,491.4000            | 1.4914              | 1,269.9100      | 1.2699        | (14.851)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 04/08/2022 | 9.55   | Put  | Bond Future | 4,164.0000            | 4.1640              | 4,559.3500      | 4.5594        | 9.494             | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 04/08/2022 | 8.30   | Call | Bond Future | 233.2200              | 0.2332              | 180.8600        | 0.1809        | (22.451)          | 0            | 0           | 800           |
| 2021/11/22 | 2030             | 04/08/2022 | 8.30   | Put  | Bond Future | 9,411.0000            | 9.4110              | 9,975.4800      | 9.9755        | 5.998             | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 04/08/2022 | 9.05   | Call | Bond Future | 744.6500              | 0.7447              | 609.7800        | 0.6098        | (18.112)          | 0            | 0           | 800           |
| 2021/11/22 | 2030             | 04/08/2022 | 9.05   | Put  | Bond Future | 5,951.9900            | 5.9520              | 6,433.9600      | 6.4340        | 8.098             | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 04/08/2022 | 9.54   | Call | Bond Future | 1,473.1500            | 1.4731              | 1,253.5000      | 1.2535        | (14.910)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 04/08/2022 | 9.54   | Put  | Bond Future | 4,195.5900            | 4.1956              | 4,592.7800      | 4.5928        | 9.467             | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/11/2022 | 10.10  | Call | Bond Future | 2,547.8400            | 2.5478              | 2,256.5300      | 2.2565        | (11.434)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/11/2022 | 10.10  | Put  | Bond Future | 3,583.6700            | 3.5837              | 3,916.8200      | 3.9168        | 9.296             | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/11/2022 |        |      | Bond Future | 10.3220               | 90.5212             | 10.4575         | 89.8967       | 1.312             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | 2030             | 03/11/2022 | 10.08  | Call | Bond Future | 2,503.8100            | 2.5038              | 2,215.6500      | 2.2156        | (11.509)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/11/2022 | 10.08  | Put  | Bond Future | 3,633.6900            | 3.6337              | 3,969.9900      | 3.9700        | 9.255             | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/11/2022 | 10.09  | Call | Bond Future | 2,525.6000            | 2.5256              | 2,235.8600      | 2.2359        | (11.472)          | 0            | 0           | 0             |
| 2021/11/22 | 2030             | 03/11/2022 | 10.09  | Put  | Bond Future | 3,608.4400            | 3.6084              | 3,943.1600      | 3.9432        | 9.276             | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 8.91   | Put  | Bond Future | 7,379.3000            | 7.3793              | 8,113.4100      | 8.1134        | 9.948             | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 11.13  | Call | Bond Future | 5,840.7100            | 5.8407              | 5,159.1200      | 5.1591        | (11.670)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 11.13  | Put  | Bond Future | 268.3200              | 0.2683              | 343.5900        | 0.3436        | 28.052            | 0            | 0           | 210           |
| 2021/11/22 | 2032             | 03/02/2022 | 10.65  | Call | Bond Future | 3,648.9100            | 3.6489              | 3,065.1300      | 3.0651        | (15.999)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.65  | Put  | Bond Future | 659.3100              | 0.6593              | 832.3900        | 0.8324        | 26.252            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.66  | Call | Bond Future | 3,691.7200            | 3.6917              | 3,105.1500      | 3.1051        | (15.889)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.66  | Put  | Bond Future | 647.2100              | 0.6472              | 817.5000        | 0.8175        | 26.311            | 0            | 0           | 97            |
| 2021/11/22 | 2032             | 03/02/2022 | 10.45  | Put  | Bond Future | 950.2300              | 0.9502              | 1,186.0700      | 1.1861        | 24.819            | 0            | 0           | 198           |
| 2021/11/22 | 2032             | 03/02/2022 | 10.53  | Call | Bond Future | 3,147.6400            | 3.1476              | 2,599.8300      | 2.5998        | (17.404)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.53  | Put  | Bond Future | 820.6900              | 0.8207              | 1,029.7400      | 1.0297        | 25.472            | 0            | 0           | 210           |
| 2021/11/22 | 2032             | 03/02/2022 | 10.35  | Put  | Bond Future | 1,138.3500            | 1.1383              | 1,410.4800      | 1.4105        | 23.906            | 0            | 0           | 400           |
| 2021/11/22 | 2032             | 03/02/2022 | 10.42  | Call | Bond Future | 2,717.2500            | 2.7173              | 2,206.8200      | 2.2068        | (18.785)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.42  | Put  | Bond Future | 1,003.8300            | 1.0038              | 1,250.2600      | 1.2503        | 24.549            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.43  | Call | Bond Future | 2,755.0300            | 2.7550              | 2,241.0400      | 2.2410        | (18.656)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.43  | Put  | Bond Future | 985.5900              | 0.9856              | 1,228.4600      | 1.2285        | 24.642            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 9.81   | Call | Bond Future | 891.8000              | 0.8918              | 634.0300        | 0.6340        | (28.904)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 9.81   | Put  | Bond Future | 2,689.4600            | 2.6895              | 3,188.5500      | 3.1886        | 18.557            | 0            | 0           | 198           |
| 2021/11/22 | 2032             | 03/02/2022 | 9.90   | Put  | Bond Future | 2,364.7700            | 2.3648              | 2,824.7300      | 2.8247        | 19.451            | 0            | 0           | 900           |
| 2021/11/22 | 2032             | 03/02/2022 | 9.58   | Call | Bond Future | 482.1000              | 0.4821              | 317.5600        | 0.3176        | (34.130)          | 0            | 0           | 400           |
| 2021/11/22 | 2032             | 03/02/2022 | 9.58   | Put  | Bond Future | 3,652.9800            | 3.6530              | 4,245.3000      | 4.2453        | 16.215            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 9.67   | Call | Bond Future | 623.2100              | 0.6232              | 423.8200        | 0.4238        | (31.994)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 |        |      | Bond Future | 10.1183               | 91.2708             | 10.2506         | 90.5139       | 1.308             | 0.0000       | 0.0000      | 108,136       |
| 2021/11/22 | 2032             | 03/02/2022 | 8.91   | Call | Bond Future | 46.2100               | 0.0462              | 23.4600         | 0.0235        | (49.232)          | 0            | 0           | 198           |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/11/22 | 2032             | 03/02/2022 | 9.14   | Call | Bond Future | 105.4000              | 0.1054              | 57.9800         | 0.0580        | (44.991)          | 0            | 0           | 97            |
| 2021/11/22 | 2032             | 03/02/2022 | 9.14   | Put  | Bond Future | 5,981.8900            | 5.9819              | 6,691.3300      | 6.6913        | 11.860            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 9.57   | Call | Bond Future | 467.9200              | 0.4679              | 307.0900        | 0.3071        | (34.371)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 9.57   | Put  | Bond Future | 3,699.1400            | 3.6991              | 4,295.1700      | 4.2952        | 16.113            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.95  | Call | Bond Future | 4,993.5800            | 4.9936              | 4,340.8300      | 4.3408        | (13.072)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.95  | Put  | Bond Future | 377.2000              | 0.3772              | 481.3100        | 0.4813        | 27.601            | 0            | 0           | 400           |
| 2021/11/22 | 2032             | 03/02/2022 | 10.90  | Call | Bond Future | 4,762.4400            | 4.7624              | 4,119.2300      | 4.1192        | (13.506)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.90  | Put  | Bond Future | 414.2600              | 0.4143              | 527.9100        | 0.5279        | 27.434            | 0            | 0           | 900           |
| 2021/11/22 | 2032             | 03/02/2022 | 10.44  | Call | Bond Future | 2,793.1900            | 2.7932              | 2,275.6700      | 2.2757        | (18.528)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.44  | Put  | Bond Future | 967.7800              | 0.9678              | 1,207.1200      | 1.2071        | 24.731            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.45  | Call | Bond Future | 2,831.5600            | 2.8316              | 2,310.5400      | 2.3105        | (18.400)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.35  | Call | Bond Future | 2,458.2800            | 2.4583              | 1,973.5500      | 1.9735        | (19.718)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 9.90   | Call | Bond Future | 1,096.9700            | 1.0970              | 800.0700        | 0.8001        | (27.065)          | 0            | 0           | 900           |
| 2021/11/22 | 2032             | 03/02/2022 | 10.14  | Call | Bond Future | 1,755.1500            | 1.7551              | 1,354.5700      | 1.3546        | (22.823)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 10.14  | Put  | Bond Future | 1,630.1900            | 1.6302              | 1,986.4700      | 1.9865        | 21.855            | 0            | 0           | 97            |
| 2021/11/22 | 2032             | 03/02/2022 | 9.62   | Call | Bond Future | 541.8400              | 0.5418              | 362.1400        | 0.3621        | (33.165)          | 0            | 0           | 210           |
| 2021/11/22 | 2032             | 03/02/2022 | 9.62   | Put  | Bond Future | 3,471.9100            | 3.4719              | 4,049.0700      | 4.0491        | 16.624            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/02/2022 | 9.67   | Put  | Bond Future | 3,253.4500            | 3.2535              | 3,810.9200      | 3.8109        | 17.135            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 05/05/2022 | 11.18  | Call | Bond Future | 5,570.6600            | 5.5707              | 4,975.8500      | 4.9758        | (10.678)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 05/05/2022 | 11.18  | Put  | Bond Future | 962.9900              | 0.9630              | 1,134.4500      | 1.1344        | 17.805            | 0            | 0           | 780           |
| 2021/11/22 | 2032             | 05/05/2022 | 11.02  | Put  | Bond Future | 1,148.4500            | 1.1484              | 1,348.8900      | 1.3489        | 17.453            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 05/05/2022 | 11.03  | Call | Bond Future | 4,960.3600            | 4.9604              | 4,392.6100      | 4.3926        | (11.446)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 05/05/2022 | 11.03  | Put  | Bond Future | 1,135.9400            | 1.1359              | 1,334.4600      | 1.3345        | 17.476            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 05/05/2022 | 10.29  | Put  | Bond Future | 2,553.8600            | 2.5539              | 2,932.9500      | 2.9330        | 14.844            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 05/05/2022 | 10.98  | Call | Bond Future | 4,761.1500            | 4.7612              | 4,203.1600      | 4.2032        | (11.720)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 05/05/2022 | 10.98  | Put  | Bond Future | 1,200.0300            | 1.2000              | 1,408.3100      | 1.4083        | 17.356            | 0            | 0           | 993           |
| 2021/11/22 | 2032             | 05/05/2022 |        |      | Bond Future | 10.3238               | 88.2185             | 10.4620         | 87.4523       | 1.338             | 0.0000       | 0.0000      | 20,384        |
| 2021/11/22 | 2032             | 05/05/2022 | 11.02  | Call | Bond Future | 4,920.3000            | 4.9203              | 4,354.4700      | 4.3545        | (11.500)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 05/05/2022 | 11.04  | Call | Bond Future | 5,000.5000            | 5.0005              | 4,430.8500      | 4.4308        | (11.392)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 05/05/2022 | 11.04  | Put  | Bond Future | 1,123.5600            | 1.1236              | 1,320.1800      | 1.3202        | 17.500            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 05/05/2022 | 10.18  | Call | Bond Future | 2,060.5300            | 2.0605              | 1,704.9500      | 1.7050        | (17.257)          | 0            | 0           | 780           |
| 2021/11/22 | 2032             | 05/05/2022 | 10.18  | Put  | Bond Future | 2,868.0800            | 2.8681              | 3,278.7700      | 3.2788        | 14.319            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 05/05/2022 | 10.29  | Call | Bond Future | 2,364.8100            | 2.3648              | 1,977.6300      | 1.9776        | (16.373)          | 0            | 0           | 993           |
| 2021/11/22 | 2032             | 05/05/2022 | 9.58   | Call | Bond Future | 785.9000              | 0.7859              | 602.3200        | 0.6023        | (23.359)          | 0            | 0           | 780           |
| 2021/11/22 | 2032             | 05/05/2022 | 9.58   | Put  | Bond Future | 5,071.6400            | 5.0716              | 5,654.3300      | 5.6543        | 11.489            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 04/08/2022 | 10.20  | Put  | Bond Future | 3,939.5400            | 3.9395              | 4,393.1600      | 4.3932        | 11.515            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 04/08/2022 | 10.21  | Put  | Bond Future | 3,908.0200            | 3.9080              | 4,359.2400      | 4.3592        | 11.546            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 04/08/2022 | 10.22  | Call | Bond Future | 2,135.0200            | 2.1350              | 1,807.7200      | 1.8077        | (15.330)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 04/08/2022 | 8.97   | Call | Bond Future | 326.1100              | 0.3261              | 246.3500        | 0.2464        | (24.458)          | 0            | 0           | 800           |
| 2021/11/22 | 2032             | 04/08/2022 | 8.97   | Put  | Bond Future | 9,392.2500            | 9.3923              | 10,088.6200     | 10.0886       | 7.414             | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 04/08/2022 | 9.72   | Call | Bond Future | 1,106.5800            | 1.1066              | 897.6200        | 0.8976        | (18.883)          | 0            | 0           | 800           |
| 2021/11/22 | 2032             | 04/08/2022 | 9.72   | Put  | Bond Future | 5,685.7400            | 5.6857              | 6,252.9100      | 6.2529        | 9.975             | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 04/08/2022 |        |      | Bond Future | 10.5376               | 89.2622             | 10.6819         | 88.4861       | 1.369             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | 2032             | 04/08/2022 | 11.60  | Call | Bond Future | 6,681.2100            | 6.6812              | 6,081.3000      | 6.0813        | (8.979)           | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 04/08/2022 | 11.60  | Put  | Bond Future | 1,179.4400            | 1.1794              | 1,355.6600      | 1.3557        | 14.941            | 0            | 0           | 800           |
| 2021/11/22 | 2032             | 04/08/2022 | 11.89  | Call | Bond Future | 7,845.5500            | 7.8455              | 7,210.2600      | 7.2103        | (8.097)           | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 04/08/2022 | 11.89  | Put  | Bond Future | 924.1700              | 0.9242              | 1,065.0100      | 1.0650        | 15.240            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 04/08/2022 | 10.20  | Call | Bond Future | 2,086.6500            | 2.0866              | 1,764.1400      | 1.7641        | (15.456)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/11/22 | 2032             | 04/08/2022 | 10.21  | Call | Bond Future | 2,110.7600            | 2.1108              | 1,785.8500      | 1.7859        | (15.393)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 04/08/2022 | 10.22  | Put  | Bond Future | 3,876.6900            | 3.8767              | 4,325.5200      | 4.3255        | 11.578            | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/11/2022 |        |      | Bond Future | 10.7532               | 86.2909             | 10.9039         | 85.5051       | 1.402             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | 2032             | 03/11/2022 | 10.66  | Call | Bond Future | 3,157.0900            | 3.1571              | 2,766.9500      | 2.7669        | (12.358)          | 0            | 0           | 0             |
| 2021/11/22 | 2032             | 03/11/2022 | 10.66  | Put  | Bond Future | 3,647.5400            | 3.6475              | 4,043.1900      | 4.0432        | 10.847            | 0            | 0           | 0             |
| 2021/11/22 | 2033             | 03/02/2022 |        |      | Bond Future | 110.7511              | 110.7511            | 110.7643        | 110.7643      | 0.012             | 0.0000       | 0.0000      | 7,393         |
| 2021/11/22 | 2033             | 05/05/2022 |        |      | Bond Future | 110.8264              | 110.8264            | 110.8394        | 110.8394      | 0.012             | 0.0000       | 0.0000      | 2,121         |
| 2021/11/22 | 2033             | 04/08/2022 |        |      | Bond Future | 112.2264              | 112.2264            | 112.2394        | 112.2394      | 0.012             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | 2033             | 03/11/2022 |        |      | Bond Future | 112.3630              | 112.3630            | 112.3766        | 112.3766      | 0.012             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | 2037             | 03/02/2022 | 11.45  | Call | Bond Future | 5,097.1200            | 5.0971              | 4,416.1300      | 4.4161        | (13.360)          | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 03/02/2022 | 11.46  | Call | Bond Future | 5,147.1200            | 5.1471              | 4,463.9300      | 4.4639        | (13.273)          | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 03/02/2022 | 11.47  | Put  | Bond Future | 527.4800              | 0.5275              | 657.3800        | 0.6574        | 24.627            | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 03/02/2022 |        |      | Bond Future | 10.7165               | 83.8308             | 10.8435         | 83.0155       | 1.185             | 0.0000       | 0.0000      | 112,279       |
| 2021/11/22 | 2037             | 03/02/2022 | 11.45  | Put  | Bond Future | 546.3500              | 0.5463              | 680.6200        | 0.6806        | 24.576            | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 03/02/2022 | 11.46  | Put  | Bond Future | 536.8900              | 0.5369              | 668.9600        | 0.6690        | 24.599            | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 03/02/2022 | 11.47  | Call | Bond Future | 5,197.1000            | 5.1971              | 4,511.7400      | 4.5117        | (13.187)          | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 05/05/2022 | 11.82  | Call | Bond Future | 6,456.7800            | 6.4568              | 5,803.0200      | 5.8030        | (10.125)          | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 05/05/2022 | 11.83  | Call | Bond Future | 6,502.9100            | 6.5029              | 5,847.4500      | 5.8475        | (10.079)          | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 05/05/2022 | 11.84  | Put  | Bond Future | 981.6600              | 0.9817              | 1,149.9200      | 1.1499        | 17.140            | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 05/05/2022 |        |      | Bond Future | 10.9087               | 84.8367             | 11.0408         | 84.0113       | 1.211             | 0.0000       | 0.0000      | 11,855        |
| 2021/11/22 | 2037             | 05/05/2022 | 11.82  | Put  | Bond Future | 1,003.1000            | 1.0031              | 1,174.7400      | 1.1747        | 17.111            | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 05/05/2022 | 11.83  | Put  | Bond Future | 992.4100              | 0.9924              | 1,162.3500      | 1.1623        | 17.124            | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 05/05/2022 | 11.84  | Call | Bond Future | 6,548.9200            | 6.5489              | 5,891.7800      | 5.8918        | (10.034)          | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 04/08/2022 | 10.91  | Put  | Bond Future | 4,026.7000            | 4.0267              | 4,474.5800      | 4.4746        | 11.123            | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 04/08/2022 | 10.89  | Call | Bond Future | 2,718.6800            | 2.7187              | 2,335.7300      | 2.3357        | (14.086)          | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 04/08/2022 | 10.89  | Put  | Bond Future | 4,094.7400            | 4.0947              | 4,547.6800      | 4.5477        | 11.062            | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 04/08/2022 | 10.90  | Call | Bond Future | 2,747.2500            | 2.7473              | 2,361.7600      | 2.3618        | (14.032)          | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 04/08/2022 |        |      | Bond Future | 11.1121               | 81.5847             | 11.2497         | 80.7488       | 1.239             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | 2037             | 04/08/2022 | 10.91  | Call | Bond Future | 2,775.9600            | 2.7760              | 2,387.9500      | 2.3879        | (13.978)          | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 04/08/2022 | 11.42  | Call | Bond Future | 4,453.6800            | 4.4537              | 3,943.1900      | 3.9432        | (11.462)          | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 04/08/2022 | 11.42  | Put  | Bond Future | 2,601.2600            | 2.6013              | 2,926.6600      | 2.9267        | 12.509            | 0            | 0           | 50            |
| 2021/11/22 | 2037             | 04/08/2022 | 10.10  | Call | Bond Future | 945.2200              | 0.9452              | 760.7200        | 0.7607        | (19.519)          | 0            | 0           | 50            |
| 2021/11/22 | 2037             | 04/08/2022 | 10.10  | Put  | Bond Future | 7,503.4400            | 7.5034              | 8,154.8300      | 8.1548        | 8.681             | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 04/08/2022 | 10.90  | Put  | Bond Future | 4,060.6100            | 4.0606              | 4,511.0100      | 4.5110        | 11.092            | 0            | 0           | 50            |
| 2021/11/22 | 2037             | 03/11/2022 | 11.31  | Call | Bond Future | 3,927.4400            | 3.9274              | 3,480.9600      | 3.4810        | (11.368)          | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 03/11/2022 | 11.31  | Put  | Bond Future | 3,893.3500            | 3.8933              | 4,293.2700      | 4.2933        | 10.272            | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 03/11/2022 | 11.32  | Call | Bond Future | 3,958.2000            | 3.9582              | 3,509.6400      | 3.5096        | (11.332)          | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 03/11/2022 | 11.30  | Put  | Bond Future | 3,921.9800            | 3.9220              | 4,323.9800      | 4.3240        | 10.250            | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 03/11/2022 |        |      | Bond Future | 11.3043               | 82.6625             | 11.4474         | 81.8161       | 1.266             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | 2037             | 03/11/2022 | 11.32  | Put  | Bond Future | 3,864.5700            | 3.8646              | 4,262.4100      | 4.2624        | 10.295            | 0            | 0           | 0             |
| 2021/11/22 | 2037             | 03/11/2022 | 11.30  | Call | Bond Future | 3,896.4600            | 3.8965              | 3,452.0600      | 3.4521        | (11.405)          | 0            | 0           | 0             |
| 2021/11/22 | 2038             | 03/02/2022 |        |      | Bond Future | 125.2613              | 125.2613            | 122.4493        | 122.4493      | (2.245)           | 0.0000       | 0.0000      | 6,276         |
| 2021/11/22 | 2038             | 05/05/2022 |        |      | Bond Future | 126.7937              | 126.7937            | 123.9467        | 123.9467      | (2.245)           | 0.0000       | 0.0000      | 677           |
| 2021/11/22 | 2038             | 04/08/2022 |        |      | Bond Future | 126.5843              | 126.5843            | 123.7018        | 123.7018      | (2.277)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | 2038             | 03/11/2022 |        |      | Bond Future | 128.2079              | 128.2079            | 125.2882        | 125.2882      | (2.277)           | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/11/22 | 2040             | 03/02/2022 | 11.57  | Put  | Bond Future | 564.6500                       | 0.5647                         | 694.2300                 | 0.6942             | 22.949               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 03/02/2022 | 11.58  | Put  | Bond Future | 555.0200                       | 0.5550                         | 682.4700                 | 0.6825             | 22.963               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 03/02/2022 | 11.59  | Call | Bond Future | 5,822.5900                     | 5.8226                         | 5,103.2500               | 5.1032             | (12.354)             | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 03/02/2022 |        |      | Bond Future | 10.7958                        | 86.0719                        | 10.9177                  | 85.2272            | 1.129                | 0.0000       | 0.0000         | 76,519        |
| 2021/11/22 | 2040             | 03/02/2022 | 11.57  | Call | Bond Future | 5,715.1000                     | 5.7151                         | 4,999.9700               | 5.0000             | (12.513)             | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 03/02/2022 | 11.58  | Call | Bond Future | 5,768.7600                     | 5.7688                         | 5,051.5000               | 5.0515             | (12.434)             | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 03/02/2022 | 11.59  | Put  | Bond Future | 545.6400                       | 0.5456                         | 671.0100                 | 0.6710             | 22.977               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 05/05/2022 | 11.91  | Put  | Bond Future | 1,077.9800                     | 1.0780                         | 1,252.0200               | 1.2520             | 16.145               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 05/05/2022 | 11.92  | Call | Bond Future | 7,092.9800                     | 7.0930                         | 6,410.1400               | 6.4101             | (9.627)              | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 05/05/2022 | 11.92  | Put  | Bond Future | 1,066.6600                     | 1.0667                         | 1,239.0000               | 1.2390             | 16.157               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 05/05/2022 | 13.04  | Call | Bond Future | 12,697.5500                    | 12.6976                        | 11,898.4200              | 11.8984            | (6.294)              | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 05/05/2022 | 13.04  | Put  | Bond Future | 337.9500                       | 0.3380                         | 394.0000                 | 0.3940             | 16.585               | 0            | 0              | 1,200         |
| 2021/11/22 | 2040             | 05/05/2022 | 10.57  | Call | Bond Future | 1,689.9100                     | 1.6899                         | 1,376.4800               | 1.3765             | (18.547)             | 0            | 0              | 1,200         |
| 2021/11/22 | 2040             | 05/05/2022 | 10.57  | Put  | Bond Future | 4,557.0800                     | 4.5571                         | 5,098.8300               | 5.0988             | 11.888               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 05/05/2022 |        |      | Bond Future | 10.9808                        | 87.1046                        | 11.1075                  | 86.2494            | 1.154                | 0.0000       | 0.0000         | 8,498         |
| 2021/11/22 | 2040             | 05/05/2022 | 11.91  | Call | Bond Future | 7,043.7700                     | 7.0438                         | 6,362.6300               | 6.3626             | (9.670)              | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 05/05/2022 | 9.82   | Call | Bond Future | 379.2900                       | 0.3793                         | 277.5200                 | 0.2775             | (26.832)             | 0            | 0              | 1,200         |
| 2021/11/22 | 2040             | 05/05/2022 | 9.82   | Put  | Bond Future | 8,885.3800                     | 8.8854                         | 9,638.7900               | 9.6388             | 8.479                | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 05/05/2022 | 11.90  | Call | Bond Future | 6,994.6000                     | 6.9946                         | 6,315.1800               | 6.3152             | (9.713)              | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 05/05/2022 | 11.90  | Put  | Bond Future | 1,089.4200                     | 1.0894                         | 1,265.1800               | 1.2652             | 16.133               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 04/08/2022 | 11.05  | Call | Bond Future | 3,162.0200                     | 3.1620                         | 2,739.6300               | 2.7396             | (13.358)             | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 04/08/2022 | 11.05  | Put  | Bond Future | 4,002.8700                     | 4.0029                         | 4,446.4900               | 4.4465             | 11.083               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 04/08/2022 | 12.24  | Put  | Bond Future | 1,416.5600                     | 1.4166                         | 1,607.5500               | 1.6075             | 13.483               | 0            | 0              | 460           |
| 2021/11/22 | 2040             | 04/08/2022 | 9.70   | Put  | Bond Future | 11,184.5300                    | 11.1845                        | 11,947.9800              | 11.9480            | 6.826                | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 04/08/2022 |        |      | Bond Future | 11.1762                        | 83.6290                        | 11.3083                  | 82.7630            | 1.182                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 2040             | 04/08/2022 | 11.04  | Call | Bond Future | 3,129.6500                     | 3.1296                         | 2,709.9300               | 2.7099             | (13.411)             | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 04/08/2022 | 11.04  | Put  | Bond Future | 4,037.6900                     | 4.0377                         | 4,483.9800               | 4.4840             | 11.053               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 04/08/2022 | 12.24  | Call | Bond Future | 8,007.1700                     | 8.0072                         | 7,332.1500               | 7.3322             | (8.430)              | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 04/08/2022 | 9.70   | Call | Bond Future | 460.5000                       | 0.4605                         | 357.9400                 | 0.3579             | (22.271)             | 0            | 0              | 460           |
| 2021/11/22 | 2040             | 04/08/2022 | 10.70  | Call | Bond Future | 2,120.0300                     | 2.1200                         | 1,793.0400               | 1.7930             | (15.424)             | 0            | 0              | 460           |
| 2021/11/22 | 2040             | 04/08/2022 | 10.70  | Put  | Bond Future | 5,363.4700                     | 5.3635                         | 5,902.4900               | 5.9025             | 10.050               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 04/08/2022 | 11.03  | Call | Bond Future | 3,097.7300                     | 3.0977                         | 2,680.6600               | 2.6807             | (13.464)             | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 04/08/2022 | 11.03  | Put  | Bond Future | 4,073.0500                     | 4.0731                         | 4,521.9900               | 4.5220             | 11.022               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 03/11/2022 | 11.39  | Call | Bond Future | 4,235.9300                     | 4.2359                         | 3,766.6700               | 3.7667             | (11.078)             | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 03/11/2022 | 11.40  | Call | Bond Future | 4,269.6200                     | 4.2696                         | 3,798.1600               | 3.7982             | (11.042)             | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 03/11/2022 | 11.41  | Put  | Bond Future | 3,984.0300                     | 3.9840                         | 4,387.4000               | 4.3874             | 10.125               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 03/11/2022 |        |      | Bond Future | 11.3603                        | 84.7342                        | 11.4976                  | 83.8573            | 1.209                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 2040             | 03/11/2022 | 11.39  | Put  | Bond Future | 4,045.0800                     | 4.0451                         | 4,452.8200               | 4.4528             | 10.080               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 03/11/2022 | 11.40  | Put  | Bond Future | 4,014.6300                     | 4.0146                         | 4,420.1700               | 4.4202             | 10.102               | 0            | 0              | 0             |
| 2021/11/22 | 2040             | 03/11/2022 | 11.41  | Call | Bond Future | 4,303.0900                     | 4.3031                         | 3,829.4600               | 3.8295             | (11.007)             | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 03/02/2022 | 11.59  | Call | Bond Future | 5,791.9900                     | 5.7920                         | 5,062.0700               | 5.0621             | (12.602)             | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 03/02/2022 | 11.59  | Put  | Bond Future | 575.0200                       | 0.5750                         | 707.5400                 | 0.7075             | 23.046               | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 03/02/2022 | 11.60  | Call | Bond Future | 5,846.1800                     | 5.8462                         | 5,114.1000               | 5.1141             | (12.522)             | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 03/02/2022 | 11.60  | Put  | Bond Future | 565.3100                       | 0.5653                         | 695.6700                 | 0.6957             | 23.060               | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 03/02/2022 |        |      | Bond Future | 10.8177                        | 82.9612                        | 10.9397                  | 82.0988            | 1.127                | 0.0000       | 0.0000         | 56,037        |
| 2021/11/22 | 2044             | 03/02/2022 | 11.61  | Call | Bond Future | 5,900.4400                     | 5.9004                         | 5,166.2400               | 5.1662             | (12.443)             | 0            | 0              | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/11/22 | 2044             | 03/02/2022 | 11.61  | Put  | Bond Future        | 555.7600                       | 0.5558                         | 684.0000                 | 0.6840             | 23.075               | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 05/05/2022 | 11.91  | Call | Bond Future        | 7,079.1900                     | 7.0792                         | 6,385.0400               | 6.3850             | (9.806)              | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 05/05/2022 | 11.91  | Put  | Bond Future        | 1,100.4600                     | 1.1005                         | 1,279.3900               | 1.2794             | 16.260               | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 05/05/2022 | 11.92  | Call | Bond Future        | 7,128.7100                     | 7.1287                         | 6,432.8100               | 6.4328             | (9.762)              | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 05/05/2022 | 11.92  | Put  | Bond Future        | 1,088.9000                     | 1.0889                         | 1,266.0800               | 1.2661             | 16.271               | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 05/05/2022 |        |      | Bond Future        | 10.9928                        | 83.9567                        | 11.1196                  | 83.0836            | 1.154                | 0.0000       | 0.0000         | 5,735         |
| 2021/11/22 | 2044             | 05/05/2022 | 11.93  | Call | Bond Future        | 7,178.4400                     | 7.1784                         | 6,480.8200               | 6.4808             | (9.718)              | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 05/05/2022 | 11.93  | Put  | Bond Future        | 1,077.6400                     | 1.0776                         | 1,253.1000               | 1.2531             | 16.282               | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 04/08/2022 | 11.08  | Call | Bond Future        | 3,282.9400                     | 3.2829                         | 2,843.8300               | 2.8438             | (13.376)             | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 04/08/2022 | 11.08  | Put  | Bond Future        | 3,944.9500                     | 3.9450                         | 4,389.8600               | 4.3899             | 11.278               | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 04/08/2022 | 11.09  | Call | Bond Future        | 3,316.4500                     | 3.3164                         | 2,874.6000               | 2.8746             | (13.323)             | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 04/08/2022 | 11.09  | Put  | Bond Future        | 3,910.0400                     | 3.9100                         | 4,352.2100               | 4.3522             | 11.309               | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 04/08/2022 |        |      | Bond Future        | 11.1773                        | 80.5689                        | 11.3094                  | 79.6849            | 1.182                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 2044             | 04/08/2022 | 11.10  | Call | Bond Future        | 3,350.1100                     | 3.3501                         | 2,905.5400               | 2.9055             | (13.270)             | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 04/08/2022 | 11.10  | Put  | Bond Future        | 3,875.3800                     | 3.8754                         | 4,314.8300               | 4.3148             | 11.340               | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 03/11/2022 | 11.40  | Put  | Bond Future        | 4,017.1200                     | 4.0171                         | 4,428.2600               | 4.4283             | 10.235               | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 03/11/2022 | 11.41  | Call | Bond Future        | 4,374.3000                     | 4.3743                         | 3,887.8800               | 3.8879             | (11.120)             | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 03/11/2022 | 11.41  | Put  | Bond Future        | 3,986.1900                     | 3.9862                         | 4,395.0800               | 4.3951             | 10.258               | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 03/11/2022 |        |      | Bond Future        | 11.3508                        | 81.6338                        | 11.4881                  | 80.7385            | 1.209                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 2044             | 03/11/2022 | 11.39  | Call | Bond Future        | 4,305.5800                     | 4.3056                         | 3,823.6700               | 3.8237             | (11.193)             | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 03/11/2022 | 11.39  | Put  | Bond Future        | 4,048.2600                     | 4.0483                         | 4,461.6600               | 4.4617             | 10.212               | 0            | 0              | 0             |
| 2021/11/22 | 2044             | 03/11/2022 | 11.40  | Call | Bond Future        | 4,339.8800                     | 4.3399                         | 3,855.7100               | 3.8557             | (11.156)             | 0            | 0              | 0             |
| 2021/11/22 | 2046             | 03/02/2022 |        |      | Bond Future        | 114.6033                       | 114.6033                       | 112.8898                 | 112.8898           | (1.495)              | 0.0000       | 0.0000         | 15,506        |
| 2021/11/22 | 2046             | 05/05/2022 |        |      | Bond Future        | 114.1233                       | 114.1233                       | 112.3887                 | 112.3887           | (1.520)              | 0.0000       | 0.0000         | 171           |
| 2021/11/22 | 2046             | 04/08/2022 |        |      | Bond Future        | 115.5652                       | 115.5652                       | 113.8085                 | 113.8085           | (1.520)              | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 2046             | 03/11/2022 |        |      | Bond Future        | 115.1273                       | 115.1273                       | 113.3487                 | 113.3487           | (1.545)              | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 2050             | 03/02/2022 |        |      | Bond Future        | 115.8566                       | 115.8566                       | 113.7083                 | 113.7083           | (1.854)              | 0.0000       | 0.0000         | 8,495         |
| 2021/11/22 | 2050             | 05/05/2022 |        |      | Bond Future        | 117.2737                       | 117.2737                       | 115.0989                 | 115.0989           | (1.855)              | 0.0000       | 0.0000         | 379           |
| 2021/11/22 | 2050             | 04/08/2022 |        |      | Bond Future        | 116.7433                       | 116.7433                       | 114.5415                 | 114.5415           | (1.886)              | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 2050             | 03/11/2022 |        |      | Bond Future        | 118.2408                       | 118.2408                       | 116.0104                 | 116.0104           | (1.886)              | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | AL37             | 03/02/2022 |        |      | Index Future       | 803.5250                       | 803.5250                       | 801.6240                 | 801.6240           | (0.237)              | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | AL37             | 05/05/2022 |        |      | Index Future       | 813.1560                       | 813.1560                       | 811.2230                 | 811.2230           | (0.238)              | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | AL37             | 04/08/2022 |        |      | Index Future       | 823.1250                       | 823.1250                       | 821.1650                 | 821.1650           | (0.238)              | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | AL37             | 03/11/2022 |        |      | Index Future       | 833.5940                       | 833.5940                       | 831.6050                 | 831.6050           | (0.239)              | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | AL7T             | 03/02/2022 |        |      | Index Future       | 918.6810                       | 918.6810                       | 912.2610                 | 912.2610           | (0.699)              | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | AL7T             | 05/05/2022 |        |      | Index Future       | 929.6920                       | 929.6920                       | 923.1840                 | 923.1840           | (0.700)              | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | AL7T             | 04/08/2022 |        |      | Index Future       | 941.0900                       | 941.0900                       | 934.4980                 | 934.4980           | (0.700)              | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/11/22 | AL7T             | 03/11/2022 |        |     | Index Future       | 953.0590                    | 953.0590                    | 946.3790              | 946.3790        | (0.701)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | ALBI             | 03/02/2022 |        |     | Index Future       | 817.6110                    | 817.6110                    | 811.9420              | 811.9420        | (0.693)           | 0.0000       | 0.0000      | 193           |
| 2021/11/22 | ALBI             | 05/05/2022 |        |     | Index Future       | 827.4100                    | 827.4100                    | 821.6650              | 821.6650        | (0.694)           | 0.0000       | 0.0000      | 29            |
| 2021/11/22 | ALBI             | 04/08/2022 |        |     | Index Future       | 837.5540                    | 837.5540                    | 831.7350              | 831.7350        | (0.695)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | ALBI             | 03/11/2022 |        |     | Index Future       | 848.2070                    | 848.2070                    | 842.3090              | 842.3090        | (0.695)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500          | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C223             | 25/01/2023 |        |     | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/11/22 | C226             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C303             | 14/08/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C303             | 28/02/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | ES33             | 03/02/2022 |        |      | Bond Future        | 11.4723                     | 77.8799                     | 11.5991               | 77.2274         | 1.105             | 0.0000       | 0.0000      | 263           |
| 2021/11/22 | ES33             | 05/05/2022 |        |      | Bond Future        | 11.7089                     | 75.0548                     | 11.8412               | 74.3940         | 1.129             | 0.0000       | 0.0000      | 87            |
| 2021/11/22 | ES33             | 04/08/2022 |        |      | Bond Future        | 11.9556                     | 75.9555                     | 12.0937               | 75.2861         | 1.155             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | ES33             | 03/11/2022 |        |      | Bond Future        | 12.2060                     | 73.2004                     | 12.3501               | 72.5226         | 1.181             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | ES42             | 03/02/2022 |        |      | Bond Future        | 11.9130                     | 76.5598                     | 12.0400               | 75.8116         | 1.066             | 0.0000       | 0.0000      | 3,579         |
| 2021/11/22 | ES42             | 05/05/2022 |        |      | Bond Future        | 12.1349                     | 73.2378                     | 12.2676               | 72.4802         | 1.093             | 0.0000       | 0.0000      | 1,190         |
| 2021/11/22 | ES42             | 04/08/2022 |        |      | Bond Future        | 12.3598                     | 74.1152                     | 12.4983               | 73.3479         | 1.121             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | ES42             | 03/11/2022 |        |      | Bond Future        | 12.5886                     | 70.8573                     | 12.7334               | 70.0801         | 1.150             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | GOVI             | 03/02/2022 | 792.76 | Call | GOVI               | 141,320.0000                | 14.1320                     | 86,060.0000           | 8.6060          | (39.103)          | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 03/02/2022 | 792.76 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 03/02/2022 |        |      | GOVI               | 806.8920                    | 806.8920                    | 801.3660              | 801.3660        | (0.685)           | 0.0000       | 0.0000      | 983           |
| 2021/11/22 | GOVI             | 03/02/2022 | 792.74 | Call | GOVI               | 141,520.0000                | 14.1520                     | 86,260.0000           | 8.6260          | (39.047)          | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 03/02/2022 | 792.74 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 03/02/2022 | 792.75 | Call | GOVI               | 141,420.0000                | 14.1420                     | 86,160.0000           | 8.6160          | (39.075)          | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 03/02/2022 | 792.75 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 05/05/2022 | 788.25 | Call | GOVI               | 283,130.0000                | 28.3130                     | 227,120.0000          | 22.7120         | (19.782)          | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 05/05/2022 | 788.25 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 05/05/2022 |        |      | GOVI               | 816.5630                    | 816.5630                    | 810.9620              | 810.9620        | (0.686)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | GOVI             | 05/05/2022 | 788.23 | Call | GOVI               | 283,330.0000                | 28.3330                     | 227,320.0000          | 22.7320         | (19.768)          | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 05/05/2022 | 788.23 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 05/05/2022 | 788.24 | Call | GOVI               | 283,230.0000                | 28.3230                     | 227,220.0000          | 22.7220         | (19.775)          | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 05/05/2022 | 788.24 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 04/08/2022 | 819.28 | Call | GOVI               | 72,950.0000                 | 7.2950                      | 16,210.0000           | 1.6210          | (77.779)          | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 04/08/2022 | 819.28 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 04/08/2022 |        |      | GOVI               | 826.5750                    | 826.5750                    | 820.9010              | 820.9010        | (0.686)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | GOVI             | 04/08/2022 | 819.26 | Call | GOVI               | 73,150.0000                 | 7.3150                      | 16,410.0000           | 1.6410          | (77.567)          | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 04/08/2022 | 819.26 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/11/22 | GOVI             | 04/08/2022 | 819.27 | Call | GOVI                   | 73,050.0000                 | 7.3050                      | 16,310.0000           | 1.6310          | (77.673)          | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 04/08/2022 | 819.27 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 03/11/2022 | 820.41 | Call | GOVI                   | 166,770.0000                | 16.6770                     | 109,270.0000          | 10.9270         | (34.479)          | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 03/11/2022 | 820.41 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 03/11/2022 | 820.42 | Call | GOVI                   | 166,670.0000                | 16.6670                     | 109,170.0000          | 10.9170         | (34.499)          | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 03/11/2022 | 820.42 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 03/11/2022 |        |      | GOVI                   | 837.0870                    | 837.0870                    | 831.3370              | 831.3370        | (0.687)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | GOVI             | 03/11/2022 | 820.43 | Call | GOVI                   | 166,570.0000                | 16.6570                     | 109,070.0000          | 10.9070         | (34.520)          | 0            | 0           | 0             |
| 2021/11/22 | GOVI             | 03/11/2022 | 820.43 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2021/11/22 | GVIX             | 01/01/2029 |        |      | LIVE INDEX             | 110.0000                    | 110.0000                    | 110.0000              | 110.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IGOV             | 03/02/2022 |        |      | Index Future           | 304.6340                    | 304.6340                    | 301.9230              | 301.9230        | (0.890)           | 0.0000       | 0.0000      | 483           |
| 2021/11/22 | IGOV             | 05/05/2022 |        |      | Index Future           | 308.3600                    | 308.3600                    | 305.6120              | 305.6120        | (0.891)           | 0.0000       | 0.0000      | 16            |
| 2021/11/22 | IGOV             | 04/08/2022 |        |      | Index Future           | 312.2140                    | 312.2140                    | 309.4310              | 309.4310        | (0.891)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IGOV             | 03/11/2022 |        |      | Index Future           | 316.2570                    | 316.2570                    | 313.4370              | 313.4370        | (0.892)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS05             | 21/12/2021 |        |      | Interest Rate Swap     | 90.7000                     | 90.7000                     | 90.7000               | 90.7000         | 0.000             | 0.0000       | 0.0000      | 51            |
| 2021/11/22 | IS05             | 15/03/2022 |        |      | Interest Rate Swap     | 90.1300                     | 90.1300                     | 90.1300               | 90.1300         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS05             | 21/06/2022 |        |      | Interest Rate Swap     | 90.2900                     | 90.2900                     | 90.2900               | 90.2900         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS05             | 20/09/2022 |        |      | Interest Rate Swap     | 93.5000                     | 93.5000                     | 93.5000               | 93.5000         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS05             | 20/12/2022 |        |      | Interest Rate Swap     | 94.0600                     | 94.0600                     | 94.0600               | 94.0600         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS05             | 22/03/2023 |        |      | Interest Rate Swap     | 86.5400                     | 86.5400                     | 86.5400               | 86.5400         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS05             | 20/06/2023 |        |      | Interest Rate Swap     | 92.1700                     | 92.1700                     | 92.1700               | 92.1700         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS05             | 19/09/2023 |        |      | Interest Rate Swap     | 94.8800                     | 94.8800                     | 94.8800               | 94.8800         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 80.2800                     | 80.2800                     | 80.2800               | 80.2800         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 76.8200                     | 76.8200                     | 76.8200               | 76.8200         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 75.2400                     | 75.2400                     | 75.2400               | 75.2400         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 77.2700                     | 77.2700                     | 77.2700               | 77.2700         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 81.3000                     | 81.3000                     | 81.3000               | 81.3000         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 79.8000                     | 79.8000                     | 79.8000               | 79.8000         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 81.8600                     | 81.8600                     | 81.8600               | 81.8600         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 87.6100                     | 87.6100                     | 87.6100               | 87.6100         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 87.9400                     | 87.9400                     | 87.9400               | 87.9400         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 80.8900                     | 80.8900                     | 80.8900               | 80.8900         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 88.6800                     | 88.6800                     | 88.6800               | 88.6800         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 92.0200                     | 92.0200                     | 92.0200               | 92.0200         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077          | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | JBAF             | 15/12/2021 |        |      | Jibar Tradeable Future | 3.9050                      | 96.0950                     | 3.9150                | 96.0850         | 0.256             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | JBAF             | 19/01/2022 |        |      | Jibar Tradeable Future | 3.9750                      | 96.0250                     | 3.9850                | 96.0150         | 0.252             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | JBAF             | 16/02/2022 |        |      | Jibar Tradeable Future | 4.2500                      | 95.7500                     | 4.2700                | 95.7300         | 0.471             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | JBAF             | 16/03/2022 |        |      | Jibar Tradeable Future | 4.3250                      | 95.6750                     | 4.3450                | 95.6550         | 0.462             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | JBAF             | 20/04/2022 |        |      | Jibar Tradeable Future | 4.6600                      | 95.3400                     | 4.6600                | 95.3400         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | JBAF             | 18/05/2022 |        |      | Jibar Tradeable Future | 4.7400                      | 95.2600                     | 4.7200                | 95.2800         | (0.422)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | JBAF             | 15/06/2022 |        |      | Jibar Tradeable Future | 5.0200                      | 94.9800                     | 5.0200                | 94.9800         | 0.000             | 0.0000       | 0.0000      | 72            |

| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/11/22 | JBAF             | 21/09/2022 |        |      | Jibar Tradeable Future | 5.4550                      | 94.5450                     | 5.4550                | 94.5450         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | JBAF             | 21/12/2022 |        |      | Jibar Tradeable Future | 5.8400                      | 94.1600                     | 5.8600                | 94.1400         | 0.342             | 0.0000       | 0.0000      | 68            |
| 2021/11/22 | JBAF             | 15/03/2023 |        |      | Jibar Tradeable Future | 6.3200                      | 93.6800                     | 6.3300                | 93.6700         | 0.158             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | JBAF             | 21/06/2023 |        |      | Jibar Tradeable Future | 6.6150                      | 93.3850                     | 6.6250                | 93.3750         | 0.151             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | JBAF             | 20/09/2023 |        |      | Jibar Tradeable Future | 6.9050                      | 93.0950                     | 6.8950                | 93.1050         | (0.145)           | 0.0000       | 0.0000      | 75            |
| 2021/11/22 | R023             | 03/02/2022 | 5.08   | Call | Bond Future            | 84.9400                     | 0.0849                      | 77.2800               | 0.0773          | (9.018)           | 0            | 0           | 0             |
| 2021/11/22 | R023             | 03/02/2022 | 5.08   | Put  | Bond Future            | 413.6100                    | 0.4136                      | 422.4300              | 0.4224          | 2.132             | 0            | 0           | 0             |
| 2021/11/22 | R023             | 03/02/2022 |        |      | Bond Future            | 5.3979                      | 105.8233                    | 5.4139                | 105.8068        | 0.296             | 0.0000       | 0.0000      | 16,528        |
| 2021/11/22 | R023             | 03/02/2022 | 5.06   | Call | Bond Future            | 78.5000                     | 0.0785                      | 71.1900               | 0.0712          | (9.312)           | 0            | 0           | 0             |
| 2021/11/22 | R023             | 03/02/2022 | 5.06   | Put  | Bond Future            | 427.9000                    | 0.4279                      | 437.0700              | 0.4371          | 2.143             | 0            | 0           | 0             |
| 2021/11/22 | R023             | 03/02/2022 | 5.07   | Call | Bond Future            | 81.6000                     | 0.0816                      | 74.1200               | 0.0741          | (9.167)           | 0            | 0           | 0             |
| 2021/11/22 | R023             | 03/02/2022 | 5.07   | Put  | Bond Future            | 420.6400                    | 0.4206                      | 429.6400              | 0.4296          | 2.140             | 0            | 0           | 0             |
| 2021/11/22 | R023             | 05/05/2022 | 6.31   | Call | Bond Future            | 689.1400                    | 0.6891                      | 673.8300              | 0.6738          | (2.222)           | 0            | 0           | 0             |
| 2021/11/22 | R023             | 05/05/2022 | 6.31   | Put  | Bond Future            | 104.8300                    | 0.1048                      | 106.6000              | 0.1066          | 1.688             | 0            | 0           | 0             |
| 2021/11/22 | R023             | 05/05/2022 |        |      | Bond Future            | 5.5685                      | 103.1813                    | 5.5900                | 103.1642        | 0.388             | 0.0000       | 0.0000      | 777           |
| 2021/11/22 | R023             | 05/05/2022 | 6.29   | Call | Bond Future            | 676.2600                    | 0.6763                      | 661.0100              | 0.6610          | (2.255)           | 0            | 0           | 0             |
| 2021/11/22 | R023             | 05/05/2022 | 6.29   | Put  | Bond Future            | 107.6400                    | 0.1076                      | 109.4700              | 0.1095          | 1.700             | 0            | 0           | 0             |
| 2021/11/22 | R023             | 05/05/2022 | 6.30   | Call | Bond Future            | 682.6900                    | 0.6827                      | 667.4100              | 0.6674          | (2.238)           | 0            | 0           | 0             |
| 2021/11/22 | R023             | 05/05/2022 | 6.30   | Put  | Bond Future            | 106.2200                    | 0.1062                      | 108.0200              | 0.1080          | 1.695             | 0            | 0           | 0             |
| 2021/11/22 | R023             | 04/08/2022 | 6.05   | Call | Bond Future            | 323.0300                    | 0.3230                      | 311.5400              | 0.3115          | (3.557)           | 0            | 0           | 0             |
| 2021/11/22 | R023             | 04/08/2022 | 6.05   | Put  | Bond Future            | 206.1800                    | 0.2062                      | 212.3100              | 0.2123          | 2.973             | 0            | 0           | 0             |
| 2021/11/22 | R023             | 04/08/2022 |        |      | Bond Future            | 5.8381                      | 104.4276                    | 5.8700                | 104.4100        | 0.547             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R023             | 04/08/2022 | 6.03   | Call | Bond Future            | 316.1000                    | 0.3161                      | 304.7300              | 0.3047          | (3.597)           | 0            | 0           | 0             |
| 2021/11/22 | R023             | 04/08/2022 | 6.03   | Put  | Bond Future            | 210.2600                    | 0.2103                      | 216.5100              | 0.2165          | 2.973             | 0            | 0           | 0             |
| 2021/11/22 | R023             | 04/08/2022 | 6.04   | Call | Bond Future            | 319.5600                    | 0.3196                      | 308.1200              | 0.3081          | (3.580)           | 0            | 0           | 0             |
| 2021/11/22 | R023             | 04/08/2022 | 6.04   | Put  | Bond Future            | 208.2200                    | 0.2082                      | 214.4000              | 0.2144          | 2.968             | 0            | 0           | 0             |
| 2021/11/22 | R023             | 03/11/2022 | 6.25   | Call | Bond Future            | 279.1100                    | 0.2791                      | 269.4400              | 0.2694          | (3.465)           | 0            | 0           | 0             |
| 2021/11/22 | R023             | 03/11/2022 | 6.25   | Put  | Bond Future            | 334.6200                    | 0.3346                      | 342.8000              | 0.3428          | 2.445             | 0            | 0           | 0             |
| 2021/11/22 | R023             | 03/11/2022 | 6.26   | Call | Bond Future            | 280.9400                    | 0.2809                      | 271.2500              | 0.2713          | (3.449)           | 0            | 0           | 0             |
| 2021/11/22 | R023             | 03/11/2022 | 6.26   | Put  | Bond Future            | 333.3900                    | 0.3334                      | 341.5500              | 0.3416          | 2.448             | 0            | 0           | 0             |
| 2021/11/22 | R023             | 03/11/2022 |        |      | Bond Future            | 6.4310                      | 101.8649                    | 6.4893                | 101.8470        | 0.906             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R023             | 03/11/2022 | 6.27   | Call | Bond Future            | 282.7900                    | 0.2828                      | 273.0600              | 0.2731          | (3.441)           | 0            | 0           | 0             |
| 2021/11/22 | R023             | 03/11/2022 | 6.27   | Put  | Bond Future            | 332.1700                    | 0.3322                      | 340.2900              | 0.3403          | 2.445             | 0            | 0           | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 9.92   | Call | Bond Future            | 467.6500                    | 0.4677                      | 310.1800              | 0.3102          | (33.673)          | 0            | 0           | 200           |
| 2021/11/22 | R035             | 03/02/2022 | 9.92   | Put  | Bond Future            | 4,546.9600                  | 4.5470                      | 5,199.1000            | 5.1991          | 14.342            | 0            | 0           | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.73  | Call | Bond Future            | 7,450.0900                  | 7.4501                      | 6,701.0800            | 6.7011          | (10.054)          | 0            | 0           | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.73  | Put  | Bond Future            | 241.8100                    | 0.2418                      | 302.4100              | 0.3024          | 25.061            | 0            | 0           | 280           |
| 2021/11/22 | R035             | 03/02/2022 | 11.28  | Call | Bond Future            | 5,145.2500                  | 5.1452                      | 4,468.6100            | 4.4686          | (13.151)          | 0            | 0           | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.28  | Put  | Bond Future            | 549.3100                    | 0.5493                      | 682.2800              | 0.6823          | 24.207            | 0            | 0           | 200           |
| 2021/11/22 | R035             | 03/02/2022 | 11.33  | Put  | Bond Future            | 503.2800                    | 0.5033                      | 625.7300              | 0.6257          | 24.330            | 0            | 0           | 500           |
| 2021/11/22 | R035             | 03/02/2022 | 11.39  | Call | Bond Future            | 5,698.6800                  | 5.6987                      | 4,999.8400            | 4.9998          | (12.263)          | 0            | 0           | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.39  | Put  | Bond Future            | 453.0000                    | 0.4530                      | 563.7700              | 0.5638          | 24.453            | 0            | 0           | 683           |
| 2021/11/22 | R035             | 03/02/2022 | 11.22  | Call | Bond Future            | 4,848.3800                  | 4.8484                      | 4,185.3900            | 4.1854          | (13.674)          | 0            | 0           | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.22  | Put  | Bond Future            | 609.9500                    | 0.6099                      | 756.5700              | 0.7566          | 24.038            | 0            | 0           | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.23  | Call | Bond Future            | 4,897.5300                  | 4.8975                      | 4,232.1800            | 4.2322          | (13.585)          | 0            | 0           | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.23  | Put  | Bond Future            | 599.3600                    | 0.5994                      | 743.6200              | 0.7436          | 24.069            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing | Previous Days<br>Yield | Today's<br>Closing | Today's<br>Yield | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2021/11/22 | R035             | 03/02/2022 | 11.03  | Call | Bond Future | 3,937.8300               | 3.9378                 | 3,325.7300         | 3.3257           | (15.544)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.05  | Put  | Bond Future | 817.7700                 | 0.8178                 | 1,009.3400         | 1.0093           | 23.426               | 0            | 0              | 1,600         |
| 2021/11/22 | R035             | 03/02/2022 | 11.11  | Call | Bond Future | 4,315.0400               | 4.3150                 | 3,680.0300         | 3.6800           | (14.716)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 10.35  | Call | Bond Future | 1,369.4100               | 1.3694                 | 1,028.6000         | 1.0286           | (24.887)             | 0            | 0              | 1,600         |
| 2021/11/22 | R035             | 03/02/2022 | 10.35  | Put  | Bond Future | 2,571.9800               | 2.5720                 | 3,040.7800         | 3.0408           | 18.227               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 10.61  | Call | Bond Future | 2,192.6600               | 2.1927                 | 1,736.1500         | 1.7362           | (20.820)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 10.61  | Put  | Bond Future | 1,717.4400               | 1.7174                 | 2,070.5400         | 2.0705           | 20.560               | 0            | 0              | 200           |
| 2021/11/22 | R035             | 03/02/2022 | 10.65  | Call | Bond Future | 2,337.4900               | 2.3375                 | 1,864.0100         | 1.8640           | (20.256)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 10.24  | Put  | Bond Future | 3,011.7500               | 3.0118                 | 3,530.0300         | 3.5300           | 17.209               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 10.26  | Call | Bond Future | 1,134.8400               | 1.1348                 | 834.5200           | 0.8345           | (26.464)             | 0            | 0              | 200           |
| 2021/11/22 | R035             | 03/02/2022 | 10.26  | Put  | Bond Future | 2,928.8600               | 2.9289                 | 3,438.1500         | 3.4381           | 17.389               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 10.34  | Call | Bond Future | 1,342.0400               | 1.3420                 | 1,005.7400         | 1.0057           | (25.059)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 10.34  | Put  | Bond Future | 2,610.0500               | 2.6100                 | 3,083.3600         | 3.0834           | 18.134               | 0            | 0              | 500           |
| 2021/11/22 | R035             | 03/02/2022 |        |      | Bond Future | 10.5356                  | 92.2992                | 10.6627            | 91.4896          | 1.206                | 0.0000       | 0.0000         | 102,433       |
| 2021/11/22 | R035             | 03/02/2022 | 9.70   | Call | Bond Future | 222.8900                 | 0.2229                 | 135.6100           | 0.1356           | (39.158)             | 0            | 0              | 683           |
| 2021/11/22 | R035             | 03/02/2022 | 9.70   | Put  | Bond Future | 5,824.9700               | 5.8250                 | 6,547.3000         | 6.5473           | 12.401               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 10.10  | Call | Bond Future | 773.9400                 | 0.7739                 | 544.4000           | 0.5444           | (29.659)             | 0            | 0              | 280           |
| 2021/11/22 | R035             | 03/02/2022 | 10.10  | Put  | Bond Future | 3,633.2500               | 3.6332                 | 4,213.3200         | 4.2133           | 15.966               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.88  | Call | Bond Future | 8,234.1100               | 8.2341                 | 7,470.2200         | 7.4702           | (9.277)              | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.88  | Put  | Bond Future | 181.4300                 | 0.1814                 | 227.1500           | 0.2271           | 25.200               | 0            | 0              | 1,800         |
| 2021/11/22 | R035             | 03/02/2022 | 11.33  | Call | Bond Future | 5,395.4700               | 5.3955                 | 4,708.3100         | 4.7083           | (12.736)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.24  | Call | Bond Future | 4,946.9000               | 4.9469                 | 4,279.2300         | 4.2792           | (13.497)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.24  | Put  | Bond Future | 589.0600                 | 0.5891                 | 731.0000           | 0.7310           | 24.096               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.03  | Put  | Bond Future | 846.2100                 | 0.8462                 | 1,043.7200         | 1.0437           | 23.341               | 0            | 0              | 280           |
| 2021/11/22 | R035             | 03/02/2022 | 11.05  | Call | Bond Future | 4,031.1700               | 4.0312                 | 3,413.1300         | 3.4131           | (15.332)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/02/2022 | 11.11  | Put  | Bond Future | 737.8200                 | 0.7378                 | 912.4200           | 0.9124           | 23.664               | 0            | 0              | 200           |
| 2021/11/22 | R035             | 03/02/2022 | 10.65  | Put  | Bond Future | 1,608.1500               | 1.6081                 | 1,944.2800         | 1.9443           | 20.902               | 0            | 0              | 683           |
| 2021/11/22 | R035             | 03/02/2022 | 10.24  | Call | Bond Future | 1,085.5500               | 1.0856                 | 794.2200           | 0.7942           | (26.837)             | 0            | 0              | 500           |
| 2021/11/22 | R035             | 05/05/2022 | 11.63  | Call | Bond Future | 6,390.5700               | 6.3906                 | 5,744.6400         | 5.7446           | (10.108)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 05/05/2022 | 11.63  | Put  | Bond Future | 1,026.1400               | 1.0261                 | 1,199.9000         | 1.1999           | 16.933               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 05/05/2022 | 11.64  | Call | Bond Future | 6,436.4200               | 6.4364                 | 5,788.7800         | 5.7888           | (10.062)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 05/05/2022 | 11.64  | Put  | Bond Future | 1,015.0600               | 1.0151                 | 1,187.1100         | 1.1871           | 16.950               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 05/05/2022 | 10.72  | Call | Bond Future | 2,718.0100               | 2.7180                 | 2,293.5700         | 2.2936           | (15.616)             | 0            | 0              | 1,200         |
| 2021/11/22 | R035             | 05/05/2022 | 10.72  | Put  | Bond Future | 2,783.0100               | 2.7830                 | 3,178.2600         | 3.1783           | 14.202               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 05/05/2022 |        |      | Bond Future | 10.7304                  | 88.9275                | 10.8627            | 88.1078          | 1.232                | 0.0000       | 0.0000         | 8,926         |
| 2021/11/22 | R035             | 05/05/2022 | 11.65  | Call | Bond Future | 6,482.3300               | 6.4823                 | 5,833.0000         | 5.8330           | (10.017)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 05/05/2022 | 11.65  | Put  | Bond Future | 1,004.1000               | 1.0041                 | 1,174.4600         | 1.1745           | 16.966               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 05/05/2022 | 12.64  | Call | Bond Future | 11,186.2200              | 11.1862                | 10,428.4900        | 10.4285          | (6.774)              | 0            | 0              | 0             |
| 2021/11/22 | R035             | 05/05/2022 | 12.64  | Put  | Bond Future | 351.2000                 | 0.3512                 | 413.1600           | 0.4132           | 17.642               | 0            | 0              | 1,200         |
| 2021/11/22 | R035             | 05/05/2022 | 10.82  | Call | Bond Future | 3,052.5500               | 3.0525                 | 2,598.2300         | 2.5982           | (14.883)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 05/05/2022 | 10.82  | Put  | Bond Future | 2,496.0200               | 2.4960                 | 2,861.3900         | 2.8614           | 14.638               | 0            | 0              | 1,200         |
| 2021/11/22 | R035             | 04/08/2022 | 11.13  | Put  | Bond Future | 2,791.0100               | 2.7910                 | 3,141.3400         | 3.1413           | 12.552               | 0            | 0              | 100           |
| 2021/11/22 | R035             | 04/08/2022 | 10.72  | Call | Bond Future | 2,668.9100               | 2.6689                 | 2,289.9400         | 2.2899           | (14.199)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 04/08/2022 | 10.72  | Put  | Bond Future | 3,985.6100               | 3.9856                 | 4,436.6900         | 4.4367           | 11.318               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 04/08/2022 | 10.73  | Call | Bond Future | 2,697.9400               | 2.6979                 | 2,316.4100         | 2.3164           | (14.142)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 04/08/2022 | 10.73  | Put  | Bond Future | 3,952.7000               | 3.9527                 | 4,401.2200         | 4.4012           | 11.347               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 04/08/2022 | 9.84   | Call | Bond Future | 801.0300                 | 0.8010                 | 638.2800           | 0.6383           | (20.318)             | 0            | 0              | 100           |
| 2021/11/22 | R035             | 04/08/2022 | 9.84   | Put  | Bond Future | 7,821.4700               | 7.8215                 | 8,488.7700         | 8.4888           | 8.532                | 0            | 0              | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/11/22 | R035             | 04/08/2022 | 10.53  | Put  | Bond Future | 4,656.3100                     | 4.6563                         | 5,156.4100               | 5.1564             | 10.740               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 04/08/2022 | 10.64  | Call | Bond Future | 2,443.4300                     | 2.4434                         | 2,085.0300               | 2.0850             | (14.668)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 04/08/2022 | 10.64  | Put  | Bond Future | 4,257.8800                     | 4.2579                         | 4,729.5300               | 4.7295             | 11.077               | 0            | 0              | 100           |
| 2021/11/22 | R035             | 04/08/2022 | 9.53   | Call | Bond Future | 485.3300                       | 0.4853                         | 376.5100                 | 0.3765             | (22.422)             | 0            | 0              | 400           |
| 2021/11/22 | R035             | 04/08/2022 | 9.53   | Put  | Bond Future | 9,640.0700                     | 9.6401                         | 10,361.3000              | 10.3613            | 7.482                | 0            | 0              | 0             |
| 2021/11/22 | R035             | 04/08/2022 |        |      | Bond Future | 10.9348                        | 89.9778                        | 11.0726                  | 89.1477            | 1.260                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | R035             | 04/08/2022 | 11.13  | Call | Bond Future | 3,963.2500                     | 3.9632                         | 3,483.5300               | 3.4835             | (12.104)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 04/08/2022 | 12.18  | Call | Bond Future | 8,229.0900                     | 8.2291                         | 7,560.9600               | 7.5610             | (8.119)              | 0            | 0              | 0             |
| 2021/11/22 | R035             | 04/08/2022 | 12.18  | Put  | Bond Future | 1,129.0500                     | 1.1291                         | 1,290.9700               | 1.2910             | 14.341               | 0            | 0              | 400           |
| 2021/11/22 | R035             | 04/08/2022 | 10.74  | Call | Bond Future | 2,726.8200                     | 2.7268                         | 2,342.7400               | 2.3427             | (14.085)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 04/08/2022 | 10.74  | Put  | Bond Future | 3,919.7100                     | 3.9197                         | 4,365.6800               | 4.3657             | 11.378               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 04/08/2022 | 10.53  | Call | Bond Future | 2,150.8500                     | 2.1509                         | 1,820.9000               | 1.8209             | (15.340)             | 0            | 0              | 400           |
| 2021/11/22 | R035             | 03/11/2022 | 11.15  | Call | Bond Future | 3,861.8500                     | 3.8619                         | 3,419.2700               | 3.4193             | (11.460)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/11/2022 | 11.15  | Put  | Bond Future | 3,802.5700                     | 3.8026                         | 4,200.5100               | 4.2005             | 10.465               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/11/2022 |        |      | Bond Future | 11.1399                        | 86.6851                        | 11.2835                  | 85.8446            | 1.289                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | R035             | 03/11/2022 | 11.14  | Call | Bond Future | 3,831.2500                     | 3.8313                         | 3,390.7600               | 3.3908             | (11.497)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/11/2022 | 11.14  | Put  | Bond Future | 3,830.9000                     | 3.8309                         | 4,230.9300               | 4.2309             | 10.442               | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/11/2022 | 11.13  | Call | Bond Future | 3,800.7700                     | 3.8008                         | 3,362.3700               | 3.3624             | (11.535)             | 0            | 0              | 0             |
| 2021/11/22 | R035             | 03/11/2022 | 11.13  | Put  | Bond Future | 3,859.4000                     | 3.8594                         | 4,261.5200               | 4.2615             | 10.419               | 0            | 0              | 0             |
| 2021/11/22 | R186             | 03/02/2022 | 7.30   | Call | Bond Future | 131.1200                       | 0.1311                         | 95.6400                  | 0.0956             | (27.059)             | 0            | 0              | 0             |
| 2021/11/22 | R186             | 03/02/2022 | 7.30   | Put  | Bond Future | 3,788.0100                     | 3.7880                         | 4,050.0300               | 4.0500             | 6.917                | 0            | 0              | 0             |
| 2021/11/22 | R186             | 03/02/2022 |        |      | Bond Future | 8.1574                         | 110.6476                       | 8.2288                   | 110.3501           | 0.874                | 0.0000       | 0.0000         | 54,281        |
| 2021/11/22 | R186             | 03/02/2022 | 7.28   | Call | Bond Future | 122.8100                       | 0.1228                         | 89.1600                  | 0.0892             | (27.400)             | 0            | 0              | 0             |
| 2021/11/22 | R186             | 03/02/2022 | 7.28   | Put  | Bond Future | 3,866.8100                     | 3.8668                         | 4,130.6600               | 4.1307             | 6.823                | 0            | 0              | 0             |
| 2021/11/22 | R186             | 03/02/2022 | 7.29   | Call | Bond Future | 126.9100                       | 0.1269                         | 92.3500                  | 0.0923             | (27.232)             | 0            | 0              | 0             |
| 2021/11/22 | R186             | 03/02/2022 | 7.29   | Put  | Bond Future | 3,827.3500                     | 3.8274                         | 4,090.2900               | 4.0903             | 6.870                | 0            | 0              | 0             |
| 2021/11/22 | R186             | 05/05/2022 | 9.18   | Call | Bond Future | 3,701.1300                     | 3.7011                         | 3,460.7600               | 3.4608             | (6.495)              | 0            | 0              | 0             |
| 2021/11/22 | R186             | 05/05/2022 | 9.18   | Put  | Bond Future | 621.2300                       | 0.6212                         | 682.3500                 | 0.6823             | 9.839                | 0            | 0              | 454           |
| 2021/11/22 | R186             | 05/05/2022 | 8.32   | Call | Bond Future | 1,517.8600                     | 1.5179                         | 1,362.2200               | 1.3622             | (10.254)             | 0            | 0              | 0             |
| 2021/11/22 | R186             | 05/05/2022 | 8.32   | Put  | Bond Future | 1,778.6800                     | 1.7787                         | 1,924.5300               | 1.9245             | 8.200                | 0            | 0              | 0             |
| 2021/11/22 | R186             | 05/05/2022 | 8.14   | Call | Bond Future | 1,183.7200                     | 1.1837                         | 1,049.8100               | 1.0498             | (11.313)             | 0            | 0              | 454           |
| 2021/11/22 | R186             | 05/05/2022 | 8.14   | Put  | Bond Future | 2,160.5400                     | 2.1605                         | 2,328.1200               | 2.3281             | 7.756                | 0            | 0              | 0             |
| 2021/11/22 | R186             | 05/05/2022 | 7.28   | Call | Bond Future | 240.2100                       | 0.2402                         | 197.5100                 | 0.1975             | (17.776)             | 0            | 0              | 435           |
| 2021/11/22 | R186             | 05/05/2022 | 7.28   | Put  | Bond Future | 4,720.8100                     | 4.7208                         | 4,979.6000               | 4.9796             | 5.482                | 0            | 0              | 0             |
| 2021/11/22 | R186             | 05/05/2022 | 7.48   | Call | Bond Future | 346.3300                       | 0.3463                         | 288.9300                 | 0.2889             | (16.574)             | 0            | 0              | 3,600         |
| 2021/11/22 | R186             | 05/05/2022 | 7.48   | Put  | Bond Future | 3,999.6900                     | 3.9997                         | 4,243.7800               | 4.2438             | 6.103                | 0            | 0              | 0             |
| 2021/11/22 | R186             | 05/05/2022 |        |      | Bond Future | 8.3859                         | 111.9743                       | 8.4624                   | 111.6728           | 0.912                | 0.0000       | 0.0000         | 4,514         |
| 2021/11/22 | R186             | 05/05/2022 | 8.64   | Call | Bond Future | 2,218.3600                     | 2.2184                         | 2,026.4000               | 2.0264             | (8.653)              | 0            | 0              | 0             |
| 2021/11/22 | R186             | 05/05/2022 | 8.64   | Put  | Bond Future | 1,220.7600                     | 1.2208                         | 1,330.2900               | 1.3303             | 8.972                | 0            | 0              | 4,035         |
| 2021/11/22 | R186             | 05/05/2022 | 8.94   | Call | Bond Future | 3,000.8300                     | 3.0008                         | 2,779.5300               | 2.7795             | (7.375)              | 0            | 0              | 0             |
| 2021/11/22 | R186             | 05/05/2022 | 8.94   | Put  | Bond Future | 840.0700                       | 0.8401                         | 920.2600                 | 0.9203             | 9.546                | 0            | 0              | 454           |
| 2021/11/22 | R186             | 05/05/2022 | 8.31   | Call | Bond Future | 1,498.2100                     | 1.4982                         | 1,343.7500               | 1.3438             | (10.310)             | 0            | 0              | 0             |
| 2021/11/22 | R186             | 05/05/2022 | 8.31   | Put  | Bond Future | 1,798.6500                     | 1.7987                         | 1,945.6800               | 1.9457             | 8.174                | 0            | 0              | 0             |
| 2021/11/22 | R186             | 05/05/2022 | 8.35   | Call | Bond Future | 1,577.6800                     | 1.5777                         | 1,418.4800               | 1.4185             | (10.091)             | 0            | 0              | 454           |
| 2021/11/22 | R186             | 05/05/2022 | 8.35   | Put  | Bond Future | 1,719.7400                     | 1.7197                         | 1,862.0300               | 1.8620             | 8.274                | 0            | 0              | 0             |
| 2021/11/22 | R186             | 05/05/2022 | 7.88   | Call | Bond Future | 778.3100                       | 0.7783                         | 676.2000                 | 0.6762             | (13.119)             | 0            | 0              | 435           |
| 2021/11/22 | R186             | 05/05/2022 | 7.88   | Put  | Bond Future | 2,799.8500                     | 2.7999                         | 2,999.2300               | 2.9992             | 7.121                | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/11/22 | R186             | 05/05/2022 | 8.30   | Call | Bond Future | 1,478.7000            | 1.4787              | 1,325.4400      | 1.3254        | (10.365)          | 0            | 0           | 0             |
| 2021/11/22 | R186             | 05/05/2022 | 8.30   | Put  | Bond Future | 1,818.7800            | 1.8188              | 1,967.0100      | 1.9670        | 8.150             | 0            | 0           | 0             |
| 2021/11/22 | R186             | 05/05/2022 | 6.73   | Call | Bond Future | 79.8900               | 0.0799              | 63.0500         | 0.0630        | (21.079)          | 0            | 0           | 3,600         |
| 2021/11/22 | R186             | 05/05/2022 | 6.73   | Put  | Bond Future | 6,875.1600            | 6.8752              | 7,159.8100      | 7.1598        | 4.140             | 0            | 0           | 0             |
| 2021/11/22 | R186             | 04/08/2022 | 8.15   | Call | Bond Future | 1,132.2200            | 1.1322              | 1,015.9000      | 1.0159        | (10.274)          | 0            | 0           | 0             |
| 2021/11/22 | R186             | 04/08/2022 | 8.15   | Put  | Bond Future | 2,956.4800            | 2.9565              | 3,145.9200      | 3.1459        | 6.408             | 0            | 0           | 0             |
| 2021/11/22 | R186             | 04/08/2022 | 9.78   | Call | Bond Future | 4,880.3700            | 4.8804              | 4,633.5600      | 4.6336        | (5.057)           | 0            | 0           | 0             |
| 2021/11/22 | R186             | 04/08/2022 | 9.78   | Put  | Bond Future | 716.9700              | 0.7170              | 775.9200        | 0.7759        | 8.222             | 0            | 0           | 3,600         |
| 2021/11/22 | R186             | 04/08/2022 | 7.96   | Call | Bond Future | 854.4300              | 0.8544              | 757.4400        | 0.7574        | (11.351)          | 0            | 0           | 3,600         |
| 2021/11/22 | R186             | 04/08/2022 |        |      | Bond Future | 8.6345                | 108.0273            | 8.7167          | 107.7216      | 0.952             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R186             | 04/08/2022 | 8.14   | Call | Bond Future | 1,116.5000            | 1.1165              | 1,001.1900      | 1.0012        | (10.328)          | 0            | 0           | 0             |
| 2021/11/22 | R186             | 04/08/2022 | 8.14   | Put  | Bond Future | 2,978.8300            | 2.9788              | 3,169.2800      | 3.1693        | 6.393             | 0            | 0           | 0             |
| 2021/11/22 | R186             | 04/08/2022 | 6.96   | Call | Bond Future | 160.0600              | 0.1601              | 133.3900        | 0.1334        | (16.663)          | 0            | 0           | 3,600         |
| 2021/11/22 | R186             | 04/08/2022 | 6.96   | Put  | Bond Future | 6,633.5400            | 6.6335              | 6,912.6300      | 6.9126        | 4.207             | 0            | 0           | 0             |
| 2021/11/22 | R186             | 04/08/2022 | 7.96   | Put  | Bond Future | 3,404.8000            | 3.4048              | 3,613.5700      | 3.6136        | 6.132             | 0            | 0           | 0             |
| 2021/11/22 | R186             | 04/08/2022 | 8.13   | Call | Bond Future | 1,100.9000            | 1.1009              | 986.6100        | 0.9866        | (10.382)          | 0            | 0           | 0             |
| 2021/11/22 | R186             | 04/08/2022 | 8.13   | Put  | Bond Future | 3,001.3100            | 3.0013              | 3,192.7800      | 3.1928        | 6.380             | 0            | 0           | 0             |
| 2021/11/22 | R186             | 03/11/2022 | 8.53   | Call | Bond Future | 1,678.0400            | 1.6780              | 1,541.8000      | 1.5418        | (8.119)           | 0            | 0           | 0             |
| 2021/11/22 | R186             | 03/11/2022 | 8.53   | Put  | Bond Future | 2,955.9900            | 2.9560              | 3,129.2100      | 3.1292        | 5.860             | 0            | 0           | 0             |
| 2021/11/22 | R186             | 03/11/2022 | 8.54   | Call | Bond Future | 1,694.4300            | 1.6944              | 1,557.3800      | 1.5574        | (8.088)           | 0            | 0           | 0             |
| 2021/11/22 | R186             | 03/11/2022 | 8.54   | Put  | Bond Future | 2,936.8300            | 2.9368              | 3,109.2400      | 3.1092        | 5.871             | 0            | 0           | 0             |
| 2021/11/22 | R186             | 03/11/2022 |        |      | Bond Future | 8.8922                | 109.4399            | 8.9807          | 109.1305      | 0.995             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R186             | 03/11/2022 | 8.55   | Call | Bond Future | 1,710.4800            | 1.7105              | 1,572.6300      | 1.5726        | (8.059)           | 0            | 0           | 0             |
| 2021/11/22 | R186             | 03/11/2022 | 8.55   | Put  | Bond Future | 2,917.3500            | 2.9174              | 3,088.9600      | 3.0890        | 5.882             | 0            | 0           | 0             |
| 2021/11/22 | R197             | 03/02/2022 |        |      | Bond Future | 322.1355              | 322.1355            | 321.7164        | 321.7164      | (0.130)           | 0.0000       | 0.0000      | 1,079         |
| 2021/11/22 | R197             | 05/05/2022 |        |      | Bond Future | 326.0756              | 326.0756            | 325.6501        | 325.6501      | (0.130)           | 0.0000       | 0.0000      | 237           |
| 2021/11/22 | R197             | 04/08/2022 |        |      | Bond Future | 321.8376              | 321.8376            | 321.4082        | 321.4082      | (0.133)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R197             | 03/11/2022 |        |      | Bond Future | 325.9660              | 325.9660            | 325.5306        | 325.5306      | (0.134)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R202             | 03/02/2022 |        |      | Bond Future | 241.4366              | 241.4366            | 239.4830        | 239.4830      | (0.809)           | 0.0000       | 0.0000      | 8,050         |
| 2021/11/22 | R202             | 05/05/2022 |        |      | Bond Future | 244.3897              | 244.3897            | 242.4112        | 242.4112      | (0.810)           | 0.0000       | 0.0000      | 413           |
| 2021/11/22 | R202             | 04/08/2022 |        |      | Bond Future | 243.0378              | 243.0378            | 241.0352        | 241.0352      | (0.824)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R202             | 03/11/2022 |        |      | Bond Future | 246.1548              | 246.1548            | 244.1260        | 244.1260      | (0.824)           | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R209             | 03/02/2022 | 11.02  | Call | Bond Future | 3,649.0400            | 3.6490              | 3,094.3400      | 3.0943        | (15.201)          | 0            | 0           | 0             |
| 2021/11/22 | R209             | 03/02/2022 | 11.02  | Put  | Bond Future | 632.8100              | 0.6328              | 787.8000        | 0.7878        | 24.492            | 0            | 0           | 0             |
| 2021/11/22 | R209             | 03/02/2022 | 11.03  | Call | Bond Future | 3,690.7500            | 3.6907              | 3,133.5800      | 3.1336        | (15.096)          | 0            | 0           | 0             |
| 2021/11/22 | R209             | 03/02/2022 | 11.03  | Put  | Bond Future | 621.6400              | 0.6216              | 774.1600        | 0.7742        | 24.535            | 0            | 0           | 0             |
| 2021/11/22 | R209             | 03/02/2022 |        |      | Bond Future | 10.4678               | 71.4607             | 10.5946         | 70.7510       | 1.212             | 0.0000       | 0.0000      | 17,702        |
| 2021/11/22 | R209             | 03/02/2022 | 11.04  | Call | Bond Future | 3,732.5800            | 3.7326              | 3,172.9700      | 3.1730        | (14.993)          | 0            | 0           | 0             |
| 2021/11/22 | R209             | 03/02/2022 | 11.04  | Put  | Bond Future | 610.6400              | 0.6106              | 760.7200        | 0.7607        | 24.577            | 0            | 0           | 0             |
| 2021/11/22 | R209             | 05/05/2022 | 11.44  | Call | Bond Future | 5,146.7000            | 5.1467              | 4,592.0700      | 4.5921        | (10.776)          | 0            | 0           | 0             |
| 2021/11/22 | R209             | 05/05/2022 | 11.44  | Put  | Bond Future | 946.0900              | 0.9461              | 1,109.9700      | 1.1100        | 17.322            | 0            | 0           | 0             |
| 2021/11/22 | R209             | 05/05/2022 | 9.75   | Call | Bond Future | 514.2600              | 0.5143              | 383.5100        | 0.3835        | (25.425)          | 0            | 0           | 8,525         |
| 2021/11/22 | R209             | 05/05/2022 | 9.75   | Put  | Bond Future | 5,677.9300            | 5.6779              | 6,265.6900      | 6.2657        | 10.352            | 0            | 0           | 0             |
| 2021/11/22 | R209             | 05/05/2022 | 10.75  | Call | Bond Future | 2,684.4400            | 2.6844              | 2,280.3000      | 2.2803        | (15.055)          | 0            | 0           | 0             |
| 2021/11/22 | R209             | 05/05/2022 | 10.75  | Put  | Bond Future | 2,092.1300            | 2.0921              | 2,406.5000      | 2.4065        | 15.026            | 0            | 0           | 12,050        |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/11/22 | R209             | 05/05/2022 | 11.43  | Call | Bond Future | 5,107.1300                  | 5.1071                      | 4,554.1700            | 4.5542          | (10.827)          | 0            | 0           | 0             |
| 2021/11/22 | R209             | 05/05/2022 | 11.43  | Put  | Bond Future | 956.8400                    | 0.9568                      | 1,122.3900            | 1.1224          | 17.302            | 0            | 0           | 0             |
| 2021/11/22 | R209             | 05/05/2022 |        |      | Bond Future | 10.6417                     | 69.1761                     | 10.7733               | 68.4576         | 1.236             | 0.0000       | 0.0000      | 5,396         |
| 2021/11/22 | R209             | 05/05/2022 | 11.45  | Call | Bond Future | 5,186.3400                  | 5.1863                      | 4,630.0600            | 4.6301          | (10.726)          | 0            | 0           | 0             |
| 2021/11/22 | R209             | 05/05/2022 | 11.45  | Put  | Bond Future | 935.4600                    | 0.9355                      | 1,097.6900            | 1.0977          | 17.342            | 0            | 0           | 0             |
| 2021/11/22 | R209             | 05/05/2022 | 12.00  | Call | Bond Future | 7,436.7500                  | 7.4367                      | 6,809.6400            | 6.8096          | (8.433)           | 0            | 0           | 0             |
| 2021/11/22 | R209             | 05/05/2022 | 12.00  | Put  | Bond Future | 505.6600                    | 0.5057                      | 597.0600              | 0.5971          | 18.075            | 0            | 0           | 12,050        |
| 2021/11/22 | R209             | 04/08/2022 | 10.57  | Put  | Bond Future | 3,617.5300                  | 3.6175                      | 4,019.5900            | 4.0196          | 11.114            | 0            | 0           | 0             |
| 2021/11/22 | R209             | 04/08/2022 | 10.58  | Call | Bond Future | 2,278.7300                  | 2.2787                      | 1,950.9500            | 1.9509          | (14.384)          | 0            | 0           | 0             |
| 2021/11/22 | R209             | 04/08/2022 | 10.58  | Put  | Bond Future | 3,586.8800                  | 3.5869                      | 3,986.6800            | 3.9867          | 11.146            | 0            | 0           | 0             |
| 2021/11/22 | R209             | 04/08/2022 |        |      | Bond Future | 10.8203                     | 69.9935                     | 10.9568               | 69.2659         | 1.262             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R209             | 04/08/2022 | 10.57  | Call | Bond Future | 2,254.1800                  | 2.2542                      | 1,928.6600            | 1.9287          | (14.441)          | 0            | 0           | 0             |
| 2021/11/22 | R209             | 04/08/2022 | 10.59  | Call | Bond Future | 2,303.4100                  | 2.3034                      | 1,973.3800            | 1.9734          | (14.328)          | 0            | 0           | 0             |
| 2021/11/22 | R209             | 04/08/2022 | 10.59  | Put  | Bond Future | 3,556.4300                  | 3.5564                      | 3,953.9800            | 3.9540          | 11.178            | 0            | 0           | 0             |
| 2021/11/22 | R209             | 03/11/2022 | 11.03  | Call | Bond Future | 3,444.3900                  | 3.4444                      | 3,050.4400            | 3.0504          | (11.437)          | 0            | 0           | 0             |
| 2021/11/22 | R209             | 03/11/2022 | 11.03  | Put  | Bond Future | 3,277.7900                  | 3.2778                      | 3,620.5800            | 3.6206          | 10.458            | 0            | 0           | 0             |
| 2021/11/22 | R209             | 03/11/2022 |        |      | Bond Future | 10.9982                     | 67.7746                     | 11.1398               | 67.0379         | 1.288             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R209             | 03/11/2022 | 11.01  | Call | Bond Future | 3,389.8900                  | 3.3899                      | 2,999.6500            | 2.9996          | (11.512)          | 0            | 0           | 0             |
| 2021/11/22 | R209             | 03/11/2022 | 11.01  | Put  | Bond Future | 3,327.9000                  | 3.3279                      | 3,674.4000            | 3.6744          | 10.412            | 0            | 0           | 0             |
| 2021/11/22 | R209             | 03/11/2022 | 11.02  | Call | Bond Future | 3,417.0900                  | 3.4171                      | 3,024.9900            | 3.0250          | (11.475)          | 0            | 0           | 0             |
| 2021/11/22 | R209             | 03/11/2022 | 11.02  | Put  | Bond Future | 3,302.7700                  | 3.3028                      | 3,647.4100            | 3.6474          | 10.435            | 0            | 0           | 0             |
| 2021/11/22 | R210             | 03/02/2022 |        |      | Bond Future | 212.9105                    | 212.9105                    | 212.9308              | 212.9308        | 0.010             | 0.0000       | 0.0000      | 1,381         |
| 2021/11/22 | R210             | 05/05/2022 |        |      | Bond Future | 212.6620                    | 212.6620                    | 212.6822              | 212.6822        | 0.010             | 0.0000       | 0.0000      | 104           |
| 2021/11/22 | R210             | 04/08/2022 |        |      | Bond Future | 215.3486                    | 215.3486                    | 215.3688              | 215.3688        | 0.009             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R210             | 03/11/2022 |        |      | Bond Future | 215.1995                    | 215.1995                    | 215.2210              | 215.2210        | 0.010             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 8.63   | Call | Bond Future | 38.7900                     | 0.0388                      | 20.2500               | 0.0202          | (47.796)          | 0            | 0           | 200           |
| 2021/11/22 | R213             | 03/02/2022 | 8.63   | Put  | Bond Future | 7,047.5900                  | 7.0476                      | 7,689.3100            | 7.6893          | 9.106             | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 8.80   | Call | Bond Future | 71.4500                     | 0.0714                      | 39.4800               | 0.0395          | (44.745)          | 0            | 0           | 102           |
| 2021/11/22 | R213             | 03/02/2022 | 8.80   | Put  | Bond Future | 6,102.9000                  | 6.1029                      | 6,731.1900            | 6.7312          | 10.295            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 10.60  | Put  | Bond Future | 448.7400                    | 0.4487                      | 563.0600              | 0.5631          | 25.476            | 0            | 0           | 430           |
| 2021/11/22 | R213             | 03/02/2022 | 10.67  | Call | Bond Future | 4,264.4800                  | 4.2645                      | 3,705.5300            | 3.7055          | (13.107)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 10.67  | Put  | Bond Future | 393.6700                    | 0.3937                      | 494.9800              | 0.4950          | 25.735            | 0            | 0           | 220           |
| 2021/11/22 | R213             | 03/02/2022 | 10.00  | Call | Bond Future | 1,819.0300                  | 1.8190                      | 1,440.9200            | 1.4409          | (20.786)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 10.00  | Put  | Bond Future | 1,324.5300                  | 1.3245                      | 1,606.6800            | 1.6067          | 21.302            | 0            | 0           | 430           |
| 2021/11/22 | R213             | 03/02/2022 | 9.98   | Call | Bond Future | 1,760.6800                  | 1.7607                      | 1,389.6400            | 1.3896          | (21.074)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 9.98   | Put  | Bond Future | 1,369.8100                  | 1.3698                      | 1,659.0300            | 1.6590          | 21.114            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 9.22   | Put  | Bond Future | 3,974.5400                  | 3.9745                      | 4,527.8700            | 4.5279          | 13.922            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 9.58   | Put  | Bond Future | 2,521.6400                  | 2.5216                      | 2,958.2100            | 2.9582          | 17.313            | 0            | 0           | 200           |
| 2021/11/22 | R213             | 03/02/2022 |        |      | Bond Future | 9.9049                      | 85.9979                     | 10.0321               | 85.3376         | 1.284             | 0.0000       | 0.0000      | 20,884        |
| 2021/11/22 | R213             | 03/02/2022 | 9.15   | Call | Bond Future | 238.5300                    | 0.2385                      | 149.5400              | 0.1495          | (37.308)          | 0            | 0           | 220           |
| 2021/11/22 | R213             | 03/02/2022 | 9.15   | Put  | Bond Future | 4,300.1400                  | 4.3001                      | 4,871.4100            | 4.8714          | 13.285            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 10.25  | Call | Bond Future | 2,628.4200                  | 2.6284                      | 2,168.5200            | 2.1685          | (17.497)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 10.25  | Put  | Bond Future | 852.6700                    | 0.8527                      | 1,053.0300            | 1.0530          | 23.498            | 0            | 0           | 102           |
| 2021/11/22 | R213             | 03/02/2022 | 10.60  | Call | Bond Future | 3,975.2900                  | 3.9753                      | 3,429.3500            | 3.4294          | (13.733)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 10.15  | Call | Bond Future | 2,288.1800                  | 2.2882                      | 1,859.3400            | 1.8593          | (18.742)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 10.15  | Put  | Bond Future | 1,021.8200                  | 1.0218                      | 1,253.2400            | 1.2532          | 22.648            | 0            | 0           | 200           |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/11/22 | R213             | 03/02/2022 | 10.17  | Call | Bond Future | 2,354.5400            | 2.3545              | 1,919.2800      | 1.9193        | (18.486)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 10.17  | Put  | Bond Future | 985.9700              | 0.9860              | 1,210.9700      | 1.2110        | 22.820            | 0            | 0           | 220           |
| 2021/11/22 | R213             | 03/02/2022 | 9.96   | Call | Bond Future | 1,703.4900            | 1.7035              | 1,339.5600      | 1.3396        | (21.364)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 9.96   | Put  | Bond Future | 1,416.4100            | 1.4164              | 1,712.7400      | 1.7127        | 20.921            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 9.97   | Call | Bond Future | 1,732.0400            | 1.7320              | 1,364.5500      | 1.3646        | (21.217)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 9.97   | Put  | Bond Future | 1,393.0400            | 1.3930              | 1,685.8100      | 1.6858        | 21.017            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 9.22   | Call | Bond Future | 300.1800              | 0.3002              | 193.2500        | 0.1932        | (35.622)          | 0            | 0           | 430           |
| 2021/11/22 | R213             | 03/02/2022 | 9.58   | Call | Bond Future | 804.2700              | 0.8043              | 580.5800        | 0.5806        | (27.813)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 9.76   | Call | Bond Future | 1,187.2700            | 1.1873              | 896.6100        | 0.8966        | (24.481)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/02/2022 | 9.76   | Put  | Bond Future | 1,947.4500            | 1.9475              | 2,317.0500      | 2.3171        | 18.979            | 0            | 0           | 102           |
| 2021/11/22 | R213             | 05/05/2022 | 10.63  | Call | Bond Future | 3,822.6800            | 3.8227              | 3,357.8100      | 3.3578        | (12.161)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 05/05/2022 | 10.65  | Put  | Bond Future | 1,194.5100            | 1.1945              | 1,394.2400      | 1.3942        | 16.721            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 05/05/2022 |        |      | Bond Future | 10.1055               | 83.4967             | 10.2383         | 82.8282       | 1.314             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R213             | 05/05/2022 | 10.63  | Put  | Bond Future | 1,222.4500            | 1.2225              | 1,426.0600      | 1.4261        | 16.656            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 05/05/2022 | 10.64  | Call | Bond Future | 3,857.2800            | 3.8573              | 3,390.4600      | 3.3905        | (12.102)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 05/05/2022 | 10.64  | Put  | Bond Future | 1,208.5100            | 1.2085              | 1,410.1700      | 1.4102        | 16.687            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 05/05/2022 | 10.65  | Call | Bond Future | 3,891.7700            | 3.8918              | 3,423.0200      | 3.4230        | (12.045)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 04/08/2022 | 9.88   | Call | Bond Future | 1,701.4000            | 1.7014              | 1,439.2300      | 1.4392        | (15.409)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 04/08/2022 | 9.89   | Call | Bond Future | 1,721.7400            | 1.7217              | 1,457.5000      | 1.4575        | (15.347)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 04/08/2022 | 9.90   | Put  | Bond Future | 3,823.4200            | 3.8234              | 4,234.2500      | 4.2343        | 10.745            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 04/08/2022 |        |      | Bond Future | 10.3176               | 84.4855             | 10.4564         | 83.8084       | 1.345             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R213             | 04/08/2022 | 9.88   | Put  | Bond Future | 3,884.2600            | 3.8843              | 4,299.2200      | 4.2992        | 10.683            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 04/08/2022 | 9.89   | Put  | Bond Future | 3,853.8900            | 3.8539              | 4,266.7800      | 4.2668        | 10.714            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 04/08/2022 | 9.90   | Call | Bond Future | 1,741.9500            | 1.7419              | 1,475.6500      | 1.4756        | (15.287)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/11/2022 | 10.38  | Call | Bond Future | 2,715.3100            | 2.7153              | 2,385.0900      | 2.3851        | (12.161)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/11/2022 | 10.38  | Put  | Bond Future | 3,447.5000            | 3.4475              | 3,802.8900      | 3.8029        | 10.309            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/11/2022 | 10.39  | Call | Bond Future | 2,738.9200            | 2.7389              | 2,406.9400      | 2.4069        | (12.121)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/11/2022 | 10.39  | Put  | Bond Future | 3,423.0700            | 3.4231              | 3,776.7000      | 3.7767        | 10.331            | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/11/2022 |        |      | Bond Future | 10.5332               | 82.0639             | 10.6783         | 81.3783       | 1.378             | 0.0000       | 0.0000      | 0             |
| 2021/11/22 | R213             | 03/11/2022 | 10.40  | Call | Bond Future | 2,762.3100            | 2.7623              | 2,428.6000      | 2.4286        | (12.081)          | 0            | 0           | 0             |
| 2021/11/22 | R213             | 03/11/2022 | 10.40  | Put  | Bond Future | 3,398.4500            | 3.3985              | 3,750.3500      | 3.7504        | 10.355            | 0            | 0           | 0             |
| 2021/11/22 | R214             | 03/02/2022 | 11.39  | Put  | Bond Future | 647.7700              | 0.6478              | 801.5400        | 0.8015        | 23.738            | 0            | 0           | 0             |
| 2021/11/22 | R214             | 03/02/2022 | 11.40  | Put  | Bond Future | 636.8400              | 0.6368              | 788.2200        | 0.7882        | 23.770            | 0            | 0           | 0             |
| 2021/11/22 | R214             | 03/02/2022 | 11.41  | Call | Bond Future | 3,974.9500            | 3.9750              | 3,395.6800      | 3.3957        | (14.573)          | 0            | 0           | 0             |
| 2021/11/22 | R214             | 03/02/2022 |        |      | Bond Future | 10.8070               | 68.3924             | 10.9339         | 67.6641       | 1.175             | 0.0000       | 0.0000      | 19,929        |
| 2021/11/22 | R214             | 03/02/2022 | 11.39  | Call | Bond Future | 3,889.9500            | 3.8900              | 3,315.4200      | 3.3154        | (14.770)          | 0            | 0           | 0             |
| 2021/11/22 | R214             | 03/02/2022 | 11.40  | Call | Bond Future | 3,932.4000            | 3.9324              | 3,355.4800      | 3.3555        | (14.671)          | 0            | 0           | 0             |
| 2021/11/22 | R214             | 03/02/2022 | 11.41  | Put  | Bond Future | 626.0800              | 0.6261              | 775.1100        | 0.7751        | 23.804            | 0            | 0           | 0             |
| 2021/11/22 | R214             | 05/05/2022 | 11.73  | Put  | Bond Future | 1,060.2200            | 1.0602              | 1,237.5400      | 1.2375        | 16.725            | 0            | 0           | 0             |
| 2021/11/22 | R214             | 05/05/2022 | 11.74  | Put  | Bond Future | 1,048.9300            | 1.0489              | 1,224.5300      | 1.2245        | 16.741            | 0            | 0           | 0             |
| 2021/11/22 | R214             | 05/05/2022 | 11.75  | Call | Bond Future | 5,200.4900            | 5.2005              | 4,637.1700      | 4.6372        | (10.832)          | 0            | 0           | 0             |
| 2021/11/22 | R214             | 05/05/2022 |        |      | Bond Future | 10.9738               | 65.9324             | 11.1054         | 65.1952       | 1.200             | 0.0000       | 0.0000      | 441           |
| 2021/11/22 | R214             | 05/05/2022 | 11.73  | Call | Bond Future | 5,121.0800            | 5.1211              | 4,561.1800      | 4.5612        | (10.933)          | 0            | 0           | 0             |
| 2021/11/22 | R214             | 05/05/2022 | 11.74  | Call | Bond Future | 5,160.7600            | 5.1608              | 4,599.1400      | 4.5991        | (10.883)          | 0            | 0           | 0             |
| 2021/11/22 | R214             | 05/05/2022 | 11.75  | Put  | Bond Future | 1,037.7600            | 1.0378              | 1,211.6600      | 1.2117        | 16.757            | 0            | 0           | 0             |
| 2021/11/22 | R214             | 04/08/2022 | 10.98  | Put  | Bond Future | 3,429.7600            | 3.4298              | 3,822.8800      | 3.8229        | 11.462            | 0            | 0           | 0             |
| 2021/11/22 | R214             | 04/08/2022 | 10.99  | Call | Bond Future | 2,524.4700            | 2.5245              | 2,168.7200      | 2.1687        | (14.092)          | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing | Previous Days<br>Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/11/22 | R214             | 04/08/2022 |        |      | Bond Future |                          | 11.1472                | 66.7105                        | 11.2839                  | 65.9639            | 1.226                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | R214             | 04/08/2022 | 10.97  | Call | Bond Future | 2,471.0700               |                        | 2.4711                         | 2,120.0000               | 2.1200             | (14.207)             | 0            | 0              | 0             |
| 2021/11/22 | R214             | 04/08/2022 | 10.97  | Put  | Bond Future | 3,459.6600               |                        | 3.4597                         | 3,855.1200               | 3.8551             | 11.431               | 0            | 0              | 0             |
| 2021/11/22 | R214             | 04/08/2022 | 10.98  | Call | Bond Future | 2,497.5900               |                        | 2.4976                         | 2,144.1800               | 2.1442             | (14.150)             | 0            | 0              | 0             |
| 2021/11/22 | R214             | 04/08/2022 | 10.99  | Put  | Bond Future | 3,400.3000               |                        | 3.4003                         | 3,791.0800               | 3.7911             | 11.493               | 0            | 0              | 0             |
| 2021/11/22 | R214             | 03/11/2022 | 11.34  | Call | Bond Future | 3,531.0300               |                        | 3.5310                         | 3,127.0800               | 3.1271             | (11.440)             | 0            | 0              | 0             |
| 2021/11/22 | R214             | 03/11/2022 | 11.36  | Put  | Bond Future | 3,370.8800               |                        | 3.3709                         | 3,719.1800               | 3.7192             | 10.333               | 0            | 0              | 0             |
| 2021/11/22 | R214             | 03/11/2022 |        |      | Bond Future | 11.3197                  |                        | 64.3104                        | 11.4615                  | 63.5544            | 1.253                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | R214             | 03/11/2022 | 11.34  | Put  | Bond Future | 3,422.0900               |                        | 3.4221                         | 3,774.1400               | 3.7741             | 10.288               | 0            | 0              | 0             |
| 2021/11/22 | R214             | 03/11/2022 | 11.35  | Call | Bond Future | 3,558.9700               |                        | 3.5590                         | 3,153.1500               | 3.1531             | (11.403)             | 0            | 0              | 0             |
| 2021/11/22 | R214             | 03/11/2022 | 11.35  | Put  | Bond Future | 3,396.4000               |                        | 3.3964                         | 3,746.5800               | 3.7466             | 10.310               | 0            | 0              | 0             |
| 2021/11/22 | R214             | 03/11/2022 | 11.36  | Call | Bond Future | 3,587.0200               |                        | 3.5870                         | 3,179.3200               | 3.1793             | (11.366)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 9.80   | Call | Bond Future | 143.9100                 |                        | 0.1439                         | 81.4900                  | 0.0815             | (43.374)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 9.80   | Put  | Bond Future | 7,738.6100               |                        | 7.7386                         | 8,605.3300               | 8.6053             | 11.200               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 10.00  | Call | Bond Future | 310.2200                 |                        | 0.3102                         | 191.6200                 | 0.1916             | (38.231)             | 0            | 0              | 1,300         |
| 2021/11/22 | R248             | 03/02/2022 | 10.00  | Put  | Bond Future | 6,216.5800               |                        | 6.2166                         | 7,027.1200               | 7.0271             | 13.038               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 10.20  | Put  | Bond Future | 4,861.0800               |                        | 4.8611                         | 5,592.6400               | 5.5926             | 15.049               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 11.48  | Call | Bond Future | 5,675.9600               |                        | 5.6760                         | 4,901.0500               | 4.9011             | (13.652)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 11.49  | Put  | Bond Future | 603.9000                 |                        | 0.6039                         | 755.6400                 | 0.7556             | 25.127               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 10.90  | Call | Bond Future | 2,735.3300               |                        | 2.7353                         | 2,175.6000               | 2.1756             | (20.463)             | 0            | 0              | 900           |
| 2021/11/22 | R248             | 03/02/2022 | 10.90  | Put  | Bond Future | 1,674.3700               |                        | 1.6744                         | 2,043.7800               | 2.0438             | 22.063               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 11.47  | Call | Bond Future | 5,620.6000               |                        | 5.6206                         | 4,848.2200               | 4.8482             | (13.742)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 10.40  | Call | Bond Future | 1,016.6600               |                        | 1.0167                         | 720.7300                 | 0.7207             | (29.108)             | 0            | 0              | 100           |
| 2021/11/22 | R248             | 03/02/2022 | 10.50  | Call | Bond Future | 1,289.4700               |                        | 1.2895                         | 940.1600                 | 0.9402             | (27.089)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 10.50  | Put  | Bond Future | 3,203.6200               |                        | 3.2036                         | 3,783.4500               | 3.7835             | 18.099               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 |        |      | Bond Future | 10.7545                  |                        | 86.4581                        | 10.8817                  | 85.5289            | 1.183                | 0.0000       | 0.0000         | 179,113       |
| 2021/11/22 | R248             | 03/02/2022 | 10.20  | Call | Bond Future | 589.7600                 |                        | 0.5898                         | 392.1800                 | 0.3922             | (33.502)             | 0            | 0              | 900           |
| 2021/11/22 | R248             | 03/02/2022 | 11.48  | Put  | Bond Future | 614.3800                 |                        | 0.6144                         | 768.6100                 | 0.7686             | 25.103               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 11.49  | Call | Bond Future | 5,731.4000               |                        | 5.7314                         | 4,954.0000               | 4.9540             | (13.564)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 11.00  | Call | Bond Future | 3,181.0600               |                        | 3.1811                         | 2,574.1200               | 2.5741             | (19.080)             | 0            | 0              | 100           |
| 2021/11/22 | R248             | 03/02/2022 | 11.00  | Put  | Bond Future | 1,404.7500               |                        | 1.4047                         | 1,726.9500               | 1.7269             | 22.936               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 11.47  | Put  | Bond Future | 625.0500                 |                        | 0.6251                         | 781.8100                 | 0.7818             | 25.080               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 10.40  | Put  | Bond Future | 3,704.1500               |                        | 3.7042                         | 4,337.3600               | 4.3374             | 17.095               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/02/2022 | 10.70  | Call | Bond Future | 1,938.7800               |                        | 1.9388                         | 1,481.9000               | 1.4819             | (23.565)             | 0            | 0              | 1,300         |
| 2021/11/22 | R248             | 03/02/2022 | 10.70  | Put  | Bond Future | 2,342.1900               |                        | 2.3422                         | 2,814.4500               | 2.8144             | 20.163               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 05/05/2022 | 11.80  | Call | Bond Future | 7,056.0600               |                        | 7.0561                         | 6,313.6700               | 6.3137             | (10.521)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 05/05/2022 | 11.79  | Call | Bond Future | 7,005.1900               |                        | 7.0052                         | 6,264.7700               | 6.2648             | (10.570)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 05/05/2022 | 11.79  | Put  | Bond Future | 1,140.8100               |                        | 1.1408                         | 1,340.9600               | 1.3410             | 17.545               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 05/05/2022 |        |      | Bond Future | 10.9183                  |                        | 83.0794                        | 11.0506                  | 82.1388            | 1.212                | 0.0000       | 0.0000         | 2,035         |
| 2021/11/22 | R248             | 05/05/2022 | 11.80  | Put  | Bond Future | 1,128.7700               |                        | 1.1288                         | 1,326.9500               | 1.3269             | 17.557               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 05/05/2022 | 11.81  | Call | Bond Future | 7,106.8200               |                        | 7.1068                         | 6,362.4800               | 6.3625             | (10.474)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 05/05/2022 | 11.81  | Put  | Bond Future | 1,116.7000               |                        | 1.1167                         | 1,312.9300               | 1.3129             | 17.572               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 04/08/2022 | 10.99  | Call | Bond Future | 3,386.2100               |                        | 3.3862                         | 2,915.5700               | 2.9156             | (13.899)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 04/08/2022 | 10.99  | Put  | Bond Future | 4,082.1200               |                        | 4.0821                         | 4,563.8600               | 4.5639             | 11.801               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 04/08/2022 | 10.98  | Call | Bond Future | 3,351.9400               |                        | 3.3519                         | 2,884.2600               | 2.8843             | (13.953)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 04/08/2022 | 10.98  | Put  | Bond Future | 4,118.8600               |                        | 4.1189                         | 4,603.5600               | 4.6036             | 11.768               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 04/08/2022 |        |      | Bond Future | 11.0888                  |                        | 84.0600                        | 11.2265                  | 83.1077            | 1.242                | 0.0000       | 0.0000         | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/11/22 | R248             | 04/08/2022 | 11.00  | Call | Bond Future | 3,420.9300                     | 3.4209                         | 2,947.3400               | 2.9473             | (13.844)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 04/08/2022 | 11.00  | Put  | Bond Future | 4,045.9300                     | 4.0459                         | 4,524.7200               | 4.5247             | 11.834               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/11/2022 | 11.31  | Put  | Bond Future | 4,128.6000                     | 4.1286                         | 4,571.4700               | 4.5715             | 10.727               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/11/2022 | 11.32  | Call | Bond Future | 4,514.8700                     | 4.5149                         | 3,990.8100               | 3.9908             | (11.607)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/11/2022 | 11.30  | Put  | Bond Future | 4,160.6000                     | 4.1606                         | 4,605.9000               | 4.6059             | 10.703               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/11/2022 |        |      | Bond Future | 11.2583                        | 80.7531                        | 11.4015                  | 79.7887            | 1.272                | 0.0000       | 0.0000         | 0             |
| 2021/11/22 | R248             | 03/11/2022 | 11.31  | Call | Bond Future | 4,479.1400                     | 4.4791                         | 3,957.5200               | 3.9575             | (11.646)             | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/11/2022 | 11.32  | Put  | Bond Future | 4,096.8300                     | 4.0968                         | 4,537.2600               | 4.5373             | 10.751               | 0            | 0              | 0             |
| 2021/11/22 | R248             | 03/11/2022 | 11.30  | Call | Bond Future | 4,443.5400                     | 4.4435                         | 3,924.3500               | 3.9244             | (11.684)             | 0            | 0              | 0             |

**Total**

**1124534**