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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/02/2022 TO 11/02/2022

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 1386             | 28/02/2031 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 1409             | 28/02/2041 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2025             | 05/05/2022 |     | Bond Future        | 158.5405                    | 158.5405                    | 158.4895              | 158.4895              | (0.032)           | 0.0000       | 0.0000      | 5,456         |
| 2022/02/11 | 2025             | 04/08/2022 |     | Bond Future        | 159.0471                    | 159.0471                    | 158.9953              | 158.9953              | (0.033)           | 0.0000       | 0.0000      | 1,130         |
| 2022/02/11 | 2025             | 03/11/2022 |     | Bond Future        | 161.4812                    | 161.4812                    | 161.4273              | 161.4273              | (0.033)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2025             | 02/02/2023 |     | Bond Future        | 162.2417                    | 162.2417                    | 162.1870              | 162.1870              | (0.034)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2029             | 05/05/2022 |     | Bond Future        | 116.2717                    | 116.2717                    | 115.9050              | 115.9050              | (0.315)           | 0.0000       | 0.0000      | 2,746         |
| 2022/02/11 | 2029             | 04/08/2022 |     | Bond Future        | 117.8291                    | 117.8291                    | 117.4571              | 117.4571              | (0.316)           | 0.0000       | 0.0000      | 1,844         |
| 2022/02/11 | 2029             | 03/11/2022 |     | Bond Future        | 118.4035                    | 118.4035                    | 118.0252              | 118.0252              | (0.320)           | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | 2029             | 02/02/2023 |        |      | Bond Future | 120.1735                    | 120.1735                    | 119.7892              | 119.7892              | (0.320)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 8.14   | Call | Bond Future | 60.7900                     | 0.0608                      | 58.2200               | 0.0582                | (4.228)           | 0            | 0           | 1,800         |
| 2022/02/11 | 2030             | 05/05/2022 | 8.14   | Put  | Bond Future | 6,607.2300                  | 6.6072                      | 6,620.7600            | 6.6208                | 0.205             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 8.47   | Call | Bond Future | 171.0300                    | 0.1710                      | 165.6200              | 0.1656                | (3.163)           | 0            | 0           | 1,073         |
| 2022/02/11 | 2030             | 05/05/2022 | 10.21  | Call | Bond Future | 4,604.0700                  | 4.6041                      | 4,584.5700            | 4.5846                | (0.424)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 10.21  | Put  | Bond Future | 319.7000                    | 0.3197                      | 316.3000              | 0.3163                | (1.063)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 9.95   | Call | Bond Future | 3,536.1100                  | 3.5361                      | 3,516.3400            | 3.5163                | (0.559)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 9.65   | Put  | Bond Future | 922.2600                    | 0.9223                      | 919.1200              | 0.9191                | (0.340)           | 0            | 0           | 5,000         |
| 2022/02/11 | 2030             | 05/05/2022 | 8.81   | Put  | Bond Future | 3,337.1000                  | 3.3371                      | 3,343.0000            | 3.3430                | 0.177             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 8.89   | Put  | Bond Future | 3,017.1200                  | 3.0171                      | 3,021.8100            | 3.0218                | 0.155             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 9.15   | Call | Bond Future | 1,046.7100                  | 1.0467                      | 1,031.6100            | 1.0316                | (1.443)           | 0            | 0           | 7,500         |
| 2022/02/11 | 2030             | 05/05/2022 | 9.15   | Put  | Bond Future | 2,109.7500                  | 2.1097                      | 2,110.7500            | 2.1107                | 0.047             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 |        |      | Bond Future | 9.3545                      | 94.8302                     | 9.3576                | 94.8141               | 0.033             | 0.0000       | 0.0000      | 74,195        |
| 2022/02/11 | 2030             | 05/05/2022 | 7.73   | Call | Bond Future | 13.8000                     | 0.0138                      | 13.0000               | 0.0130                | (5.797)           | 0            | 0           | 200           |
| 2022/02/11 | 2030             | 05/05/2022 | 7.73   | Put  | Bond Future | 8,901.5700                  | 8.9016                      | 8,916.8700            | 8.9169                | 0.172             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 8.47   | Put  | Bond Future | 4,882.2500                  | 4.8823                      | 4,892.9400            | 4.8929                | 0.219             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 11.04  | Call | Bond Future | 8,260.2100                  | 8.2602                      | 8,242.6500            | 8.2426                | (0.213)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 11.04  | Put  | Bond Future | 58.5600                     | 0.0586                      | 57.1000               | 0.0571                | (2.493)           | 0            | 0           | 1,800         |
| 2022/02/11 | 2030             | 05/05/2022 | 9.95   | Put  | Bond Future | 526.5600                    | 0.5266                      | 522.8900              | 0.5229                | (0.697)           | 0            | 0           | 1,073         |
| 2022/02/11 | 2030             | 05/05/2022 | 10.19  | Call | Bond Future | 4,519.4300                  | 4.5194                      | 4,499.8900            | 4.4999                | (0.432)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 10.19  | Put  | Bond Future | 332.2900                    | 0.3323                      | 328.8500              | 0.3288                | (1.035)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 10.20  | Call | Bond Future | 4,561.7100                  | 4.5617                      | 4,542.1900            | 4.5422                | (0.428)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 10.20  | Put  | Bond Future | 325.9400                    | 0.3259                      | 322.5200              | 0.3225                | (1.049)           | 0            | 0           | 200           |
| 2022/02/11 | 2030             | 05/05/2022 | 9.35   | Call | Bond Future | 1,526.4700                  | 1.5265                      | 1,509.1600            | 1.5092                | (1.134)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 9.35   | Put  | Bond Future | 1,549.6400                  | 1.5496                      | 1,548.4300            | 1.5484                | (0.078)           | 0            | 0           | 1,073         |
| 2022/02/11 | 2030             | 05/05/2022 | 9.60   | Call | Bond Future | 2,265.8700                  | 2.2659                      | 2,246.8300            | 2.2468                | (0.840)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 9.60   | Put  | Bond Future | 1,009.7600                  | 1.0098                      | 1,006.8200            | 1.0068                | (0.291)           | 0            | 0           | 5,000         |
| 2022/02/11 | 2030             | 05/05/2022 | 9.65   | Call | Bond Future | 2,431.5300                  | 2.4315                      | 2,412.2900            | 2.4123                | (0.791)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 05/05/2022 | 8.81   | Call | Bond Future | 472.0400                    | 0.4720                      | 461.8400              | 0.4618                | (2.161)           | 0            | 0           | 200           |
| 2022/02/11 | 2030             | 05/05/2022 | 8.89   | Call | Bond Future | 579.9900                    | 0.5800                      | 568.5800              | 0.5686                | (1.967)           | 0            | 0           | 1,800         |
| 2022/02/11 | 2030             | 04/08/2022 | 9.56   | Call | Bond Future | 2,184.6700                  | 2.1847                      | 2,169.9600            | 2.1700                | (0.673)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 04/08/2022 | 9.56   | Put  | Bond Future | 2,128.7000                  | 2.1287                      | 2,130.5800            | 2.1306                | 0.088             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 04/08/2022 | 10.95  | Call | Bond Future | 7,060.9600                  | 7.0610                      | 7,042.7600            | 7.0428                | (0.258)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 04/08/2022 | 10.95  | Put  | Bond Future | 406.7000                    | 0.4067                      | 405.0900              | 0.4051                | (0.396)           | 0            | 0           | 800           |
| 2022/02/11 | 2030             | 04/08/2022 |        |      | Bond Future | 9.5488                      | 92.0713                     | 9.5521                | 92.0547               | 0.035             | 0.0000       | 0.0000      | 26,505        |
| 2022/02/11 | 2030             | 04/08/2022 | 9.05   | Call | Bond Future | 1,077.3600                  | 1.0774                      | 1,066.6000            | 1.0666                | (0.999)           | 0            | 0           | 800           |
| 2022/02/11 | 2030             | 04/08/2022 | 9.05   | Put  | Bond Future | 3,604.7500                  | 3.6048                      | 3,610.5800            | 3.6106                | 0.162             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 04/08/2022 | 9.54   | Call | Bond Future | 2,133.1900                  | 2.1332                      | 2,118.6000            | 2.1186                | (0.684)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 04/08/2022 | 9.54   | Put  | Bond Future | 2,176.8300                  | 2.1768                      | 2,178.8300            | 2.1788                | 0.092             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 04/08/2022 | 9.55   | Call | Bond Future | 2,158.9800                  | 2.1590                      | 2,144.3200            | 2.1443                | (0.679)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 04/08/2022 | 9.55   | Put  | Bond Future | 2,152.8000                  | 2.1528                      | 2,154.7300            | 2.1547                | 0.090             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 04/08/2022 | 8.30   | Call | Bond Future | 287.4900                    | 0.2875                      | 282.6800              | 0.2827                | (1.673)           | 0            | 0           | 800           |
| 2022/02/11 | 2030             | 04/08/2022 | 8.30   | Put  | Bond Future | 6,783.3800                  | 6.7834                      | 6,795.1600            | 6.7952                | 0.174             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 03/11/2022 | 10.10  | Call | Bond Future | 3,693.5700                  | 3.6936                      | 3,677.7700            | 3.6778                | (0.428)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 03/11/2022 | 10.10  | Put  | Bond Future | 1,787.4100                  | 1.7874                      | 1,789.2300            | 1.7892                | 0.102             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 03/11/2022 |        |      | Bond Future | 9.6998                      | 93.4632                     | 9.7034                | 93.4456               | 0.038             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2030             | 03/11/2022 | 10.09  | Call | Bond Future | 3,663.0000                  | 3.6630                      | 3,647.2500            | 3.6473                | (0.430)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | 2030             | 03/11/2022 | 10.09  | Put  | Bond Future | 1,803.8500            | 1.8038              | 1,805.7200      | 1.8057        | 0.104             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 03/11/2022 | 10.08  | Call | Bond Future | 3,632.2400            | 3.6322              | 3,616.5300      | 3.6165        | (0.433)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 03/11/2022 | 10.08  | Put  | Bond Future | 1,820.1300            | 1.8201              | 1,822.0400      | 1.8220        | 0.105             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 10.01  | Put  | Bond Future | 2,670.7800            | 2.6708              | 2,674.8300      | 2.6748        | 0.152             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 9.94   | Put  | Bond Future | 2,816.1600            | 2.8162              | 2,820.5300      | 2.8205        | 0.155             | 0            | 0           | 102           |
| 2022/02/11 | 2030             | 02/02/2023 | 9.99   | Call | Bond Future | 3,229.2400            | 3.2292              | 3,215.2400      | 3.2152        | (0.434)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 10.00  | Call | Bond Future | 3,255.0900            | 3.2551              | 3,241.0500      | 3.2411        | (0.431)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 9.20   | Call | Bond Future | 1,524.1500            | 1.5241              | 1,514.4000      | 1.5144        | (0.640)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 9.20   | Put  | Bond Future | 4,758.0300            | 4.7580              | 4,766.4100      | 4.7664        | 0.176             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 9.66   | Call | Bond Future | 2,437.7600            | 2.4378              | 2,425.3700      | 2.4254        | (0.508)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 9.66   | Put  | Bond Future | 3,463.7300            | 3.4637              | 3,469.4700      | 3.4695        | 0.166             | 0            | 0           | 102           |
| 2022/02/11 | 2030             | 02/02/2023 | 9.80   | Call | Bond Future | 2,759.7500            | 2.7598              | 2,746.6500      | 2.7467        | (0.475)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 8.81   | Put  | Bond Future | 6,123.2500            | 6.1233              | 6,133.9100      | 6.1339        | 0.174             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 |        |      | Bond Future | 9.8785                | 90.8356             | 9.8824          | 90.8174       | 0.039             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 10.01  | Call | Bond Future | 3,281.0400            | 3.2810              | 3,266.9600      | 3.2670        | (0.429)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 9.94   | Call | Bond Future | 3,102.1400            | 3.1021              | 3,088.3800      | 3.0884        | (0.444)           | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 9.99   | Put  | Bond Future | 2,711.4800            | 2.7115              | 2,715.6100      | 2.7156        | 0.152             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 10.00  | Put  | Bond Future | 2,691.0700            | 2.6911              | 2,695.1600      | 2.6952        | 0.152             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 9.80   | Put  | Bond Future | 3,126.7600            | 3.1268              | 3,131.7900      | 3.1318        | 0.161             | 0            | 0           | 0             |
| 2022/02/11 | 2030             | 02/02/2023 | 8.81   | Call | Bond Future | 964.8200              | 0.9648              | 957.3500        | 0.9573        | (0.774)           | 0            | 0           | 102           |
| 2022/02/11 | 2032             | 05/05/2022 | 10.29  | Put  | Bond Future | 661.8100              | 0.6618              | 657.9000        | 0.6579        | (0.591)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 05/05/2022 | 11.18  | Call | Bond Future | 7,893.3500            | 7.8934              | 7,872.5200      | 7.8725        | (0.264)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 05/05/2022 | 11.18  | Put  | Bond Future | 115.6600              | 0.1157              | 113.3700        | 0.1134        | (1.980)           | 0            | 0           | 780           |
| 2022/02/11 | 2032             | 05/05/2022 | 10.98  | Call | Bond Future | 6,907.0000            | 6.9070              | 6,885.6000      | 6.8856        | (0.310)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 05/05/2022 | 10.98  | Put  | Bond Future | 175.8600              | 0.1759              | 173.0000        | 0.1730        | (1.626)           | 0            | 0           | 993           |
| 2022/02/11 | 2032             | 05/05/2022 | 11.02  | Put  | Bond Future | 162.2200              | 0.1622              | 159.4700        | 0.1595        | (1.695)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 05/05/2022 | 11.03  | Call | Bond Future | 7,153.3100            | 7.1533              | 7,132.0500      | 7.1321        | (0.297)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 05/05/2022 | 11.03  | Put  | Bond Future | 158.8700              | 0.1589              | 156.1500        | 0.1562        | (1.712)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 05/05/2022 |        |      | Bond Future | 9.7691                | 91.3885             | 9.7723          | 91.3700       | 0.032             | 0.0000       | 0.0000      | 132,383       |
| 2022/02/11 | 2032             | 05/05/2022 | 9.58   | Call | Bond Future | 1,160.3800            | 1.1604              | 1,143.3900      | 1.1434        | (1.464)           | 0            | 0           | 780           |
| 2022/02/11 | 2032             | 05/05/2022 | 9.58   | Put  | Bond Future | 2,276.1000            | 2.2761              | 2,277.6500      | 2.2776        | 0.068             | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 05/05/2022 | 10.18  | Call | Bond Future | 3,178.8900            | 3.1789              | 3,156.6400      | 3.1566        | (0.700)           | 0            | 0           | 780           |
| 2022/02/11 | 2032             | 05/05/2022 | 10.18  | Put  | Bond Future | 816.4200              | 0.8164              | 812.7100        | 0.8127        | (0.454)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 05/05/2022 | 10.29  | Call | Bond Future | 3,642.7800            | 3.6428              | 3,620.3300      | 3.6203        | (0.616)           | 0            | 0           | 993           |
| 2022/02/11 | 2032             | 05/05/2022 | 11.04  | Call | Bond Future | 7,202.4900            | 7.2025              | 7,181.2600      | 7.1813        | (0.295)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 05/05/2022 | 11.04  | Put  | Bond Future | 155.5300              | 0.1555              | 152.8400        | 0.1528        | (1.730)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 05/05/2022 | 11.02  | Call | Bond Future | 7,104.0900            | 7.1041              | 7,082.8000      | 7.0828        | (0.300)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 04/08/2022 | 10.22  | Call | Bond Future | 3,310.5700            | 3.3106              | 3,292.0700      | 3.2921        | (0.559)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 04/08/2022 | 9.72   | Call | Bond Future | 1,803.5500            | 1.8035              | 1,788.7100      | 1.7887        | (0.823)           | 0            | 0           | 800           |
| 2022/02/11 | 2032             | 04/08/2022 | 9.72   | Put  | Bond Future | 3,103.0700            | 3.1031              | 3,107.3300      | 3.1073        | 0.137             | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 04/08/2022 | 10.20  | Put  | Bond Future | 1,815.8200            | 1.8158              | 1,816.5300      | 1.8165        | 0.039             | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 04/08/2022 | 10.21  | Put  | Bond Future | 1,794.4300            | 1.7944              | 1,795.0800      | 1.7951        | 0.036             | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 04/08/2022 | 8.97   | Call | Bond Future | 442.4500              | 0.4424              | 435.6800        | 0.4357        | (1.530)           | 0            | 0           | 800           |
| 2022/02/11 | 2032             | 04/08/2022 | 8.97   | Put  | Bond Future | 6,227.4200            | 6.2274              | 6,239.7500      | 6.2398        | 0.198             | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 04/08/2022 |        |      | Bond Future | 9.9465                | 92.5906             | 9.9498          | 92.5715       | 0.034             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2032             | 04/08/2022 | 10.22  | Put  | Bond Future | 1,773.4900            | 1.7735              | 1,774.0900      | 1.7741        | 0.034             | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 04/08/2022 | 11.60  | Call | Bond Future | 9,137.8000            | 9.1378              | 9,116.8900      | 9.1169        | (0.229)           | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | 2032             | 04/08/2022 | 11.60  | Put  | Bond Future | 359.3300                    | 0.3593                      | 357.5200              | 0.3575                | (0.504)           | 0            | 0           | 800           |
| 2022/02/11 | 2032             | 04/08/2022 | 11.89  | Call | Bond Future | 10,456.4800                 | 10.4565                     | 10,435.7300           | 10.4357               | (0.198)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 04/08/2022 | 11.89  | Put  | Bond Future | 258.7600                    | 0.2588                      | 257.1100              | 0.2571                | (0.638)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 04/08/2022 | 10.20  | Call | Bond Future | 3,241.7100                  | 3.2417                      | 3,223.3200            | 3.2233                | (0.567)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 04/08/2022 | 10.21  | Call | Bond Future | 3,275.9400                  | 3.2759                      | 3,257.4900            | 3.2575                | (0.563)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 03/11/2022 | 10.16  | Call | Bond Future | 3,045.8300                  | 3.0458                      | 3,029.6700            | 3.0297                | (0.531)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 03/11/2022 | 10.16  | Put  | Bond Future | 2,687.4500                  | 2.6875                      | 2,691.4400            | 2.6914                | 0.148             | 0            | 0           | 180           |
| 2022/02/11 | 2032             | 03/11/2022 | 10.56  | Put  | Bond Future | 1,828.6500                  | 1.8287                      | 1,830.5300            | 1.8305                | 0.103             | 0            | 0           | 180           |
| 2022/02/11 | 2032             | 03/11/2022 | 9.31   | Put  | Bond Future | 5,526.4000                  | 5.5264                      | 5,537.1000            | 5.5371                | 0.194             | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 03/11/2022 | 9.36   | Call | Bond Future | 1,123.1800                  | 1.1232                      | 1,113.2900            | 1.1133                | (0.881)           | 0            | 0           | 454           |
| 2022/02/11 | 2032             | 03/11/2022 | 9.36   | Put  | Bond Future | 5,317.6500                  | 5.3176                      | 5,327.9100            | 5.3279                | 0.193             | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 03/11/2022 | 10.11  | Put  | Bond Future | 2,816.0200                  | 2.8160                      | 2,820.3200            | 2.8203                | 0.153             | 0            | 0           | 454           |
| 2022/02/11 | 2032             | 03/11/2022 |        |      | Bond Future | 10.0951                     | 89.8369                     | 10.0987               | 89.8167               | 0.036             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2032             | 03/11/2022 | 10.66  | Call | Bond Future | 4,717.1300                  | 4.7171                      | 4,698.4400            | 4.6984                | (0.396)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 03/11/2022 | 10.66  | Put  | Bond Future | 1,661.5800                  | 1.6616                      | 1,663.0400            | 1.6630                | 0.088             | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 03/11/2022 | 10.49  | Call | Bond Future | 4,106.2400                  | 4.1062                      | 4,088.2900            | 4.0883                | (0.437)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 03/11/2022 | 10.49  | Put  | Bond Future | 1,955.3600                  | 1.9554                      | 1,957.5600            | 1.9576                | 0.113             | 0            | 0           | 454           |
| 2022/02/11 | 2032             | 03/11/2022 | 10.56  | Call | Bond Future | 4,353.5600                  | 4.3536                      | 4,335.2900            | 4.3353                | (0.420)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 03/11/2022 | 9.31   | Call | Bond Future | 1,037.2600                  | 1.0373                      | 1,027.8100            | 1.0278                | (0.911)           | 0            | 0           | 180           |
| 2022/02/11 | 2032             | 03/11/2022 | 10.11  | Call | Bond Future | 2,898.5600                  | 2.8986                      | 2,882.7100            | 2.8827                | (0.547)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 02/02/2023 | 10.50  | Call | Bond Future | 3,959.2200                  | 3.9592                      | 3,942.6900            | 3.9427                | (0.418)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 02/02/2023 | 10.50  | Put  | Bond Future | 2,701.3400                  | 2.7013                      | 2,705.5200            | 2.7055                | 0.155             | 0            | 0           | 454           |
| 2022/02/11 | 2032             | 02/02/2023 | 10.40  | Call | Bond Future | 3,658.4800                  | 3.6585                      | 3,642.4500            | 3.6425                | (0.438)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 02/02/2023 | 10.40  | Put  | Bond Future | 2,930.6800                  | 2.9307                      | 2,935.3600            | 2.9354                | 0.160             | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 02/02/2023 |        |      | Bond Future | 10.2640                     | 91.1612                     | 10.2678               | 91.1405               | 0.038             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2032             | 02/02/2023 | 10.38  | Call | Bond Future | 3,599.7400                  | 3.5997                      | 3,583.8200            | 3.5838                | (0.442)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 02/02/2023 | 10.38  | Put  | Bond Future | 2,978.4600                  | 2.9785                      | 2,983.2500            | 2.9832                | 0.161             | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 02/02/2023 | 10.39  | Call | Bond Future | 3,628.8700                  | 3.6289                      | 3,612.9000            | 3.6129                | (0.440)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 02/02/2023 | 10.39  | Put  | Bond Future | 2,954.3100                  | 2.9543                      | 2,959.0500            | 2.9590                | 0.160             | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 02/02/2023 | 9.31   | Call | Bond Future | 1,177.7400                  | 1.1777                      | 1,168.7800            | 1.1688                | (0.761)           | 0            | 0           | 454           |
| 2022/02/11 | 2032             | 02/02/2023 | 9.31   | Put  | Bond Future | 6,512.9900                  | 6.5130                      | 6,524.7400            | 6.5247                | 0.180             | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 02/02/2023 | 10.16  | Call | Bond Future | 2,980.6700                  | 2.9807                      | 2,965.9800            | 2.9660                | (0.493)           | 0            | 0           | 0             |
| 2022/02/11 | 2032             | 02/02/2023 | 10.16  | Put  | Bond Future | 3,542.5300                  | 3.5425                      | 3,548.5500            | 3.5486                | 0.170             | 0            | 0           | 454           |
| 2022/02/11 | 2033             | 05/05/2022 |        |      | Bond Future | 113.5365                    | 113.5365                    | 113.4422              | 113.4422              | (0.083)           | 0.0000       | 0.0000      | 2,371         |
| 2022/02/11 | 2033             | 04/08/2022 |        |      | Bond Future | 115.0572                    | 115.0572                    | 114.9612              | 114.9612              | (0.083)           | 0.0000       | 0.0000      | 4,967         |
| 2022/02/11 | 2033             | 03/11/2022 |        |      | Bond Future | 115.5072                    | 115.5072                    | 115.4091              | 115.4091              | (0.085)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2033             | 02/02/2023 |        |      | Bond Future | 117.2338                    | 117.2338                    | 117.1340              | 117.1340              | (0.085)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2037             | 05/05/2022 | 11.82  | Call | Bond Future | 9,254.0700                  | 9.2541                      | 9,130.4700            | 9.1305                | (1.336)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 05/05/2022 | 11.83  | Call | Bond Future | 9,308.2200                  | 9.3082                      | 9,184.5400            | 9.1845                | (1.329)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 05/05/2022 | 11.84  | Put  | Bond Future | 126.3400                    | 0.1263                      | 128.9300              | 0.1289                | 2.050             | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 05/05/2022 |        |      | Bond Future | 10.3444                     | 88.5055                     | 10.3632               | 88.3791               | 0.182             | 0.0000       | 0.0000      | 84,908        |
| 2022/02/11 | 2037             | 05/05/2022 | 11.82  | Put  | Bond Future | 131.6300                    | 0.1316                      | 134.3600              | 0.1344                | 2.074             | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 05/05/2022 | 11.83  | Put  | Bond Future | 128.9600                    | 0.1290                      | 131.6100              | 0.1316                | 2.055             | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 05/05/2022 | 11.84  | Call | Bond Future | 9,362.3600                  | 9.3624                      | 9,238.6200            | 9.2386                | (1.322)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 04/08/2022 | 11.95  | Call | Bond Future | 9,202.9600                  | 9.2030                      | 9,085.9000            | 9.0859                | (1.272)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 04/08/2022 | 11.95  | Put  | Bond Future | 526.0700                    | 0.5261                      | 537.2200              | 0.5372                | 2.119             | 0            | 0           | 1,050         |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | 2037             | 04/08/2022 | 10.91  | Put  | Bond Future | 1,761.2300                  | 1.7612                      | 1,798.3000            | 1.7983                | 2.105             | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 04/08/2022 | 10.89  | Call | Bond Future | 4,208.8200                  | 4.2088                      | 4,118.4600            | 4.1185                | (2.147)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 04/08/2022 | 10.89  | Put  | Bond Future | 1,804.3700                  | 1.8044                      | 1,842.2200            | 1.8422                | 2.098             | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 04/08/2022 | 10.90  | Call | Bond Future | 4,249.9400                  | 4.2499                      | 4,159.1900            | 4.1592                | (2.135)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 04/08/2022 |        |      | Bond Future | 10.5147                     | 85.4130                     | 10.5343               | 85.2848               | 0.187             | 0.0000       | 0.0000      | 49,415        |
| 2022/02/11 | 2037             | 04/08/2022 | 10.91  | Call | Bond Future | 4,290.9900                  | 4.2910                      | 4,199.8500            | 4.1999                | (2.124)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 04/08/2022 | 11.21  | Call | Bond Future | 5,607.8800                  | 5.6079                      | 5,506.3400            | 5.5063                | (1.811)           | 0            | 0           | 1,050         |
| 2022/02/11 | 2037             | 04/08/2022 | 11.21  | Put  | Bond Future | 1,231.6500                  | 1.2317                      | 1,258.3200            | 1.2583                | 2.165             | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 04/08/2022 | 11.42  | Call | Bond Future | 6,597.9500                  | 6.5979                      | 6,490.7100            | 6.4907                | (1.625)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 04/08/2022 | 11.42  | Put  | Bond Future | 965.3400                    | 0.9653                      | 986.3100              | 0.9863                | 2.172             | 0            | 0           | 50            |
| 2022/02/11 | 2037             | 04/08/2022 | 10.10  | Call | Bond Future | 1,525.6700                  | 1.5257                      | 1,473.6700            | 1.4737                | (3.408)           | 0            | 0           | 50            |
| 2022/02/11 | 2037             | 04/08/2022 | 10.10  | Put  | Bond Future | 4,302.7700                  | 4.3028                      | 4,378.9800            | 4.3790                | 1.771             | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 04/08/2022 | 10.90  | Put  | Bond Future | 1,782.8000                  | 1.7828                      | 1,820.2600            | 1.8203                | 2.101             | 0            | 0           | 50            |
| 2022/02/11 | 2037             | 03/11/2022 | 11.32  | Call | Bond Future | 5,934.9900                  | 5.9350                      | 5,837.7500            | 5.8377                | (1.638)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 03/11/2022 | 11.30  | Put  | Bond Future | 1,831.7600                  | 1.8318                      | 1,866.0300            | 1.8660                | 1.871             | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 03/11/2022 | 11.31  | Call | Bond Future | 5,891.9500                  | 5.8920                      | 5,794.9900            | 5.7950                | (1.646)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 03/11/2022 | 11.31  | Put  | Bond Future | 1,815.3700                  | 1.8154                      | 1,849.3500            | 1.8494                | 1.872             | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 03/11/2022 |        |      | Bond Future | 10.6503                     | 86.7050                     | 10.6708               | 86.5741               | 0.192             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2037             | 03/11/2022 | 11.32  | Put  | Bond Future | 1,798.8700                  | 1.7989                      | 1,832.5700            | 1.8326                | 1.873             | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 03/11/2022 | 11.30  | Call | Bond Future | 5,848.7300                  | 5.8487                      | 5,752.0600            | 5.7521                | (1.653)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 02/02/2023 | 11.03  | Call | Bond Future | 4,587.4200                  | 4.5874                      | 4,505.2500            | 4.5052                | (1.791)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 02/02/2023 | 11.03  | Put  | Bond Future | 3,195.0800                  | 3.1951                      | 3,245.9500            | 3.2460                | 1.592             | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 02/02/2023 | 11.04  | Call | Bond Future | 4,622.3700                  | 4.6224                      | 4,539.8800            | 4.5399                | (1.785)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 02/02/2023 | 11.04  | Put  | Bond Future | 3,168.9900                  | 3.1690                      | 3,219.5400            | 3.2195                | 1.595             | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 02/02/2023 |        |      | Bond Future | 10.8048                     | 83.7277                     | 10.8261               | 83.5947               | 0.197             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2037             | 02/02/2023 | 11.05  | Call | Bond Future | 4,657.7600                  | 4.6578                      | 4,574.9400            | 4.5749                | (1.778)           | 0            | 0           | 0             |
| 2022/02/11 | 2037             | 02/02/2023 | 11.05  | Put  | Bond Future | 3,143.4100                  | 3.1434                      | 3,193.6300            | 3.1936                | 1.598             | 0            | 0           | 0             |
| 2022/02/11 | 2038             | 05/05/2022 |        |      | Bond Future | 131.1234                    | 131.1234                    | 130.8884              | 130.8884              | (0.179)           | 0.0000       | 0.0000      | 4,174         |
| 2022/02/11 | 2038             | 04/08/2022 |        |      | Bond Future | 131.0606                    | 131.0606                    | 130.8226              | 130.8226              | (0.182)           | 0.0000       | 0.0000      | 2,669         |
| 2022/02/11 | 2038             | 03/11/2022 |        |      | Bond Future | 133.0671                    | 133.0671                    | 132.8243              | 132.8243              | (0.182)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2038             | 02/02/2023 |        |      | Bond Future | 133.1965                    | 133.1965                    | 132.9501              | 132.9501              | (0.185)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2040             | 05/05/2022 | 10.57  | Call | Bond Future | 2,550.8400                  | 2.5508                      | 2,482.3800            | 2.4824                | (2.684)           | 0            | 0           | 1,200         |
| 2022/02/11 | 2040             | 05/05/2022 | 10.57  | Put  | Bond Future | 1,866.4700                  | 1.8665                      | 1,897.4000            | 1.8974                | 1.657             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 05/05/2022 | 11.91  | Put  | Bond Future | 163.0300                    | 0.1630                      | 164.2600              | 0.1643                | 0.754             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 05/05/2022 | 11.92  | Call | Bond Future | 9,737.6300                  | 9.7376                      | 9,639.4300            | 9.6394                | (1.008)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 05/05/2022 | 11.92  | Put  | Bond Future | 159.7700                    | 0.1598                      | 160.9600              | 0.1610                | 0.745             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 05/05/2022 | 13.04  | Call | Bond Future | 15,921.8400                 | 15.9218                     | 15,822.3500           | 15.8223               | (0.625)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 05/05/2022 | 13.04  | Put  | Bond Future | 10.7000                     | 0.0107                      | 10.6000               | 0.0106                | (0.935)           | 0            | 0           | 1,200         |
| 2022/02/11 | 2040             | 05/05/2022 |        |      | Bond Future | 10.4750                     | 90.6562                     | 10.4888               | 90.5568               | 0.131             | 0.0000       | 0.0000      | 62,254        |
| 2022/02/11 | 2040             | 05/05/2022 | 9.82   | Call | Bond Future | 434.2300                    | 0.4342                      | 410.3800              | 0.4104                | (5.492)           | 0            | 0           | 1,200         |
| 2022/02/11 | 2040             | 05/05/2022 | 9.82   | Put  | Bond Future | 5,388.7800                  | 5.3888                      | 5,464.3200            | 5.4643                | 1.402             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 05/05/2022 | 11.90  | Call | Bond Future | 9,623.0600                  | 9.6231                      | 9,524.9500            | 9.5250                | (1.020)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 05/05/2022 | 11.90  | Put  | Bond Future | 166.3400                    | 0.1663                      | 167.6200              | 0.1676                | 0.770             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 05/05/2022 | 11.91  | Call | Bond Future | 9,680.3600                  | 9.6804                      | 9,582.2000            | 9.5822                | (1.014)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 04/08/2022 | 11.05  | Call | Bond Future | 4,722.7600                  | 4.7228                      | 4,648.2100            | 4.6482                | (1.579)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 04/08/2022 | 11.05  | Put  | Bond Future | 1,900.3200                  | 1.9003                      | 1,926.6900            | 1.9267                | 1.388             | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | 2040             | 04/08/2022 | 12.24  | Put  | Bond Future | 499.0600                    | 0.4991                      | 505.1200              | 0.5051                | 1.214             | 0            | 0           | 460           |
| 2022/02/11 | 2040             | 04/08/2022 | 9.70   | Put  | Bond Future | 7,634.8600                  | 7.6349                      | 7,714.4600            | 7.7145                | 1.043             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 04/08/2022 |        |      | Bond Future | 10.6404                     | 87.3417                     | 10.6546               | 87.2407               | 0.134             | 0.0000       | 0.0000      | 39,528        |
| 2022/02/11 | 2040             | 04/08/2022 | 11.04  | Call | Bond Future | 4,677.5800                  | 4.6776                      | 4,603.3400            | 4.6033                | (1.587)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 04/08/2022 | 11.04  | Put  | Bond Future | 1,922.3300                  | 1.9223                      | 1,949.0100            | 1.9490                | 1.388             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 04/08/2022 | 12.24  | Call | Bond Future | 10,752.5900                 | 10.7526                     | 10,657.7300           | 10.6577               | (0.882)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 04/08/2022 | 9.70   | Call | Bond Future | 574.9200                    | 0.5749                      | 553.6000              | 0.5536                | (3.708)           | 0            | 0           | 460           |
| 2022/02/11 | 2040             | 04/08/2022 | 10.70  | Call | Bond Future | 3,268.9300                  | 3.2689                      | 3,206.0500            | 3.2061                | (1.924)           | 0            | 0           | 460           |
| 2022/02/11 | 2040             | 04/08/2022 | 10.70  | Put  | Bond Future | 2,848.9300                  | 2.8489                      | 2,886.9700            | 2.8870                | 1.335             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 04/08/2022 | 11.03  | Call | Bond Future | 4,632.3300                  | 4.6323                      | 4,558.3900            | 4.5584                | (1.596)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 04/08/2022 | 11.03  | Put  | Bond Future | 1,944.3600                  | 1.9444                      | 1,971.3400            | 1.9713                | 1.388             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 03/11/2022 | 11.39  | Call | Bond Future | 6,107.2000                  | 6.1072                      | 6,029.7800            | 6.0298                | (1.268)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 03/11/2022 | 11.40  | Call | Bond Future | 6,152.5900                  | 6.1526                      | 6,074.9400            | 6.0749                | (1.262)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 03/11/2022 | 11.41  | Put  | Bond Future | 1,950.2000                  | 1.9502                      | 1,975.5100            | 1.9755                | 1.298             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 03/11/2022 |        |      | Bond Future | 10.7723                     | 88.6631                     | 10.7872               | 88.5599               | 0.138             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2040             | 03/11/2022 | 11.39  | Put  | Bond Future | 1,987.5300                  | 1.9875                      | 2,013.3000            | 2.0133                | 1.297             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 03/11/2022 | 11.40  | Put  | Bond Future | 1,968.7800                  | 1.9688                      | 1,994.3200            | 1.9943                | 1.297             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 03/11/2022 | 11.41  | Call | Bond Future | 6,198.0800                  | 6.1981                      | 6,120.2000            | 6.1202                | (1.257)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 02/02/2023 | 11.12  | Call | Bond Future | 4,877.1800                  | 4.8772                      | 4,811.2900            | 4.8113                | (1.351)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 02/02/2023 | 11.12  | Put  | Bond Future | 3,552.6000                  | 3.5526                      | 3,591.6200            | 3.5916                | 1.098             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 02/02/2023 |        |      | Bond Future | 10.9220                     | 85.4644                     | 10.9375               | 85.3595               | 0.142             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2040             | 02/02/2023 | 11.10  | Call | Bond Future | 4,802.6400                  | 4.8026                      | 4,737.2600            | 4.7373                | (1.361)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 02/02/2023 | 11.10  | Put  | Bond Future | 3,610.3900                  | 3.6104                      | 3,649.9200            | 3.6499                | 1.095             | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 02/02/2023 | 11.11  | Call | Bond Future | 4,839.8500                  | 4.8399                      | 4,774.2200            | 4.7742                | (1.356)           | 0            | 0           | 0             |
| 2022/02/11 | 2040             | 02/02/2023 | 11.11  | Put  | Bond Future | 3,581.3900                  | 3.5814                      | 3,620.6700            | 3.6207                | 1.097             | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 05/05/2022 | 11.91  | Call | Bond Future | 9,486.8900                  | 9.4869                      | 9,422.1200            | 9.4221                | (0.683)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 05/05/2022 | 11.91  | Put  | Bond Future | 167.5100                    | 0.1675                      | 166.7600              | 0.1668                | (0.448)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 05/05/2022 | 11.92  | Call | Bond Future | 9,544.4900                  | 9.5445                      | 9,479.7100            | 9.4797                | (0.679)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 05/05/2022 | 11.92  | Put  | Bond Future | 164.0300                    | 0.1640                      | 163.2700              | 0.1633                | (0.463)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 05/05/2022 |        |      | Bond Future | 10.5276                     | 87.2973                     | 10.5362               | 87.2333               | 0.082             | 0.0000       | 0.0000      | 52,855        |
| 2022/02/11 | 2044             | 05/05/2022 | 11.93  | Call | Bond Future | 9,602.0700                  | 9.6021                      | 9,537.2800            | 9.5373                | (0.675)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 05/05/2022 | 11.93  | Put  | Bond Future | 160.6200                    | 0.1606                      | 159.8500              | 0.1598                | (0.479)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 04/08/2022 | 11.08  | Call | Bond Future | 4,764.0700                  | 4.7641                      | 4,713.0100            | 4.7130                | (1.072)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 04/08/2022 | 11.08  | Put  | Bond Future | 1,978.7800                  | 1.9788                      | 1,992.7700            | 1.9928                | 0.707             | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 04/08/2022 | 11.09  | Call | Bond Future | 4,809.9100                  | 4.8099                      | 4,758.6800            | 4.7587                | (1.065)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 04/08/2022 | 11.09  | Put  | Bond Future | 1,956.2000                  | 1.9562                      | 1,970.0200            | 1.9700                | 0.706             | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 04/08/2022 |        |      | Bond Future | 10.6844                     | 84.0638                     | 10.6934               | 83.9988               | 0.084             | 0.0000       | 0.0000      | 21,683        |
| 2022/02/11 | 2044             | 04/08/2022 | 11.10  | Call | Bond Future | 4,855.8900                  | 4.8559                      | 4,804.4800            | 4.8045                | (1.059)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 04/08/2022 | 11.10  | Put  | Bond Future | 1,933.8600                  | 1.9339                      | 1,947.5000            | 1.9475                | 0.705             | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 03/11/2022 | 11.40  | Put  | Bond Future | 2,084.9400                  | 2.0849                      | 2,099.5500            | 2.0996                | 0.701             | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 03/11/2022 | 11.41  | Call | Bond Future | 6,155.1500                  | 6.1551                      | 6,102.8400            | 6.1028                | (0.850)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 03/11/2022 | 11.41  | Put  | Bond Future | 2,065.1400                  | 2.0651                      | 2,079.6000            | 2.0796                | 0.700             | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 03/11/2022 |        |      | Bond Future | 10.8094                     | 85.3357                     | 10.8189               | 85.2689               | 0.087             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2044             | 03/11/2022 | 11.39  | Call | Bond Future | 6,064.1400                  | 6.0641                      | 6,012.1300            | 6.0121                | (0.858)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 03/11/2022 | 11.39  | Put  | Bond Future | 2,104.9200                  | 2.1049                      | 2,119.6800            | 2.1197                | 0.701             | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 03/11/2022 | 11.40  | Call | Bond Future | 6,109.6000                  | 6.1096                      | 6,057.4400            | 6.0574                | (0.854)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 02/02/2023 | 11.14  | Call | Bond Future | 4,949.1000                  | 4.9491                      | 4,904.2500            | 4.9043                | (0.906)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | 2044             | 02/02/2023 | 11.14  | Put  | Bond Future        | 3,653.1400            | 3.6531              | 3,676.2300      | 3.6762        | 0.632             | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 02/02/2023 | 11.15  | Call | Bond Future        | 4,987.0200            | 4.9870              | 4,942.0100      | 4.9420        | (0.903)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 02/02/2023 | 11.15  | Put  | Bond Future        | 3,623.4600            | 3.6235              | 3,646.3900      | 3.6464        | 0.633             | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 02/02/2023 |        |      | Bond Future        | 10.9509               | 82.2132             | 10.9607         | 82.1452       | 0.089             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2044             | 02/02/2023 | 11.16  | Call | Bond Future        | 5,025.3800            | 5.0254              | 4,980.2000      | 4.9802        | (0.899)           | 0            | 0           | 0             |
| 2022/02/11 | 2044             | 02/02/2023 | 11.16  | Put  | Bond Future        | 3,594.3100            | 3.5943              | 3,617.0700      | 3.6171        | 0.633             | 0            | 0           | 0             |
| 2022/02/11 | 2046             | 05/05/2022 |        |      | Bond Future        | 119.1479              | 119.1479            | 119.3691        | 119.3691      | 0.186             | 0.0000       | 0.0000      | 14,004        |
| 2022/02/11 | 2046             | 04/08/2022 |        |      | Bond Future        | 120.7437              | 120.7437            | 120.9677        | 120.9677      | 0.186             | 0.0000       | 0.0000      | 2,969         |
| 2022/02/11 | 2046             | 03/11/2022 |        |      | Bond Future        | 120.6616              | 120.6616            | 120.8884        | 120.8884      | 0.188             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2046             | 02/02/2023 |        |      | Bond Future        | 122.4659              | 122.4659            | 122.6956        | 122.6956      | 0.188             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2050             | 05/05/2022 |        |      | Bond Future        | 124.0681              | 124.0681            | 123.4992        | 123.4992      | (0.459)           | 0.0000       | 0.0000      | 8,572         |
| 2022/02/11 | 2050             | 04/08/2022 |        |      | Bond Future        | 123.7086              | 123.7086            | 123.1321        | 123.1321      | (0.466)           | 0.0000       | 0.0000      | 1,194         |
| 2022/02/11 | 2050             | 03/11/2022 |        |      | Bond Future        | 125.6023              | 125.6023            | 125.0163        | 125.0163      | (0.467)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 2050             | 02/02/2023 |        |      | Bond Future        | 125.4122              | 125.4122            | 124.8174        | 124.8174      | (0.474)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | AL37             | 05/05/2022 |        |      | Index Future       | 827.3810              | 827.3810            | 826.6860        | 826.6860      | (0.084)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | AL37             | 04/08/2022 |        |      | Index Future       | 838.1440              | 838.1440            | 837.4370        | 837.4370      | (0.084)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | AL37             | 03/11/2022 |        |      | Index Future       | 850.8800              | 850.8800            | 850.1550        | 850.1550      | (0.085)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | AL37             | 02/02/2023 |        |      | Index Future       | 863.4000              | 863.4000            | 862.6630        | 862.6630      | (0.085)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | AL7T             | 05/05/2022 |        |      | Index Future       | 958.0760              | 958.0760            | 957.8610        | 957.8610      | (0.022)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | AL7T             | 04/08/2022 |        |      | Index Future       | 970.5390              | 970.5390            | 970.3190        | 970.3190      | (0.023)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | AL7T             | 03/11/2022 |        |      | Index Future       | 985.2860              | 985.2860            | 985.0550        | 985.0550      | (0.023)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | AL7T             | 02/02/2023 |        |      | Index Future       | 999.7840              | 999.7840            | 999.5470        | 999.5470      | (0.024)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | ALBI             | 05/05/2022 |        |      | Index Future       | 853.4660              | 853.4660            | 852.8020        | 852.8020      | (0.078)           | 0.0000       | 0.0000      | 134           |
| 2022/02/11 | ALBI             | 04/08/2022 |        |      | Index Future       | 864.5680              | 864.5680            | 863.8930        | 863.8930      | (0.078)           | 0.0000       | 0.0000      | 90            |
| 2022/02/11 | ALBI             | 03/11/2022 |        |      | Index Future       | 877.7050              | 877.7050            | 877.0130        | 877.0130      | (0.079)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | ALBI             | 02/02/2023 |        |      | Index Future       | 890.6200              | 890.6200            | 889.9160        | 889.9160      | (0.079)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C002             | 31/03/2032 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C007             | 31/01/2037 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C023             | 28/02/2023 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C025             | 31/01/2025 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C030             | 31/01/2030 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | C446             | 31/03/2046 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | CS26             | 02/04/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | CS33             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product      | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | ES33             | 05/05/2022 |        |      | Bond Future  | 11.1426               | 77.9797             | 11.1610         | 77.8826       | 0.164             | 0.0000       | 0.0000      | 87            |
| 2022/02/11 | ES33             | 04/08/2022 |        |      | Bond Future  | 11.3534               | 79.0244             | 11.3726         | 78.9257       | 0.169             | 0.0000       | 0.0000      | 263           |
| 2022/02/11 | ES33             | 03/11/2022 |        |      | Bond Future  | 11.5397               | 76.4524             | 11.5597         | 76.3516       | 0.174             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | ES33             | 02/02/2023 |        |      | Bond Future  | 11.7507               | 77.5968             | 11.7717         | 77.4943       | 0.178             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | ES42             | 05/05/2022 |        |      | Bond Future  | 11.5697               | 76.6181             | 11.5831         | 76.5350       | 0.116             | 0.0000       | 0.0000      | 1,190         |
| 2022/02/11 | ES42             | 04/08/2022 |        |      | Bond Future  | 11.7609               | 77.6450             | 11.7748         | 77.5607       | 0.119             | 0.0000       | 0.0000      | 3,579         |
| 2022/02/11 | ES42             | 03/11/2022 |        |      | Bond Future  | 11.9311               | 74.5755             | 11.9457         | 74.4892       | 0.123             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | ES42             | 02/02/2023 |        |      | Bond Future  | 12.1157               | 75.6929             | 12.1310         | 75.6051       | 0.126             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | GOVI             | 05/05/2022 | 788.25 | Call | GOVI         | 537,700.0000          | 53.7700             | 531,300.0000    | 53.1300       | (1.190)           | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 05/05/2022 | 788.25 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 05/05/2022 |        |      | GOVI         | 842.0200              | 842.0200            | 841.3800        | 841.3800      | (0.076)           | 0.0000       | 0.0000      | 986           |
| 2022/02/11 | GOVI             | 05/05/2022 | 788.23 | Call | GOVI         | 537,900.0000          | 53.7900             | 531,500.0000    | 53.1500       | (1.190)           | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 05/05/2022 | 788.23 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 05/05/2022 | 788.24 | Call | GOVI         | 537,800.0000          | 53.7800             | 531,400.0000    | 53.1400       | (1.190)           | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 05/05/2022 | 788.24 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 04/08/2022 | 819.28 | Call | GOVI         | 336,930.0000          | 33.6930             | 330,420.0000    | 33.0420       | (1.932)           | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 04/08/2022 | 819.28 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 04/08/2022 |        |      | GOVI         | 852.9730              | 852.9730            | 852.3220        | 852.3220      | (0.076)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | GOVI             | 04/08/2022 | 819.26 | Call | GOVI         | 337,130.0000          | 33.7130             | 330,620.0000    | 33.0620       | (1.931)           | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 04/08/2022 | 819.26 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 04/08/2022 | 819.27 | Call | GOVI         | 337,030.0000          | 33.7030             | 330,520.0000    | 33.0520       | (1.932)           | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 04/08/2022 | 819.27 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 03/11/2022 | 820.41 | Call | GOVI         | 455,240.0000          | 45.5240             | 448,570.0000    | 44.8570       | (1.465)           | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 03/11/2022 | 820.41 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 03/11/2022 | 820.42 | Call | GOVI         | 455,140.0000          | 45.5140             | 448,470.0000    | 44.8470       | (1.465)           | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 03/11/2022 | 820.42 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 03/11/2022 |        |      | GOVI         | 865.9340              | 865.9340            | 865.2670        | 865.2670      | (0.077)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | GOVI             | 03/11/2022 | 820.43 | Call | GOVI         | 455,040.0000          | 45.5040             | 448,370.0000    | 44.8370       | (1.466)           | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 03/11/2022 | 820.43 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 02/02/2023 | 850.82 | Call | GOVI         | 278,560.0000          | 27.8560             | 271,770.0000    | 27.1770       | (2.438)           | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 02/02/2023 | 850.82 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 02/02/2023 | 850.83 | Call | GOVI         | 278,460.0000          | 27.8460             | 271,670.0000    | 27.1670       | (2.438)           | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 02/02/2023 | 850.83 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 02/02/2023 |        |      | GOVI         | 878.6760              | 878.6760            | 877.9970        | 877.9970      | (0.077)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | GOVI             | 02/02/2023 | 850.84 | Call | GOVI         | 278,360.0000          | 27.8360             | 271,570.0000    | 27.1570       | (2.439)           | 0            | 0           | 0             |
| 2022/02/11 | GOVI             | 02/02/2023 | 850.84 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2022/02/11 | GVIX             | 01/01/2029 |        |      | LIVE INDEX   | 110.0000              | 110.0000            | 110.0000        | 110.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IGOV             | 05/05/2022 |        |      | Index Future | 316.0950              | 316.0950            | 315.7940        | 315.7940      | (0.095)           | 0.0000       | 0.0000      | 498           |
| 2022/02/11 | IGOV             | 04/08/2022 |        |      | Index Future | 320.2840              | 320.2840            | 319.9780        | 319.9780      | (0.096)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IGOV             | 03/11/2022 |        |      | Index Future | 325.2270              | 325.2270            | 324.9130        | 324.9130      | (0.097)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IGOV             | 02/02/2023 |        |      | Index Future | 330.0870              | 330.0870            | 329.7680        | 329.7680      | (0.097)           | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | IS05             | 15/03/2022 |        |      | Interest Rate Swap     | 90.1300                     | 90.1300                     | 90.1300               | 90.1300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS05             | 21/06/2022 |        |      | Interest Rate Swap     | 90.2900                     | 90.2900                     | 90.2900               | 90.2900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS05             | 20/09/2022 |        |      | Interest Rate Swap     | 93.5000                     | 93.5000                     | 93.5000               | 93.5000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS05             | 20/12/2022 |        |      | Interest Rate Swap     | 94.0600                     | 94.0600                     | 94.0600               | 94.0600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS05             | 22/03/2023 |        |      | Interest Rate Swap     | 86.5400                     | 86.5400                     | 86.5400               | 86.5400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS05             | 20/06/2023 |        |      | Interest Rate Swap     | 92.1700                     | 92.1700                     | 92.1700               | 92.1700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS05             | 19/09/2023 |        |      | Interest Rate Swap     | 94.8800                     | 94.8800                     | 94.8800               | 94.8800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 80.2800                     | 80.2800                     | 80.2800               | 80.2800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 76.8200                     | 76.8200                     | 76.8200               | 76.8200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 75.2400                     | 75.2400                     | 75.2400               | 75.2400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 77.2700                     | 77.2700                     | 77.2700               | 77.2700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 81.3000                     | 81.3000                     | 81.3000               | 81.3000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 79.8000                     | 79.8000                     | 79.8000               | 79.8000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 81.8600                     | 81.8600                     | 81.8600               | 81.8600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 87.6100                     | 87.6100                     | 87.6100               | 87.6100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 87.9400                     | 87.9400                     | 87.9400               | 87.9400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 80.8900                     | 80.8900                     | 80.8900               | 80.8900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 88.6800                     | 88.6800                     | 88.6800               | 88.6800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 92.0200                     | 92.0200                     | 92.0200               | 92.0200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | JBAF             | 16/02/2022 |        |      | Jibar Tradeable Future | 4.1750                      | 95.8250                     | 4.1950                | 95.8050               | 0.479             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | JBAF             | 16/03/2022 |        |      | Jibar Tradeable Future | 4.2250                      | 95.7750                     | 4.2850                | 95.7150               | 1.420             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | JBAF             | 20/04/2022 |        |      | Jibar Tradeable Future | 4.5500                      | 95.4500                     | 4.6100                | 95.3900               | 1.319             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | JBAF             | 18/05/2022 |        |      | Jibar Tradeable Future | 4.6000                      | 95.4000                     | 4.6900                | 95.3100               | 1.957             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | JBAF             | 15/06/2022 |        |      | Jibar Tradeable Future | 4.9050                      | 95.0950                     | 4.9850                | 95.0150               | 1.631             | 0.0000       | 0.0000      | 72            |
| 2022/02/11 | JBAF             | 20/07/2022 |        |      | Jibar Tradeable Future | 4.9600                      | 95.0400                     | 5.0900                | 94.9100               | 2.621             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | JBAF             | 21/09/2022 |        |      | Jibar Tradeable Future | 5.3100                      | 94.6900                     | 5.4300                | 94.5700               | 2.260             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | JBAF             | 21/12/2022 |        |      | Jibar Tradeable Future | 5.8550                      | 94.1450                     | 5.9850                | 94.0150               | 2.220             | 0.0000       | 0.0000      | 68            |
| 2022/02/11 | JBAF             | 15/03/2023 |        |      | Jibar Tradeable Future | 6.2200                      | 93.7800                     | 6.3400                | 93.6600               | 1.929             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | JBAF             | 21/06/2023 |        |      | Jibar Tradeable Future | 6.4150                      | 93.5850                     | 6.5500                | 93.4500               | 2.104             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | JBAF             | 20/09/2023 |        |      | Jibar Tradeable Future | 6.6150                      | 93.3850                     | 6.7600                | 93.2400               | 2.192             | 0.0000       | 0.0000      | 75            |
| 2022/02/11 | JBAF             | 20/12/2023 |        |      | Jibar Tradeable Future | 6.7700                      | 93.2300                     | 6.9050                | 93.0950               | 1.994             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R023             | 05/05/2022 | 6.31   | Call | Bond Future            | 724.0600                    | 0.7241                      | 678.9500              | 0.6789                | (6.230)           | 0            | 0           | 0             |
| 2022/02/11 | R023             | 05/05/2022 | 6.31   | Put  | Bond Future            | 29.8700                     | 0.0299                      | 35.1000               | 0.0351                | 17.509            | 0            | 0           | 0             |
| 2022/02/11 | R023             | 05/05/2022 |        |      | Bond Future            | 5.4298                      | 103.2912                    | 5.4933                | 103.2408              | 1.169             | 0.0000       | 0.0000      | 14,778        |
| 2022/02/11 | R023             | 05/05/2022 | 6.29   | Call | Bond Future            | 709.7600                    | 0.7098                      | 664.8700              | 0.6649                | (6.325)           | 0            | 0           | 0             |
| 2022/02/11 | R023             | 05/05/2022 | 6.29   | Put  | Bond Future            | 31.2600                     | 0.0313                      | 36.7100               | 0.0367                | 17.434            | 0            | 0           | 0             |
| 2022/02/11 | R023             | 05/05/2022 | 6.30   | Call | Bond Future            | 716.9100                    | 0.7169                      | 671.9000              | 0.6719                | (6.278)           | 0            | 0           | 0             |
| 2022/02/11 | R023             | 05/05/2022 | 6.30   | Put  | Bond Future            | 30.5600                     | 0.0306                      | 35.8900               | 0.0359                | 17.441            | 0            | 0           | 0             |
| 2022/02/11 | R023             | 04/08/2022 | 6.05   | Call | Bond Future            | 381.9000                    | 0.3819                      | 345.8900              | 0.3459                | (9.429)           | 0            | 0           | 0             |
| 2022/02/11 | R023             | 04/08/2022 | 6.05   | Put  | Bond Future            | 101.1800                    | 0.1012                      | 116.9600              | 0.1170                | 15.596            | 0            | 0           | 0             |
| 2022/02/11 | R023             | 04/08/2022 |        |      | Bond Future            | 5.5367                      | 104.6253                    | 5.6312                | 104.5735              | 1.707             | 0.0000       | 0.0000      | 2,360         |
| 2022/02/11 | R023             | 04/08/2022 | 6.03   | Call | Bond Future            | 373.5400                    | 0.3735                      | 337.8700              | 0.3379                | (9.549)           | 0            | 0           | 0             |
| 2022/02/11 | R023             | 04/08/2022 | 6.03   | Put  | Bond Future            | 103.7300                    | 0.1037                      | 119.8500              | 0.1198                | 15.540            | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | R023             | 04/08/2022 | 6.04   | Call | Bond Future | 377.8400                    | 0.3778                      | 342.0100              | 0.3420                | (9.483)           | 0            | 0           | 0             |
| 2022/02/11 | R023             | 04/08/2022 | 6.04   | Put  | Bond Future | 102.5700                    | 0.1026                      | 118.5300              | 0.1185                | 15.560            | 0            | 0           | 0             |
| 2022/02/11 | R023             | 03/11/2022 | 6.25   | Call | Bond Future | 431.7800                    | 0.4318                      | 386.8600              | 0.3869                | (10.403)          | 0            | 0           | 0             |
| 2022/02/11 | R023             | 03/11/2022 | 6.25   | Put  | Bond Future | 25.6200                     | 0.0256                      | 33.4900               | 0.0335                | 30.718            | 0            | 0           | 0             |
| 2022/02/11 | R023             | 03/11/2022 | 6.26   | Call | Bond Future | 434.4200                    | 0.4344                      | 389.4000              | 0.3894                | (10.363)          | 0            | 0           | 0             |
| 2022/02/11 | R023             | 03/11/2022 | 6.26   | Put  | Bond Future | 25.2000                     | 0.0252                      | 32.9700               | 0.0330                | 30.833            | 0            | 0           | 0             |
| 2022/02/11 | R023             | 03/11/2022 |        |      | Bond Future | 4.9317                      | 102.3265                    | 5.1024                | 102.2737              | 3.462             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R023             | 03/11/2022 | 6.27   | Call | Bond Future | 437.2700                    | 0.4373                      | 392.1700              | 0.3922                | (10.314)          | 0            | 0           | 0             |
| 2022/02/11 | R023             | 03/11/2022 | 6.27   | Put  | Bond Future | 24.9800                     | 0.0250                      | 32.6700               | 0.0327                | 30.785            | 0            | 0           | 0             |
| 2022/02/11 | R035             | 05/05/2022 | 10.72  | Call | Bond Future | 4,203.2000                  | 4.2032                      | 4,100.3400            | 4.1003                | (2.447)           | 0            | 0           | 1,200         |
| 2022/02/11 | R035             | 05/05/2022 | 10.72  | Put  | Bond Future | 797.8200                    | 0.7978                      | 818.7300              | 0.8187                | 2.621             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 05/05/2022 | 11.63  | Call | Bond Future | 8,979.6300                  | 8.9796                      | 8,858.8100            | 8.8588                | (1.345)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 05/05/2022 | 11.63  | Put  | Bond Future | 144.8200                    | 0.1448                      | 147.7700              | 0.1478                | 2.037             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 05/05/2022 | 11.64  | Call | Bond Future | 9,033.6200                  | 9.0336                      | 8,912.7300            | 8.9127                | (1.338)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 05/05/2022 | 11.64  | Put  | Bond Future | 141.8800                    | 0.1419                      | 144.7600              | 0.1448                | 2.030             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 05/05/2022 |        |      | Bond Future | 10.1896                     | 92.3978                     | 10.2084               | 92.2741               | 0.184             | 0.0000       | 0.0000      | 70,376        |
| 2022/02/11 | R035             | 05/05/2022 | 10.82  | Call | Bond Future | 4,695.4100                  | 4.6954                      | 4,588.9700            | 4.5890                | (2.267)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 05/05/2022 | 10.82  | Put  | Bond Future | 668.5000                    | 0.6685                      | 685.8300              | 0.6858                | 2.592             | 0            | 0           | 1,200         |
| 2022/02/11 | R035             | 05/05/2022 | 11.65  | Call | Bond Future | 9,087.6600                  | 9.0877                      | 8,966.7000            | 8.9667                | (1.331)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 05/05/2022 | 11.65  | Put  | Bond Future | 139.0500                    | 0.1390                      | 141.8600              | 0.1419                | 2.021             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 05/05/2022 | 12.64  | Call | Bond Future | 14,318.7700                 | 14.3188                     | 14,195.1100           | 14.1951               | (0.864)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 05/05/2022 | 12.64  | Put  | Bond Future | 13.3700                     | 0.0134                      | 13.4800               | 0.0135                | 0.823             | 0            | 0           | 1,200         |
| 2022/02/11 | R035             | 04/08/2022 | 11.13  | Put  | Bond Future | 1,147.9300                  | 1.1479                      | 1,172.4500            | 1.1725                | 2.136             | 0            | 0           | 100           |
| 2022/02/11 | R035             | 04/08/2022 | 10.64  | Call | Bond Future | 3,753.4500                  | 3.7535                      | 3,669.1600            | 3.6692                | (2.246)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 04/08/2022 | 10.64  | Put  | Bond Future | 2,024.3900                  | 2.0244                      | 2,065.8200            | 2.0658                | 2.047             | 0            | 0           | 100           |
| 2022/02/11 | R035             | 04/08/2022 | 10.72  | Call | Bond Future | 4,068.8800                  | 4.0689                      | 3,981.3700            | 3.9814                | (2.151)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 04/08/2022 | 10.72  | Put  | Bond Future | 1,842.1700                  | 1.8422                      | 1,880.3800            | 1.8804                | 2.074             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 04/08/2022 | 10.73  | Call | Bond Future | 4,109.1300                  | 4.1091                      | 4,021.2300            | 4.0212                | (2.139)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 04/08/2022 | 10.73  | Put  | Bond Future | 1,820.4900                  | 1.8205                      | 1,858.3100            | 1.8583                | 2.077             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 04/08/2022 | 9.53   | Call | Bond Future | 668.9600                    | 0.6690                      | 639.3900              | 0.6394                | (4.420)           | 0            | 0           | 400           |
| 2022/02/11 | R035             | 04/08/2022 | 9.53   | Put  | Bond Future | 6,278.6300                  | 6.2786                      | 6,374.7800            | 6.3748                | 1.531             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 04/08/2022 | 9.84   | Call | Bond Future | 1,262.6200                  | 1.2626                      | 1,217.2700            | 1.2173                | (3.592)           | 0            | 0           | 100           |
| 2022/02/11 | R035             | 04/08/2022 | 9.84   | Put  | Bond Future | 4,738.4700                  | 4.7385                      | 4,818.8400            | 4.8188                | 1.696             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 04/08/2022 | 10.53  | Put  | Bond Future | 2,299.6600                  | 2.2997                      | 2,345.7800            | 2.3458                | 2.006             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 04/08/2022 |        |      | Bond Future | 10.3670                     | 93.5730                     | 10.3866               | 93.4473               | 0.189             | 0.0000       | 0.0000      | 48,495        |
| 2022/02/11 | R035             | 04/08/2022 | 10.74  | Call | Bond Future | 4,149.2900                  | 4.1493                      | 4,061.0000            | 4.0610                | (2.128)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 04/08/2022 | 10.74  | Put  | Bond Future | 1,798.7900                  | 1.7988                      | 1,836.2200            | 1.8362                | 2.081             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 04/08/2022 | 11.13  | Call | Bond Future | 5,863.1200                  | 5.8631                      | 5,761.9200            | 5.7619                | (1.726)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 04/08/2022 | 12.18  | Call | Bond Future | 10,994.0400                 | 10.9940                     | 10,875.3800           | 10.8754               | (1.079)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 04/08/2022 | 12.18  | Put  | Bond Future | 352.0300                    | 0.3520                      | 359.0900              | 0.3591                | 2.006             | 0            | 0           | 400           |
| 2022/02/11 | R035             | 04/08/2022 | 10.53  | Call | Bond Future | 3,337.8500                  | 3.3379                      | 3,258.2500            | 3.2582                | (2.385)           | 0            | 0           | 400           |
| 2022/02/11 | R035             | 03/11/2022 | 11.15  | Call | Bond Future | 5,658.4800                  | 5.6585                      | 5,563.8700            | 5.5639                | (1.672)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 03/11/2022 | 11.15  | Put  | Bond Future | 1,763.8700                  | 1.7639                      | 1,797.6600            | 1.7977                | 1.916             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 03/11/2022 | 10.57  | Call | Bond Future | 3,457.6400                  | 3.4576                      | 3,383.0300            | 3.3830                | (2.158)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 03/11/2022 | 10.57  | Put  | Bond Future | 3,078.9100                  | 3.0789                      | 3,132.7000            | 3.1327                | 1.747             | 0            | 0           | 582           |
| 2022/02/11 | R035             | 03/11/2022 | 10.99  | Call | Bond Future | 5,000.5900                  | 5.0006                      | 4,910.8900            | 4.9109                | (1.794)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 03/11/2022 | 10.99  | Put  | Bond Future | 2,055.7700                  | 2.0558                      | 2,094.4700            | 2.0945                | 1.883             | 0            | 0           | 582           |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | R035             | 03/11/2022 |        |      | Bond Future | 10.5095                     | 90.5205                     | 10.5299               | 90.3921               | 0.195             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R035             | 03/11/2022 | 11.13  | Call | Bond Future | 5,574.5900                  | 5.5746                      | 5,480.5700            | 5.4806                | (1.687)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 03/11/2022 | 11.13  | Put  | Bond Future | 1,797.8900                  | 1.7979                      | 1,832.2700            | 1.8323                | 1.912             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 03/11/2022 | 11.14  | Call | Bond Future | 5,616.6200                  | 5.6166                      | 5,522.3000            | 5.5223                | (1.679)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 03/11/2022 | 11.14  | Put  | Bond Future | 1,780.9400                  | 1.7809                      | 1,815.0200            | 1.8150                | 1.914             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 03/11/2022 | 9.82   | Call | Bond Future | 1,357.2800                  | 1.3573                      | 1,314.7600            | 1.3148                | (3.133)           | 0            | 0           | 582           |
| 2022/02/11 | R035             | 03/11/2022 | 9.82   | Put  | Bond Future | 5,837.0900                  | 5.8371                      | 5,922.9700            | 5.9230                | 1.471             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 02/02/2023 | 10.88  | Call | Bond Future | 4,463.3400                  | 4.4633                      | 4,383.5500            | 4.3836                | (1.788)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 02/02/2023 | 10.88  | Put  | Bond Future | 3,189.4300                  | 3.1894                      | 3,240.1200            | 3.2401                | 1.589             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 02/02/2023 | 9.81   | Call | Bond Future | 1,529.7600                  | 1.5298                      | 1,488.0900            | 1.4881                | (2.724)           | 0            | 0           | 582           |
| 2022/02/11 | R035             | 02/02/2023 | 9.81   | Put  | Bond Future | 7,020.9600                  | 7.0210                      | 7,109.7700            | 7.1098                | 1.265             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 02/02/2023 | 10.66  | Call | Bond Future | 3,737.9700                  | 3.7380                      | 3,665.4700            | 3.6655                | (1.940)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 02/02/2023 | 10.66  | Put  | Bond Future | 3,797.5000                  | 3.7975                      | 3,855.4800            | 3.8555                | 1.527             | 0            | 0           | 582           |
| 2022/02/11 | R035             | 02/02/2023 |        |      | Bond Future | 10.6697                     | 91.8928                     | 10.6911               | 91.7624               | 0.200             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R035             | 02/02/2023 | 10.87  | Call | Bond Future | 4,428.9700                  | 4.4290                      | 4,349.5000            | 4.3495                | (1.794)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 02/02/2023 | 10.87  | Put  | Bond Future | 3,215.0500                  | 3.2150                      | 3,266.0600            | 3.2661                | 1.587             | 0            | 0           | 0             |
| 2022/02/11 | R035             | 02/02/2023 | 11.06  | Call | Bond Future | 5,104.7600                  | 5.1048                      | 5,019.3900            | 5.0194                | (1.672)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 02/02/2023 | 11.06  | Put  | Bond Future | 2,760.9800                  | 2.7610                      | 2,806.0900            | 2.8061                | 1.634             | 0            | 0           | 582           |
| 2022/02/11 | R035             | 02/02/2023 | 10.86  | Call | Bond Future | 4,395.0700                  | 4.3951                      | 4,315.9200            | 4.3159                | (1.801)           | 0            | 0           | 0             |
| 2022/02/11 | R035             | 02/02/2023 | 10.86  | Put  | Bond Future | 3,241.2000                  | 3.2412                      | 3,292.5300            | 3.2925                | 1.584             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 7.28   | Call | Bond Future | 259.2900                    | 0.2593                      | 237.9000              | 0.2379                | (8.249)           | 0            | 0           | 435           |
| 2022/02/11 | R186             | 05/05/2022 | 7.28   | Put  | Bond Future | 2,773.5900                  | 2.7736                      | 2,851.1200            | 2.8511                | 2.795             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 7.48   | Call | Bond Future | 454.9900                    | 0.4550                      | 423.1700              | 0.4232                | (6.994)           | 0            | 0           | 3,600         |
| 2022/02/11 | R186             | 05/05/2022 | 7.48   | Put  | Bond Future | 2,142.0500                  | 2.1421                      | 2,209.1500            | 2.2091                | 3.133             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 9.18   | Call | Bond Future | 5,119.5100                  | 5.1195                      | 5,023.8500            | 5.0238                | (1.869)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 9.18   | Put  | Bond Future | 73.3100                     | 0.0733                      | 76.5700               | 0.0766                | 4.447             | 0            | 0           | 454           |
| 2022/02/11 | R186             | 05/05/2022 | 8.32   | Call | Bond Future | 2,206.5800                  | 2.2066                      | 2,129.4300            | 2.1294                | (3.496)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 8.32   | Put  | Bond Future | 501.1000                    | 0.5011                      | 522.8700              | 0.5229                | 4.344             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 8.14   | Call | Bond Future | 1,707.5600                  | 1.7076                      | 1,638.4200            | 1.6384                | (4.049)           | 0            | 0           | 454           |
| 2022/02/11 | R186             | 05/05/2022 | 8.14   | Put  | Bond Future | 718.0800                    | 0.7181                      | 747.8600              | 0.7479                | 4.147             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 |        |      | Bond Future | 7.8937                      | 113.9406                    | 7.9182                | 113.8417              | 0.310             | 0.0000       | 0.0000      | 72,376        |
| 2022/02/11 | R186             | 05/05/2022 | 6.73   | Call | Bond Future | 43.3700                     | 0.0434                      | 38.2500               | 0.0383                | (11.805)          | 0            | 0           | 3,600         |
| 2022/02/11 | R186             | 05/05/2022 | 6.73   | Put  | Bond Future | 4,872.3400                  | 4.8723                      | 4,966.1400            | 4.9661                | 1.925             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 8.64   | Call | Bond Future | 3,218.4000                  | 3.2184                      | 3,131.0000            | 3.1310                | (2.716)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 8.64   | Put  | Bond Future | 254.5000                    | 0.2545                      | 266.0200              | 0.2660                | 4.527             | 0            | 0           | 4,035         |
| 2022/02/11 | R186             | 05/05/2022 | 8.94   | Call | Bond Future | 4,256.7000                  | 4.2567                      | 4,163.6500            | 4.1637                | (2.186)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 8.94   | Put  | Bond Future | 129.6400                    | 0.1296                      | 135.5100              | 0.1355                | 4.528             | 0            | 0           | 454           |
| 2022/02/11 | R186             | 05/05/2022 | 8.31   | Call | Bond Future | 2,177.1700                  | 2.1772                      | 2,100.4200            | 2.1004                | (3.525)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 8.31   | Put  | Bond Future | 511.3100                    | 0.5113                      | 533.4800              | 0.5335                | 4.336             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 8.35   | Call | Bond Future | 2,295.5700                  | 2.2956                      | 2,217.2400            | 2.2172                | (3.412)           | 0            | 0           | 454           |
| 2022/02/11 | R186             | 05/05/2022 | 8.35   | Put  | Bond Future | 471.3300                    | 0.4713                      | 491.9200              | 0.4919                | 4.368             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 7.88   | Call | Bond Future | 1,101.7600                  | 1.1018                      | 1,046.5300            | 1.0465                | (5.013)           | 0            | 0           | 435           |
| 2022/02/11 | R186             | 05/05/2022 | 7.88   | Put  | Bond Future | 1,157.0000                  | 1.1570                      | 1,200.6900            | 1.2007                | 3.776             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 8.30   | Call | Bond Future | 2,148.0900                  | 2.1481                      | 2,071.7500            | 2.0718                | (3.554)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 05/05/2022 | 8.30   | Put  | Bond Future | 521.8700                    | 0.5219                      | 544.4500              | 0.5445                | 4.327             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 04/08/2022 | 8.15   | Call | Bond Future | 1,723.6200                  | 1.7236                      | 1,666.0400            | 1.6660                | (3.341)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 04/08/2022 | 8.15   | Put  | Bond Future | 1,471.4000                  | 1.4714                      | 1,514.3700            | 1.5144                | 2.920             | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | R186             | 04/08/2022 | 9.78   | Call | Bond Future | 6,416.1700                  | 6.4162                      | 6,322.0500            | 6.3221                | (1.467)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 04/08/2022 | 9.78   | Put  | Bond Future | 182.5300                    | 0.1825                      | 188.9600              | 0.1890                | 3.523             | 0            | 0           | 3,600         |
| 2022/02/11 | R186             | 04/08/2022 | 7.96   | Call | Bond Future | 1,346.3100                  | 1.3463                      | 1,296.1900            | 1.2962                | (3.723)           | 0            | 0           | 3,600         |
| 2022/02/11 | R186             | 04/08/2022 |        |      | Bond Future | 8.0838                      | 110.1518                    | 8.1101                | 110.0512              | 0.326             | 0.0000       | 0.0000      | 8             |
| 2022/02/11 | R186             | 04/08/2022 | 8.14   | Call | Bond Future | 1,702.7900                  | 1.7028                      | 1,645.5900            | 1.6456                | (3.359)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 04/08/2022 | 8.14   | Put  | Bond Future | 1,488.6000                  | 1.4886                      | 1,531.9500            | 1.5319                | 2.912             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 04/08/2022 | 6.96   | Call | Bond Future | 180.6900                    | 0.1807                      | 168.1600              | 0.1682                | (6.935)           | 0            | 0           | 3,600         |
| 2022/02/11 | R186             | 04/08/2022 | 6.96   | Put  | Bond Future | 4,572.5500                  | 4.5725                      | 4,660.5700            | 4.6606                | 1.925             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 04/08/2022 | 7.96   | Put  | Bond Future | 1,819.4100                  | 1.8194                      | 1,869.8400            | 1.8698                | 2.772             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 04/08/2022 | 8.13   | Call | Bond Future | 1,681.7800                  | 1.6818                      | 1,624.9700            | 1.6250                | (3.378)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 04/08/2022 | 8.13   | Put  | Bond Future | 1,505.6300                  | 1.5056                      | 1,549.3700            | 1.5494                | 2.905             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 03/11/2022 | 8.53   | Call | Bond Future | 2,547.8400                  | 2.5478                      | 2,483.1100            | 2.4831                | (2.541)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 03/11/2022 | 8.53   | Put  | Bond Future | 1,449.8500                  | 1.4499                      | 1,488.1600            | 1.4882                | 2.642             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 03/11/2022 | 8.54   | Call | Bond Future | 2,570.3600                  | 2.5704                      | 2,505.3600            | 2.5054                | (2.529)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 03/11/2022 | 8.54   | Put  | Bond Future | 1,436.8200                  | 1.4368                      | 1,474.8600            | 1.4749                | 2.648             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 03/11/2022 |        |      | Bond Future | 8.2232                      | 111.8159                    | 8.2518                | 111.7128              | 0.348             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R186             | 03/11/2022 | 8.55   | Call | Bond Future | 2,592.9700                  | 2.5930                      | 2,527.6800            | 2.5277                | (2.518)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 03/11/2022 | 8.55   | Put  | Bond Future | 1,423.9000                  | 1.4239                      | 1,461.6500            | 1.4616                | 2.651             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 02/02/2023 | 8.32   | Call | Bond Future | 2,024.5300                  | 2.0245                      | 1,970.6200            | 1.9706                | (2.663)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 02/02/2023 | 8.32   | Put  | Bond Future | 2,301.0600                  | 2.3011                      | 2,351.9100            | 2.3519                | 2.210             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 02/02/2023 | 8.33   | Call | Bond Future | 2,042.2200                  | 2.0422                      | 1,988.0500            | 1.9881                | (2.653)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 02/02/2023 | 8.33   | Put  | Bond Future | 2,284.8100                  | 2.2848                      | 2,335.4000            | 2.3354                | 2.214             | 0            | 0           | 0             |
| 2022/02/11 | R186             | 02/02/2023 |        |      | Bond Future | 8.4016                      | 108.1734                    | 8.4326                | 108.0687              | 0.369             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R186             | 02/02/2023 | 8.34   | Call | Bond Future | 2,059.5700                  | 2.0596                      | 2,005.1300            | 2.0051                | (2.643)           | 0            | 0           | 0             |
| 2022/02/11 | R186             | 02/02/2023 | 8.34   | Put  | Bond Future | 2,268.2300                  | 2.2682                      | 2,318.5500            | 2.3185                | 2.218             | 0            | 0           | 0             |
| 2022/02/11 | R197             | 05/05/2022 |        |      | Bond Future | 326.2889                    | 326.2889                    | 326.1485              | 326.1485              | (0.043)           | 0.0000       | 0.0000      | 753           |
| 2022/02/11 | R197             | 04/08/2022 |        |      | Bond Future | 322.2551                    | 322.2551                    | 322.1131              | 322.1131              | (0.044)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R197             | 03/11/2022 |        |      | Bond Future | 327.1903                    | 327.1903                    | 327.0434              | 327.0434              | (0.045)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R197             | 02/02/2023 |        |      | Bond Future | 323.4888                    | 323.4888                    | 323.3409              | 323.3409              | (0.046)           | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R202             | 05/05/2022 |        |      | Bond Future | 250.1310                    | 250.1310                    | 250.1660              | 250.1660              | 0.014             | 0.0000       | 0.0000      | 6,392         |
| 2022/02/11 | R202             | 04/08/2022 |        |      | Bond Future | 249.0174                    | 249.0174                    | 249.0528              | 249.0528              | 0.014             | 0.0000       | 0.0000      | 91            |
| 2022/02/11 | R202             | 03/11/2022 |        |      | Bond Future | 252.8291                    | 252.8291                    | 252.8629              | 252.8629              | 0.013             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R202             | 02/02/2023 |        |      | Bond Future | 252.0440                    | 252.0440                    | 252.0789              | 252.0789              | 0.014             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R209             | 05/05/2022 | 9.75   | Call | Bond Future | 734.4700                    | 0.7345                      | 694.2500              | 0.6942                | (5.476)           | 0            | 0           | 8,525         |
| 2022/02/11 | R209             | 05/05/2022 | 9.75   | Put  | Bond Future | 3,061.5400                  | 3.0615                      | 3,131.3400            | 3.1313                | 2.280             | 0            | 0           | 0             |
| 2022/02/11 | R209             | 05/05/2022 | 10.25  | Call | Bond Future | 2,062.1000                  | 2.0621                      | 1,989.7100            | 1.9897                | (3.510)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 05/05/2022 | 10.25  | Put  | Bond Future | 1,429.2500                  | 1.4293                      | 1,466.8800            | 1.4669                | 2.633             | 0            | 0           | 11,000        |
| 2022/02/11 | R209             | 05/05/2022 | 10.75  | Call | Bond Future | 4,011.2100                  | 4.0112                      | 3,916.9700            | 3.9170                | (2.349)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 05/05/2022 | 10.75  | Put  | Bond Future | 582.3000                    | 0.5823                      | 598.0800              | 0.5981                | 2.710             | 0            | 0           | 1,050         |
| 2022/02/11 | R209             | 05/05/2022 | 11.43  | Call | Bond Future | 7,146.0600                  | 7.1461                      | 7,039.6700            | 7.0397                | (1.489)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 05/05/2022 | 11.43  | Put  | Bond Future | 159.1700                    | 0.1592                      | 162.8000              | 0.1628                | 2.281             | 0            | 0           | 0             |
| 2022/02/11 | R209             | 05/05/2022 | 11.44  | Call | Bond Future | 7,193.1300                  | 7.1931                      | 7,086.6500            | 7.0866                | (1.480)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 05/05/2022 | 11.44  | Put  | Bond Future | 155.9200                    | 0.1559                      | 159.4600              | 0.1595                | 2.270             | 0            | 0           | 0             |
| 2022/02/11 | R209             | 05/05/2022 |        |      | Bond Future | 10.1407                     | 72.0127                     | 10.1596               | 71.9027               | 0.186             | 0.0000       | 0.0000      | 21,904        |
| 2022/02/11 | R209             | 05/05/2022 | 12.00  | Call | Bond Future | 9,815.5500                  | 9.8155                      | 9,706.3400            | 9.7063                | (1.113)           | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | R209             | 05/05/2022 | 12.00  | Put  | Bond Future | 47.8600                     | 0.0479                      | 48.6700               | 0.0487                | 1.692             | 0            | 0           | 12,050        |
| 2022/02/11 | R209             | 05/05/2022 | 11.45  | Call | Bond Future | 7,240.2000                  | 7.2402                      | 7,133.6400            | 7.1336                | (1.472)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 05/05/2022 | 11.45  | Put  | Bond Future | 152.7200                    | 0.1527                      | 156.1800              | 0.1562                | 2.266             | 0            | 0           | 0             |
| 2022/02/11 | R209             | 04/08/2022 | 10.57  | Put  | Bond Future | 1,732.8000                  | 1.7328                      | 1,769.1900            | 1.7692                | 2.100             | 0            | 0           | 0             |
| 2022/02/11 | R209             | 04/08/2022 | 10.58  | Call | Bond Future | 3,329.9800                  | 3.3300                      | 3,254.2700            | 3.2543                | (2.274)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 04/08/2022 | 10.58  | Put  | Bond Future | 1,711.9000                  | 1.7119                      | 1,747.9100            | 1.7479                | 2.104             | 0            | 0           | 0             |
| 2022/02/11 | R209             | 04/08/2022 |        |      | Bond Future | 10.2914                     | 72.9599                     | 10.3110               | 72.8481               | 0.191             | 0.0000       | 0.0000      | 1,550         |
| 2022/02/11 | R209             | 04/08/2022 | 10.59  | Call | Bond Future | 3,364.6000                  | 3.3646                      | 3,288.5200            | 3.2885                | (2.261)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 04/08/2022 | 10.59  | Put  | Bond Future | 1,691.4000                  | 1.6914                      | 1,727.0400            | 1.7270                | 2.107             | 0            | 0           | 0             |
| 2022/02/11 | R209             | 04/08/2022 | 10.57  | Call | Bond Future | 3,295.6900                  | 3.2957                      | 3,220.3600            | 3.2204                | (2.286)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 03/11/2022 | 11.03  | Call | Bond Future | 4,920.3400                  | 4.9203                      | 4,836.8400            | 4.8368                | (1.697)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 03/11/2022 | 11.03  | Put  | Bond Future | 1,612.2700                  | 1.6123                      | 1,642.7700            | 1.6428                | 1.892             | 0            | 0           | 0             |
| 2022/02/11 | R209             | 03/11/2022 | 9.50   | Call | Bond Future | 829.5600                    | 0.8296                      | 800.2100              | 0.8002                | (3.538)           | 0            | 0           | 1,000         |
| 2022/02/11 | R209             | 03/11/2022 | 9.50   | Put  | Bond Future | 6,230.4700                  | 6.2305                      | 6,315.1200            | 6.3151                | 1.359             | 0            | 0           | 0             |
| 2022/02/11 | R209             | 03/11/2022 | 10.50  | Put  | Bond Future | 2,674.6000                  | 2.6746                      | 2,721.3300            | 2.7213                | 1.747             | 0            | 0           | 1,000         |
| 2022/02/11 | R209             | 03/11/2022 |        |      | Bond Future | 10.4179                     | 70.9161                     | 10.4383               | 70.8021               | 0.196             | 0.0000       | 0.0000      | 400           |
| 2022/02/11 | R209             | 03/11/2022 | 11.50  | Call | Bond Future | 6,743.2500                  | 6.7433                      | 6,649.4200            | 6.6494                | (1.391)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 03/11/2022 | 11.50  | Put  | Bond Future | 1,041.5900                  | 1.0416                      | 1,061.7600            | 1.0618                | 1.936             | 0            | 0           | 1,000         |
| 2022/02/11 | R209             | 03/11/2022 | 11.01  | Call | Bond Future | 4,846.0300                  | 4.8460                      | 4,763.0600            | 4.7631                | (1.712)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 03/11/2022 | 11.01  | Put  | Bond Future | 1,642.5700                  | 1.6426                      | 1,673.6000            | 1.6736                | 1.889             | 0            | 0           | 0             |
| 2022/02/11 | R209             | 03/11/2022 | 11.02  | Call | Bond Future | 4,883.1500                  | 4.8831                      | 4,799.9100            | 4.7999                | (1.705)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 03/11/2022 | 11.02  | Put  | Bond Future | 1,627.3600                  | 1.6274                      | 1,658.1200            | 1.6581                | 1.890             | 0            | 0           | 0             |
| 2022/02/11 | R209             | 03/11/2022 | 10.50  | Call | Bond Future | 3,131.3200                  | 3.1313                      | 3,064.0500            | 3.0640                | (2.148)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 02/02/2023 | 10.80  | Put  | Bond Future | 2,700.6300                  | 2.7006                      | 2,744.4100            | 2.7444                | 1.621             | 0            | 0           | 0             |
| 2022/02/11 | R209             | 02/02/2023 | 10.78  | Call | Bond Future | 3,941.9900                  | 3.9420                      | 3,870.5200            | 3.8705                | (1.813)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 02/02/2023 | 10.79  | Call | Bond Future | 3,972.5500                  | 3.9725                      | 3,900.7900            | 3.9008                | (1.806)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 02/02/2023 |        |      | Bond Future | 10.5590                     | 71.9614                     | 10.5801               | 71.8456               | 0.201             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R209             | 02/02/2023 | 10.80  | Call | Bond Future | 4,003.2000                  | 4.0032                      | 3,931.1500            | 3.9312                | (1.800)           | 0            | 0           | 0             |
| 2022/02/11 | R209             | 02/02/2023 | 10.78  | Put  | Bond Future | 2,746.2100                  | 2.7462                      | 2,790.5700            | 2.7906                | 1.615             | 0            | 0           | 0             |
| 2022/02/11 | R209             | 02/02/2023 | 10.79  | Put  | Bond Future | 2,723.3400                  | 2.7233                      | 2,767.4100            | 2.7674                | 1.618             | 0            | 0           | 0             |
| 2022/02/11 | R210             | 05/05/2022 |        |      | Bond Future | 215.4477                    | 215.4477                    | 215.4735              | 215.4735              | 0.012             | 0.0000       | 0.0000      | 1,039         |
| 2022/02/11 | R210             | 04/08/2022 |        |      | Bond Future | 218.3334                    | 218.3334                    | 218.3590              | 218.3590              | 0.012             | 0.0000       | 0.0000      | 266           |
| 2022/02/11 | R210             | 03/11/2022 |        |      | Bond Future | 218.7487                    | 218.7487                    | 218.7733              | 218.7733              | 0.011             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R210             | 02/02/2023 |        |      | Bond Future | 222.0192                    | 222.0192                    | 222.0437              | 222.0437              | 0.011             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R213             | 05/05/2022 | 10.63  | Call | Bond Future | 5,402.6500                  | 5.4026                      | 5,382.6500            | 5.3826                | (0.370)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 05/05/2022 | 10.65  | Put  | Bond Future | 235.8000                    | 0.2358                      | 232.6800              | 0.2327                | (1.323)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 05/05/2022 |        |      | Bond Future | 9.6100                      | 86.0541                     | 9.6132                | 86.0373               | 0.033             | 0.0000       | 0.0000      | 24,243        |
| 2022/02/11 | R213             | 05/05/2022 | 10.63  | Put  | Bond Future | 244.9800                    | 0.2450                      | 241.8200              | 0.2418                | (1.290)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 05/05/2022 | 10.64  | Call | Bond Future | 5,446.5200                  | 5.4465                      | 5,426.5400            | 5.4265                | (0.367)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 05/05/2022 | 10.64  | Put  | Bond Future | 240.3100                    | 0.2403                      | 237.1700              | 0.2372                | (1.307)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 05/05/2022 | 10.65  | Call | Bond Future | 5,490.5000                  | 5.4905                      | 5,470.5400            | 5.4705                | (0.364)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 04/08/2022 | 9.88   | Call | Bond Future | 2,415.9800                  | 2.4160                      | 2,400.3000            | 2.4003                | (0.649)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 04/08/2022 | 9.89   | Call | Bond Future | 2,444.0600                  | 2.4441                      | 2,428.3200            | 2.4283                | (0.644)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 04/08/2022 | 9.90   | Put  | Bond Future | 1,934.1800                  | 1.9342                      | 1,935.7200            | 1.9357                | 0.080             | 0            | 0           | 0             |
| 2022/02/11 | R213             | 04/08/2022 |        |      | Bond Future | 9.7942                      | 87.1506                     | 9.7976                | 87.1333               | 0.035             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R213             | 04/08/2022 | 9.88   | Put  | Bond Future | 1,979.2000                  | 1.9792                      | 1,980.8700            | 1.9809                | 0.084             | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | R213             | 04/08/2022 | 9.89   | Put  | Bond Future | 1,956.5800                  | 1.9566                      | 1,958.1900            | 1.9582                | 0.082             | 0            | 0           | 0             |
| 2022/02/11 | R213             | 04/08/2022 | 9.90   | Call | Bond Future | 2,472.3100                  | 2.4723                      | 2,456.5000            | 2.4565                | (0.639)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 03/11/2022 | 10.38  | Call | Bond Future | 3,893.4300                  | 3.8934                      | 3,876.9000            | 3.8769                | (0.425)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 03/11/2022 | 10.38  | Put  | Bond Future | 1,743.8000                  | 1.7438                      | 1,745.6000            | 1.7456                | 0.103             | 0            | 0           | 0             |
| 2022/02/11 | R213             | 03/11/2022 | 10.39  | Call | Bond Future | 3,925.2400                  | 3.9252                      | 3,908.6700            | 3.9087                | (0.422)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 03/11/2022 | 10.39  | Put  | Bond Future | 1,727.5700                  | 1.7276                      | 1,729.3300            | 1.7293                | 0.102             | 0            | 0           | 0             |
| 2022/02/11 | R213             | 03/11/2022 | 10.37  | Call | Bond Future | 3,861.4500                  | 3.8614                      | 3,844.9600            | 3.8450                | (0.427)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 03/11/2022 | 10.37  | Put  | Bond Future | 1,759.9000                  | 1.7599                      | 1,761.7400            | 1.7617                | 0.105             | 0            | 0           | 200           |
| 2022/02/11 | R213             | 03/11/2022 | 9.19   | Call | Bond Future | 1,051.8700                  | 1.0519                      | 1,042.7400            | 1.0427                | (0.868)           | 0            | 0           | 476           |
| 2022/02/11 | R213             | 03/11/2022 | 9.19   | Put  | Bond Future | 4,886.5100                  | 4.8865                      | 4,895.7100            | 4.8957                | 0.188             | 0            | 0           | 0             |
| 2022/02/11 | R213             | 03/11/2022 |        |      | Bond Future | 9.9401                      | 84.9457                     | 9.9438                | 84.9274               | 0.037             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R213             | 03/11/2022 | 10.40  | Call | Bond Future | 3,957.4200                  | 3.9574                      | 3,940.8100            | 3.9408                | (0.420)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 03/11/2022 | 10.40  | Put  | Bond Future | 1,711.7400                  | 1.7117                      | 1,713.4600            | 1.7135                | 0.100             | 0            | 0           | 0             |
| 2022/02/11 | R213             | 03/11/2022 | 9.98   | Call | Bond Future | 2,728.1800                  | 2.7282                      | 2,713.5900            | 2.7136                | (0.535)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 03/11/2022 | 9.98   | Put  | Bond Future | 2,530.2400                  | 2.5302                      | 2,533.9800            | 2.5340                | 0.148             | 0            | 0           | 200           |
| 2022/02/11 | R213             | 03/11/2022 | 10.19  | Call | Bond Future | 3,310.9700                  | 3.3110                      | 3,295.2900            | 3.2953                | (0.474)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 03/11/2022 | 10.19  | Put  | Bond Future | 2,081.0500                  | 2.0810                      | 2,083.7000            | 2.0837                | 0.127             | 0            | 0           | 476           |
| 2022/02/11 | R213             | 03/11/2022 | 9.13   | Call | Bond Future | 960.4700                    | 0.9605                      | 951.8100              | 0.9518                | (0.902)           | 0            | 0           | 200           |
| 2022/02/11 | R213             | 03/11/2022 | 9.13   | Put  | Bond Future | 5,111.3800                  | 5.1114                      | 5,121.0500            | 5.1211                | 0.189             | 0            | 0           | 0             |
| 2022/02/11 | R213             | 03/11/2022 | 9.84   | Call | Bond Future | 2,370.9900                  | 2.3710                      | 2,357.2100            | 2.3572                | (0.581)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 03/11/2022 | 9.84   | Put  | Bond Future | 2,870.2000                  | 2.8702                      | 2,874.7500            | 2.8748                | 0.159             | 0            | 0           | 476           |
| 2022/02/11 | R213             | 02/02/2023 | 10.22  | Put  | Bond Future | 2,758.9800                  | 2.7590                      | 2,763.3000            | 2.7633                | 0.157             | 0            | 0           | 0             |
| 2022/02/11 | R213             | 02/02/2023 | 10.23  | Call | Bond Future | 3,326.7500                  | 3.3268                      | 3,312.2300            | 3.3122                | (0.436)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 02/02/2023 | 10.35  | Call | Bond Future | 3,652.2000                  | 3.6522                      | 3,637.1300            | 3.6371                | (0.413)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 02/02/2023 | 10.35  | Put  | Bond Future | 2,492.1400                  | 2.4921                      | 2,495.8700            | 2.4959                | 0.150             | 0            | 0           | 476           |
| 2022/02/11 | R213             | 02/02/2023 | 10.01  | Call | Bond Future | 2,770.2300                  | 2.7702                      | 2,756.7900            | 2.7568                | (0.485)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 02/02/2023 |        |      | Bond Future | 10.1073                     | 86.2314                     | 10.1112               | 86.2125               | 0.039             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R213             | 02/02/2023 | 10.22  | Call | Bond Future | 3,300.2400                  | 3.3002                      | 3,285.7600            | 3.2858                | (0.439)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 02/02/2023 | 10.23  | Put  | Bond Future | 2,737.6800                  | 2.7377                      | 2,741.9600            | 2.7420                | 0.156             | 0            | 0           | 0             |
| 2022/02/11 | R213             | 02/02/2023 | 9.16   | Call | Bond Future | 1,120.1300                  | 1.1201                      | 1,111.7900            | 1.1118                | (0.745)           | 0            | 0           | 476           |
| 2022/02/11 | R213             | 02/02/2023 | 9.16   | Put  | Bond Future | 5,852.2200                  | 5.8522                      | 5,862.6800            | 5.8627                | 0.179             | 0            | 0           | 0             |
| 2022/02/11 | R213             | 02/02/2023 | 10.01  | Put  | Bond Future | 3,241.1600                  | 3.2412                      | 3,246.5200            | 3.2465                | 0.165             | 0            | 0           | 476           |
| 2022/02/11 | R213             | 02/02/2023 | 10.21  | Call | Bond Future | 3,274.1600                  | 3.2742                      | 3,259.7300            | 3.2597                | (0.441)           | 0            | 0           | 0             |
| 2022/02/11 | R213             | 02/02/2023 | 10.21  | Put  | Bond Future | 2,780.7500                  | 2.7807                      | 2,785.1200            | 2.7851                | 0.157             | 0            | 0           | 0             |
| 2022/02/11 | R214             | 05/05/2022 | 11.73  | Put  | Bond Future | 181.9800                    | 0.1820                      | 183.7600              | 0.1838                | 0.978             | 0            | 0           | 0             |
| 2022/02/11 | R214             | 05/05/2022 | 11.74  | Put  | Bond Future | 178.3400                    | 0.1783                      | 180.0700              | 0.1801                | 0.970             | 0            | 0           | 0             |
| 2022/02/11 | R214             | 05/05/2022 | 11.75  | Call | Bond Future | 7,365.5200                  | 7.3655                      | 7,283.4300            | 7.2834                | (1.115)           | 0            | 0           | 0             |
| 2022/02/11 | R214             | 05/05/2022 |        |      | Bond Future | 10.4566                     | 68.9605                     | 10.4705               | 68.8767               | 0.132             | 0.0000       | 0.0000      | 16,551        |
| 2022/02/11 | R214             | 05/05/2022 | 11.73  | Call | Bond Future | 7,270.9000                  | 7.2709                      | 7,188.9200            | 7.1889                | (1.128)           | 0            | 0           | 0             |
| 2022/02/11 | R214             | 05/05/2022 | 11.74  | Call | Bond Future | 7,318.2300                  | 7.3182                      | 7,236.2000            | 7.2362                | (1.121)           | 0            | 0           | 0             |
| 2022/02/11 | R214             | 05/05/2022 | 11.75  | Put  | Bond Future | 174.7300                    | 0.1747                      | 176.4000              | 0.1764                | 0.956             | 0            | 0           | 0             |
| 2022/02/11 | R214             | 04/08/2022 | 10.98  | Put  | Bond Future | 1,636.6400                  | 1.6366                      | 1,659.7600            | 1.6598                | 1.413             | 0            | 0           | 0             |
| 2022/02/11 | R214             | 04/08/2022 | 10.99  | Call | Bond Future | 3,828.4400                  | 3.8284                      | 3,766.2800            | 3.7663                | (1.624)           | 0            | 0           | 0             |
| 2022/02/11 | R214             | 04/08/2022 |        |      | Bond Future | 10.6074                     | 69.8370                     | 10.6217               | 69.7519               | 0.135             | 0.0000       | 0.0000      | 1,337         |
| 2022/02/11 | R214             | 04/08/2022 | 10.97  | Call | Bond Future | 3,755.1900                  | 3.7552                      | 3,693.5400            | 3.6935                | (1.642)           | 0            | 0           | 0             |
| 2022/02/11 | R214             | 04/08/2022 | 10.97  | Put  | Bond Future | 1,656.5800                  | 1.6566                      | 1,679.9600            | 1.6800                | 1.411             | 0            | 0           | 0             |
| 2022/02/11 | R214             | 04/08/2022 | 10.98  | Call | Bond Future | 3,791.6600                  | 3.7917                      | 3,729.7500            | 3.7298                | (1.633)           | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/02/11 | R214             | 04/08/2022 | 10.99  | Put  | Bond Future | 1,617.0700                  | 1.6171                      | 1,639.9400            | 1.6399                | 1.414             | 0            | 0           | 0             |
| 2022/02/11 | R214             | 03/11/2022 | 11.34  | Call | Bond Future | 5,142.1100                  | 5.1421                      | 5,076.9400            | 5.0769                | (1.267)           | 0            | 0           | 0             |
| 2022/02/11 | R214             | 03/11/2022 | 11.36  | Put  | Bond Future | 1,690.8200                  | 1.6908                      | 1,712.2300            | 1.7122                | 1.266             | 0            | 0           | 0             |
| 2022/02/11 | R214             | 03/11/2022 |        |      | Bond Future | 10.7285                     | 67.6217                     | 10.7434               | 67.5348               | 0.139             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R214             | 03/11/2022 | 11.34  | Put  | Bond Future | 1,721.8100                  | 1.7218                      | 1,743.6000            | 1.7436                | 1.266             | 0            | 0           | 0             |
| 2022/02/11 | R214             | 03/11/2022 | 11.35  | Call | Bond Future | 5,180.0700                  | 5.1801                      | 5,114.7100            | 5.1147                | (1.262)           | 0            | 0           | 0             |
| 2022/02/11 | R214             | 03/11/2022 | 11.35  | Put  | Bond Future | 1,706.1400                  | 1.7061                      | 1,727.7400            | 1.7277                | 1.266             | 0            | 0           | 0             |
| 2022/02/11 | R214             | 03/11/2022 | 11.36  | Call | Bond Future | 5,218.3200                  | 5.2183                      | 5,152.7700            | 5.1528                | (1.256)           | 0            | 0           | 0             |
| 2022/02/11 | R214             | 02/02/2023 | 11.07  | Call | Bond Future | 4,100.3500                  | 4.1004                      | 4,044.5700            | 4.0446                | (1.360)           | 0            | 0           | 0             |
| 2022/02/11 | R214             | 02/02/2023 | 11.07  | Put  | Bond Future | 2,933.0100                  | 2.9330                      | 2,965.6200            | 2.9656                | 1.112             | 0            | 0           | 0             |
| 2022/02/11 | R214             | 02/02/2023 | 11.08  | Call | Bond Future | 4,131.8400                  | 4.1318                      | 4,075.8300            | 4.0758                | (1.356)           | 0            | 0           | 0             |
| 2022/02/11 | R214             | 02/02/2023 | 11.08  | Put  | Bond Future | 2,908.9800                  | 2.9090                      | 2,941.3600            | 2.9414                | 1.113             | 0            | 0           | 0             |
| 2022/02/11 | R214             | 02/02/2023 |        |      | Bond Future | 10.8628                     | 68.6475                     | 10.8783               | 68.5591               | 0.143             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R214             | 02/02/2023 | 11.09  | Call | Bond Future | 4,163.6900                  | 4.1637                      | 4,107.4700            | 4.1075                | (1.350)           | 0            | 0           | 0             |
| 2022/02/11 | R214             | 02/02/2023 | 11.09  | Put  | Bond Future | 2,885.3700                  | 2.8854                      | 2,917.5400            | 2.9175                | 1.115             | 0            | 0           | 0             |
| 2022/02/11 | R248             | 05/05/2022 | 11.79  | Call | Bond Future | 9,509.8900                  | 9.5099                      | 9,442.1700            | 9.4422                | (0.712)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 05/05/2022 | 11.79  | Put  | Bond Future | 193.1800                    | 0.1932                      | 192.5000              | 0.1925                | (0.352)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 05/05/2022 | 11.80  | Call | Bond Future | 9,568.7600                  | 9.5688                      | 9,501.0200            | 9.5010                | (0.708)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 05/05/2022 |        |      | Bond Future | 10.4547                     | 86.5317                     | 10.4634               | 86.4647               | 0.083             | 0.0000       | 0.0000      | 191,731       |
| 2022/02/11 | R248             | 05/05/2022 | 11.80  | Put  | Bond Future | 189.1400                    | 0.1891                      | 188.4400              | 0.1884                | (0.370)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 05/05/2022 | 11.81  | Call | Bond Future | 9,627.6300                  | 9.6276                      | 9,559.8800            | 9.5599                | (0.704)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 05/05/2022 | 11.81  | Put  | Bond Future | 185.1800                    | 0.1852                      | 184.4700              | 0.1845                | (0.383)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 04/08/2022 | 10.99  | Call | Bond Future | 4,840.2100                  | 4.8402                      | 4,787.0100            | 4.7870                | (1.099)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 04/08/2022 | 10.99  | Put  | Bond Future | 2,013.8900                  | 2.0139                      | 2,028.8800            | 2.0289                | 0.744             | 0            | 0           | 0             |
| 2022/02/11 | R248             | 04/08/2022 | 10.40  | Put  | Bond Future | 3,973.1600                  | 3.9732                      | 4,002.7700            | 4.0028                | 0.745             | 0            | 0           | 0             |
| 2022/02/11 | R248             | 04/08/2022 | 10.98  | Call | Bond Future | 4,793.7100                  | 4.7937                      | 4,740.7100            | 4.7407                | (1.106)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 04/08/2022 | 10.98  | Put  | Bond Future | 2,038.4000                  | 2.0384                      | 2,053.5900            | 2.0536                | 0.745             | 0            | 0           | 0             |
| 2022/02/11 | R248             | 04/08/2022 |        |      | Bond Future | 10.6034                     | 87.6316                     | 10.6125               | 87.5634               | 0.085             | 0.0000       | 0.0000      | 6,019         |
| 2022/02/11 | R248             | 04/08/2022 | 11.00  | Call | Bond Future | 4,886.6500                  | 4.8867                      | 4,833.2500            | 4.8332                | (1.093)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 04/08/2022 | 11.00  | Put  | Bond Future | 1,989.4200                  | 1.9894                      | 2,004.2100            | 2.0042                | 0.743             | 0            | 0           | 0             |
| 2022/02/11 | R248             | 04/08/2022 | 9.70   | Call | Bond Future | 594.2800                    | 0.5943                      | 578.1000              | 0.5781                | (2.723)           | 0            | 0           | 2,400         |
| 2022/02/11 | R248             | 04/08/2022 | 9.70   | Put  | Bond Future | 7,904.2200                  | 7.9042                      | 7,956.2300            | 7.9562                | 0.658             | 0            | 0           | 0             |
| 2022/02/11 | R248             | 04/08/2022 | 10.40  | Call | Bond Future | 2,416.8500                  | 2.4169                      | 2,378.2700            | 2.3783                | (1.596)           | 0            | 0           | 2,400         |
| 2022/02/11 | R248             | 03/11/2022 | 11.31  | Put  | Bond Future | 2,192.8800                  | 2.1929                      | 2,208.2500            | 2.2082                | 0.701             | 0            | 0           | 0             |
| 2022/02/11 | R248             | 03/11/2022 | 11.32  | Call | Bond Future | 6,389.6900                  | 6.3897                      | 6,334.9400            | 6.3349                | (0.857)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 03/11/2022 | 11.30  | Put  | Bond Future | 2,212.8400                  | 2.2128                      | 2,228.3700            | 2.2284                | 0.702             | 0            | 0           | 0             |
| 2022/02/11 | R248             | 03/11/2022 |        |      | Bond Future | 10.7227                     | 84.5519                     | 10.7321               | 84.4820               | 0.088             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R248             | 03/11/2022 | 11.31  | Call | Bond Future | 6,342.2200                  | 6.3422                      | 6,287.6200            | 6.2876                | (0.861)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 03/11/2022 | 11.32  | Put  | Bond Future | 2,172.8500                  | 2.1728                      | 2,188.0700            | 2.1881                | 0.700             | 0            | 0           | 0             |
| 2022/02/11 | R248             | 03/11/2022 | 11.30  | Call | Bond Future | 6,294.5800                  | 6.2946                      | 6,240.1400            | 6.2401                | (0.865)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 02/02/2023 | 11.08  | Call | Bond Future | 5,209.7400                  | 5.2097                      | 5,162.2400            | 5.1622                | (0.912)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 02/02/2023 | 11.08  | Put  | Bond Future | 3,611.4800                  | 3.6115                      | 3,635.1900            | 3.6352                | 0.657             | 0            | 0           | 0             |
| 2022/02/11 | R248             | 02/02/2023 |        |      | Bond Future | 10.8551                     | 85.8347                     | 10.8649               | 85.7635               | 0.091             | 0.0000       | 0.0000      | 0             |
| 2022/02/11 | R248             | 02/02/2023 | 11.07  | Call | Bond Future | 5,169.9500                  | 5.1700                      | 5,122.6300            | 5.1226                | (0.915)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 02/02/2023 | 11.07  | Put  | Bond Future | 3,641.5900                  | 3.6416                      | 3,665.4800            | 3.6655                | 0.656             | 0            | 0           | 0             |
| 2022/02/11 | R248             | 02/02/2023 | 11.06  | Call | Bond Future | 5,129.9400                  | 5.1299                      | 5,082.7900            | 5.0828                | (0.919)           | 0            | 0           | 0             |
| 2022/02/11 | R248             | 02/02/2023 | 11.06  | Put  | Bond Future | 3,671.6000                  | 3.6716                      | 3,695.6600            | 3.6957                | 0.655             | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|-----------|------------------|--------|-----|---------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
|-----------|------------------|--------|-----|---------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|

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|--------------|--|--|--|--|--|--|--|--|--|--|----------------|
| <b>Total</b> |  |  |  |  |  |  |  |  |  |  | <b>1207372</b> |
|--------------|--|--|--|--|--|--|--|--|--|--|----------------|