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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/03/2022 TO 25/03/2022

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2025 | 05/05/2022 | | Bond Future | 160.0168 | 160.0168 | 159.7941 | 159.7941 | (0.139) | 0.0000 | 0.0000 | 5,484 |
| 2022/03/25 | 2025 | 04/08/2022 | | Bond Future | 160.5916 | 160.5916 | 160.3642 | 160.3642 | (0.142) | 0.0000 | 0.0000 | 1,130 |
| 2022/03/25 | 2025 | 03/11/2022 | | Bond Future | 162.9871 | 162.9871 | 162.7552 | 162.7552 | (0.142) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2025 | 02/02/2023 | | Bond Future | 164.0406 | 164.0406 | 163.8020 | 163.8020 | (0.145) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2029 | 05/05/2022 | | Bond Future | 117.2174 | 117.2174 | 117.1578 | 117.1578 | (0.051) | 0.0000 | 0.0000 | 2,745 |
| 2022/03/25 | 2029 | 04/08/2022 | | Bond Future | 118.8271 | 118.8271 | 118.7656 | 118.7656 | (0.052) | 0.0000 | 0.0000 | 1,844 |
| 2022/03/25 | 2029 | 03/11/2022 | | Bond Future | 119.3678 | 119.3678 | 119.3045 | 119.3045 | (0.053) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | 2029 | 02/02/2023 | | | Bond Future | 121.3577 | 121.3577 | 121.2924 | 121.2924 | (0.054) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 8.14 | Call | Bond Future | 0.2500 | 0.0003 | 0.1800 | 0.0002 | (28.000) | 0 | 0 | 1,800 |
| 2022/03/25 | 2030 | 05/05/2022 | 8.14 | Put | Bond Future | 8,585.1300 | 8.5851 | 8,675.5000 | 8.6755 | 1.053 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 8.47 | Call | Bond Future | 2.7400 | 0.0027 | 2.1500 | 0.0022 | (21.533) | 0 | 0 | 1,073 |
| 2022/03/25 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 2,535.4700 | 2.5355 | 2,453.9600 | 2.4540 | (3.215) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 289.5400 | 0.2895 | 298.4700 | 0.2985 | 3.084 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 9.95 | Call | Bond Future | 1,590.8400 | 1.5908 | 1,520.8500 | 1.5209 | (4.400) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 9.65 | Put | Bond Future | 1,298.2300 | 1.2982 | 1,339.3200 | 1.3393 | 3.165 | 0 | 0 | 5,000 |
| 2022/03/25 | 2030 | 05/05/2022 | 8.81 | Put | Bond Future | 4,925.3200 | 4.9253 | 5,012.1700 | 5.0122 | 1.763 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 8.89 | Put | Bond Future | 4,509.0700 | 4.5091 | 4,594.3700 | 4.5944 | 1.892 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 9.15 | Call | Bond Future | 122.4400 | 0.1224 | 108.0800 | 0.1081 | (11.728) | 0 | 0 | 7,500 |
| 2022/03/25 | 2030 | 05/05/2022 | 9.15 | Put | Bond Future | 3,223.9200 | 3.2239 | 3,300.0000 | 3.3000 | 2.360 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | | | Bond Future | 9.7551 | 92.7918 | 9.7731 | 92.7013 | 0.185 | 0.0000 | 0.0000 | 70,558 |
| 2022/03/25 | 2030 | 05/05/2022 | 7.73 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 200 |
| 2022/03/25 | 2030 | 05/05/2022 | 7.73 | Put | Bond Future | 10,926.2200 | 10.9262 | 11,016.6500 | 11.0166 | 0.828 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 8.47 | Put | Bond Future | 6,752.4000 | 6.7524 | 6,842.2500 | 6.8423 | 1.331 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 11.04 | Call | Bond Future | 6,180.6400 | 6.1806 | 6,090.2100 | 6.0902 | (1.463) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 11.04 | Put | Bond Future | 17.4300 | 0.0174 | 17.4400 | 0.0174 | 0.057 | 0 | 0 | 1,800 |
| 2022/03/25 | 2030 | 05/05/2022 | 9.95 | Put | Bond Future | 619.7300 | 0.6197 | 640.1800 | 0.6402 | 3.300 | 0 | 0 | 1,073 |
| 2022/03/25 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 2,456.9100 | 2.4569 | 2,376.0600 | 2.3761 | (3.291) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 308.2100 | 0.3082 | 317.8000 | 0.3178 | 3.112 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 2,496.0800 | 2.4961 | 2,414.9000 | 2.4149 | (3.252) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 298.7500 | 0.2988 | 308.0100 | 0.3080 | 3.100 | 0 | 0 | 200 |
| 2022/03/25 | 2030 | 05/05/2022 | 9.35 | Call | Bond Future | 283.4700 | 0.2835 | 257.0900 | 0.2571 | (9.306) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 9.35 | Put | Bond Future | 2,345.0800 | 2.3451 | 2,409.1400 | 2.4091 | 2.732 | 0 | 0 | 1,073 |
| 2022/03/25 | 2030 | 05/05/2022 | 9.60 | Call | Bond Future | 663.8400 | 0.6638 | 618.4300 | 0.6184 | (6.841) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 9.60 | Put | Bond Future | 1,446.1700 | 1.4462 | 1,491.2000 | 1.4912 | 3.114 | 0 | 0 | 5,000 |
| 2022/03/25 | 2030 | 05/05/2022 | 9.65 | Call | Bond Future | 769.0600 | 0.7691 | 719.7100 | 0.7197 | (6.417) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 05/05/2022 | 8.81 | Call | Bond Future | 21.8200 | 0.0218 | 18.2300 | 0.0182 | (16.453) | 0 | 0 | 200 |
| 2022/03/25 | 2030 | 05/05/2022 | 8.89 | Call | Bond Future | 33.5000 | 0.0335 | 28.3600 | 0.0284 | (15.343) | 0 | 0 | 1,800 |
| 2022/03/25 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 969.3700 | 0.9694 | 932.4000 | 0.9324 | (3.814) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 2,947.5000 | 2.9475 | 3,002.9800 | 3.0030 | 1.882 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 04/08/2022 | 10.95 | Call | Bond Future | 5,099.5700 | 5.0996 | 5,018.1100 | 5.0181 | (1.597) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 04/08/2022 | 10.95 | Put | Bond Future | 479.4100 | 0.4794 | 490.4000 | 0.4904 | 2.292 | 0 | 0 | 800 |
| 2022/03/25 | 2030 | 04/08/2022 | | | Bond Future | 9.9630 | 90.0372 | 9.9821 | 89.9447 | 0.192 | 0.0000 | 0.0000 | 25,175 |
| 2022/03/25 | 2030 | 04/08/2022 | 9.05 | Call | Bond Future | 328.4000 | 0.3284 | 310.8900 | 0.3109 | (5.332) | 0 | 0 | 800 |
| 2022/03/25 | 2030 | 04/08/2022 | 9.05 | Put | Bond Future | 4,889.8900 | 4.8899 | 4,964.8300 | 4.9648 | 1.533 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 935.0700 | 0.9351 | 898.9400 | 0.8989 | (3.864) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 3,012.8100 | 3.0128 | 3,069.1300 | 3.0691 | 1.869 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 952.1200 | 0.9521 | 915.5700 | 0.9156 | (3.839) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 2,980.0400 | 2.9800 | 3,035.9400 | 3.0359 | 1.876 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 04/08/2022 | 8.30 | Call | Bond Future | 53.6500 | 0.0537 | 49.6300 | 0.0496 | (7.493) | 0 | 0 | 800 |
| 2022/03/25 | 2030 | 04/08/2022 | 8.30 | Put | Bond Future | 8,583.6400 | 8.5836 | 8,672.0700 | 8.6721 | 1.030 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 03/11/2022 | 10.10 | Call | Bond Future | 2,197.4500 | 2.1975 | 2,145.4900 | 2.1455 | (2.365) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 03/11/2022 | 10.10 | Put | Bond Future | 2,392.6700 | 2.3927 | 2,435.2200 | 2.4352 | 1.778 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 03/11/2022 | | | Bond Future | 10.1416 | 91.3618 | 10.1618 | 91.2673 | 0.199 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2030 | 03/11/2022 | 10.09 | Call | Bond Future | 2,173.5400 | 2.1735 | 2,121.8800 | 2.1219 | (2.377) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | 2030 | 03/11/2022 | 10.09 | Put | Bond Future | 2,415.7700 | 2.4158 | 2,458.6200 | 2.4586 | 1.774 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 03/11/2022 | 10.08 | Call | Bond Future | 2,150.0400 | 2.1500 | 2,098.7100 | 2.0987 | (2.387) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 03/11/2022 | 10.08 | Put | Bond Future | 2,439.3100 | 2.4393 | 2,482.4900 | 2.4825 | 1.770 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 3,354.5900 | 3.3546 | 3,405.7900 | 3.4058 | 1.526 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 3,536.6600 | 3.5367 | 3,589.8400 | 3.5898 | 1.504 | 0 | 0 | 102 |
| 2022/03/25 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 1,949.6400 | 1.9496 | 1,904.6300 | 1.9046 | (2.309) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 1,970.3800 | 1.9704 | 1,925.0800 | 1.9251 | (2.299) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 752.4400 | 0.7524 | 728.6600 | 0.7287 | (3.160) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 5,960.2600 | 5.9603 | 6,033.2600 | 6.0333 | 1.225 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 1,339.4300 | 1.3394 | 1,303.8200 | 1.3038 | (2.659) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 4,339.3400 | 4.3393 | 4,400.5100 | 4.4005 | 1.410 | 0 | 0 | 102 |
| 2022/03/25 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 1,582.2600 | 1.5823 | 1,542.6500 | 1.5426 | (2.503) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 7,570.2600 | 7.5703 | 7,651.2700 | 7.6513 | 1.070 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | | | Bond Future | 10.3079 | 88.8616 | 10.3293 | 88.7648 | 0.207 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 1,990.9100 | 1.9909 | 1,945.3300 | 1.9453 | (2.289) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 1,848.7000 | 1.8487 | 1,805.1000 | 1.8051 | (2.358) | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 3,405.8200 | 3.4058 | 3,457.5900 | 3.4576 | 1.520 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 3,380.3000 | 3.3803 | 3,431.7800 | 3.4318 | 1.523 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 3,923.2100 | 3.9232 | 3,980.3800 | 3.9804 | 1.457 | 0 | 0 | 0 |
| 2022/03/25 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 437.8900 | 0.4379 | 422.1200 | 0.4221 | (3.601) | 0 | 0 | 102 |
| 2022/03/25 | 2032 | 05/05/2022 | 10.29 | Put | Bond Future | 746.6800 | 0.7467 | 760.8800 | 0.7609 | 1.902 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 05/05/2022 | 11.18 | Call | Bond Future | 5,805.5100 | 5.8055 | 5,730.6200 | 5.7306 | (1.290) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 05/05/2022 | 11.18 | Put | Bond Future | 49.1600 | 0.0492 | 48.6700 | 0.0487 | (0.997) | 0 | 0 | 780 |
| 2022/03/25 | 2032 | 05/05/2022 | 10.98 | Call | Bond Future | 4,804.9000 | 4.8049 | 4,730.4300 | 4.7304 | (1.550) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 05/05/2022 | 10.98 | Put | Bond Future | 95.1000 | 0.0951 | 95.0300 | 0.0950 | (0.074) | 0 | 0 | 993 |
| 2022/03/25 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 83.5100 | 0.0835 | 83.2900 | 0.0833 | (0.263) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 5,053.9000 | 5.0539 | 4,979.2600 | 4.9793 | (1.477) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 80.8000 | 0.0808 | 80.5600 | 0.0806 | (0.297) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 05/05/2022 | | | Bond Future | 10.1198 | 89.3672 | 10.1329 | 89.2928 | 0.130 | 0.0000 | 0.0000 | 141,216 |
| 2022/03/25 | 2032 | 05/05/2022 | 9.58 | Call | Bond Future | 165.4000 | 0.1654 | 149.8600 | 0.1499 | (9.395) | 0 | 0 | 780 |
| 2022/03/25 | 2032 | 05/05/2022 | 9.58 | Put | Bond Future | 3,302.4600 | 3.3025 | 3,361.3200 | 3.3613 | 1.782 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 05/05/2022 | 10.18 | Call | Bond Future | 1,331.5400 | 1.3315 | 1,277.0000 | 1.2770 | (4.096) | 0 | 0 | 780 |
| 2022/03/25 | 2032 | 05/05/2022 | 10.18 | Put | Bond Future | 990.4100 | 0.9904 | 1,010.2700 | 1.0103 | 2.005 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 05/05/2022 | 10.29 | Call | Bond Future | 1,706.3100 | 1.7063 | 1,646.1100 | 1.6461 | (3.528) | 0 | 0 | 993 |
| 2022/03/25 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 5,103.8300 | 5.1038 | 5,029.1600 | 5.0292 | (1.463) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 78.2100 | 0.0782 | 77.9400 | 0.0779 | (0.345) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 5,004.0400 | 5.0040 | 4,929.4200 | 4.9294 | (1.491) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 2,279.1800 | 2.2792 | 2,312.9800 | 2.3130 | 1.483 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 2,250.8500 | 2.2509 | 2,284.2800 | 2.2843 | 1.485 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 1,741.7000 | 1.7417 | 1,698.6000 | 1.6986 | (2.475) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 04/08/2022 | 9.40 | Call | Bond Future | 289.9700 | 0.2900 | 276.5000 | 0.2765 | (4.645) | 0 | 0 | 1,300 |
| 2022/03/25 | 2032 | 04/08/2022 | 9.40 | Put | Bond Future | 5,486.9500 | 5.4870 | 5,549.6500 | 5.5497 | 1.143 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 04/08/2022 | 9.72 | Call | Bond Future | 653.8000 | 0.6538 | 629.8600 | 0.6299 | (3.662) | 0 | 0 | 800 |
| 2022/03/25 | 2032 | 04/08/2022 | 9.72 | Put | Bond Future | 3,971.7100 | 3.9717 | 4,023.9400 | 4.0239 | 1.315 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 04/08/2022 | 8.97 | Call | Bond Future | 94.1100 | 0.0941 | 88.5900 | 0.0886 | (5.865) | 0 | 0 | 800 |
| 2022/03/25 | 2032 | 04/08/2022 | 8.97 | Put | Bond Future | 7,897.4700 | 7.8975 | 7,968.1200 | 7.9681 | 0.895 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 04/08/2022 | | | Bond Future | 10.3070 | 90.5722 | 10.3208 | 90.4960 | 0.134 | 0.0000 | 0.0000 | 2,140 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | 2032 | 04/08/2022 | 11.60 | Call | Bond Future | 7,078.8400 | 7.0788 | 7,006.9100 | 7.0069 | (1.016) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 04/08/2022 | 11.60 | Put | Bond Future | 318.7600 | 0.3188 | 323.0000 | 0.3230 | 1.330 | 0 | 0 | 800 |
| 2022/03/25 | 2032 | 04/08/2022 | 11.89 | Call | Bond Future | 8,388.3700 | 8.3884 | 8,314.6800 | 8.3147 | (0.878) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 04/08/2022 | 11.89 | Put | Bond Future | 209.0400 | 0.2090 | 211.5200 | 0.2115 | 1.186 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 1,686.6800 | 1.6867 | 1,644.3100 | 1.6443 | (2.512) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 1,713.9700 | 1.7140 | 1,671.2300 | 1.6712 | (2.494) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 2,223.0100 | 2.2230 | 2,256.0800 | 2.2561 | 1.488 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 04/08/2022 | 10.10 | Call | Bond Future | 1,425.8500 | 1.4259 | 1,387.2100 | 1.3872 | (2.710) | 0 | 0 | 1,300 |
| 2022/03/25 | 2032 | 04/08/2022 | 10.10 | Put | Bond Future | 2,577.1300 | 2.5771 | 2,614.6600 | 2.6147 | 1.456 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.56 | Put | Bond Future | 2,356.5200 | 2.3565 | 2,386.7100 | 2.3867 | 1.281 | 0 | 0 | 180 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.11 | Put | Bond Future | 3,633.7100 | 3.6337 | 3,676.3100 | 3.6763 | 1.172 | 0 | 0 | 454 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.16 | Call | Bond Future | 1,744.6700 | 1.7447 | 1,707.8200 | 1.7078 | (2.112) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.16 | Put | Bond Future | 3,471.6000 | 3.4716 | 3,512.7500 | 3.5127 | 1.185 | 0 | 0 | 180 |
| 2022/03/25 | 2032 | 03/11/2022 | 9.36 | Call | Bond Future | 452.0700 | 0.4521 | 437.1200 | 0.4371 | (3.307) | 0 | 0 | 454 |
| 2022/03/25 | 2032 | 03/11/2022 | 9.36 | Put | Bond Future | 6,731.8500 | 6.7318 | 6,794.9000 | 6.7949 | 0.937 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 9.46 | Put | Bond Future | 6,233.9900 | 6.2340 | 6,294.9200 | 6.2949 | 0.977 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 9.92 | Call | Bond Future | 1,234.8300 | 1.2348 | 1,204.9800 | 1.2050 | (2.417) | 0 | 0 | 750 |
| 2022/03/25 | 2032 | 03/11/2022 | 9.92 | Put | Bond Future | 4,296.2300 | 4.2962 | 4,344.3800 | 4.3444 | 1.121 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 9.31 | Put | Bond Future | 6,987.1300 | 6.9871 | 7,051.1900 | 7.0512 | 0.917 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | | | Bond Future | 10.4778 | 87.7516 | 10.4923 | 87.6735 | 0.139 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.67 | Call | Bond Future | 3,129.3900 | 3.1294 | 3,078.8300 | 3.0788 | (1.616) | 0 | 0 | 750 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.67 | Put | Bond Future | 2,106.3300 | 2.1063 | 2,133.7700 | 2.1338 | 1.303 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 11.55 | Call | Bond Future | 6,374.2400 | 6.3742 | 6,307.6800 | 6.3077 | (1.044) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 11.55 | Put | Bond Future | 867.0900 | 0.8671 | 878.5300 | 0.8785 | 1.319 | 0 | 0 | 500 |
| 2022/03/25 | 2032 | 03/11/2022 | 12.30 | Call | Bond Future | 9,502.4700 | 9.5025 | 9,429.4900 | 9.4295 | (0.768) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 12.30 | Put | Bond Future | 418.0200 | 0.4180 | 423.0400 | 0.4230 | 1.201 | 0 | 0 | 750 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.49 | Call | Bond Future | 2,593.4200 | 2.5934 | 2,547.4400 | 2.5474 | (1.773) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.49 | Put | Bond Future | 2,527.8500 | 2.5278 | 2,559.8700 | 2.5599 | 1.267 | 0 | 0 | 454 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.56 | Call | Bond Future | 2,796.1200 | 2.7961 | 2,748.3100 | 2.7483 | (1.710) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.66 | Call | Bond Future | 3,098.3700 | 3.0984 | 3,048.0600 | 3.0481 | (1.624) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.66 | Put | Bond Future | 2,128.1300 | 2.1281 | 2,155.8200 | 2.1558 | 1.301 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.11 | Call | Bond Future | 1,630.9400 | 1.6309 | 1,595.5400 | 1.5955 | (2.171) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.21 | Call | Bond Future | 1,862.7500 | 1.8628 | 1,824.4600 | 1.8245 | (2.056) | 0 | 0 | 500 |
| 2022/03/25 | 2032 | 03/11/2022 | 10.21 | Put | Bond Future | 3,314.9600 | 3.3150 | 3,354.6700 | 3.3547 | 1.198 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 03/11/2022 | 9.46 | Call | Bond Future | 539.8900 | 0.5399 | 522.8200 | 0.5228 | (3.162) | 0 | 0 | 500 |
| 2022/03/25 | 2032 | 03/11/2022 | 9.31 | Call | Bond Future | 412.6800 | 0.4127 | 398.7400 | 0.3987 | (3.378) | 0 | 0 | 180 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 3,042.1000 | 3.0421 | 2,995.4800 | 2.9955 | (1.532) | 0 | 0 | 750 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 2,855.4300 | 2.8554 | 2,888.7800 | 2.8888 | 1.168 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 6,485.1200 | 6.4851 | 6,420.2600 | 6.4203 | (1.000) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 1,196.3800 | 1.1964 | 1,211.4900 | 1.2115 | 1.263 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 2,335.2400 | 2.3352 | 2,294.9800 | 2.2950 | (1.724) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 3,570.0800 | 3.5701 | 3,609.7900 | 3.6098 | 1.112 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 2,587.5100 | 2.5875 | 2,544.8400 | 2.5448 | (1.649) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 3,292.2700 | 3.2923 | 3,329.5700 | 3.3296 | 1.133 | 0 | 0 | 454 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 1,914.8600 | 1.9149 | 1,879.0300 | 1.8790 | (1.871) | 0 | 0 | 500 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 4,114.6100 | 4.1146 | 4,158.7500 | 4.1588 | 1.073 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 695.5100 | 0.6955 | 677.3400 | 0.6773 | (2.612) | 0 | 0 | 500 |
| 2022/03/25 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 7,069.6500 | 7.0697 | 7,131.4500 | 7.1314 | 0.874 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 1,310.7300 | 1.3107 | 1,282.4600 | 1.2825 | (2.157) | 0 | 0 | 750 |
| 2022/03/25 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 5,150.0100 | 5.1500 | 5,201.7100 | 5.2017 | 1.004 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | | | Bond Future | 10.6342 | 89.1986 | 10.6495 | 89.1186 | 0.144 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 10,688.1600 | 10.6882 | 10,614.3200 | 10.6143 | (0.691) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 516.2100 | 0.5162 | 522.3400 | 0.5223 | 1.188 | 0 | 0 | 750 |
| 2022/03/25 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 7,062.6200 | 7.0626 | 6,995.9700 | 6.9960 | (0.944) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 1,057.8200 | 1.0578 | 1,071.1400 | 1.0711 | 1.259 | 0 | 0 | 500 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 2,310.8300 | 2.3108 | 2,270.8100 | 2.2708 | (1.732) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 3,598.9100 | 3.5989 | 3,638.8600 | 3.6389 | 1.110 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 1,783.5000 | 1.7835 | 1,749.1800 | 1.7492 | (1.924) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 4,308.0000 | 4.3080 | 4,353.6500 | 4.3537 | 1.060 | 0 | 0 | 454 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 2,286.5500 | 2.2866 | 2,246.7800 | 2.2468 | (1.739) | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 3,627.9100 | 3.6279 | 3,668.1100 | 3.6681 | 1.108 | 0 | 0 | 0 |
| 2022/03/25 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 545.9300 | 0.5459 | 530.7700 | 0.5308 | (2.777) | 0 | 0 | 454 |
| 2022/03/25 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 7,843.8200 | 7.8438 | 7,908.6300 | 7.9086 | 0.826 | 0 | 0 | 0 |
| 2022/03/25 | 2033 | 05/05/2022 | | | Bond Future | 112.2602 | 112.2602 | 111.6344 | 111.6344 | (0.557) | 0.0000 | 0.0000 | 2,719 |
| 2022/03/25 | 2033 | 04/08/2022 | | | Bond Future | 113.8018 | 113.8018 | 113.1664 | 113.1664 | (0.558) | 0.0000 | 0.0000 | 4,967 |
| 2022/03/25 | 2033 | 03/11/2022 | | | Bond Future | 114.1853 | 114.1853 | 113.5394 | 113.5394 | (0.566) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2033 | 02/02/2023 | | | Bond Future | 116.0886 | 116.0886 | 115.4312 | 115.4312 | (0.566) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 7,469.3600 | 7.4694 | 7,544.6000 | 7.5446 | 1.007 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 7,524.8800 | 7.5249 | 7,600.2500 | 7.6002 | 1.002 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 32.8700 | 0.0329 | 28.8300 | 0.0288 | (12.291) | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 05/05/2022 | | | Bond Future | 10.5996 | 86.8169 | 10.5874 | 86.8965 | (0.115) | 0.0000 | 0.0000 | 85,127 |
| 2022/03/25 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 35.4300 | 0.0354 | 31.1300 | 0.0311 | (12.137) | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 34.1300 | 0.0341 | 29.9600 | 0.0300 | (12.218) | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 7,580.3800 | 7.5804 | 7,655.8800 | 7.6559 | 0.996 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 04/08/2022 | 11.95 | Call | Bond Future | 7,443.3200 | 7.4433 | 7,507.7800 | 7.5078 | 0.866 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 04/08/2022 | 11.95 | Put | Bond Future | 448.0100 | 0.4480 | 432.5600 | 0.4326 | (3.449) | 0 | 0 | 1,050 |
| 2022/03/25 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 1,913.6700 | 1.9137 | 1,871.0700 | 1.8711 | (2.226) | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 2,689.3900 | 2.6894 | 2,726.0100 | 2.7260 | 1.362 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 1,966.5200 | 1.9665 | 1,923.2300 | 1.9232 | (2.201) | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 2,725.5100 | 2.7255 | 2,762.4700 | 2.7625 | 1.356 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 04/08/2022 | | | Bond Future | 10.7755 | 83.7314 | 10.7629 | 83.8114 | (0.117) | 0.0000 | 0.0000 | 52,420 |
| 2022/03/25 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 2,761.8500 | 2.7619 | 2,799.1600 | 2.7992 | 1.351 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 04/08/2022 | 11.21 | Call | Bond Future | 3,946.7700 | 3.9468 | 3,994.0200 | 3.9940 | 1.197 | 0 | 0 | 1,050 |
| 2022/03/25 | 2037 | 04/08/2022 | 11.21 | Put | Bond Future | 1,252.1200 | 1.2521 | 1,219.4600 | 1.2195 | (2.608) | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 4,881.1500 | 4.8812 | 4,934.4200 | 4.9344 | 1.091 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 930.1200 | 0.9301 | 903.4800 | 0.9035 | (2.864) | 0 | 0 | 50 |
| 2022/03/25 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 590.9100 | 0.5909 | 602.1200 | 0.6021 | 1.897 | 0 | 0 | 50 |
| 2022/03/25 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 5,049.5900 | 5.0496 | 4,980.8900 | 4.9809 | (1.361) | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 1,939.9500 | 1.9400 | 1,897.0000 | 1.8970 | (2.214) | 0 | 0 | 50 |
| 2022/03/25 | 2037 | 03/11/2022 | 11.32 | Call | Bond Future | 4,373.4000 | 4.3734 | 4,418.6900 | 4.4187 | 1.036 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 03/11/2022 | 11.30 | Put | Bond Future | 2,019.0100 | 2.0190 | 1,983.4000 | 1.9834 | (1.764) | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 03/11/2022 | 11.31 | Call | Bond Future | 4,334.1300 | 4.3341 | 4,379.1800 | 4.3792 | 1.039 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 03/11/2022 | 11.31 | Put | Bond Future | 1,998.7900 | 1.9988 | 1,963.4200 | 1.9634 | (1.770) | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 03/11/2022 | | | Bond Future | 10.9262 | 84.9638 | 10.9133 | 85.0442 | (0.118) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | 2037 | 03/11/2022 | 11.32 | Put | Bond Future | 1,978.5200 | 1.9785 | 1,943.3900 | 1.9434 | (1.776) | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 03/11/2022 | 11.30 | Call | Bond Future | 4,294.7400 | 4.2947 | 4,339.5500 | 4.3395 | 1.043 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 3,300.3100 | 3.3003 | 3,336.4100 | 3.3364 | 1.094 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 3,527.2800 | 3.5273 | 3,482.3100 | 3.4823 | (1.275) | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 3,331.4400 | 3.3314 | 3,367.7600 | 3.3678 | 1.090 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 3,497.3700 | 3.4974 | 3,452.6200 | 3.4526 | (1.280) | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 02/02/2023 | | | Bond Future | 11.0672 | 82.1084 | 11.0539 | 82.1895 | (0.120) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 3,362.7100 | 3.3627 | 3,399.2600 | 3.3993 | 1.087 | 0 | 0 | 0 |
| 2022/03/25 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 3,467.6700 | 3.4677 | 3,423.1500 | 3.4231 | (1.284) | 0 | 0 | 0 |
| 2022/03/25 | 2038 | 05/05/2022 | | | Bond Future | 127.6098 | 127.6098 | 127.3060 | 127.3060 | (0.238) | 0.0000 | 0.0000 | 4,184 |
| 2022/03/25 | 2038 | 04/08/2022 | | | Bond Future | 127.5367 | 127.5367 | 127.2275 | 127.2275 | (0.242) | 0.0000 | 0.0000 | 2,669 |
| 2022/03/25 | 2038 | 03/11/2022 | | | Bond Future | 129.4396 | 129.4396 | 129.1249 | 129.1249 | (0.243) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2038 | 02/02/2023 | | | Bond Future | 129.7267 | 129.7267 | 129.4039 | 129.4039 | (0.249) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2040 | 05/05/2022 | 10.57 | Call | Bond Future | 1,089.2800 | 1.0893 | 1,048.0600 | 1.0481 | (3.784) | 0 | 0 | 1,200 |
| 2022/03/25 | 2040 | 05/05/2022 | 10.57 | Put | Bond Future | 1,845.7700 | 1.8458 | 1,862.6100 | 1.8626 | 0.912 | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 38.6900 | 0.0387 | 37.2000 | 0.0372 | (3.851) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 8,174.3100 | 8.1743 | 8,114.7900 | 8.1148 | (0.728) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 37.3100 | 0.0373 | 35.8500 | 0.0359 | (3.913) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 05/05/2022 | 13.04 | Call | Bond Future | 14,470.5900 | 14.4706 | 14,412.4900 | 14.4125 | (0.402) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 05/05/2022 | 13.04 | Put | Bond Future | 0.3100 | 0.0003 | 0.2700 | 0.0003 | (12.903) | 0 | 0 | 1,200 |
| 2022/03/25 | 2040 | 05/05/2022 | | | Bond Future | 10.6763 | 89.2153 | 10.6845 | 89.1573 | 0.077 | 0.0000 | 0.0000 | 62,131 |
| 2022/03/25 | 2040 | 05/05/2022 | 9.82 | Call | Bond Future | 36.7100 | 0.0367 | 32.5500 | 0.0325 | (11.332) | 0 | 0 | 1,200 |
| 2022/03/25 | 2040 | 05/05/2022 | 9.82 | Put | Bond Future | 6,432.1200 | 6.4321 | 6,486.0200 | 6.4860 | 0.838 | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 8,055.9900 | 8.0560 | 7,996.4000 | 7.9964 | (0.740) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 40.1300 | 0.0401 | 38.6000 | 0.0386 | (3.813) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 8,115.1600 | 8.1152 | 8,055.6100 | 8.0556 | (0.734) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 3,289.5300 | 3.2895 | 3,244.4300 | 3.2444 | (1.371) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 1,896.9100 | 1.8969 | 1,911.5000 | 1.9115 | 0.769 | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 04/08/2022 | 12.24 | Put | Bond Future | 371.5700 | 0.3716 | 372.5700 | 0.3726 | 0.269 | 0 | 0 | 460 |
| 2022/03/25 | 2040 | 04/08/2022 | 9.70 | Put | Bond Future | 8,675.7700 | 8.6758 | 8,727.9900 | 8.7280 | 0.602 | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 04/08/2022 | | | Bond Future | 10.8453 | 85.9118 | 10.8539 | 85.8521 | 0.080 | 0.0000 | 0.0000 | 42,392 |
| 2022/03/25 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 3,248.6100 | 3.2486 | 3,203.7400 | 3.2037 | (1.381) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 1,923.1800 | 1.9232 | 1,938.0000 | 1.9380 | 0.771 | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 04/08/2022 | 12.24 | Call | Bond Future | 9,195.2800 | 9.1953 | 9,136.5900 | 9.1366 | (0.638) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 04/08/2022 | 9.70 | Call | Bond Future | 186.0100 | 0.1860 | 178.5400 | 0.1785 | (4.016) | 0 | 0 | 460 |
| 2022/03/25 | 2040 | 04/08/2022 | 10.70 | Call | Bond Future | 1,998.3700 | 1.9984 | 1,962.5000 | 1.9625 | (1.795) | 0 | 0 | 460 |
| 2022/03/25 | 2040 | 04/08/2022 | 10.70 | Put | Bond Future | 3,008.1900 | 3.0082 | 3,032.0100 | 3.0320 | 0.792 | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 3,207.9100 | 3.2079 | 3,163.2700 | 3.1633 | (1.392) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 1,949.7600 | 1.9498 | 1,964.8100 | 1.9648 | 0.772 | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 03/11/2022 | 11.39 | Call | Bond Future | 4,703.9700 | 4.7040 | 4,657.6900 | 4.6577 | (0.984) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 03/11/2022 | 11.40 | Call | Bond Future | 4,745.7300 | 4.7457 | 4,699.2800 | 4.6993 | (0.979) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 03/11/2022 | 11.41 | Put | Bond Future | 2,026.6700 | 2.0267 | 2,041.3200 | 2.0413 | 0.723 | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 03/11/2022 | | | Bond Future | 10.9898 | 87.1764 | 10.9989 | 87.1151 | 0.083 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2040 | 03/11/2022 | 11.39 | Put | Bond Future | 2,070.9700 | 2.0710 | 2,085.9500 | 2.0859 | 0.723 | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 03/11/2022 | 11.40 | Put | Bond Future | 2,048.5900 | 2.0486 | 2,063.4000 | 2.0634 | 0.723 | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 03/11/2022 | 11.41 | Call | Bond Future | 4,787.8800 | 4.7879 | 4,741.2700 | 4.7413 | (0.973) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 3,699.7600 | 3.6998 | 3,661.1900 | 3.6612 | (1.043) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 3,732.2600 | 3.7323 | 3,756.6000 | 3.7566 | 0.652 | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 02/02/2023 | | | Bond Future | 11.1249 | 84.1073 | 11.1344 | 84.0444 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 3,631.7800 | 3.6318 | 3,593.5800 | 3.5936 | (1.052) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 3,796.6100 | 3.7966 | 3,821.3200 | 3.8213 | 0.651 | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 3,665.8500 | 3.6658 | 3,627.4700 | 3.6275 | (1.047) | 0 | 0 | 0 |
| 2022/03/25 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 3,764.4700 | 3.7645 | 3,789.0000 | 3.7890 | 0.652 | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 8,114.7700 | 8.1148 | 8,017.0100 | 8.0170 | (1.205) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 36.3800 | 0.0364 | 35.8300 | 0.0358 | (1.512) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 8,174.6900 | 8.1747 | 8,076.9300 | 8.0769 | (1.196) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 35.2200 | 0.0352 | 34.6700 | 0.0347 | (1.562) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 05/05/2022 | | | Bond Future | 10.6968 | 86.0563 | 10.7102 | 85.9591 | 0.126 | 0.0000 | 0.0000 | 69,637 |
| 2022/03/25 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 8,234.5400 | 8.2345 | 8,136.7800 | 8.1368 | (1.187) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 34.0800 | 0.0341 | 33.5300 | 0.0335 | (1.614) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 3,436.5000 | 3.4365 | 3,366.7600 | 3.3668 | (2.029) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 1,879.6200 | 1.8796 | 1,909.1200 | 1.9091 | 1.569 | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 3,478.9800 | 3.4790 | 3,408.8500 | 3.4088 | (2.016) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 1,853.6800 | 1.8537 | 1,882.7900 | 1.8828 | 1.570 | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 04/08/2022 | | | Bond Future | 10.8562 | 82.8354 | 10.8702 | 82.7362 | 0.130 | 0.0000 | 0.0000 | 22,586 |
| 2022/03/25 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 3,521.4700 | 3.5215 | 3,450.9700 | 3.4510 | (2.002) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 1,827.8500 | 1.8278 | 1,856.5900 | 1.8566 | 1.572 | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 03/11/2022 | 11.40 | Put | Bond Future | 2,083.8600 | 2.0839 | 2,112.6600 | 2.1127 | 1.382 | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 03/11/2022 | 11.41 | Call | Bond Future | 4,870.2700 | 4.8703 | 4,797.5100 | 4.7975 | (1.494) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 03/11/2022 | 11.41 | Put | Bond Future | 2,061.2800 | 2.0613 | 2,089.8000 | 2.0898 | 1.384 | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 03/11/2022 | | | Bond Future | 10.9922 | 84.0547 | 11.0068 | 83.9534 | 0.133 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2044 | 03/11/2022 | 11.39 | Call | Bond Future | 4,784.8700 | 4.7849 | 4,712.6600 | 4.7127 | (1.509) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 03/11/2022 | 11.39 | Put | Bond Future | 2,106.6700 | 2.1067 | 2,135.7400 | 2.1357 | 1.380 | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 03/11/2022 | 11.40 | Call | Bond Future | 4,827.5000 | 4.8275 | 4,755.0200 | 4.7550 | (1.501) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 3,859.9800 | 3.8600 | 3,799.3400 | 3.7993 | (1.571) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 3,717.7900 | 3.7178 | 3,760.7700 | 3.7608 | 1.156 | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 3,895.3900 | 3.8954 | 3,834.4600 | 3.8345 | (1.564) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 3,685.6000 | 3.6856 | 3,728.2900 | 3.7283 | 1.158 | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 02/02/2023 | | | Bond Future | 11.1190 | 81.0594 | 11.1343 | 80.9558 | 0.138 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 3,930.9500 | 3.9310 | 3,869.7200 | 3.8697 | (1.558) | 0 | 0 | 0 |
| 2022/03/25 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 3,653.6500 | 3.6537 | 3,696.0400 | 3.6960 | 1.160 | 0 | 0 | 0 |
| 2022/03/25 | 2046 | 05/05/2022 | | | Bond Future | 115.1107 | 115.1107 | 114.9353 | 114.9353 | (0.152) | 0.0000 | 0.0000 | 14,104 |
| 2022/03/25 | 2046 | 04/08/2022 | | | Bond Future | 116.6914 | 116.6914 | 116.5127 | 116.5127 | (0.153) | 0.0000 | 0.0000 | 2,969 |
| 2022/03/25 | 2046 | 03/11/2022 | | | Bond Future | 116.4971 | 116.4971 | 116.3147 | 116.3147 | (0.157) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2046 | 02/02/2023 | | | Bond Future | 118.4401 | 118.4401 | 118.2539 | 118.2539 | (0.157) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2050 | 05/05/2022 | | | Bond Future | 118.6717 | 118.6717 | 118.4709 | 118.4709 | (0.169) | 0.0000 | 0.0000 | 8,672 |
| 2022/03/25 | 2050 | 04/08/2022 | | | Bond Future | 118.2709 | 118.2709 | 118.0661 | 118.0661 | (0.173) | 0.0000 | 0.0000 | 1,410 |
| 2022/03/25 | 2050 | 03/11/2022 | | | Bond Future | 120.0354 | 120.0354 | 119.8267 | 119.8267 | (0.174) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 2050 | 02/02/2023 | | | Bond Future | 119.9583 | 119.9583 | 119.7439 | 119.7439 | (0.179) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 8607 | 21/12/2026 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | AL37 | 05/05/2022 | | | Index Future | 809.0390 | 809.0390 | 808.6800 | 808.6800 | (0.044) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | AL37 | 04/08/2022 | | | Index Future | 819.8330 | 819.8330 | 819.4620 | 819.4620 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | AL37 | 03/11/2022 | | | Index Future | 831.9770 | 831.9770 | 831.5950 | 831.5950 | (0.046) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | AL37 | 02/02/2023 | | | Index Future | 845.6420 | 845.6420 | 845.2480 | 845.2480 | (0.047) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | AL7T | 05/05/2022 | | | Index Future | 937.5280 | 937.5280 | 936.7170 | 936.7170 | (0.087) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | AL7T | 04/08/2022 | | | Index Future | 950.0360 | 950.0360 | 949.2060 | 949.2060 | (0.087) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | AL7T | 03/11/2022 | | | Index Future | 964.1090 | 964.1090 | 963.2600 | 963.2600 | (0.088) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | AL7T | 02/02/2023 | | | Index Future | 979.9440 | 979.9440 | 979.0740 | 979.0740 | (0.089) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | ALBI | 05/05/2022 | | | Index Future | 837.4760 | 837.4760 | 836.8970 | 836.8970 | (0.069) | 0.0000 | 0.0000 | 129 |
| 2022/03/25 | ALBI | 04/08/2022 | | | Index Future | 848.6500 | 848.6500 | 848.0550 | 848.0550 | (0.070) | 0.0000 | 0.0000 | 92 |
| 2022/03/25 | ALBI | 03/11/2022 | | | Index Future | 861.2210 | 861.2210 | 860.6110 | 860.6110 | (0.071) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | ALBI | 02/02/2023 | | | Index Future | 875.3660 | 875.3660 | 874.7400 | 874.7400 | (0.072) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | ES33 | 05/05/2022 | | | Bond Future | 11.3563 | 76.8578 | 11.3640 | 76.8175 | 0.068 | 0.0000 | 0.0000 | 87 |
| 2022/03/25 | ES33 | 04/08/2022 | | | Bond Future | 11.5710 | 77.9133 | 11.5793 | 77.8717 | 0.071 | 0.0000 | 0.0000 | 263 |
| 2022/03/25 | ES33 | 03/11/2022 | | | Bond Future | 11.7726 | 75.2934 | 11.7812 | 75.2507 | 0.074 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | ES33 | 02/02/2023 | | | Bond Future | 11.9662 | 76.5523 | 11.9754 | 76.5083 | 0.077 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | ES42 | 05/05/2022 | | | Bond Future | 11.7402 | 75.5715 | 11.7481 | 75.5238 | 0.067 | 0.0000 | 0.0000 | 1,190 |
| 2022/03/25 | ES42 | 04/08/2022 | | | Bond Future | 11.9340 | 76.6102 | 11.9423 | 76.5612 | 0.070 | 0.0000 | 0.0000 | 3,579 |
| 2022/03/25 | ES42 | 03/11/2022 | | | Bond Future | 12.1166 | 73.4940 | 12.1254 | 73.4436 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | ES42 | 02/02/2023 | | | Bond Future | 12.2857 | 74.7256 | 12.2949 | 74.6738 | 0.075 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 377,280.0000 | 37.7280 | 371,450.0000 | 37.1450 | (1.545) | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 05/05/2022 | | | GOVI | 825.9780 | 825.9780 | 825.3950 | 825.3950 | (0.071) | 0.0000 | 0.0000 | 989 |
| 2022/03/25 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 377,480.0000 | 37.7480 | 371,650.0000 | 37.1650 | (1.544) | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 377,380.0000 | 37.7380 | 371,550.0000 | 37.1550 | (1.545) | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 177,180.0000 | 17.7180 | 171,200.0000 | 17.1200 | (3.375) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 04/08/2022 | | | GOVI | 836.9980 | 836.9980 | 836.4000 | 836.4000 | (0.071) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 177,380.0000 | 17.7380 | 171,400.0000 | 17.1400 | (3.371) | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 177,280.0000 | 17.7280 | 171,300.0000 | 17.1300 | (3.373) | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 03/11/2022 | 820.41 | Call | GOVI | 289,860.0000 | 28.9860 | 283,740.0000 | 28.3740 | (2.111) | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 03/11/2022 | 820.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 03/11/2022 | 820.42 | Call | GOVI | 289,760.0000 | 28.9760 | 283,640.0000 | 28.3640 | (2.112) | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 03/11/2022 | 820.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 03/11/2022 | | | GOVI | 849.3960 | 849.3960 | 848.7840 | 848.7840 | (0.072) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | GOVI | 03/11/2022 | 820.43 | Call | GOVI | 289,660.0000 | 28.9660 | 283,540.0000 | 28.3540 | (2.113) | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 03/11/2022 | 820.43 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 125,280.0000 | 12.5280 | 118,990.0000 | 11.8990 | (5.021) | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 125,180.0000 | 12.5180 | 118,890.0000 | 11.8890 | (5.025) | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 02/02/2023 | | | GOVI | 863.3480 | 863.3480 | 862.7190 | 862.7190 | (0.073) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 125,080.0000 | 12.5080 | 118,790.0000 | 11.8790 | (5.029) | 0 | 0 | 0 |
| 2022/03/25 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/03/25 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IGOV | 05/05/2022 | | | Index Future | 312.7510 | 312.7510 | 312.2690 | 312.2690 | (0.154) | 0.0000 | 0.0000 | 499 |
| 2022/03/25 | IGOV | 04/08/2022 | | | Index Future | 317.0010 | 317.0010 | 316.5100 | 316.5100 | (0.155) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IGOV | 03/11/2022 | | | Index Future | 321.7720 | 321.7720 | 321.2720 | 321.2720 | (0.155) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IGOV | 02/02/2023 | | | Index Future | 327.1320 | 327.1320 | 326.6200 | 326.6200 | (0.157) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2900 | 90.2900 | 90.2900 | 90.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | JBAF | 20/04/2022 | | | Jibar Tradeable Future | 4.5250 | 95.4750 | 4.4850 | 95.5150 | (0.884) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | JBAF | 18/05/2022 | | | Jibar Tradeable Future | 4.6000 | 95.4000 | 4.5600 | 95.4400 | (0.870) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 5.0450 | 94.9550 | 5.0150 | 94.9850 | (0.595) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | JBAF | 20/07/2022 | | | Jibar Tradeable Future | 5.1250 | 94.8750 | 5.1000 | 94.9000 | (0.488) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | JBAF | 17/08/2022 | | | Jibar Tradeable Future | 5.4900 | 94.5100 | 5.5400 | 94.4600 | 0.911 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.5950 | 94.4050 | 5.6250 | 94.3750 | 0.536 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 6.2550 | 93.7450 | 6.3700 | 93.6300 | 1.839 | 0.0000 | 0.0000 | 68 |
| 2022/03/25 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 6.5900 | 93.4100 | 6.6950 | 93.3050 | 1.593 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 6.7650 | 93.2350 | 6.9300 | 93.0700 | 2.439 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 6.9600 | 93.0400 | 7.0950 | 92.9050 | 1.940 | 0.0000 | 0.0000 | 75 |
| 2022/03/25 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 6.9700 | 93.0300 | 7.1550 | 92.8450 | 2.654 | 0.0000 | 0.0000 | 72 |
| 2022/03/25 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 7.2250 | 92.7750 | 7.3750 | 92.6250 | 2.076 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 601.4500 | 0.6015 | 602.2500 | 0.6023 | 0.133 | 0 | 0 | 0 |
| 2022/03/25 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 20.1000 | 0.0201 | 19.0300 | 0.0190 | (5.323) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 05/05/2022 | | | Bond Future | 5.5722 | 103.1783 | 5.5698 | 103.1802 | (0.043) | 0.0000 | 0.0000 | 14,778 |
| 2022/03/25 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 586.9500 | 0.5870 | 587.7100 | 0.5877 | 0.129 | 0 | 0 | 0 |
| 2022/03/25 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 21.2900 | 0.0213 | 20.1800 | 0.0202 | (5.214) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 594.2000 | 0.5942 | 594.9700 | 0.5950 | 0.130 | 0 | 0 | 0 |
| 2022/03/25 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 20.6900 | 0.0207 | 19.5900 | 0.0196 | (5.317) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 314.2800 | 0.3143 | 314.2500 | 0.3143 | (0.010) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 113.9200 | 0.1139 | 112.8900 | 0.1129 | (0.904) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 04/08/2022 | | | Bond Future | 5.6834 | 104.5449 | 5.6815 | 104.5459 | (0.032) | 0.0000 | 0.0000 | 2,384 |
| 2022/03/25 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 306.4700 | 0.3065 | 306.4300 | 0.3064 | (0.013) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 117.0200 | 0.1170 | 115.9800 | 0.1160 | (0.889) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 310.2500 | 0.3102 | 310.2200 | 0.3102 | (0.010) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 115.3400 | 0.1153 | 114.3100 | 0.1143 | (0.893) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 03/11/2022 | 6.25 | Call | Bond Future | 330.8700 | 0.3309 | 330.8100 | 0.3308 | (0.018) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 03/11/2022 | 6.25 | Put | Bond Future | 46.2900 | 0.0463 | 46.0000 | 0.0460 | (0.626) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 03/11/2022 | 6.26 | Call | Bond Future | 333.5000 | 0.3335 | 333.4400 | 0.3334 | (0.018) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 03/11/2022 | 6.26 | Put | Bond Future | 45.8600 | 0.0459 | 45.5700 | 0.0456 | (0.632) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 03/11/2022 | | | Bond Future | 5.3252 | 102.2049 | 5.3244 | 102.2052 | (0.014) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R023 | 03/11/2022 | 6.27 | Call | Bond Future | 336.1400 | 0.3361 | 336.0800 | 0.3361 | (0.018) | 0 | 0 | 0 |
| 2022/03/25 | R023 | 03/11/2022 | 6.27 | Put | Bond Future | 45.4300 | 0.0454 | 45.1400 | 0.0451 | (0.638) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 05/05/2022 | 10.72 | Call | Bond Future | 2,573.8400 | 2.5738 | 2,474.8800 | 2.4749 | (3.845) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 05/05/2022 | 10.72 | Put | Bond Future | 584.6200 | 0.5846 | 603.5400 | 0.6035 | 3.236 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 7,452.5300 | 7.4525 | 7,334.8100 | 7.3348 | (1.580) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 33.8800 | 0.0339 | 34.0400 | 0.0340 | 0.472 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 7,508.1900 | 7.5082 | 7,390.4500 | 7.3904 | (1.568) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 32.6100 | 0.0326 | 32.7500 | 0.0327 | 0.429 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 05/05/2022 | | | Bond Future | 10.4067 | 90.9817 | 10.4249 | 90.8638 | 0.176 | 0.0000 | 0.0000 | 71,474 |
| 2022/03/25 | R035 | 05/05/2022 | 10.82 | Call | Bond Future | 3,052.5000 | 3.0525 | 2,948.3400 | 2.9483 | (3.412) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 05/05/2022 | 10.82 | Put | Bond Future | 441.7500 | 0.4417 | 455.4700 | 0.4555 | 3.106 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 7,563.8600 | 7.5639 | 7,446.0900 | 7.4461 | (1.557) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 31.4100 | 0.0314 | 31.5200 | 0.0315 | 0.350 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | R035 | 05/05/2022 | 12.64 | Call | Bond Future | 12,889.6700 | 12.8897 | 12,771.7700 | 12.7718 | (0.915) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 05/05/2022 | 12.64 | Put | Bond Future | 0.4300 | 0.0004 | 0.4100 | 0.0004 | (4.651) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 1,069.9000 | 1.0699 | 1,095.9500 | 1.0959 | 2.435 | 0 | 0 | 100 |
| 2022/03/25 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 2,441.2900 | 2.4413 | 2,368.9100 | 2.3689 | (2.965) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 2,116.7800 | 2.1168 | 2,164.6500 | 2.1647 | 2.261 | 0 | 0 | 100 |
| 2022/03/25 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 2,722.9500 | 2.7230 | 2,646.4400 | 2.6464 | (2.810) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 1,900.7900 | 1.9008 | 1,944.5300 | 1.9445 | 2.301 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 2,758.9900 | 2.7590 | 2,681.9800 | 2.6820 | (2.791) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 1,874.9000 | 1.8749 | 1,918.1400 | 1.9181 | 2.306 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 04/08/2022 | 9.53 | Call | Bond Future | 215.1400 | 0.2151 | 201.0600 | 0.2011 | (6.545) | 0 | 0 | 400 |
| 2022/03/25 | R035 | 04/08/2022 | 9.53 | Put | Bond Future | 7,229.3600 | 7.2294 | 7,335.5300 | 7.3355 | 1.469 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 485.7200 | 0.4857 | 459.4200 | 0.4594 | (5.415) | 0 | 0 | 100 |
| 2022/03/25 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 5,366.1200 | 5.3661 | 5,460.0700 | 5.4601 | 1.751 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 04/08/2022 | 10.53 | Put | Bond Future | 2,445.5800 | 2.4456 | 2,499.3800 | 2.4994 | 2.200 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 04/08/2022 | | | Bond Future | 10.5882 | 92.1685 | 10.6073 | 92.0482 | 0.181 | 0.0000 | 0.0000 | 49,855 |
| 2022/03/25 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 2,795.4700 | 2.7955 | 2,717.9600 | 2.7180 | (2.773) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 1,849.5200 | 1.8495 | 1,892.2600 | 1.8923 | 2.311 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 4,380.5400 | 4.3805 | 4,286.3400 | 4.2863 | (2.150) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 04/08/2022 | 12.18 | Call | Bond Future | 9,484.0400 | 9.4840 | 9,369.2600 | 9.3693 | (1.210) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 04/08/2022 | 12.18 | Put | Bond Future | 246.5800 | 0.2466 | 252.0500 | 0.2520 | 2.218 | 0 | 0 | 400 |
| 2022/03/25 | R035 | 04/08/2022 | 10.53 | Call | Bond Future | 2,079.2200 | 2.0792 | 2,012.7700 | 2.0128 | (3.196) | 0 | 0 | 400 |
| 2022/03/25 | R035 | 03/11/2022 | 11.15 | Call | Bond Future | 4,299.2000 | 4.2992 | 4,214.1600 | 4.2142 | (1.978) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 03/11/2022 | 11.15 | Put | Bond Future | 1,866.5900 | 1.8666 | 1,904.2200 | 1.9042 | 2.016 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 03/11/2022 | 12.68 | Call | Bond Future | 11,196.8200 | 11.1968 | 11,082.1400 | 11.0821 | (1.024) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 03/11/2022 | 12.68 | Put | Bond Future | 396.9000 | 0.3969 | 404.8900 | 0.4049 | 2.013 | 0 | 0 | 1,000 |
| 2022/03/25 | R035 | 03/11/2022 | 10.99 | Call | Bond Future | 3,701.8300 | 3.7018 | 3,622.6600 | 3.6227 | (2.139) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 03/11/2022 | 10.99 | Put | Bond Future | 2,219.0100 | 2.2190 | 2,262.5100 | 2.2625 | 1.960 | 0 | 0 | 582 |
| 2022/03/25 | R035 | 03/11/2022 | 11.05 | Call | Bond Future | 3,921.5500 | 3.9215 | 3,840.1200 | 3.8401 | (2.076) | 0 | 0 | 1,000 |
| 2022/03/25 | R035 | 03/11/2022 | 10.57 | Call | Bond Future | 2,320.4600 | 2.3205 | 2,258.8500 | 2.2588 | (2.655) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 03/11/2022 | 10.57 | Put | Bond Future | 3,403.7300 | 3.4037 | 3,464.7900 | 3.4648 | 1.794 | 0 | 0 | 582 |
| 2022/03/25 | R035 | 03/11/2022 | | | Bond Future | 10.7452 | 89.0585 | 10.7652 | 88.9358 | 0.186 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R035 | 03/11/2022 | 11.14 | Call | Bond Future | 4,260.7500 | 4.2607 | 4,176.0700 | 4.1761 | (1.987) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 03/11/2022 | 11.14 | Put | Bond Future | 1,887.0700 | 1.8871 | 1,925.0600 | 1.9251 | 2.013 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 03/11/2022 | 11.05 | Put | Bond Future | 2,080.8000 | 2.0808 | 2,122.0400 | 2.1220 | 1.982 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 03/11/2022 | 11.13 | Call | Bond Future | 4,222.7100 | 4.2227 | 4,138.3800 | 4.1384 | (1.997) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 03/11/2022 | 11.13 | Put | Bond Future | 1,908.0100 | 1.9080 | 1,946.3500 | 1.9463 | 2.009 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 03/11/2022 | 9.82 | Call | Bond Future | 702.1800 | 0.7022 | 674.0300 | 0.6740 | (4.009) | 0 | 0 | 582 |
| 2022/03/25 | R035 | 03/11/2022 | 9.82 | Put | Bond Future | 6,643.9900 | 6.6440 | 6,738.5100 | 6.7385 | 1.423 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 03/11/2022 | 10.30 | Call | Bond Future | 1,586.1800 | 1.5862 | 1,537.0900 | 1.5371 | (3.095) | 0 | 0 | 1,000 |
| 2022/03/25 | R035 | 03/11/2022 | 10.30 | Put | Bond Future | 4,376.6400 | 4.3766 | 4,450.2200 | 4.4502 | 1.681 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 465.2000 | 0.4652 | 473.9300 | 0.4739 | 1.877 | 0 | 0 | 1,000 |
| 2022/03/25 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 3,337.0600 | 3.3371 | 3,267.4000 | 3.2674 | (2.087) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 3,391.0000 | 3.3910 | 3,446.7200 | 3.4467 | 1.643 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 885.5800 | 0.8856 | 856.0200 | 0.8560 | (3.338) | 0 | 0 | 582 |
| 2022/03/25 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 7,704.6300 | 7.7046 | 7,800.4500 | 7.8004 | 1.244 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 5,394.9300 | 5.3949 | 5,472.8100 | 5.4728 | 1.444 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 2,683.7200 | 2.6837 | 2,622.2100 | 2.6222 | (2.292) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 4,071.1000 | 4.0711 | 4,134.9700 | 4.1350 | 1.569 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | R035 | 02/02/2023 | | | Bond Future | 10.8890 | 90.5650 | 10.9099 | 90.4396 | 0.192 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 3,886.1500 | 3.8862 | 3,810.5200 | 3.8105 | (1.946) | 0 | 0 | 1,000 |
| 2022/03/25 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 2,929.1700 | 2.9292 | 2,978.9200 | 2.9789 | 1.698 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 3,919.5700 | 3.9196 | 3,843.6000 | 3.8436 | (1.938) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 2,903.6400 | 2.9036 | 2,953.0500 | 2.9531 | 1.702 | 0 | 0 | 582 |
| 2022/03/25 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 12,968.3700 | 12.9684 | 12,851.7200 | 12.8517 | (0.899) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 3,275.2200 | 3.2752 | 3,206.2700 | 3.2063 | (2.105) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 3,449.2000 | 3.4492 | 3,505.6300 | 3.5056 | 1.636 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 3,306.0700 | 3.3061 | 3,236.7700 | 3.2368 | (2.096) | 0 | 0 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 3,420.0000 | 3.4200 | 3,476.0800 | 3.4761 | 1.640 | 0 | 0 | 0 |
| 2022/03/25 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 1,762.5200 | 1.7625 | 1,715.0200 | 1.7150 | (2.695) | 0 | 0 | 1,000 |
| 2022/03/25 | R186 | 05/05/2022 | 7.28 | Call | Bond Future | 5.7600 | 0.0058 | 4.8300 | 0.0048 | (16.146) | 0 | 0 | 435 |
| 2022/03/25 | R186 | 05/05/2022 | 7.28 | Put | Bond Future | 5,066.4000 | 5.0664 | 5,115.5500 | 5.1156 | 0.970 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | 7.48 | Call | Bond Future | 15.8500 | 0.0159 | 13.6800 | 0.0137 | (13.691) | 0 | 0 | 3,600 |
| 2022/03/25 | R186 | 05/05/2022 | 7.48 | Put | Bond Future | 4,249.2500 | 4.2493 | 4,297.1600 | 4.2972 | 1.127 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | 9.18 | Call | Bond Future | 2,634.4400 | 2.6344 | 2,585.1900 | 2.5852 | (1.869) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | 9.18 | Put | Bond Future | 134.5800 | 0.1346 | 135.4100 | 0.1354 | 0.617 | 0 | 0 | 454 |
| 2022/03/25 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 466.1000 | 0.4661 | 440.1700 | 0.4402 | (5.563) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 1,306.9600 | 1.3070 | 1,331.1100 | 1.3311 | 1.848 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | 8.14 | Call | Bond Future | 261.6100 | 0.2616 | 243.3900 | 0.2434 | (6.965) | 0 | 0 | 454 |
| 2022/03/25 | R186 | 05/05/2022 | 8.14 | Put | Bond Future | 1,818.4700 | 1.8185 | 1,850.3300 | 1.8503 | 1.752 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | | | Bond Future | 8.5333 | 111.3943 | 8.5461 | 111.3442 | 0.150 | 0.0000 | 0.0000 | 71,275 |
| 2022/03/25 | R186 | 05/05/2022 | 6.73 | Call | Bond Future | 0.2300 | 0.0002 | 0.1800 | 0.0002 | (21.739) | 0 | 0 | 3,600 |
| 2022/03/25 | R186 | 05/05/2022 | 6.73 | Put | Bond Future | 7,375.5400 | 7.3755 | 7,425.5700 | 7.4256 | 0.678 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | 8.64 | Call | Bond Future | 1,058.9300 | 1.0589 | 1,020.1500 | 1.0202 | (3.662) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | 8.64 | Put | Bond Future | 641.3700 | 0.6414 | 652.6700 | 0.6527 | 1.762 | 0 | 0 | 4,035 |
| 2022/03/25 | R186 | 05/05/2022 | 8.94 | Call | Bond Future | 1,862.4100 | 1.8624 | 1,816.0000 | 1.8160 | (2.492) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | 8.94 | Put | Bond Future | 281.6900 | 0.2817 | 285.3600 | 0.2854 | 1.303 | 0 | 0 | 454 |
| 2022/03/25 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 452.1800 | 0.4522 | 426.6900 | 0.4267 | (5.637) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 1,332.6600 | 1.3327 | 1,357.2500 | 1.3572 | 1.845 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | 8.35 | Call | Bond Future | 509.3100 | 0.5093 | 482.0600 | 0.4821 | (5.350) | 0 | 0 | 454 |
| 2022/03/25 | R186 | 05/05/2022 | 8.35 | Put | Bond Future | 1,231.4100 | 1.2314 | 1,254.2400 | 1.2542 | 1.854 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | 7.88 | Call | Bond Future | 96.8100 | 0.0968 | 87.7000 | 0.0877 | (9.410) | 0 | 0 | 435 |
| 2022/03/25 | R186 | 05/05/2022 | 7.88 | Put | Bond Future | 2,698.3900 | 2.6984 | 2,739.3600 | 2.7394 | 1.518 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 438.6700 | 0.4387 | 413.6200 | 0.4136 | (5.710) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 1,358.7900 | 1.3588 | 1,383.8200 | 1.3838 | 1.842 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 585.4000 | 0.5854 | 567.1100 | 0.5671 | (3.124) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 2,876.1300 | 2.8761 | 2,909.5700 | 2.9096 | 1.163 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 04/08/2022 | 9.78 | Call | Bond Future | 4,126.9900 | 4.1270 | 4,080.5500 | 4.0806 | (1.125) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 04/08/2022 | 9.78 | Put | Bond Future | 436.3000 | 0.4363 | 441.5900 | 0.4416 | 1.212 | 0 | 0 | 3,600 |
| 2022/03/25 | R186 | 04/08/2022 | 7.96 | Call | Bond Future | 403.9000 | 0.4039 | 389.6200 | 0.3896 | (3.536) | 0 | 0 | 3,600 |
| 2022/03/25 | R186 | 04/08/2022 | | | Bond Future | 8.7607 | 107.6088 | 8.7746 | 107.5571 | 0.160 | 0.0000 | 0.0000 | 15 |
| 2022/03/25 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 574.5400 | 0.5745 | 556.4700 | 0.5565 | (3.145) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 2,903.3000 | 2.9033 | 2,936.9600 | 2.9370 | 1.159 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 04/08/2022 | 6.96 | Call | Bond Future | 49.7500 | 0.0497 | 46.9600 | 0.0470 | (5.608) | 0 | 0 | 3,600 |
| 2022/03/25 | R186 | 04/08/2022 | 6.96 | Put | Bond Future | 6,984.5600 | 6.9846 | 7,033.5000 | 7.0335 | 0.701 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 04/08/2022 | 7.96 | Put | Bond Future | 3,419.9500 | 3.4200 | 3,457.4000 | 3.4574 | 1.095 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 564.0300 | 0.5640 | 546.1800 | 0.5462 | (3.165) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 2,930.8300 | 2.9308 | 2,964.7100 | 2.9647 | 1.156 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 03/11/2022 | 8.53 | Call | Bond Future | 1,160.5000 | 1.1605 | 1,136.6800 | 1.1367 | (2.053) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 03/11/2022 | 8.53 | Put | Bond Future | 2,687.5500 | 2.6875 | 2,717.0400 | 2.7170 | 1.097 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 03/11/2022 | 8.54 | Call | Bond Future | 1,175.0200 | 1.1750 | 1,151.0300 | 1.1510 | (2.042) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 03/11/2022 | 8.54 | Put | Bond Future | 2,666.5200 | 2.6665 | 2,695.8400 | 2.6958 | 1.100 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 03/11/2022 | | | Bond Future | 8.9634 | 109.1908 | 8.9787 | 109.1375 | 0.170 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R186 | 03/11/2022 | 8.55 | Call | Bond Future | 1,189.6500 | 1.1897 | 1,165.4800 | 1.1655 | (2.032) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 03/11/2022 | 8.55 | Put | Bond Future | 2,645.6200 | 2.6456 | 2,674.7600 | 2.6748 | 1.101 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 929.6900 | 0.9297 | 910.5000 | 0.9105 | (2.064) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 3,682.9200 | 3.6829 | 3,718.7500 | 3.7188 | 0.973 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 941.4500 | 0.9414 | 922.1000 | 0.9221 | (2.055) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 3,660.7400 | 3.6607 | 3,696.4100 | 3.6964 | 0.974 | 0 | 0 | 0 |
| 2022/03/25 | R186 | 02/02/2023 | | | Bond Future | 9.1443 | 105.6967 | 9.1611 | 105.6417 | 0.183 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 952.9500 | 0.9530 | 933.4500 | 0.9334 | (2.046) | 0 | 0 | 0 |
| 2022/03/25 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 3,638.3100 | 3.6383 | 3,673.8300 | 3.6738 | 0.976 | 0 | 0 | 0 |
| 2022/03/25 | R197 | 05/05/2022 | | | Bond Future | 330.0466 | 330.0466 | 330.0734 | 330.0734 | 0.008 | 0.0000 | 0.0000 | 752 |
| 2022/03/25 | R197 | 04/08/2022 | | | Bond Future | 326.1354 | 326.1354 | 326.1596 | 326.1596 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R197 | 03/11/2022 | | | Bond Future | 331.0016 | 331.0016 | 331.0237 | 331.0237 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R197 | 02/02/2023 | | | Bond Future | 327.8883 | 327.8883 | 327.9041 | 327.9041 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R202 | 05/05/2022 | | | Bond Future | 247.7556 | 247.7556 | 247.7939 | 247.7939 | 0.015 | 0.0000 | 0.0000 | 6,375 |
| 2022/03/25 | R202 | 04/08/2022 | | | Bond Future | 246.6732 | 246.6732 | 246.7098 | 246.7098 | 0.015 | 0.0000 | 0.0000 | 91 |
| 2022/03/25 | R202 | 03/11/2022 | | | Bond Future | 250.3527 | 250.3527 | 250.3881 | 250.3881 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R202 | 02/02/2023 | | | Bond Future | 249.9406 | 249.9406 | 249.9725 | 249.9725 | 0.013 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R209 | 05/05/2022 | 9.50 | Call | Bond Future | 23.3700 | 0.0234 | 20.5700 | 0.0206 | (11.981) | 0 | 0 | 2,975 |
| 2022/03/25 | R209 | 05/05/2022 | 9.50 | Put | Bond Future | 5,269.2600 | 5.2693 | 5,313.7600 | 5.3138 | 0.845 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 05/05/2022 | 9.75 | Call | Bond Future | 103.3300 | 0.1033 | 94.5000 | 0.0945 | (8.545) | 0 | 0 | 8,525 |
| 2022/03/25 | R209 | 05/05/2022 | 9.75 | Put | Bond Future | 3,804.4300 | 3.8044 | 3,842.9000 | 3.8429 | 1.011 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 05/05/2022 | 10.25 | Call | Bond Future | 796.0200 | 0.7960 | 764.0700 | 0.7641 | (4.014) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 05/05/2022 | 10.25 | Put | Bond Future | 1,537.2000 | 1.5372 | 1,552.5500 | 1.5525 | 0.999 | 0 | 0 | 11,000 |
| 2022/03/25 | R209 | 05/05/2022 | 10.75 | Call | Bond Future | 2,478.4800 | 2.4785 | 2,431.3400 | 2.4313 | (1.902) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 05/05/2022 | 10.75 | Put | Bond Future | 423.6000 | 0.4236 | 423.7600 | 0.4238 | 0.038 | 0 | 0 | 1,050 |
| 2022/03/25 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 5,664.2600 | 5.6643 | 5,615.4600 | 5.6155 | (0.862) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 51.4000 | 0.0514 | 49.9000 | 0.0499 | (2.918) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 5,712.9100 | 5.7129 | 5,664.1400 | 5.6641 | (0.854) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 49.7300 | 0.0497 | 48.2600 | 0.0483 | (2.956) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 05/05/2022 | | | Bond Future | 10.3798 | 70.6387 | 10.3882 | 70.5914 | 0.080 | 0.0000 | 0.0000 | 20,414 |
| 2022/03/25 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 5,761.5600 | 5.7616 | 5,712.8100 | 5.7128 | (0.846) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 48.1100 | 0.0481 | 46.6600 | 0.0467 | (3.014) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 05/05/2022 | 12.00 | Call | Bond Future | 8,399.2100 | 8.3992 | 8,351.5600 | 8.3516 | (0.567) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 05/05/2022 | 12.00 | Put | Bond Future | 5.5500 | 0.0056 | 5.2000 | 0.0052 | (6.306) | 0 | 0 | 12,050 |
| 2022/03/25 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 2,101.8200 | 2.1018 | 2,068.5800 | 2.0686 | (1.581) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 1,852.5300 | 1.8525 | 1,867.8300 | 1.8678 | 0.826 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 1,877.8400 | 1.8778 | 1,893.3600 | 1.8934 | 0.826 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 04/08/2022 | | | Bond Future | 10.5349 | 71.5911 | 10.5437 | 71.5425 | 0.083 | 0.0000 | 0.0000 | 1,550 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 2,131.9100 | 2.1319 | 2,098.4500 | 2.0984 | (1.569) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 1,827.5000 | 1.8275 | 1,842.5800 | 1.8426 | 0.825 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 2,071.9400 | 2.0719 | 2,038.9200 | 2.0389 | (1.594) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 11.03 | Call | Bond Future | 3,643.2700 | 3.6433 | 3,606.2600 | 3.6063 | (1.016) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 11.03 | Put | Bond Future | 1,753.3800 | 1.7534 | 1,766.2200 | 1.7662 | 0.732 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 9.50 | Call | Bond Future | 380.0200 | 0.3800 | 370.5200 | 0.3705 | (2.500) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 9.50 | Put | Bond Future | 7,199.1100 | 7.1991 | 7,239.4600 | 7.2395 | 0.560 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 10.50 | Put | Bond Future | 3,032.7500 | 3.0327 | 3,054.3100 | 3.0543 | 0.711 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 9.25 | Call | Bond Future | 227.6900 | 0.2277 | 221.2600 | 0.2213 | (2.824) | 0 | 0 | 6,000 |
| 2022/03/25 | R209 | 03/11/2022 | 9.25 | Put | Bond Future | 8,616.2900 | 8.6163 | 8,659.7100 | 8.6597 | 0.504 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | | | Bond Future | 10.6753 | 69.4979 | 10.6845 | 69.4481 | 0.086 | 0.0000 | 0.0000 | 2,750 |
| 2022/03/25 | R209 | 03/11/2022 | 11.50 | Call | Bond Future | 5,362.4200 | 5.3624 | 5,320.0000 | 5.3200 | (0.791) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 11.50 | Put | Bond Future | 1,078.9400 | 1.0789 | 1,086.3700 | 1.0864 | 0.689 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 11.00 | Call | Bond Future | 3,541.9200 | 3.5419 | 3,505.3400 | 3.5053 | (1.033) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 11.00 | Put | Bond Future | 1,809.0300 | 1.8090 | 1,822.3000 | 1.8223 | 0.734 | 0 | 0 | 6,000 |
| 2022/03/25 | R209 | 03/11/2022 | 11.01 | Call | Bond Future | 3,575.4500 | 3.5755 | 3,538.7200 | 3.5387 | (1.027) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 11.01 | Put | Bond Future | 1,790.1700 | 1.7902 | 1,803.2900 | 1.8033 | 0.733 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 11.02 | Call | Bond Future | 3,609.3000 | 3.6093 | 3,572.4300 | 3.5724 | (1.022) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 11.02 | Put | Bond Future | 1,771.6900 | 1.7717 | 1,784.6700 | 1.7847 | 0.733 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 10.00 | Call | Bond Future | 981.1300 | 0.9811 | 962.8400 | 0.9628 | (1.864) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 03/11/2022 | 10.00 | Put | Bond Future | 4,789.9500 | 4.7900 | 4,821.5100 | 4.8215 | 0.659 | 0 | 0 | 6,000 |
| 2022/03/25 | R209 | 03/11/2022 | 10.50 | Call | Bond Future | 2,071.2900 | 2.0713 | 2,043.0000 | 2.0430 | (1.366) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 2,898.8200 | 2.8988 | 2,867.7800 | 2.8678 | (1.071) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 2,941.5100 | 2.9415 | 2,961.4900 | 2.9615 | 0.679 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 2,871.3900 | 2.8714 | 2,840.5100 | 2.8405 | (1.075) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 02/02/2023 | | | Bond Future | 10.8028 | 70.6437 | 10.8124 | 70.5926 | 0.089 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 2,967.3300 | 2.9673 | 2,987.4500 | 2.9875 | 0.678 | 0 | 0 | 0 |
| 2022/03/25 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 2,926.3600 | 2.9264 | 2,895.1800 | 2.8952 | (1.065) | 0 | 0 | 0 |
| 2022/03/25 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 2,993.3300 | 2.9933 | 3,013.6100 | 3.0136 | 0.678 | 0 | 0 | 0 |
| 2022/03/25 | R210 | 05/05/2022 | | | Bond Future | 219.0716 | 219.0716 | 218.3743 | 218.3743 | (0.318) | 0.0000 | 0.0000 | 1,039 |
| 2022/03/25 | R210 | 04/08/2022 | | | Bond Future | 222.0799 | 222.0799 | 221.3713 | 221.3713 | (0.319) | 0.0000 | 0.0000 | 266 |
| 2022/03/25 | R210 | 03/11/2022 | | | Bond Future | 222.4592 | 222.4592 | 221.7378 | 221.7378 | (0.324) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R210 | 02/02/2023 | | | Bond Future | 226.1685 | 226.1685 | 225.4335 | 225.4335 | (0.325) | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 3,315.1100 | 3.3151 | 3,249.9300 | 3.2499 | (1.966) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 161.5400 | 0.1615 | 162.7300 | 0.1627 | 0.737 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 05/05/2022 | | | Bond Future | 9.9987 | 84.0395 | 10.0117 | 83.9729 | 0.131 | 0.0000 | 0.0000 | 25,076 |
| 2022/03/25 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 172.0700 | 0.1721 | 173.4700 | 0.1735 | 0.814 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 3,358.3100 | 3.3583 | 3,293.0200 | 3.2930 | (1.944) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 166.7300 | 0.1667 | 168.0200 | 0.1680 | 0.774 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 3,401.6100 | 3.4016 | 3,336.2200 | 3.3362 | (1.922) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 1,130.1500 | 1.1302 | 1,098.4300 | 1.0984 | (2.807) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 1,150.1700 | 1.1502 | 1,118.1300 | 1.1181 | (2.786) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 2,645.7900 | 2.6458 | 2,681.6700 | 2.6817 | 1.356 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 04/08/2022 | | | Bond Future | 10.1947 | 85.1371 | 10.2085 | 85.0688 | 0.135 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 2,706.8900 | 2.7069 | 2,743.4300 | 2.7434 | 1.350 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 2,676.2100 | 2.6762 | 2,712.4300 | 2.7124 | 1.353 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 1,170.4000 | 1.1704 | 1,138.0200 | 1.1380 | (2.767) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | 10.38 | Call | Bond Future | 2,362.7400 | 2.3627 | 2,321.4800 | 2.3215 | (1.746) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | 10.38 | Put | Bond Future | 2,290.1800 | 2.2902 | 2,318.7400 | 2.3187 | 1.247 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | 10.39 | Call | Bond Future | 2,388.2200 | 2.3882 | 2,346.7200 | 2.3467 | (1.738) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | 10.39 | Put | Bond Future | 2,267.6200 | 2.2676 | 2,295.9400 | 2.2959 | 1.249 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | 10.37 | Call | Bond Future | 2,337.6700 | 2.3377 | 2,296.6400 | 2.2966 | (1.755) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | 10.37 | Put | Bond Future | 2,313.1900 | 2.3132 | 2,341.9800 | 2.3420 | 1.245 | 0 | 0 | 200 |
| 2022/03/25 | R213 | 03/11/2022 | 9.19 | Call | Bond Future | 414.2800 | 0.4143 | 400.9700 | 0.4010 | (3.213) | 0 | 0 | 476 |
| 2022/03/25 | R213 | 03/11/2022 | 9.19 | Put | Bond Future | 6,325.9900 | 6.3260 | 6,382.5000 | 6.3825 | 0.893 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | | | Bond Future | 10.3649 | 82.8686 | 10.3794 | 82.7988 | 0.140 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | 10.40 | Call | Bond Future | 2,413.8300 | 2.4138 | 2,372.1000 | 2.3721 | (1.729) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | 10.40 | Put | Bond Future | 2,245.2200 | 2.2452 | 2,273.3100 | 2.2733 | 1.251 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | 9.98 | Call | Bond Future | 1,459.1400 | 1.4591 | 1,427.7000 | 1.4277 | (2.155) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | 9.98 | Put | Bond Future | 3,338.2700 | 3.3383 | 3,376.6500 | 3.3767 | 1.150 | 0 | 0 | 200 |
| 2022/03/25 | R213 | 03/11/2022 | 10.19 | Call | Bond Future | 1,905.4700 | 1.9055 | 1,868.7600 | 1.8688 | (1.927) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | 10.19 | Put | Bond Future | 2,752.6200 | 2.7526 | 2,785.7300 | 2.7857 | 1.203 | 0 | 0 | 476 |
| 2022/03/25 | R213 | 03/11/2022 | 9.13 | Call | Bond Future | 373.2700 | 0.3733 | 360.9700 | 0.3610 | (3.295) | 0 | 0 | 200 |
| 2022/03/25 | R213 | 03/11/2022 | 9.13 | Put | Bond Future | 6,601.2500 | 6.6013 | 6,658.7700 | 6.6588 | 0.871 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | 9.84 | Call | Bond Future | 1,196.1600 | 1.1962 | 1,168.3300 | 1.1683 | (2.327) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 03/11/2022 | 9.84 | Put | Bond Future | 3,772.4400 | 3.7724 | 3,814.4300 | 3.8144 | 1.113 | 0 | 0 | 476 |
| 2022/03/25 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 2,885.6500 | 2.8856 | 2,918.0700 | 2.9181 | 1.123 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 8,063.1000 | 8.0631 | 7,999.5600 | 7.9996 | (0.788) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 668.8200 | 0.6688 | 676.9100 | 0.6769 | 1.210 | 0 | 0 | 935 |
| 2022/03/25 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 3,409.3800 | 3.4094 | 3,446.2700 | 3.4463 | 1.082 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 2,009.4500 | 2.0094 | 1,974.5000 | 1.9745 | (1.739) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 2,274.4100 | 2.2744 | 2,236.8900 | 2.2369 | (1.650) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 3,077.1800 | 3.0772 | 3,111.2900 | 3.1113 | 1.108 | 0 | 0 | 476 |
| 2022/03/25 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 1,567.6100 | 1.5676 | 1,537.4800 | 1.5375 | (1.922) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 02/02/2023 | | | Bond Future | 10.5205 | 84.2685 | 10.5358 | 84.1969 | 0.146 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 2,460.7600 | 2.4608 | 2,421.5500 | 2.4216 | (1.593) | 0 | 0 | 935 |
| 2022/03/25 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 1,987.8100 | 1.9878 | 1,953.0700 | 1.9531 | (1.748) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 3,383.2100 | 3.3832 | 3,419.8900 | 3.4199 | 1.084 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 508.1600 | 0.5082 | 494.4300 | 0.4944 | (2.702) | 0 | 0 | 476 |
| 2022/03/25 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 7,203.0800 | 7.2031 | 7,260.9800 | 7.2610 | 0.804 | 0 | 0 | 0 |
| 2022/03/25 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 4,001.3700 | 4.0014 | 4,042.8700 | 4.0429 | 1.037 | 0 | 0 | 476 |
| 2022/03/25 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 1,966.5900 | 1.9666 | 1,932.0700 | 1.9321 | (1.755) | 0 | 0 | 0 |
| 2022/03/25 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 3,436.0100 | 3.4360 | 3,473.1200 | 3.4731 | 1.080 | 0 | 0 | 0 |
| 2022/03/25 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 53.0500 | 0.0530 | 51.4800 | 0.0515 | (2.959) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 51.3900 | 0.0514 | 49.8400 | 0.0498 | (3.016) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 6,090.7200 | 6.0907 | 6,039.5900 | 6.0396 | (0.839) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 05/05/2022 | | | Bond Future | 10.6487 | 67.8106 | 10.6571 | 67.7610 | 0.079 | 0.0000 | 0.0000 | 15,322 |
| 2022/03/25 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 5,992.1100 | 5.9921 | 5,940.9400 | 5.9409 | (0.854) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 6,041.4200 | 6.0414 | 5,990.2700 | 5.9903 | (0.847) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 49.7900 | 0.0498 | 48.2600 | 0.0483 | (3.073) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 1,624.5000 | 1.6245 | 1,637.6300 | 1.6376 | 0.808 | 0 | 0 | 0 |
| 2022/03/25 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 2,671.0700 | 2.6711 | 2,633.1400 | 2.6331 | (1.420) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 04/08/2022 | | | Bond Future | 10.8025 | 68.6947 | 10.8113 | 68.6438 | 0.082 | 0.0000 | 0.0000 | 1,337 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/03/25 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 2,603.4100 | 2.6034 | 2,565.8900 | 2.5659 | (1.441) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 1,647.1000 | 1.6471 | 1,660.4300 | 1.6604 | 0.809 | 0 | 0 | 0 |
| 2022/03/25 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 2,637.2200 | 2.6372 | 2,599.5000 | 2.5995 | (1.430) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 1,602.0000 | 1.6020 | 1,614.9200 | 1.6149 | 0.806 | 0 | 0 | 0 |
| 2022/03/25 | R214 | 03/11/2022 | 11.34 | Call | Bond Future | 3,931.1900 | 3.9312 | 3,891.7600 | 3.8918 | (1.003) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 03/11/2022 | 11.36 | Put | Bond Future | 1,660.4100 | 1.6604 | 1,672.8000 | 1.6728 | 0.746 | 0 | 0 | 0 |
| 2022/03/25 | R214 | 03/11/2022 | | | Bond Future | 10.9350 | 66.4351 | 10.9442 | 66.3830 | 0.084 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R214 | 03/11/2022 | 11.34 | Put | Bond Future | 1,697.5300 | 1.6975 | 1,710.2000 | 1.7102 | 0.746 | 0 | 0 | 0 |
| 2022/03/25 | R214 | 03/11/2022 | 11.35 | Call | Bond Future | 3,966.1700 | 3.9662 | 3,926.6000 | 3.9266 | (0.998) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 03/11/2022 | 11.35 | Put | Bond Future | 1,678.8800 | 1.6789 | 1,691.4100 | 1.6914 | 0.746 | 0 | 0 | 0 |
| 2022/03/25 | R214 | 03/11/2022 | 11.36 | Call | Bond Future | 4,001.2700 | 4.0013 | 3,961.5600 | 3.9616 | (0.992) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 3,129.4900 | 3.1295 | 3,096.5200 | 3.0965 | (1.054) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 3,050.2900 | 3.0503 | 3,070.7300 | 3.0707 | 0.670 | 0 | 0 | 0 |
| 2022/03/25 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 3,158.5300 | 3.1585 | 3,125.4100 | 3.1254 | (1.049) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 3,023.8100 | 3.0238 | 3,044.1000 | 3.0441 | 0.671 | 0 | 0 | 0 |
| 2022/03/25 | R214 | 02/02/2023 | | | Bond Future | 11.0558 | 67.5594 | 11.0654 | 67.5060 | 0.087 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 3,187.9500 | 3.1880 | 3,154.6700 | 3.1547 | (1.044) | 0 | 0 | 0 |
| 2022/03/25 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 2,997.7700 | 2.9978 | 3,017.9000 | 3.0179 | 0.671 | 0 | 0 | 0 |
| 2022/03/25 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 8,049.9000 | 8.0499 | 7,947.8300 | 7.9478 | (1.268) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 49.6400 | 0.0496 | 49.0400 | 0.0490 | (1.209) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 8,111.0500 | 8.1111 | 8,008.9800 | 8.0090 | (1.258) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 05/05/2022 | | | Bond Future | 10.6276 | 85.2153 | 10.6411 | 85.1138 | 0.127 | 0.0000 | 0.0000 | 193,475 |
| 2022/03/25 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 47.8800 | 0.0479 | 47.2800 | 0.0473 | (1.253) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 8,172.1700 | 8.1722 | 8,070.1000 | 8.0701 | (1.249) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 46.1700 | 0.0462 | 45.5700 | 0.0456 | (1.300) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 3,414.6700 | 3.4147 | 3,342.9400 | 3.3429 | (2.101) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 1,964.5900 | 1.9646 | 1,996.4500 | 1.9965 | 1.622 | 0 | 0 | 0 |
| 2022/03/25 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 3,458.0600 | 3.4581 | 3,385.9100 | 3.3859 | (2.086) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 1,936.9700 | 1.9370 | 1,968.4100 | 1.9684 | 1.623 | 0 | 0 | 0 |
| 2022/03/25 | R248 | 04/08/2022 | 10.20 | Call | Bond Future | 824.9000 | 0.8249 | 793.0900 | 0.7931 | (3.856) | 0 | 0 | 1,700 |
| 2022/03/25 | R248 | 04/08/2022 | 10.40 | Put | Bond Future | 4,177.0700 | 4.1771 | 4,237.8000 | 4.2378 | 1.454 | 0 | 0 | 0 |
| 2022/03/25 | R248 | 04/08/2022 | | | Bond Future | 10.7791 | 86.3263 | 10.7932 | 86.2227 | 0.131 | 0.0000 | 0.0000 | 6,533 |
| 2022/03/25 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 3,501.8700 | 3.5019 | 3,429.3200 | 3.4293 | (2.072) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 1,909.8700 | 1.9099 | 1,940.9100 | 1.9409 | 1.625 | 0 | 0 | 0 |
| 2022/03/25 | R248 | 04/08/2022 | 10.90 | Call | Bond Future | 3,074.9300 | 3.0749 | 3,006.6200 | 3.0066 | (2.222) | 0 | 0 | 1,700 |
| 2022/03/25 | R248 | 04/08/2022 | 10.90 | Put | Bond Future | 2,196.8800 | 2.1969 | 2,232.1600 | 2.2322 | 1.606 | 0 | 0 | 0 |
| 2022/03/25 | R248 | 04/08/2022 | 9.70 | Call | Bond Future | 213.1100 | 0.2131 | 201.4300 | 0.2014 | (5.481) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 04/08/2022 | 9.70 | Put | Bond Future | 8,828.2800 | 8.8283 | 8,920.1900 | 8.9202 | 1.041 | 0 | 0 | 0 |
| 2022/03/25 | R248 | 04/08/2022 | 10.20 | Put | Bond Future | 5,265.7900 | 5.2658 | 5,337.5700 | 5.3376 | 1.363 | 0 | 0 | 0 |
| 2022/03/25 | R248 | 04/08/2022 | 10.40 | Call | Bond Future | 1,315.5300 | 1.3155 | 1,272.6700 | 1.2727 | (3.258) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 03/11/2022 | 11.32 | Call | Bond Future | 5,034.2500 | 5.0343 | 4,958.4900 | 4.9585 | (1.505) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 03/11/2022 | 11.30 | Put | Bond Future | 2,221.9300 | 2.2219 | 2,252.5000 | 2.2525 | 1.376 | 0 | 0 | 0 |
| 2022/03/25 | R248 | 03/11/2022 | 11.31 | Put | Bond Future | 2,199.1900 | 2.1992 | 2,229.4700 | 2.2295 | 1.377 | 0 | 0 | 0 |
| 2022/03/25 | R248 | 03/11/2022 | | | Bond Future | 10.9093 | 83.1929 | 10.9241 | 83.0872 | 0.135 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R248 | 03/11/2022 | 11.32 | Put | Bond Future | 2,176.4400 | 2.1764 | 2,206.4300 | 2.2064 | 1.378 | 0 | 0 | 0 |
| 2022/03/25 | R248 | 03/11/2022 | 11.30 | Call | Bond Future | 4,944.6400 | 4.9446 | 4,869.4600 | 4.8695 | (1.520) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 03/11/2022 | 11.31 | Call | Bond Future | 4,989.5000 | 4.9895 | 4,914.0300 | 4.9140 | (1.513) | 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 |
|--------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|----------------|
| 2022/03/25 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 4,050.8700 | 4.0509 | 3,986.8500 | 3.9869 | (1.580) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 3,686.2800 | 3.6863 | 3,730.3400 | 3.7303 | 1.195 | 0 | 0 | 0 |
| 2022/03/25 | R248 | 02/02/2023 | | | Bond Future | 11.0280 | 84.6010 | 11.0434 | 84.4929 | 0.139 | 0.0000 | 0.0000 | 0 |
| 2022/03/25 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 3,976.7900 | 3.9768 | 3,913.4000 | 3.9134 | (1.594) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 3,752.1200 | 3.7521 | 3,796.8100 | 3.7968 | 1.191 | 0 | 0 | 0 |
| 2022/03/25 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 4,013.7600 | 4.0138 | 3,950.0500 | 3.9500 | (1.587) | 0 | 0 | 0 |
| 2022/03/25 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 3,719.0700 | 3.7191 | 3,763.4400 | 3.7634 | 1.193 | 0 | 0 | 0 |
| Total | | | | | | | | | | | | | 1272867 |