



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/05/2022 TO 03/05/2022

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/05/03 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2025 | 05/05/2022 | | Bond Future | 160.3109 | 160.3109 | 160.3313 | 160.3313 | 0.013 | 0.0000 | 0.0000 | 118 |
| 2022/05/03 | 2025 | 04/08/2022 | | Bond Future | 160.8289 | 160.8289 | 160.8471 | 160.8471 | 0.011 | 0.0000 | 0.0000 | 7,305 |
| 2022/05/03 | 2025 | 03/11/2022 | | Bond Future | 163.1798 | 163.1798 | 163.1970 | 163.1970 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2025 | 02/02/2023 | | Bond Future | 164.2765 | 164.2765 | 164.2924 | 164.2924 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2025 | 04/05/2023 | | Bond Future | 167.2000 | 167.2000 | 167.2152 | 167.2152 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2029 | 05/05/2022 | | Bond Future | 117.4457 | 117.4457 | 117.7259 | 117.7259 | 0.239 | 0.0000 | 0.0000 | 1,807 |
| 2022/05/03 | 2029 | 04/08/2022 | | Bond Future | 119.0228 | 119.0228 | 119.3049 | 119.3049 | 0.237 | 0.0000 | 0.0000 | 3,915 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/05/03 | 2029 | 03/11/2022 | | | Bond Future | 119.5237 | 119.5237 | 119.8090 | 119.8090 | 0.239 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2029 | 02/02/2023 | | | Bond Future | 121.5539 | 121.5539 | 121.8430 | 121.8430 | 0.238 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2029 | 04/05/2023 | | | Bond Future | 122.4412 | 122.4412 | 122.7346 | 122.7346 | 0.240 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 8.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,800 |
| 2022/05/03 | 2030 | 05/05/2022 | 8.14 | Put | Bond Future | 9,621.5700 | 9.6216 | 9,459.6800 | 9.4597 | (1.683) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 8.47 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,073 |
| 2022/05/03 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 1,268.3200 | 1.2683 | 1,373.1400 | 1.3731 | 8.264 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 59.0800 | 0.0591 | 2.0100 | 0.0020 | (96.598) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 9.95 | Call | Bond Future | 350.1700 | 0.3502 | 272.2700 | 0.2723 | (22.246) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 9.65 | Put | Bond Future | 1,581.9800 | 1.5820 | 1,404.6100 | 1.4046 | (11.212) | 0 | 0 | 5,000 |
| 2022/05/03 | 2030 | 05/05/2022 | 8.81 | Put | Bond Future | 5,940.1900 | 5.9402 | 5,778.3000 | 5.7783 | (2.725) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 8.89 | Put | Bond Future | 5,512.2600 | 5.5123 | 5,350.3700 | 5.3504 | (2.937) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 9.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 7,500 |
| 2022/05/03 | 2030 | 05/05/2022 | 9.15 | Put | Bond Future | 4,138.1700 | 4.1382 | 3,976.2800 | 3.9763 | (3.912) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | | | Bond Future | 9.9633 | 91.7551 | 9.9305 | 91.9170 | (0.328) | 0.0000 | 0.0000 | 53,730 |
| 2022/05/03 | 2030 | 05/05/2022 | 7.73 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 200 |
| 2022/05/03 | 2030 | 05/05/2022 | 7.73 | Put | Bond Future | 11,962.9000 | 11.9629 | 11,801.0100 | 11.8010 | (1.353) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 8.47 | Put | Bond Future | 7,786.3500 | 7.7863 | 7,624.4600 | 7.6245 | (2.079) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 11.04 | Call | Bond Future | 5,126.5200 | 5.1265 | 5,288.4100 | 5.2884 | 3.158 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 11.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,800 |
| 2022/05/03 | 2030 | 05/05/2022 | 9.95 | Put | Bond Future | 415.7500 | 0.4158 | 175.9600 | 0.1760 | (57.676) | 0 | 0 | 1,073 |
| 2022/05/03 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 1,182.4100 | 1.1824 | 1,277.0200 | 1.2770 | 8.001 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 70.4000 | 0.0704 | 3.1200 | 0.0031 | (95.568) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 1,225.1600 | 1.2252 | 1,325.0400 | 1.3250 | 8.152 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 64.5200 | 0.0645 | 2.5100 | 0.0025 | (96.110) | 0 | 0 | 200 |
| 2022/05/03 | 2030 | 05/05/2022 | 9.35 | Call | Bond Future | 0.0800 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 9.35 | Put | Bond Future | 3,098.3800 | 3.0984 | 2,936.4100 | 2.9364 | (5.228) | 0 | 0 | 1,073 |
| 2022/05/03 | 2030 | 05/05/2022 | 9.60 | Call | Bond Future | 7.7600 | 0.0078 | 0.1200 | 0.0001 | (98.454) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 9.60 | Put | Bond Future | 1,826.7800 | 1.8268 | 1,657.2500 | 1.6572 | (9.280) | 0 | 0 | 5,000 |
| 2022/05/03 | 2030 | 05/05/2022 | 9.65 | Call | Bond Future | 16.1200 | 0.0161 | 0.6400 | 0.0006 | (96.030) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 05/05/2022 | 8.81 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 200 |
| 2022/05/03 | 2030 | 05/05/2022 | 8.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,800 |
| 2022/05/03 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 423.7800 | 0.4238 | 436.5000 | 0.4365 | 3.002 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 3,480.7100 | 3.4807 | 3,330.7300 | 3.3307 | (4.309) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 04/08/2022 | 10.95 | Call | Bond Future | 3,984.4100 | 3.9844 | 4,094.7300 | 4.0947 | 2.769 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 04/08/2022 | 10.95 | Put | Bond Future | 443.0500 | 0.4430 | 390.6700 | 0.3907 | (11.823) | 0 | 0 | 800 |
| 2022/05/03 | 2030 | 04/08/2022 | | | Bond Future | 10.1876 | 88.9584 | 10.1535 | 89.1211 | (0.335) | 0.0000 | 0.0000 | 96,429 |
| 2022/05/03 | 2030 | 04/08/2022 | 9.05 | Call | Bond Future | 100.7100 | 0.1007 | 101.9000 | 0.1019 | 1.182 | 0 | 0 | 800 |
| 2022/05/03 | 2030 | 04/08/2022 | 9.05 | Put | Bond Future | 5,741.0000 | 5.7410 | 5,579.4900 | 5.5795 | (2.813) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 402.5700 | 0.4026 | 414.5000 | 0.4145 | 2.963 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 3,559.1100 | 3.5591 | 3,408.3400 | 3.4083 | (4.236) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 413.0700 | 0.4131 | 425.4000 | 0.4254 | 2.985 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 3,519.7900 | 3.5198 | 3,369.4200 | 3.3694 | (4.272) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 04/08/2022 | 8.30 | Call | Bond Future | 8.9600 | 0.0090 | 8.5800 | 0.0086 | (4.241) | 0 | 0 | 800 |
| 2022/05/03 | 2030 | 04/08/2022 | 8.30 | Put | Bond Future | 9,617.7500 | 9.6177 | 9,454.6700 | 9.4547 | (1.696) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 03/11/2022 | 10.10 | Call | Bond Future | 1,449.6500 | 1.4497 | 1,496.6300 | 1.4966 | 3.241 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 03/11/2022 | 10.10 | Put | Bond Future | 2,767.2200 | 2.7672 | 2,649.9200 | 2.6499 | (4.239) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/05/03 | 2030 | 03/11/2022 | | | Bond Future | 10.3830 | 90.2394 | 10.3474 | 90.4037 | (0.343) | 0.0000 | 0.0000 | 18,731 |
| 2022/05/03 | 2030 | 03/11/2022 | 10.09 | Call | Bond Future | 1,429.7600 | 1.4298 | 1,476.2000 | 1.4762 | 3.248 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 03/11/2022 | 10.09 | Put | Bond Future | 2,794.3400 | 2.7943 | 2,676.5000 | 2.6765 | (4.217) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 03/11/2022 | 10.08 | Call | Bond Future | 1,410.2700 | 1.4103 | 1,456.1700 | 1.4562 | 3.255 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 03/11/2022 | 10.08 | Put | Bond Future | 2,821.8900 | 2.8219 | 2,703.5100 | 2.7035 | (4.195) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 3,873.5700 | 3.8736 | 3,750.9700 | 3.7510 | (3.165) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 4,081.8100 | 4.0818 | 3,956.2600 | 3.9563 | (3.076) | 0 | 0 | 102 |
| 2022/05/03 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 1,363.2200 | 1.3632 | 1,405.9400 | 1.4059 | 3.134 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 1,380.0000 | 1.3800 | 1,423.1500 | 1.4231 | 3.127 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 449.6900 | 0.4497 | 465.6400 | 0.4656 | 3.547 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 6,770.4800 | 6.7705 | 6,620.2600 | 6.6203 | (2.219) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 877.1800 | 0.8772 | 906.8100 | 0.9068 | 3.378 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 4,990.0600 | 4.9901 | 4,853.5200 | 4.8535 | (2.736) | 0 | 0 | 102 |
| 2022/05/03 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 1,066.9000 | 1.0669 | 1,101.8400 | 1.1018 | 3.275 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 8,487.9100 | 8.4879 | 8,330.3500 | 8.3303 | (1.856) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | | | Bond Future | 10.5554 | 87.7486 | 10.5182 | 87.9148 | (0.352) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 1,396.9200 | 1.3969 | 1,440.4900 | 1.4405 | 3.119 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 1,280.8800 | 1.2809 | 1,321.5000 | 1.3215 | 3.171 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 3,932.3700 | 3.9324 | 3,808.9200 | 3.8089 | (3.139) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 3,902.8900 | 3.9029 | 3,779.8700 | 3.7799 | (3.152) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 4,520.8200 | 4.5208 | 4,389.5900 | 4.3896 | (2.903) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 242.5700 | 0.2426 | 251.1800 | 0.2512 | 3.549 | 0 | 0 | 102 |
| 2022/05/03 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 2,353.9500 | 2.3540 | 2,417.9200 | 2.4179 | 2.718 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 3,258.0200 | 3.2580 | 3,153.4800 | 3.1535 | (3.209) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 2,375.0800 | 2.3751 | 2,439.4600 | 2.4395 | 2.711 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 3,235.4300 | 3.2354 | 3,131.3000 | 3.1313 | (3.218) | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 04/05/2023 | | | Bond Future | 10.7281 | 89.2976 | 10.6891 | 89.4661 | (0.363) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 2,396.3100 | 2.3963 | 2,461.1000 | 2.4611 | 2.704 | 0 | 0 | 0 |
| 2022/05/03 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 3,212.9700 | 3.2130 | 3,109.2500 | 3.1093 | (3.228) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 05/05/2022 | 10.29 | Put | Bond Future | 633.6300 | 0.6336 | 323.6600 | 0.3237 | (48.920) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 05/05/2022 | 11.18 | Call | Bond Future | 4,395.6600 | 4.3957 | 4,632.1700 | 4.6322 | 5.381 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 05/05/2022 | 11.18 | Put | Bond Future | 0.0800 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 780 |
| 2022/05/03 | 2032 | 05/05/2022 | 10.98 | Call | Bond Future | 3,350.2900 | 3.3503 | 3,585.6200 | 3.5856 | 7.024 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 05/05/2022 | 10.98 | Put | Bond Future | 1.2600 | 0.0013 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 993 |
| 2022/05/03 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 0.7700 | 0.0008 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 3,613.0100 | 3.6130 | 3,848.9200 | 3.8489 | 6.529 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 0.6800 | 0.0007 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 05/05/2022 | | | Bond Future | 10.3619 | 88.0064 | 10.3194 | 88.2430 | (0.410) | 0.0000 | 0.0000 | 79,205 |
| 2022/05/03 | 2032 | 05/05/2022 | 9.58 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 780 |
| 2022/05/03 | 2032 | 05/05/2022 | 9.58 | Put | Bond Future | 4,497.8300 | 4.4978 | 4,261.2400 | 4.2612 | (5.260) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 05/05/2022 | 10.18 | Call | Bond Future | 77.3700 | 0.0774 | 22.3000 | 0.0223 | (71.177) | 0 | 0 | 780 |
| 2022/05/03 | 2032 | 05/05/2022 | 10.18 | Put | Bond Future | 1,097.0100 | 1.0970 | 805.3500 | 0.8053 | (26.587) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 05/05/2022 | 10.29 | Call | Bond Future | 232.4900 | 0.2325 | 159.1100 | 0.1591 | (31.563) | 0 | 0 | 993 |
| 2022/05/03 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 3,665.4400 | 3.6654 | 3,901.4400 | 3.9014 | 6.439 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 0.5900 | 0.0006 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 3,560.5300 | 3.5605 | 3,796.3500 | 3.7963 | 6.623 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 2,844.6600 | 2.8447 | 2,654.3900 | 2.6544 | (6.689) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/05/03 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 2,808.5700 | 2.8086 | 2,619.2900 | 2.6193 | (6.739) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 885.6200 | 0.8856 | 935.6400 | 0.9356 | 5.648 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/08/2022 | 9.40 | Call | Bond Future | 63.6700 | 0.0637 | 67.0800 | 0.0671 | 5.356 | 0 | 0 | 1,300 |
| 2022/05/03 | 2032 | 04/08/2022 | 9.40 | Put | Bond Future | 6,666.7000 | 6.6667 | 6,431.8100 | 6.4318 | (3.523) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/08/2022 | 9.72 | Call | Bond Future | 212.3500 | 0.2123 | 225.1600 | 0.2252 | 6.032 | 0 | 0 | 800 |
| 2022/05/03 | 2032 | 04/08/2022 | 9.72 | Put | Bond Future | 4,936.3100 | 4.9363 | 4,710.8200 | 4.7108 | (4.568) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/08/2022 | 8.97 | Call | Bond Future | 13.0500 | 0.0130 | 13.3800 | 0.0134 | 2.529 | 0 | 0 | 800 |
| 2022/05/03 | 2032 | 04/08/2022 | 8.97 | Put | Bond Future | 9,222.4600 | 9.2225 | 8,984.4900 | 8.9845 | (2.580) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/08/2022 | | | Bond Future | 10.5647 | 89.1661 | 10.5206 | 89.4044 | (0.417) | 0.0000 | 0.0000 | 73,888 |
| 2022/05/03 | 2032 | 04/08/2022 | 11.00 | Call | Bond Future | 3,173.6000 | 3.1736 | 3,312.2000 | 3.3122 | 4.367 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/08/2022 | 11.00 | Put | Bond Future | 866.2000 | 0.8662 | 766.5000 | 0.7665 | (11.510) | 0 | 0 | 7,500 |
| 2022/05/03 | 2032 | 04/08/2022 | 11.60 | Call | Bond Future | 5,679.4700 | 5.6795 | 5,868.1900 | 5.8682 | 3.323 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/08/2022 | 11.60 | Put | Bond Future | 325.4400 | 0.3254 | 275.8600 | 0.2759 | (15.235) | 0 | 0 | 800 |
| 2022/05/03 | 2032 | 04/08/2022 | 11.89 | Call | Bond Future | 6,969.0500 | 6.9690 | 7,173.8300 | 7.1738 | 2.938 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/08/2022 | 11.89 | Put | Bond Future | 195.7700 | 0.1958 | 162.2500 | 0.1623 | (17.122) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 846.1100 | 0.8461 | 894.1400 | 0.8941 | 5.677 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 865.6400 | 0.8656 | 914.6600 | 0.9147 | 5.663 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 2,772.9800 | 2.7730 | 2,584.7000 | 2.5847 | (6.790) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/08/2022 | 10.10 | Call | Bond Future | 665.1200 | 0.6651 | 703.7700 | 0.7038 | 5.811 | 0 | 0 | 1,300 |
| 2022/05/03 | 2032 | 04/08/2022 | 10.10 | Put | Bond Future | 3,222.4500 | 3.2225 | 3,022.8000 | 3.0228 | (6.196) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.56 | Put | Bond Future | 2,820.8400 | 2.8208 | 2,664.2800 | 2.6643 | (5.550) | 0 | 0 | 180 |
| 2022/05/03 | 2032 | 03/11/2022 | 9.92 | Call | Bond Future | 605.3300 | 0.6053 | 640.7400 | 0.6407 | 5.850 | 0 | 0 | 750 |
| 2022/05/03 | 2032 | 03/11/2022 | 9.92 | Put | Bond Future | 5,120.1300 | 5.1201 | 4,914.4400 | 4.9144 | (4.017) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.11 | Put | Bond Future | 4,341.0500 | 4.3411 | 4,148.3400 | 4.1483 | (4.439) | 0 | 0 | 454 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.16 | Call | Bond Future | 969.9000 | 0.9699 | 1,021.9800 | 1.0220 | 5.370 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.16 | Put | Bond Future | 4,150.2300 | 4.1502 | 3,961.2100 | 3.9612 | (4.554) | 0 | 0 | 180 |
| 2022/05/03 | 2032 | 03/11/2022 | 9.31 | Put | Bond Future | 8,190.1300 | 8.1901 | 7,959.2100 | 7.9592 | (2.819) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 9.36 | Call | Bond Future | 181.8200 | 0.1818 | 193.2400 | 0.1932 | 6.281 | 0 | 0 | 454 |
| 2022/05/03 | 2032 | 03/11/2022 | 9.36 | Put | Bond Future | 7,915.0000 | 7.9150 | 7,685.3200 | 7.6853 | (2.902) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 9.46 | Put | Bond Future | 7,374.2600 | 7.3743 | 7,147.4100 | 7.1474 | (3.076) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | | | Bond Future | 10.7518 | 86.2982 | 10.7059 | 86.5392 | (0.427) | 0.0000 | 0.0000 | 85,350 |
| 2022/05/03 | 2032 | 03/11/2022 | 12.30 | Call | Bond Future | 8,056.9100 | 8.0569 | 8,255.8000 | 8.2558 | 2.469 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 12.30 | Put | Bond Future | 425.8600 | 0.4259 | 383.6500 | 0.3837 | (9.912) | 0 | 0 | 750 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.66 | Call | Bond Future | 2,057.5200 | 2.0575 | 2,150.7000 | 2.1507 | 4.529 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.66 | Put | Bond Future | 2,540.6800 | 2.5407 | 2,392.7600 | 2.3928 | (5.822) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.67 | Call | Bond Future | 2,083.5400 | 2.0835 | 2,177.5800 | 2.1776 | 4.513 | 0 | 0 | 750 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.67 | Put | Bond Future | 2,513.8800 | 2.5139 | 2,366.8200 | 2.3668 | (5.850) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 11.55 | Call | Bond Future | 5,011.0300 | 5.0110 | 5,173.7000 | 5.1737 | 3.246 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 11.55 | Put | Bond Future | 957.2800 | 0.9573 | 878.8500 | 0.8789 | (8.193) | 0 | 0 | 500 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.21 | Call | Bond Future | 1,059.7700 | 1.0598 | 1,115.6600 | 1.1157 | 5.274 | 0 | 0 | 500 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.21 | Put | Bond Future | 3,965.3800 | 3.9654 | 3,780.1700 | 3.7802 | (4.671) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.49 | Call | Bond Future | 1,641.8900 | 1.6419 | 1,720.4800 | 1.7205 | 4.787 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.49 | Put | Bond Future | 3,029.7200 | 3.0297 | 2,867.2100 | 2.8672 | (5.364) | 0 | 0 | 454 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.56 | Call | Bond Future | 1,807.0400 | 1.8070 | 1,891.5800 | 1.8916 | 4.678 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 10.11 | Call | Bond Future | 884.8800 | 0.8849 | 933.2700 | 0.9333 | 5.469 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 03/11/2022 | 9.31 | Call | Bond Future | 162.2800 | 0.1623 | 172.4600 | 0.1725 | 6.273 | 0 | 0 | 180 |
| 2022/05/03 | 2032 | 03/11/2022 | 9.46 | Call | Bond Future | 226.7600 | 0.2268 | 241.0100 | 0.2410 | 6.284 | 0 | 0 | 500 |
| 2022/05/03 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 1,717.9100 | 1.7179 | 1,795.9400 | 1.7959 | 4.542 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/05/03 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 3,872.7200 | 3.8727 | 3,706.4700 | 3.7065 | (4.293) | 0 | 0 | 454 |
| 2022/05/03 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 2,101.5700 | 2.1016 | 2,191.8400 | 2.1918 | 4.295 | 0 | 0 | 750 |
| 2022/05/03 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 3,364.9500 | 3.3650 | 3,210.9400 | 3.2109 | (4.577) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 5,189.1800 | 5.1892 | 5,348.2100 | 5.3482 | 3.065 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 1,350.4900 | 1.3505 | 1,265.2400 | 1.2652 | (6.313) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 1,510.0800 | 1.5101 | 1,581.0500 | 1.5810 | 4.700 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 4,194.9700 | 4.1950 | 4,021.6600 | 4.0217 | (4.131) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 740.5500 | 0.7406 | 781.0500 | 0.7811 | 5.469 | 0 | 0 | 750 |
| 2022/05/03 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 6,029.8800 | 6.0299 | 5,826.1000 | 5.8261 | (3.380) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 1,174.8900 | 1.1749 | 1,233.5900 | 1.2336 | 4.996 | 0 | 0 | 500 |
| 2022/05/03 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 4,824.6900 | 4.8247 | 4,639.1100 | 4.6391 | (3.846) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 356.3900 | 0.3564 | 377.4300 | 0.3774 | 5.904 | 0 | 0 | 500 |
| 2022/05/03 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 8,180.5800 | 8.1806 | 7,957.3400 | 7.9573 | (2.729) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | | | Bond Future | 10.9150 | 87.7485 | 10.8672 | 87.9928 | (0.437) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 5,738.0400 | 5.7380 | 5,905.0300 | 5.9050 | 2.910 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 1,183.2900 | 1.1833 | 1,106.0000 | 1.1060 | (6.532) | 0 | 0 | 500 |
| 2022/05/03 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 9,268.3900 | 9.2684 | 9,470.6100 | 9.4706 | 2.182 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 546.4900 | 0.5465 | 504.4300 | 0.5044 | (7.696) | 0 | 0 | 750 |
| 2022/05/03 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 1,470.5300 | 1.4705 | 1,540.1000 | 1.5401 | 4.731 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 4,261.9400 | 4.2619 | 4,087.2300 | 4.0872 | (4.099) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 1,490.3700 | 1.4904 | 1,560.6400 | 1.5606 | 4.715 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 4,228.5000 | 4.2285 | 4,054.4900 | 4.0545 | (4.115) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 1,074.2200 | 1.0742 | 1,128.9900 | 1.1290 | 5.099 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 5,048.7700 | 5.0488 | 4,859.2600 | 4.8593 | (3.754) | 0 | 0 | 454 |
| 2022/05/03 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 266.4100 | 0.2664 | 282.4900 | 0.2825 | 6.036 | 0 | 0 | 454 |
| 2022/05/03 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 9,014.3500 | 9.0143 | 8,786.1500 | 8.7862 | (2.532) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 2,591.6400 | 2.5916 | 2,693.3100 | 2.6933 | 3.923 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 3,512.3600 | 3.5124 | 3,366.0100 | 3.3660 | (4.167) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/05/2023 | | | Bond Future | 11.0738 | 85.1387 | 11.0240 | 85.3867 | (0.449) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 2,567.4000 | 2.5674 | 2,668.4200 | 2.6684 | 3.935 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 3,538.5900 | 3.5386 | 3,391.5900 | 3.3916 | (4.154) | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 2,543.2800 | 2.5433 | 2,643.6600 | 2.6437 | 3.947 | 0 | 0 | 0 |
| 2022/05/03 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 3,564.9800 | 3.5650 | 3,417.3400 | 3.4173 | (4.141) | 0 | 0 | 0 |
| 2022/05/03 | 2033 | 05/05/2022 | | | Bond Future | 113.7964 | 113.7964 | 114.0319 | 114.0319 | 0.207 | 0.0000 | 0.0000 | 253 |
| 2022/05/03 | 2033 | 04/08/2022 | | | Bond Future | 115.3244 | 115.3244 | 115.5614 | 115.5614 | 0.205 | 0.0000 | 0.0000 | 7,414 |
| 2022/05/03 | 2033 | 03/11/2022 | | | Bond Future | 115.6876 | 115.6876 | 115.9272 | 115.9272 | 0.207 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2033 | 02/02/2023 | | | Bond Future | 117.6525 | 117.6525 | 117.8951 | 117.8951 | 0.206 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2033 | 04/05/2023 | | | Bond Future | 118.3853 | 118.3853 | 118.6313 | 118.6313 | 0.208 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 5,531.8300 | 5.5318 | 5,862.8300 | 5.8628 | 5.984 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 5,588.6500 | 5.5887 | 5,919.6500 | 5.9197 | 5.923 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 0.0200 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 05/05/2022 | | | Bond Future | 10.8963 | 84.9148 | 10.8439 | 85.2458 | (0.480) | 0.0000 | 0.0000 | 32,638 |
| 2022/05/03 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 0.0300 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 0.0300 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 5,645.4000 | 5.6454 | 5,976.4100 | 5.9764 | 5.863 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/08/2022 | 11.95 | Call | Bond Future | 5,514.0100 | 5.5140 | 5,771.2000 | 5.7712 | 4.664 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/05/03 | 2037 | 04/08/2022 | 11.95 | Put | Bond Future | 472.4000 | 0.4724 | 395.5700 | 0.3956 | (16.264) | 0 | 0 | 1,050 |
| 2022/05/03 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 2,486.7500 | 2.4868 | 2,258.4300 | 2.2584 | (9.181) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 1,326.1400 | 1.3261 | 1,428.5700 | 1.4286 | 7.724 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 2,556.9700 | 2.5570 | 2,325.3800 | 2.3254 | (9.057) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 1,353.4500 | 1.3534 | 1,457.5100 | 1.4575 | 7.688 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/08/2022 | | | Bond Future | 11.0884 | 81.7777 | 11.0341 | 82.1118 | (0.490) | 0.0000 | 0.0000 | 131,420 |
| 2022/05/03 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 1,381.2300 | 1.3812 | 1,486.9300 | 1.4869 | 7.653 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/08/2022 | 11.21 | Call | Bond Future | 2,330.7500 | 2.3307 | 2,486.9400 | 2.4869 | 6.701 | 0 | 0 | 1,050 |
| 2022/05/03 | 2037 | 04/08/2022 | 11.21 | Put | Bond Future | 1,589.8000 | 1.5898 | 1,411.9700 | 1.4120 | (11.186) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 3,127.7100 | 3.1277 | 3,318.2000 | 3.3182 | 6.090 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 1,130.3800 | 1.1304 | 986.8500 | 0.9869 | (12.697) | 0 | 0 | 50 |
| 2022/05/03 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 134.7900 | 0.1348 | 147.9200 | 0.1479 | 9.741 | 0 | 0 | 50 |
| 2022/05/03 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 6,547.1700 | 6.5472 | 6,226.2800 | 6.2263 | (4.901) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 2,521.5900 | 2.5216 | 2,291.6300 | 2.2916 | (9.120) | 0 | 0 | 50 |
| 2022/05/03 | 2037 | 03/11/2022 | 11.32 | Call | Bond Future | 2,866.0000 | 2.8660 | 3,023.2900 | 3.0233 | 5.488 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 03/11/2022 | 11.30 | Put | Bond Future | 2,533.4300 | 2.5334 | 2,350.1200 | 2.3501 | (7.236) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 03/11/2022 | 11.31 | Call | Bond Future | 2,833.3200 | 2.8333 | 2,989.4100 | 2.9894 | 5.509 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 03/11/2022 | 11.31 | Put | Bond Future | 2,506.0800 | 2.5061 | 2,323.9800 | 2.3240 | (7.266) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 03/11/2022 | | | Bond Future | 11.2552 | 82.9557 | 11.1990 | 83.2939 | (0.500) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2037 | 03/11/2022 | 11.32 | Put | Bond Future | 2,479.2200 | 2.4792 | 2,298.3200 | 2.2983 | (7.297) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 03/11/2022 | 11.30 | Call | Bond Future | 2,801.0600 | 2.8011 | 2,955.9400 | 2.9559 | 5.529 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 2,101.9300 | 2.1019 | 2,222.1100 | 2.2221 | 5.718 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 4,344.3900 | 4.3444 | 4,121.5100 | 4.1215 | (5.130) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 2,127.2100 | 2.1272 | 2,248.4100 | 2.2484 | 5.698 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 4,308.6300 | 4.3086 | 4,086.7700 | 4.0868 | (5.149) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 02/02/2023 | | | Bond Future | 11.4047 | 80.0929 | 11.3464 | 80.4360 | (0.511) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 2,152.6500 | 2.1526 | 2,274.8800 | 2.2749 | 5.678 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 4,273.1000 | 4.2731 | 4,052.2700 | 4.0523 | (5.168) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 2,886.7800 | 2.8868 | 3,029.4100 | 3.0294 | 4.941 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 4,350.4400 | 4.3504 | 4,144.5400 | 4.1445 | (4.733) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 2,913.5300 | 2.9135 | 3,057.0600 | 3.0571 | 4.926 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 4,318.2300 | 4.3182 | 4,113.2300 | 4.1132 | (4.747) | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/05/2023 | | | Bond Future | 11.5514 | 81.5081 | 11.4910 | 81.8566 | (0.524) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 2,940.4100 | 2.9404 | 3,084.8400 | 3.0848 | 4.912 | 0 | 0 | 0 |
| 2022/05/03 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 4,286.2100 | 4.2862 | 4,082.1100 | 4.0821 | (4.762) | 0 | 0 | 0 |
| 2022/05/03 | 2038 | 05/05/2022 | | | Bond Future | 130.3678 | 130.3678 | 131.0524 | 131.0524 | 0.525 | 0.0000 | 0.0000 | 1,076 |
| 2022/05/03 | 2038 | 04/08/2022 | | | Bond Future | 130.2795 | 130.2795 | 130.9711 | 130.9711 | 0.531 | 0.0000 | 0.0000 | 6,836 |
| 2022/05/03 | 2038 | 03/11/2022 | | | Bond Future | 132.1841 | 132.1841 | 132.8850 | 132.8850 | 0.530 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2038 | 02/02/2023 | | | Bond Future | 132.5455 | 132.5455 | 133.2570 | 133.2570 | 0.537 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2038 | 04/05/2023 | | | Bond Future | 134.9056 | 134.9056 | 135.6289 | 135.6289 | 0.536 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2040 | 05/05/2022 | 10.57 | Call | Bond Future | 2.8100 | 0.0028 | 0.0200 | 0.0000 | (99.288) | 0 | 0 | 1,200 |
| 2022/05/03 | 2040 | 05/05/2022 | 10.57 | Put | Bond Future | 3,006.7700 | 3.0068 | 2,614.0400 | 2.6140 | (13.062) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 0.0600 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 5,889.5800 | 5.8896 | 6,279.4700 | 6.2795 | 6.620 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 0.0500 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 05/05/2022 | 13.04 | Call | Bond Future | 12,222.8100 | 12.2228 | 12,612.7500 | 12.6128 | 3.190 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/05/03 | 2040 | 05/05/2022 | 13.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,200 |
| 2022/05/03 | 2040 | 05/05/2022 | | | Bond Future | 11.0009 | 86.9678 | 10.9436 | 87.3578 | (0.521) | 0.0000 | 0.0000 | 15,991 |
| 2022/05/03 | 2040 | 05/05/2022 | 9.82 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,200 |
| 2022/05/03 | 2040 | 05/05/2022 | 9.82 | Put | Bond Future | 8,642.8800 | 8.6429 | 8,252.9400 | 8.2529 | (4.512) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 5,768.4600 | 5.7685 | 6,158.3300 | 6.1583 | 6.759 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 0.0700 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 5,829.0600 | 5.8291 | 6,218.9400 | 6.2189 | 6.689 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 1,643.3600 | 1.6434 | 1,780.5400 | 1.7805 | 8.348 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 2,555.1700 | 2.5552 | 2,298.5700 | 2.2986 | (10.042) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/08/2022 | 12.24 | Put | Bond Future | 395.6900 | 0.3957 | 324.4400 | 0.3244 | (18.007) | 0 | 0 | 460 |
| 2022/05/03 | 2040 | 04/08/2022 | 9.70 | Put | Bond Future | 10,817.9700 | 10.8180 | 10,426.5700 | 10.4266 | (3.618) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/08/2022 | | | Bond Future | 11.1869 | 83.6074 | 11.1275 | 84.0012 | (0.531) | 0.0000 | 0.0000 | 118,612 |
| 2022/05/03 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 1,613.0600 | 1.6131 | 1,748.2900 | 1.7483 | 8.383 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 2,592.0600 | 2.5921 | 2,333.5100 | 2.3335 | (9.975) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/08/2022 | 12.24 | Call | Bond Future | 6,914.9700 | 6.9150 | 7,237.5000 | 7.2375 | 4.664 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/08/2022 | 9.70 | Call | Bond Future | 23.7800 | 0.0238 | 26.1600 | 0.0262 | 10.008 | 0 | 0 | 460 |
| 2022/05/03 | 2040 | 04/08/2022 | 10.70 | Call | Bond Future | 746.0600 | 0.7461 | 819.5800 | 0.8196 | 9.854 | 0 | 0 | 460 |
| 2022/05/03 | 2040 | 04/08/2022 | 10.70 | Put | Bond Future | 4,060.3100 | 4.0603 | 3,740.0500 | 3.7400 | (7.888) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 1,583.0700 | 1.5831 | 1,716.3500 | 1.7163 | 8.419 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 2,629.3500 | 2.6294 | 2,368.8500 | 2.3688 | (9.907) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 03/11/2022 | 11.39 | Call | Bond Future | 2,962.5400 | 2.9625 | 3,148.8900 | 3.1489 | 6.290 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 03/11/2022 | 11.40 | Call | Bond Future | 2,997.2900 | 2.9973 | 3,185.0700 | 3.1851 | 6.265 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 03/11/2022 | 11.41 | Put | Bond Future | 2,635.6100 | 2.6356 | 2,426.0500 | 2.4260 | (7.951) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 03/11/2022 | | | Bond Future | 11.3483 | 84.8118 | 11.2867 | 85.2106 | (0.543) | 0.0000 | 0.0000 | 30 |
| 2022/05/03 | 2040 | 03/11/2022 | 11.39 | Put | Bond Future | 2,694.1400 | 2.6941 | 2,481.7100 | 2.4817 | (7.885) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 03/11/2022 | 11.40 | Put | Bond Future | 2,664.7500 | 2.6648 | 2,453.7500 | 2.4538 | (7.918) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 03/11/2022 | 11.41 | Call | Bond Future | 3,032.2200 | 3.0322 | 3,221.4400 | 3.2214 | 6.240 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 2,295.2500 | 2.2953 | 2,440.2400 | 2.4402 | 6.317 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 4,705.0100 | 4.7050 | 4,445.4300 | 4.4454 | (5.517) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 02/02/2023 | | | Bond Future | 11.4930 | 81.7301 | 11.4292 | 82.1346 | (0.555) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 2,240.8300 | 2.2408 | 2,383.4100 | 2.3834 | 6.363 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 4,782.9200 | 4.7829 | 4,520.9300 | 4.5209 | (5.478) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 2,267.9500 | 2.2679 | 2,411.7400 | 2.4117 | 6.340 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 4,743.8300 | 4.7438 | 4,483.0500 | 4.4831 | (5.497) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 3,205.7000 | 3.2057 | 3,381.5800 | 3.3816 | 5.486 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 4,487.8800 | 4.4879 | 4,252.6300 | 4.2526 | (5.242) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/05/2023 | | | Bond Future | 11.6346 | 83.1746 | 11.5685 | 83.5857 | (0.569) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 3,146.8300 | 3.1468 | 3,320.5400 | 3.3205 | 5.520 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 4,556.0200 | 4.5560 | 4,318.6000 | 4.3186 | (5.211) | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 3,176.2000 | 3.1762 | 3,351.0000 | 3.3510 | 5.503 | 0 | 0 | 0 |
| 2022/05/03 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 4,521.8400 | 4.5218 | 4,285.5100 | 4.2855 | (5.226) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 5,787.7500 | 5.7877 | 6,184.7800 | 6.1848 | 6.860 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 0.0800 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 5,848.8200 | 5.8488 | 6,245.8600 | 6.2459 | 6.788 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 0.0700 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 05/05/2022 | | | Bond Future | 11.0203 | 83.7656 | 10.9632 | 84.1627 | (0.519) | 0.0000 | 0.0000 | 36,409 |
| 2022/05/03 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 5,909.8000 | 5.9098 | 6,306.8500 | 6.3068 | 6.719 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/05/03 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 0.0600 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 1,732.4100 | 1.7324 | 1,876.5100 | 1.8765 | 8.318 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 2,522.8300 | 2.5228 | 2,265.8300 | 2.2658 | (10.187) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 1,764.4700 | 1.7645 | 1,910.5900 | 1.9106 | 8.281 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 2,486.4700 | 2.4865 | 2,231.4900 | 2.2315 | (10.255) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 04/08/2022 | | | Bond Future | 11.1964 | 80.4881 | 11.1371 | 80.8892 | (0.530) | 0.0000 | 0.0000 | 67,656 |
| 2022/05/03 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 1,796.6800 | 1.7967 | 1,944.8100 | 1.9448 | 8.245 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 2,450.3600 | 2.4504 | 2,197.3900 | 2.1974 | (10.324) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 03/11/2022 | 11.40 | Put | Bond Future | 2,705.1700 | 2.7052 | 2,490.7100 | 2.4907 | (7.928) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 03/11/2022 | 11.41 | Call | Bond Future | 3,077.2500 | 3.0773 | 3,270.4800 | 3.2705 | 6.279 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 03/11/2022 | 11.41 | Put | Bond Future | 2,675.2400 | 2.6752 | 2,462.2500 | 2.4622 | (7.962) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 03/11/2022 | | | Bond Future | 11.3487 | 81.6477 | 11.2873 | 82.0539 | (0.541) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2044 | 03/11/2022 | 11.39 | Call | Bond Future | 3,006.6000 | 3.0066 | 3,196.8800 | 3.1969 | 6.329 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 03/11/2022 | 11.39 | Put | Bond Future | 2,735.3800 | 2.7354 | 2,519.4400 | 2.5194 | (7.894) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 03/11/2022 | 11.40 | Call | Bond Future | 3,041.8300 | 3.0418 | 3,233.5900 | 3.2336 | 6.304 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 02/02/2022 | 11.14 | Call | Bond Future | 2,401.7300 | 2.4017 | 2,553.1100 | 2.5531 | 6.303 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 4,681.0100 | 4.6810 | 4,420.1400 | 4.4201 | (5.573) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 2,430.3800 | 2.4304 | 2,583.0100 | 2.5830 | 6.280 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 4,642.0600 | 4.6421 | 4,382.4400 | 4.3824 | (5.593) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 02/02/2023 | | | Bond Future | 11.4850 | 78.6379 | 11.4214 | 79.0502 | (0.554) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 2,458.9400 | 2.4589 | 2,612.8200 | 2.6128 | 6.258 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 4,603.1100 | 4.6031 | 4,344.7400 | 4.3447 | (5.613) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 3,240.3900 | 3.2404 | 3,419.6500 | 3.4196 | 5.532 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 4,575.1100 | 4.5751 | 4,335.4400 | 4.3354 | (5.239) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 3,270.7800 | 3.2708 | 3,451.1600 | 3.4512 | 5.515 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 4,540.4600 | 4.5405 | 4,301.9100 | 4.3019 | (5.254) | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 04/05/2023 | | | Bond Future | 11.6180 | 80.0279 | 11.5521 | 80.4468 | (0.567) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 3,301.3100 | 3.3013 | 3,482.8000 | 3.4828 | 5.498 | 0 | 0 | 0 |
| 2022/05/03 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 4,506.0400 | 4.5060 | 4,268.6000 | 4.2686 | (5.269) | 0 | 0 | 0 |
| 2022/05/03 | 2046 | 05/05/2022 | | | Bond Future | 118.3288 | 118.3288 | 118.5486 | 118.5486 | 0.186 | 0.0000 | 0.0000 | 6,004 |
| 2022/05/03 | 2046 | 04/08/2022 | | | Bond Future | 119.9179 | 119.9179 | 120.1387 | 120.1387 | 0.184 | 0.0000 | 0.0000 | 15,759 |
| 2022/05/03 | 2046 | 03/11/2022 | | | Bond Future | 119.7242 | 119.7242 | 119.9474 | 119.9474 | 0.186 | 0.0000 | 0.0000 | 1,566 |
| 2022/05/03 | 2046 | 02/02/2023 | | | Bond Future | 121.7590 | 121.7590 | 121.9847 | 121.9847 | 0.185 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2046 | 04/05/2023 | | | Bond Future | 121.9225 | 121.9225 | 122.1514 | 122.1514 | 0.188 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2050 | 05/05/2022 | | | Bond Future | 122.5451 | 122.5451 | 123.2536 | 123.2536 | 0.578 | 0.0000 | 0.0000 | 1,201 |
| 2022/05/03 | 2050 | 04/08/2022 | | | Bond Future | 122.1453 | 122.1453 | 122.8613 | 122.8613 | 0.586 | 0.0000 | 0.0000 | 10,961 |
| 2022/05/03 | 2050 | 03/11/2022 | | | Bond Future | 123.9307 | 123.9307 | 124.6565 | 124.6565 | 0.586 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2050 | 02/02/2023 | | | Bond Future | 123.9436 | 123.9436 | 124.6801 | 124.6801 | 0.594 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 2050 | 04/05/2023 | | | Bond Future | 126.1503 | 126.1503 | 126.8993 | 126.8993 | 0.594 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | 8657 | 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 | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/05/03 | AL37 | 05/05/2022 | | | Index Future | 814.3670 | 814.3670 | 814.9880 | 814.9880 | 0.076 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | AL37 | 04/08/2022 | | | Index Future | 824.9950 | 824.9950 | 825.5740 | 825.5740 | 0.070 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | AL37 | 03/11/2022 | | | Index Future | 836.9740 | 836.9740 | 837.5380 | 837.5380 | 0.067 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | AL37 | 02/02/2023 | | | Index Future | 850.9920 | 850.9920 | 851.5330 | 851.5330 | 0.064 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | AL37 | 04/05/2023 | | | Index Future | 865.9300 | 865.9300 | 866.4600 | 866.4600 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | AL7T | 05/05/2022 | | | Index Future | 924.9460 | 924.9460 | 927.3550 | 927.3550 | 0.260 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | AL7T | 04/08/2022 | | | Index Future | 937.0170 | 937.0170 | 939.4000 | 939.4000 | 0.254 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | AL7T | 03/11/2022 | | | Index Future | 950.6230 | 950.6230 | 953.0140 | 953.0140 | 0.252 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | AL7T | 02/02/2023 | | | Index Future | 966.5440 | 966.5440 | 968.9390 | 968.9390 | 0.248 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | AL7T | 04/05/2023 | | | Index Future | 983.5110 | 983.5110 | 985.9240 | 985.9240 | 0.245 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | ALBI | 05/05/2022 | | | Index Future | 824.3800 | 824.3800 | 827.1020 | 827.1020 | 0.330 | 0.0000 | 0.0000 | 29 |
| 2022/05/03 | ALBI | 04/08/2022 | | | Index Future | 835.1380 | 835.1380 | 837.8450 | 837.8450 | 0.324 | 0.0000 | 0.0000 | 126 |
| 2022/05/03 | ALBI | 03/11/2022 | | | Index Future | 847.2650 | 847.2650 | 849.9870 | 849.9870 | 0.321 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | ALBI | 02/02/2023 | | | Index Future | 861.4540 | 861.4540 | 864.1900 | 864.1900 | 0.318 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | ALBI | 04/05/2023 | | | Index Future | 876.5770 | 876.5770 | 879.3390 | 879.3390 | 0.315 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/05/03 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | ES33 | 05/05/2022 | | | Bond Future | 11.6684 | 75.2591 | 11.6206 | 75.5007 | (0.409) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | ES33 | 04/08/2022 | | | Bond Future | 11.9012 | 76.2697 | 11.8516 | 76.5134 | (0.417) | 0.0000 | 0.0000 | 350 |
| 2022/05/03 | ES33 | 03/11/2022 | | | Bond Future | 12.1214 | 73.6028 | 12.0698 | 73.8495 | (0.426) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | ES33 | 02/02/2023 | | | Bond Future | 12.3251 | 74.8568 | 12.2714 | 75.1069 | (0.436) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | ES33 | 04/05/2023 | | | Bond Future | 12.5212 | 72.4041 | 12.4653 | 72.6582 | (0.446) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | ES42 | 05/05/2022 | | | Bond Future | 12.0671 | 73.6298 | 12.0146 | 73.9360 | (0.435) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | ES42 | 04/08/2022 | | | Bond Future | 12.2788 | 74.6185 | 12.2243 | 74.9277 | (0.444) | 0.0000 | 0.0000 | 4,769 |
| 2022/05/03 | ES42 | 03/11/2022 | | | Bond Future | 12.4801 | 71.4495 | 12.4233 | 71.7628 | (0.455) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | ES42 | 02/02/2023 | | | Bond Future | 12.6599 | 72.6693 | 12.6009 | 72.9871 | (0.466) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | ES42 | 04/05/2023 | | | Bond Future | 12.8405 | 69.7050 | 12.7791 | 70.0280 | (0.478) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 247,660.0000 | 24.7660 | 274,620.0000 | 27.4620 | 10.886 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 05/05/2022 | | | GOVI | 813.0160 | 813.0160 | 815.7120 | 815.7120 | 0.332 | 0.0000 | 0.0000 | 2 |
| 2022/05/03 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 247,860.0000 | 24.7860 | 274,820.0000 | 27.4820 | 10.877 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 247,760.0000 | 24.7760 | 274,720.0000 | 27.4720 | 10.881 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 43,460.0000 | 4.3460 | 70,270.0000 | 7.0270 | 61.689 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/05/03 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 04/08/2022 | | | GOVI | 823.6260 | 823.6260 | 826.3070 | 826.3070 | 0.326 | 0.0000 | 0.0000 | 1,112 |
| 2022/05/03 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 43,660.0000 | 4.3660 | 70,470.0000 | 7.0470 | 61.406 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 43,560.0000 | 4.3560 | 70,370.0000 | 7.0370 | 61.547 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 03/11/2022 | 820.41 | Call | GOVI | 151,760.0000 | 15.1760 | 178,720.0000 | 17.8720 | 17.765 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 03/11/2022 | 820.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 03/11/2022 | 820.42 | Call | GOVI | 151,660.0000 | 15.1660 | 178,620.0000 | 17.8620 | 17.777 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 03/11/2022 | 820.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 03/11/2022 | | | GOVI | 835.5860 | 835.5860 | 838.2820 | 838.2820 | 0.323 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | GOVI | 03/11/2022 | 820.43 | Call | GOVI | 151,560.0000 | 15.1560 | 178,520.0000 | 17.8520 | 17.788 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 03/11/2022 | 820.43 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 0.0000 | 0.0000 | 14,700.0000 | 1.4700 | 100.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 12,400.0000 | 1.2400 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 0.0000 | 0.0000 | 14,600.0000 | 1.4600 | 100.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 12,500.0000 | 1.2500 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 02/02/2023 | | | GOVI | 849.5800 | 849.5800 | 852.2900 | 852.2900 | 0.319 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 0.0000 | 0.0000 | 14,500.0000 | 1.4500 | 100.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 12,600.0000 | 1.2600 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 116,340.0000 | 11.6340 | 143,700.0000 | 14.3700 | 23.517 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 116,240.0000 | 11.6240 | 143,600.0000 | 14.3600 | 23.538 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 04/05/2023 | | | GOVI | 864.4940 | 864.4940 | 867.2300 | 867.2300 | 0.316 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 116,140.0000 | 11.6140 | 143,500.0000 | 14.3500 | 23.558 | 0 | 0 | 0 |
| 2022/05/03 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IGOV | 05/05/2022 | | | Index Future | 316.9980 | 316.9980 | 317.7580 | 317.7580 | 0.240 | 0.0000 | 0.0000 | 15 |
| 2022/05/03 | IGOV | 04/08/2022 | | | Index Future | 321.2130 | 321.2130 | 321.9650 | 321.9650 | 0.234 | 0.0000 | 0.0000 | 482 |
| 2022/05/03 | IGOV | 03/11/2022 | | | Index Future | 325.9550 | 325.9550 | 326.7090 | 326.7090 | 0.231 | 0.0000 | 0.0000 | 16 |
| 2022/05/03 | IGOV | 02/02/2023 | | | Index Future | 331.4910 | 331.4910 | 332.2440 | 332.2440 | 0.227 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IGOV | 04/05/2023 | | | Index Future | 337.3840 | 337.3840 | 338.1430 | 338.1430 | 0.225 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2900 | 90.2900 | 90.2900 | 90.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/05/03 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | JBAF | 18/05/2022 | | | Jibar Tradeable Future | 4.5450 | 95.4550 | 4.5550 | 95.4450 | 0.220 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.9300 | 95.0700 | 4.9550 | 95.0450 | 0.507 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | JBAF | 20/07/2022 | | | Jibar Tradeable Future | 5.0300 | 94.9700 | 5.0500 | 94.9500 | 0.398 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | JBAF | 17/08/2022 | | | Jibar Tradeable Future | 5.3700 | 94.6300 | 5.4400 | 94.5600 | 1.304 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.5050 | 94.4950 | 5.5500 | 94.4500 | 0.817 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | JBAF | 19/10/2022 | | | Jibar Tradeable Future | 5.8100 | 94.1900 | 5.8600 | 94.1400 | 0.861 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 6.3050 | 93.6950 | 6.3650 | 93.6350 | 0.952 | 0.0000 | 0.0000 | 68 |
| 2022/05/03 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 6.6900 | 93.3100 | 6.7600 | 93.2400 | 1.046 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 7.0600 | 92.9400 | 7.1150 | 92.8850 | 0.779 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 7.3600 | 92.6400 | 7.4150 | 92.5850 | 0.747 | 0.0000 | 0.0000 | 75 |
| 2022/05/03 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 7.4650 | 92.5350 | 7.5300 | 92.4700 | 0.871 | 0.0000 | 0.0000 | 72 |
| 2022/05/03 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 7.6700 | 92.3300 | 7.7200 | 92.2800 | 0.652 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 627.0900 | 0.6271 | 649.4600 | 0.6495 | 3.567 | 0 | 0 | 0 |
| 2022/05/03 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | R023 | 05/05/2022 | | | Bond Future | 5.5144 | 103.2241 | 5.4862 | 103.2465 | (0.512) | 0.0000 | 0.0000 | 13,640 |
| 2022/05/03 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 611.4000 | 0.6114 | 633.7700 | 0.6338 | 3.659 | 0 | 0 | 0 |
| 2022/05/03 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 619.2500 | 0.6192 | 641.6200 | 0.6416 | 3.612 | 0 | 0 | 0 |
| 2022/05/03 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 309.8500 | 0.3098 | 322.5000 | 0.3225 | 4.083 | 0 | 0 | 0 |
| 2022/05/03 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 70.1000 | 0.0701 | 61.6800 | 0.0617 | (12.011) | 0 | 0 | 0 |
| 2022/05/03 | R023 | 04/08/2022 | | | Bond Future | 5.6114 | 104.5843 | 5.5730 | 104.6054 | (0.685) | 0.0000 | 0.0000 | 22,183 |
| 2022/05/03 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 301.4800 | 0.3015 | 313.9300 | 0.3139 | 4.130 | 0 | 0 | 0 |
| 2022/05/03 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 72.6400 | 0.0726 | 64.0200 | 0.0640 | (11.867) | 0 | 0 | 0 |
| 2022/05/03 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 305.7500 | 0.3057 | 318.3000 | 0.3183 | 4.105 | 0 | 0 | 0 |
| 2022/05/03 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 71.4500 | 0.0714 | 62.9300 | 0.0629 | (11.924) | 0 | 0 | 0 |
| 2022/05/03 | R023 | 03/11/2022 | 6.25 | Call | Bond Future | 289.3500 | 0.2893 | 304.8700 | 0.3049 | 5.364 | 0 | 0 | 0 |
| 2022/05/03 | R023 | 03/11/2022 | 6.25 | Put | Bond Future | 37.9700 | 0.0380 | 32.8700 | 0.0329 | (13.432) | 0 | 0 | 0 |
| 2022/05/03 | R023 | 03/11/2022 | 6.26 | Call | Bond Future | 291.9800 | 0.2920 | 307.5500 | 0.3075 | 5.333 | 0 | 0 | 0 |
| 2022/05/03 | R023 | 03/11/2022 | 6.26 | Put | Bond Future | 37.5400 | 0.0375 | 32.4900 | 0.0325 | (13.452) | 0 | 0 | 0 |
| 2022/05/03 | R023 | 03/11/2022 | | | Bond Future | 5.4328 | 102.1717 | 5.3660 | 102.1924 | (1.230) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R023 | 03/11/2022 | 6.27 | Call | Bond Future | 294.4000 | 0.2944 | 310.0400 | 0.3100 | 5.313 | 0 | 0 | 0 |
| 2022/05/03 | R023 | 03/11/2022 | 6.27 | Put | Bond Future | 36.8900 | 0.0369 | 31.9100 | 0.0319 | (13.500) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 05/05/2022 | 10.72 | Call | Bond Future | 407.3200 | 0.4073 | 351.1000 | 0.3511 | (13.802) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 05/05/2022 | 10.72 | Put | Bond Future | 571.5300 | 0.5715 | 219.6500 | 0.2196 | (61.568) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 5,265.2800 | 5.2653 | 5,560.8800 | 5.5609 | 5.614 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest | |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|---|
| 2022/05/03 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | | 0.0600 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 5,322.2000 | | 5.3222 | 5,617.8100 | 5.6178 | 5.554 | 0 | 0 | 0 |
| 2022/05/03 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | | 0.0500 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 05/05/2022 | | | Bond Future | 10.7463 | 88.8282 | 10.6990 | 89.1239 | (0.441) | 0.0000 | 0.0000 | 57,764 | |
| 2022/05/03 | R035 | 05/05/2022 | 10.82 | Call | Bond Future | 761.5700 | 0.7616 | 809.0300 | 0.8090 | 6.232 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 05/05/2022 | 10.82 | Put | Bond Future | 304.2500 | 0.3043 | 56.0500 | 0.0561 | (81.578) | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 5,379.0700 | 5.3791 | 5,674.6800 | 5.6747 | 5.496 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | | 0.0500 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 05/05/2022 | 12.64 | Call | Bond Future | 10,735.8100 | 10.7358 | 11,031.4700 | 11.0315 | 2.754 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 05/05/2022 | 12.64 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/03 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 1,422.0600 | 1.4221 | 1,268.5300 | 1.2685 | (10.796) | 0 | 0 | 100 | |
| 2022/05/03 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 1,075.3800 | 1.0754 | 1,148.3500 | 1.1483 | 6.786 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 2,920.6400 | 2.9206 | 2,695.3900 | 2.6954 | (7.712) | 0 | 0 | 100 | |
| 2022/05/03 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 1,276.4600 | 1.2765 | 1,360.4500 | 1.3604 | 6.580 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 2,624.0700 | 2.6241 | 2,409.8400 | 2.4098 | (8.164) | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 1,303.0300 | 1.3030 | 1,388.4200 | 1.3884 | 6.553 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 2,588.7100 | 2.5887 | 2,375.8800 | 2.3759 | (8.221) | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 04/08/2022 | 9.53 | Call | Bond Future | 29.8900 | 0.0299 | 31.6600 | 0.0317 | 5.922 | 0 | 0 | 400 | |
| 2022/05/03 | R035 | 04/08/2022 | 9.53 | Put | Bond Future | 9,213.8800 | 9.2139 | 8,917.4300 | 8.9174 | (3.217) | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 89.3900 | 0.0894 | 96.1300 | 0.0961 | 7.540 | 0 | 0 | 100 | |
| 2022/05/03 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 7,139.5600 | 7.1396 | 6,848.0800 | 6.8481 | (4.083) | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 04/08/2022 | 10.53 | Put | Bond Future | 3,367.5800 | 3.3676 | 3,128.0700 | 3.1281 | (7.112) | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 04/08/2022 | | | Bond Future | 10.9399 | 89.9987 | 10.8908 | 90.2969 | (0.449) | 0.0000 | 0.0000 | 131,559 | |
| 2022/05/03 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 1,329.9000 | 1.3299 | 1,416.7000 | 1.4167 | 6.527 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 2,553.7200 | 2.5537 | 2,342.3000 | 2.3423 | (8.279) | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 2,562.9300 | 2.5629 | 2,707.6200 | 2.7076 | 5.645 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 04/08/2022 | 12.18 | Call | Bond Future | 7,323.7600 | 7.3238 | 7,577.1300 | 7.5771 | 3.460 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 04/08/2022 | 12.18 | Put | Bond Future | 256.0700 | 0.2561 | 211.2200 | 0.2112 | (17.515) | 0 | 0 | 400 | |
| 2022/05/03 | R035 | 04/08/2022 | 10.53 | Call | Bond Future | 831.4500 | 0.8314 | 890.1600 | 0.8902 | 7.061 | 0 | 0 | 400 | |
| 2022/05/03 | R035 | 03/11/2022 | 11.15 | Call | Bond Future | 2,674.7300 | 2.6747 | 2,808.7400 | 2.8087 | 5.010 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 03/11/2022 | 11.15 | Put | Bond Future | 2,492.4100 | 2.4924 | 2,324.5600 | 2.3246 | (6.734) | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 03/11/2022 | 12.68 | Call | Bond Future | 9,017.2200 | 9.0172 | 9,269.2100 | 9.2692 | 2.795 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 03/11/2022 | 12.68 | Put | Bond Future | 467.5900 | 0.4676 | 417.7200 | 0.4177 | (10.665) | 0 | 0 | 1,000 | |
| 2022/05/03 | R035 | 03/11/2022 | 10.99 | Call | Bond Future | 2,192.3100 | 2.1923 | 2,308.7900 | 2.3088 | 5.313 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 03/11/2022 | 10.99 | Put | Bond Future | 2,959.7800 | 2.9598 | 2,774.4000 | 2.7744 | (6.263) | 0 | 0 | 582 | |
| 2022/05/03 | R035 | 03/11/2022 | 11.05 | Call | Bond Future | 2,367.8700 | 2.3679 | 2,490.9400 | 2.4909 | 5.197 | 0 | 0 | 1,000 | |
| 2022/05/03 | R035 | 03/11/2022 | 10.57 | Call | Bond Future | 1,139.5400 | 1.1395 | 1,211.3400 | 1.2113 | 6.301 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 03/11/2022 | 10.57 | Put | Bond Future | 4,473.1000 | 4.4731 | 4,243.0400 | 4.2430 | (5.143) | 0 | 0 | 582 | |
| 2022/05/03 | R035 | 03/11/2022 | | | Bond Future | 11.1191 | 86.8082 | 11.0681 | 87.1100 | (0.458) | 0.0000 | 0.0000 | 130 | |
| 2022/05/03 | R035 | 03/11/2022 | 11.14 | Call | Bond Future | 2,643.1000 | 2.6431 | 2,776.0300 | 2.7760 | 5.029 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 03/11/2022 | 11.14 | Put | Bond Future | 2,519.7100 | 2.5197 | 2,350.7800 | 2.3508 | (6.704) | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 03/11/2022 | 11.05 | Put | Bond Future | 2,777.4100 | 2.7774 | 2,598.6200 | 2.5986 | (6.437) | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 03/11/2022 | 11.13 | Call | Bond Future | 2,611.9200 | 2.6119 | 2,743.7400 | 2.7437 | 5.047 | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 03/11/2022 | 11.13 | Put | Bond Future | 2,547.5100 | 2.5475 | 2,377.4700 | 2.3775 | (6.675) | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 03/11/2022 | 9.82 | Call | Bond Future | 243.3500 | 0.2434 | 261.8100 | 0.2618 | 7.586 | 0 | 0 | 582 | |
| 2022/05/03 | R035 | 03/11/2022 | 9.82 | Put | Bond Future | 8,435.4500 | 8.4354 | 8,152.0500 | 8.1521 | (3.360) | 0 | 0 | 0 | |
| 2022/05/03 | R035 | 03/11/2022 | 10.30 | Call | Bond Future | 659.2200 | 0.6592 | 705.8400 | 0.7058 | 7.072 | 0 | 0 | 1,000 | |
| 2022/05/03 | R035 | 03/11/2022 | 10.30 | Put | Bond Future | 5,699.9700 | 5.7000 | 5,444.7300 | 5.4447 | (4.478) | 0 | 0 | 0 | |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/05/03 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 613.9200 | 0.6139 | 564.0500 | 0.5641 | (8.123) | 0 | 0 | 1,000 |
| 2022/05/03 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 2,025.5000 | 2.0255 | 2,127.8000 | 2.1278 | 5.051 | 0 | 0 | 0 |
| 2022/05/03 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 4,378.2100 | 4.3782 | 4,174.4900 | 4.1745 | (4.653) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 379.1900 | 0.3792 | 405.4200 | 0.4054 | 6.917 | 0 | 0 | 582 |
| 2022/05/03 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 9,497.0100 | 9.4970 | 9,217.2200 | 9.2172 | (2.946) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 6,800.1200 | 6.8001 | 6,548.0900 | 6.5481 | (3.706) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 1,522.2000 | 1.5222 | 1,605.1800 | 1.6052 | 5.451 | 0 | 0 | 0 |
| 2022/05/03 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 5,208.3500 | 5.2084 | 4,985.3100 | 4.9853 | (4.282) | 0 | 0 | 582 |
| 2022/05/03 | R035 | 02/02/2023 | | | Bond Future | 11.2801 | 88.2662 | 11.2271 | 88.5723 | (0.469) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 2,463.3700 | 2.4634 | 2,580.9500 | 2.5810 | 4.773 | 0 | 0 | 1,000 |
| 2022/05/03 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 3,805.1600 | 3.8052 | 3,616.7200 | 3.6167 | (4.952) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 2,490.0100 | 2.4900 | 2,608.4900 | 2.6085 | 4.758 | 0 | 0 | 0 |
| 2022/05/03 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 3,772.8500 | 3.7729 | 3,585.3100 | 3.5853 | (4.971) | 0 | 0 | 582 |
| 2022/05/03 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 10,818.3200 | 10.8183 | 11,074.4700 | 11.0745 | 2.368 | 0 | 0 | 0 |
| 2022/05/03 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 1,976.9100 | 1.9769 | 2,077.4200 | 2.0774 | 5.084 | 0 | 0 | 0 |
| 2022/05/03 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 4,449.6600 | 4.4497 | 4,244.1500 | 4.2442 | (4.619) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 2,001.1200 | 2.0011 | 2,102.5300 | 2.1025 | 5.068 | 0 | 0 | 0 |
| 2022/05/03 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 4,413.8200 | 4.4138 | 4,209.2100 | 4.2092 | (4.636) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 868.9400 | 0.8689 | 922.9300 | 0.9229 | 6.213 | 0 | 0 | 1,000 |
| 2022/05/03 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 2,846.7500 | 2.8468 | 2,973.3800 | 2.9734 | 4.448 | 0 | 0 | 0 |
| 2022/05/03 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 2,873.4400 | 2.8734 | 3,000.8800 | 3.0009 | 4.435 | 0 | 0 | 0 |
| 2022/05/03 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 4,090.2800 | 4.0903 | 3,907.6800 | 3.9077 | (4.464) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 04/05/2023 | | | Bond Future | 11.4289 | 85.3272 | 11.3739 | 85.6380 | (0.481) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 4,151.9700 | 4.1520 | 3,967.7400 | 3.9677 | (4.437) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 4,121.0400 | 4.1210 | 3,937.6200 | 3.9376 | (4.451) | 0 | 0 | 0 |
| 2022/05/03 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 2,900.2500 | 2.9002 | 3,028.5100 | 3.0285 | 4.422 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | 7.28 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 435 |
| 2022/05/03 | R186 | 05/05/2022 | 7.28 | Put | Bond Future | 4,314.8400 | 4.3148 | 4,264.0600 | 4.2641 | (1.177) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | 7.48 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 3,600 |
| 2022/05/03 | R186 | 05/05/2022 | 7.48 | Put | Bond Future | 3,487.6000 | 3.4876 | 3,436.8200 | 3.4368 | (1.456) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | 9.18 | Call | Bond Future | 3,245.7000 | 3.2457 | 3,296.4400 | 3.2964 | 1.563 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | 9.18 | Put | Bond Future | 0.0400 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 454 |
| 2022/05/03 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 256.1700 | 0.2562 | 152.7600 | 0.1528 | (40.368) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 351.2300 | 0.3512 | 197.0400 | 0.1970 | (43.900) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | 8.14 | Call | Bond Future | 49.1600 | 0.0492 | 6.0000 | 0.0060 | (87.795) | 0 | 0 | 454 |
| 2022/05/03 | R186 | 05/05/2022 | 8.14 | Put | Bond Future | 860.2200 | 0.8602 | 766.2800 | 0.7663 | (10.920) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | | | Bond Future | 8.3440 | 112.1401 | 8.3312 | 112.1908 | (0.154) | 0.0000 | 0.0000 | 35,023 |
| 2022/05/03 | R186 | 05/05/2022 | 6.73 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 3,600 |
| 2022/05/03 | R186 | 05/05/2022 | 6.73 | Put | Bond Future | 6,629.5100 | 6.6295 | 6,578.7300 | 6.5787 | (0.766) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | 8.64 | Call | Bond Future | 1,190.9700 | 1.1910 | 1,214.8500 | 1.2148 | 2.005 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | 8.64 | Put | Bond Future | 27.6100 | 0.0276 | 0.7100 | 0.0007 | (97.428) | 0 | 0 | 4,035 |
| 2022/05/03 | R186 | 05/05/2022 | 8.94 | Call | Bond Future | 2,327.4600 | 2.3275 | 2,377.3000 | 2.3773 | 2.141 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | 8.94 | Put | Bond Future | 0.9400 | 0.0009 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 454 |
| 2022/05/03 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 238.1900 | 0.2382 | 134.9400 | 0.1349 | (43.348) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 372.8700 | 0.3729 | 218.8400 | 0.2188 | (41.309) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | 8.35 | Call | Bond Future | 315.1600 | 0.3152 | 214.8300 | 0.2148 | (31.835) | 0 | 0 | 454 |
| 2022/05/03 | R186 | 05/05/2022 | 8.35 | Put | Bond Future | 291.4600 | 0.2915 | 140.3500 | 0.1404 | (51.846) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/05/03 | R186 | 05/05/2022 | 7.88 | Call | Bond Future | 0.9800 | 0.0010 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 435 |
| 2022/05/03 | R186 | 05/05/2022 | 7.88 | Put | Bond Future | 1,856.7600 | 1.8568 | 1,805.0000 | 1.8050 | (2.788) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 220.9700 | 0.2210 | 118.5000 | 0.1185 | (46.373) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 395.2900 | 0.3953 | 242.0400 | 0.2420 | (38.769) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 549.3800 | 0.5494 | 543.2300 | 0.5432 | (1.119) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 2,118.6000 | 2.1186 | 2,062.7100 | 2.0627 | (2.638) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/08/2022 | 9.78 | Call | Bond Future | 4,562.6300 | 4.5626 | 4,596.3700 | 4.5964 | 0.739 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/08/2022 | 9.78 | Put | Bond Future | 150.4300 | 0.1504 | 134.4300 | 0.1344 | (10.636) | 0 | 0 | 3,600 |
| 2022/05/03 | R186 | 04/08/2022 | 7.96 | Call | Bond Future | 345.2000 | 0.3452 | 338.6000 | 0.3386 | (1.912) | 0 | 0 | 3,600 |
| 2022/05/03 | R186 | 04/08/2022 | | | Bond Future | 8.5665 | 108.3303 | 8.5532 | 108.3801 | (0.155) | 0.0000 | 0.0000 | 78,080 |
| 2022/05/03 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 537.2100 | 0.5372 | 531.0000 | 0.5310 | (1.156) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 2,144.4600 | 2.1445 | 2,088.5100 | 2.0885 | (2.609) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/08/2022 | 6.96 | Call | Bond Future | 13.0500 | 0.0130 | 11.7800 | 0.0118 | (9.732) | 0 | 0 | 3,600 |
| 2022/05/03 | R186 | 04/08/2022 | 6.96 | Put | Bond Future | 6,226.3500 | 6.2263 | 6,175.3400 | 6.1753 | (0.819) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/08/2022 | 7.96 | Put | Bond Future | 2,639.7400 | 2.6397 | 2,583.4000 | 2.5834 | (2.134) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 525.0200 | 0.5250 | 518.7600 | 0.5188 | (1.192) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 2,170.3100 | 2.1703 | 2,114.3100 | 2.1143 | (2.580) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 03/11/2022 | 8.53 | Call | Bond Future | 1,207.0800 | 1.2071 | 1,211.6200 | 1.2116 | 0.376 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 03/11/2022 | 8.53 | Put | Bond Future | 2,035.9300 | 2.0359 | 1,990.8500 | 1.9909 | (2.214) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 03/11/2022 | 8.54 | Call | Bond Future | 1,223.2800 | 1.2233 | 1,227.9500 | 1.2280 | 0.382 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 03/11/2022 | 8.54 | Put | Bond Future | 2,016.5800 | 2.0166 | 1,971.6300 | 1.9716 | (2.229) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 03/11/2022 | | | Bond Future | 8.7643 | 109.8890 | 8.7502 | 109.9386 | (0.161) | 0.0000 | 0.0000 | 11,129 |
| 2022/05/03 | R186 | 03/11/2022 | 8.55 | Call | Bond Future | 1,239.6000 | 1.2396 | 1,244.4100 | 1.2444 | 0.388 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 03/11/2022 | 8.55 | Put | Bond Future | 1,997.3700 | 1.9974 | 1,952.5600 | 1.9526 | (2.243) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 884.6400 | 0.8846 | 889.8100 | 0.8898 | 0.584 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 2,895.2000 | 2.8952 | 2,851.0000 | 2.8510 | (1.527) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 898.9800 | 0.8990 | 904.2400 | 0.9042 | 0.585 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 2,875.6000 | 2.8756 | 2,831.4900 | 2.8315 | (1.534) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 02/02/2023 | | | Bond Future | 8.9193 | 106.4394 | 8.9044 | 106.4888 | (0.167) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 913.4300 | 0.9134 | 918.7900 | 0.9188 | 0.587 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 2,856.1200 | 2.8561 | 2,812.1100 | 2.8121 | (1.541) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 2,482.7500 | 2.4828 | 2,444.5200 | 2.4445 | (1.540) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 1,747.4200 | 1.7474 | 1,758.8300 | 1.7588 | 0.653 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/05/2023 | | | Bond Future | 9.0701 | 108.3165 | 9.0542 | 108.3660 | (0.176) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 1,717.1900 | 1.7172 | 1,728.3900 | 1.7284 | 0.652 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 2,498.8400 | 2.4988 | 2,460.5100 | 2.4605 | (1.534) | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 1,732.4900 | 1.7325 | 1,743.7900 | 1.7438 | 0.652 | 0 | 0 | 0 |
| 2022/05/03 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 2,466.3100 | 2.4663 | 2,428.1900 | 2.4282 | (1.546) | 0 | 0 | 0 |
| 2022/05/03 | R197 | 05/05/2022 | | | Bond Future | 330.0701 | 330.0701 | 330.1269 | 330.1269 | 0.017 | 0.0000 | 0.0000 | 608 |
| 2022/05/03 | R197 | 04/08/2022 | | | Bond Future | 326.0461 | 326.0461 | 326.0987 | 326.0987 | 0.016 | 0.0000 | 0.0000 | 395 |
| 2022/05/03 | R197 | 03/11/2022 | | | Bond Future | 330.8119 | 330.8119 | 330.8629 | 330.8629 | 0.015 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R197 | 02/02/2023 | | | Bond Future | 327.7430 | 327.7430 | 327.7914 | 327.7914 | 0.015 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R197 | 04/05/2023 | | | Bond Future | 333.5815 | 333.5815 | 333.6287 | 333.6287 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R202 | 05/05/2022 | | | Bond Future | 250.8708 | 250.8708 | 251.3800 | 251.3800 | 0.203 | 0.0000 | 0.0000 | 786 |
| 2022/05/03 | R202 | 04/08/2022 | | | Bond Future | 249.7480 | 249.7480 | 250.2602 | 250.2602 | 0.205 | 0.0000 | 0.0000 | 6,519 |
| 2022/05/03 | R202 | 03/11/2022 | | | Bond Future | 253.3983 | 253.3983 | 253.9158 | 253.9158 | 0.204 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/05/03 | R202 | 02/02/2023 | | | Bond Future | 253.0864 | | 253.6105 | | 0.207 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R202 | 04/05/2023 | | | Bond Future | 257.5919 | | 258.1237 | | 0.206 | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R209 | 05/05/2022 | 9.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 2,975 |
| 2022/05/03 | R209 | 05/05/2022 | 9.50 | Put | Bond Future | 7,110.4900 | 7.1105 | 6,852.8500 | 6.8528 | (3.623) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 05/05/2022 | 9.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 5,025 |
| 2022/05/03 | R209 | 05/05/2022 | 9.75 | Put | Bond Future | 5,565.7000 | 5.5657 | 5,308.0600 | 5.3081 | (4.629) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 05/05/2022 | 10.25 | Call | Bond Future | 1.0200 | 0.0010 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 05/05/2022 | 10.25 | Put | Bond Future | 2,606.8000 | 2.6068 | 2,348.1400 | 2.3481 | (9.923) | 0 | 0 | 7,500 |
| 2022/05/03 | R209 | 05/05/2022 | 10.75 | Call | Bond Future | 525.9200 | 0.5259 | 531.5800 | 0.5316 | 1.076 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 05/05/2022 | 10.75 | Put | Bond Future | 335.6400 | 0.3356 | 83.6600 | 0.0837 | (75.074) | 0 | 0 | 1,050 |
| 2022/05/03 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 3,748.7300 | 3.7487 | 4,005.9000 | 4.0059 | 6.860 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 0.4700 | 0.0005 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 3,799.0000 | 3.7990 | 4,056.2200 | 4.0562 | 6.771 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 0.4200 | 0.0004 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 05/05/2022 | | | Bond Future | 10.7151 | 68.7741 | 10.6680 | 69.0317 | (0.439) | 0.0000 | 0.0000 | 12,030 |
| 2022/05/03 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 3,849.2100 | 3.8492 | 4,106.4900 | 4.1065 | 6.684 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 0.3600 | 0.0004 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 05/05/2022 | 12.00 | Call | Bond Future | 6,529.0600 | 6.5291 | 6,786.7000 | 6.7867 | 3.946 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 05/05/2022 | 12.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 8,550 |
| 2022/05/03 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 904.4400 | 0.9044 | 967.1700 | 0.9672 | 6.936 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 2,565.8900 | 2.5659 | 2,368.6900 | 2.3687 | (7.685) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 2,600.5400 | 2.6005 | 2,402.1600 | 2.4022 | (7.628) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 04/08/2022 | | | Bond Future | 10.8864 | 69.6803 | 10.8378 | 69.9403 | (0.447) | 0.0000 | 0.0000 | 13,583 |
| 2022/05/03 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 925.2500 | 0.9253 | 989.1800 | 0.9892 | 6.909 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 2,531.5800 | 2.5316 | 2,335.5800 | 2.3356 | (7.742) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 883.9000 | 0.8839 | 945.4500 | 0.9455 | 6.963 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 11.03 | Call | Bond Future | 2,250.2600 | 2.2503 | 2,362.9800 | 2.3630 | 5.009 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 11.03 | Put | Bond Future | 2,320.0600 | 2.3201 | 2,169.5900 | 2.1696 | (6.486) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 9.50 | Call | Bond Future | 113.6900 | 0.1137 | 122.4500 | 0.1224 | 7.705 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 9.50 | Put | Bond Future | 8,892.4700 | 8.8925 | 8,638.0400 | 8.6380 | (2.861) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 10.50 | Put | Bond Future | 3,967.3800 | 3.9674 | 3,767.7600 | 3.7678 | (5.032) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 9.25 | Call | Bond Future | 59.0500 | 0.0591 | 63.5800 | 0.0636 | 7.671 | 0 | 0 | 9,500 |
| 2022/05/03 | R209 | 03/11/2022 | 9.25 | Put | Bond Future | 10,407.3400 | 10.4073 | 10,148.6800 | 10.1487 | (2.485) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | | | Bond Future | 11.0434 | 67.5382 | 10.9931 | 67.8014 | (0.456) | 0.0000 | 0.0000 | 4,135 |
| 2022/05/03 | R209 | 03/11/2022 | 11.50 | Call | Bond Future | 3,706.1600 | 3.7062 | 3,861.2300 | 3.8612 | 4.184 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 11.50 | Put | Bond Future | 1,382.3700 | 1.3824 | 1,274.2500 | 1.2742 | (7.821) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 11.00 | Call | Bond Future | 2,169.4600 | 2.1695 | 2,279.3200 | 2.2793 | 5.064 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 11.00 | Put | Bond Future | 2,396.2600 | 2.3963 | 2,242.9300 | 2.2429 | (6.399) | 0 | 0 | 9,500 |
| 2022/05/03 | R209 | 03/11/2022 | 11.01 | Call | Bond Future | 2,196.1700 | 2.1962 | 2,306.9800 | 2.3070 | 5.046 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 11.01 | Put | Bond Future | 2,370.5800 | 2.3706 | 2,218.2000 | 2.2182 | (6.428) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 11.02 | Call | Bond Future | 2,223.0400 | 2.2230 | 2,334.8000 | 2.3348 | 5.027 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 11.02 | Put | Bond Future | 2,345.1200 | 2.3451 | 2,193.6900 | 2.1937 | (6.457) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 10.00 | Call | Bond Future | 355.0000 | 0.3550 | 381.4500 | 0.3815 | 7.451 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 03/11/2022 | 10.00 | Put | Bond Future | 6,123.5100 | 6.1235 | 5,886.7700 | 5.8868 | (3.866) | 0 | 0 | 9,500 |
| 2022/05/03 | R209 | 03/11/2022 | 10.50 | Call | Bond Future | 1,046.2300 | 1.0462 | 1,109.8000 | 1.1098 | 6.076 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 1,764.6600 | 1.7647 | 1,854.5500 | 1.8546 | 5.094 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 3,772.2700 | 3.7723 | 3,596.0900 | 3.5961 | (4.670) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/05/03 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 1,743.0900 | 1.7431 | 1,832.1800 | 1.8322 | 5.111 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 02/02/2023 | | | Bond Future | 11.1800 | 68.6732 | 11.1280 | 68.9401 | (0.465) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 3,803.6900 | 3.8037 | 3,626.7100 | 3.6267 | (4.653) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 1,786.6000 | 1.7866 | 1,877.2900 | 1.8773 | 5.076 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 3,835.5500 | 3.8356 | 3,657.7700 | 3.6578 | (4.635) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 2,566.9900 | 2.5670 | 2,679.0000 | 2.6790 | 4.363 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 3,642.4800 | 3.6425 | 3,483.3600 | 3.4834 | (4.368) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 2,543.2200 | 2.5432 | 2,654.5200 | 2.6545 | 4.376 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 3,670.1400 | 3.6701 | 3,510.3100 | 3.5103 | (4.355) | 0 | 0 | 0 |
| 2022/05/03 | R209 | 04/05/2023 | | | Bond Future | 11.3116 | 66.7346 | 11.2578 | 67.0057 | (0.476) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 2,590.6100 | 2.5906 | 2,703.3300 | 2.7033 | 4.351 | 0 | 0 | 0 |
| 2022/05/03 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 3,614.7400 | 3.6147 | 3,456.3300 | 3.4563 | (4.382) | 0 | 0 | 0 |
| 2022/05/03 | R210 | 05/05/2022 | | | Bond Future | 219.7844 | 219.7844 | 219.6958 | 219.6958 | (0.040) | 0.0000 | 0.0000 | 972 |
| 2022/05/03 | R210 | 04/08/2022 | | | Bond Future | 222.7359 | 222.7359 | 222.6426 | 222.6426 | (0.042) | 0.0000 | 0.0000 | 1,025 |
| 2022/05/03 | R210 | 03/11/2022 | | | Bond Future | 223.0407 | 223.0407 | 222.9444 | 222.9444 | (0.043) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R210 | 02/02/2023 | | | Bond Future | 226.8304 | 226.8304 | 226.7303 | 226.7303 | (0.044) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R210 | 04/05/2023 | | | Bond Future | 227.8292 | 227.8292 | 227.7258 | 227.7258 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 2,076.1900 | 2.0762 | 2,226.6900 | 2.2267 | 7.249 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 10.3900 | 0.0104 | 0.0200 | 0.0000 | (99.808) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 05/05/2022 | | | Bond Future | 10.2120 | 82.9600 | 10.1795 | 83.1231 | (0.318) | 0.0000 | 0.0000 | 21,678 |
| 2022/05/03 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 12.6400 | 0.0126 | 0.0300 | 0.0000 | (99.763) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 2,123.5500 | 2.1235 | 2,275.2300 | 2.2752 | 7.143 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 11.4600 | 0.0115 | 0.0300 | 0.0000 | (99.738) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 2,170.9700 | 2.1710 | 2,323.7100 | 2.3237 | 7.036 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 513.4900 | 0.5135 | 530.0700 | 0.5301 | 3.229 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 526.7500 | 0.5267 | 543.8200 | 0.5438 | 3.241 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 3,099.5300 | 3.0995 | 2,953.0900 | 2.9531 | (4.725) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 04/08/2022 | | | Bond Future | 10.4156 | 84.0532 | 10.3819 | 84.2172 | (0.323) | 0.0000 | 0.0000 | 26,534 |
| 2022/05/03 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 3,174.1300 | 3.1741 | 3,026.7100 | 3.0267 | (4.644) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 3,136.6900 | 3.1367 | 2,989.7600 | 2.9898 | (4.684) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 540.2400 | 0.5402 | 557.8000 | 0.5578 | 3.250 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | 10.38 | Call | Bond Future | 1,576.7000 | 1.5767 | 1,627.2800 | 1.6273 | 3.208 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | 10.38 | Put | Bond Future | 2,648.2400 | 2.6482 | 2,533.1200 | 2.5331 | (4.347) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | 10.39 | Call | Bond Future | 1,598.1300 | 1.5981 | 1,649.2800 | 1.6493 | 3.201 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | 10.39 | Put | Bond Future | 2,621.6300 | 2.6216 | 2,507.0800 | 2.5071 | (4.369) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | 10.37 | Call | Bond Future | 1,555.4300 | 1.5554 | 1,605.4500 | 1.6054 | 3.216 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | 10.37 | Put | Bond Future | 2,675.0500 | 2.6750 | 2,559.3700 | 2.5594 | (4.324) | 0 | 0 | 200 |
| 2022/05/03 | R213 | 03/11/2022 | 9.19 | Call | Bond Future | 190.9700 | 0.1910 | 197.2800 | 0.1973 | 3.304 | 0 | 0 | 476 |
| 2022/05/03 | R213 | 03/11/2022 | 9.19 | Put | Bond Future | 7,246.7800 | 7.2468 | 7,087.3900 | 7.0874 | (2.199) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | | | Bond Future | 10.6048 | 81.7245 | 10.5698 | 81.8902 | (0.330) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | 10.40 | Call | Bond Future | 1,619.7300 | 1.6197 | 1,671.4400 | 1.6714 | 3.193 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | 10.40 | Put | Bond Future | 2,595.2200 | 2.5952 | 2,481.2300 | 2.4812 | (4.392) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | 9.98 | Call | Bond Future | 848.7000 | 0.8487 | 878.4800 | 0.8785 | 3.509 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | 9.98 | Put | Bond Future | 3,871.9300 | 3.8719 | 3,736.0100 | 3.7360 | (3.510) | 0 | 0 | 200 |
| 2022/05/03 | R213 | 03/11/2022 | 10.19 | Call | Bond Future | 1,199.2700 | 1.1993 | 1,239.4700 | 1.2395 | 3.352 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | 10.19 | Put | Bond Future | 3,190.5200 | 3.1905 | 3,065.0200 | 3.0650 | (3.934) | 0 | 0 | 476 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/05/03 | R213 | 03/11/2022 | 9.13 | Call | Bond Future | 168.4000 | | 0.1684 | 173.8600 | 0.1739 | 3.242 | 0 | 0 | 200 |
| 2022/05/03 | R213 | 03/11/2022 | 9.13 | Put | Bond Future | 7,540.4800 | | 7.5405 | 7,380.2400 | 7.3802 | (2.125) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | 9.84 | Call | Bond Future | 656.2900 | | 0.6563 | 679.9300 | 0.6799 | 3.602 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 03/11/2022 | 9.84 | Put | Bond Future | 4,376.6700 | | 4.3767 | 4,234.6100 | 4.2346 | (3.246) | 0 | 0 | 476 |
| 2022/05/03 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 3,352.1400 | | 3.3521 | 3,237.2000 | 3.2372 | (3.429) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 6,966.1900 | | 6.9662 | 7,090.8800 | 7.0909 | 1.790 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 744.0200 | | 0.7440 | 701.0000 | 0.7010 | (5.782) | 0 | 0 | 912 |
| 2022/05/03 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 3,954.4300 | | 3.9544 | 3,829.9100 | 3.8299 | (3.149) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 1,378.4000 | | 1.3784 | 1,422.0400 | 1.4220 | 3.166 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 1,598.1500 | | 1.5981 | 1,647.2100 | 1.6472 | 3.070 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 3,573.0300 | | 3.5730 | 3,454.3800 | 3.4544 | (3.321) | 0 | 0 | 476 |
| 2022/05/03 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 1,022.9800 | | 1.0230 | 1,057.2300 | 1.0572 | 3.348 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 02/02/2023 | | | Bond Future | 10.7734 | | 83.0964 | 10.7369 | 83.2641 | (0.339) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 1,755.1400 | | 1.7551 | 1,807.9100 | 1.8079 | 3.007 | 0 | 0 | 912 |
| 2022/05/03 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 1,360.7500 | | 1.3607 | 1,403.9400 | 1.4039 | 3.174 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 3,924.2700 | | 3.9243 | 3,800.2000 | 3.8002 | (3.162) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 269.0100 | | 0.2690 | 278.8800 | 0.2789 | 3.669 | 0 | 0 | 476 |
| 2022/05/03 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 8,136.0400 | | 8.1360 | 7,978.2000 | 7.9782 | (1.940) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 4,628.8500 | | 4.6288 | 4,495.3900 | 4.4954 | (2.883) | 0 | 0 | 476 |
| 2022/05/03 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 1,343.2200 | | 1.3432 | 1,385.9700 | 1.3860 | 3.183 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 3,984.7500 | | 3.9848 | 3,859.7900 | 3.8598 | (3.136) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 2,428.5100 | | 2.4285 | 2,494.3400 | 2.4943 | 2.711 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 3,238.2400 | | 3.2382 | 3,133.9700 | 3.1340 | (3.220) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 04/05/2023 | | | Bond Future | 10.9300 | | 81.0148 | 10.8920 | 81.1849 | (0.348) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 2,406.4900 | | 2.4065 | 2,471.9000 | 2.4719 | 2.718 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 3,261.5100 | | 3.2615 | 3,156.8200 | 3.1568 | (3.210) | 0 | 0 | 0 |
| 2022/05/03 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 2,384.9100 | | 2.3849 | 2,449.8900 | 2.4499 | 2.725 | 0 | 0 | 0 |
| 2022/05/03 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 3,285.2400 | | 3.2852 | 3,180.1200 | 3.1801 | (3.200) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 0.4700 | | 0.0005 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 0.4100 | | 0.0004 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 4,045.2800 | | 4.0453 | 4,338.9900 | 4.3390 | 7.261 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 05/05/2022 | | | Bond Future | 10.9946 | | 65.8146 | 10.9426 | 66.1087 | (0.473) | 0.0000 | 0.0000 | 9,531 |
| 2022/05/03 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 3,943.5200 | | 3.9435 | 4,237.1200 | 4.2371 | 7.445 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 3,994.4300 | | 3.9944 | 4,288.0900 | 4.2881 | 7.352 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 0.3600 | | 0.0004 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 2,248.0900 | | 2.2481 | 2,044.8400 | 2.0448 | (9.041) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 1,273.2200 | | 1.2732 | 1,368.3300 | 1.3683 | 7.470 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 04/08/2022 | | | Bond Future | 11.1595 | | 66.6819 | 11.1058 | 66.9788 | (0.482) | 0.0000 | 0.0000 | 15,274 |
| 2022/05/03 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 1,223.0300 | | 1.2230 | 1,315.2300 | 1.3152 | 7.539 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 2,279.5400 | | 2.2795 | 2,074.8400 | 2.0748 | (8.980) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 1,247.9900 | | 1.2480 | 1,341.6400 | 1.3416 | 7.504 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 2,216.9700 | | 2.2170 | 2,015.1800 | 2.0152 | (9.102) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 03/11/2022 | 11.34 | Call | Bond Future | 2,472.0000 | | 2.4720 | 2,608.4600 | 2.6085 | 5.520 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 03/11/2022 | 11.36 | Put | Bond Future | 2,267.7700 | | 2.2678 | 2,105.6400 | 2.1056 | (7.149) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 03/11/2022 | | | Bond Future | 11.3112 | | 64.3561 | 11.2556 | 64.6569 | (0.492) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R214 | 03/11/2022 | 11.34 | Put | Bond Future | 2,317.2900 | | 2.3173 | 2,153.0300 | 2.1530 | (7.088) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 03/11/2022 | 11.35 | Call | Bond Future | 2,500.6700 | | 2.5007 | 2,638.1900 | 2.6382 | 5.499 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/05/03 | R214 | 03/11/2022 | 11.35 | Put | Bond Future | 2,292.3300 | 2.2923 | 2,129.1300 | 2.1291 | (7.119) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 03/11/2022 | 11.36 | Call | Bond Future | 2,529.6800 | 2.5297 | 2,668.2700 | 2.6683 | 5.479 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 1,884.0700 | 1.8841 | 1,990.9000 | 1.9909 | 5.670 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 3,927.2000 | 3.9272 | 3,728.8900 | 3.7289 | (5.050) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 1,907.0900 | 1.9071 | 2,014.8300 | 2.0148 | 5.649 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 3,894.7000 | 3.8947 | 3,697.3000 | 3.6973 | (5.068) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 02/02/2023 | | | Bond Future | 11.4470 | 65.4370 | 11.3895 | 65.7422 | (0.502) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 1,930.0400 | 1.9300 | 2,038.7000 | 2.0387 | 5.630 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 3,862.1900 | 3.8622 | 3,665.7100 | 3.6657 | (5.087) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 2,693.1600 | 2.6932 | 2,823.9400 | 2.8239 | 4.856 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 3,807.6300 | 3.8076 | 3,628.3700 | 3.6284 | (4.708) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 2,717.9500 | 2.7180 | 2,849.5400 | 2.8495 | 4.842 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 3,779.0300 | 3.7790 | 3,600.5800 | 3.6006 | (4.722) | 0 | 0 | 0 |
| 2022/05/03 | R214 | 04/05/2023 | | | Bond Future | 11.5715 | 63.2984 | 11.5121 | 63.6084 | (0.514) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 2,742.5900 | 2.7426 | 2,875.0000 | 2.8750 | 4.828 | 0 | 0 | 0 |
| 2022/05/03 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 3,750.3500 | 3.7504 | 3,572.7200 | 3.5727 | (4.736) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 5,604.9400 | 5.6049 | 6,013.7400 | 6.0137 | 7.294 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 0.1400 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 5,667.8300 | 5.6678 | 6,076.6500 | 6.0766 | 7.213 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 05/05/2022 | | | Bond Future | 10.9545 | 82.8198 | 10.8975 | 83.2287 | (0.520) | 0.0000 | 0.0000 | 127,860 |
| 2022/05/03 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 0.1200 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 5,730.6500 | 5.7307 | 6,139.4800 | 6.1395 | 7.134 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 0.1100 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 1,681.0700 | 1.6811 | 1,825.2300 | 1.8252 | 8.575 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 2,646.1800 | 2.6462 | 2,377.3200 | 2.3773 | (10.160) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 1,714.3700 | 1.7144 | 1,860.6300 | 1.8606 | 8.531 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 2,608.4700 | 2.6085 | 2,341.7100 | 2.3417 | (10.227) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/08/2022 | 10.20 | Call | Bond Future | 170.8000 | 0.1708 | 191.3600 | 0.1914 | 12.037 | 0 | 0 | 1,700 |
| 2022/05/03 | R248 | 04/08/2022 | 10.40 | Put | Bond Future | 5,634.0000 | 5.6340 | 5,261.5700 | 5.2616 | (6.610) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/08/2022 | | | Bond Future | 11.1172 | 83.9111 | 11.0582 | 84.3242 | (0.531) | 0.0000 | 0.0000 | 188,741 |
| 2022/05/03 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 1,747.8400 | 1.7478 | 1,896.2100 | 1.8962 | 8.489 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 2,571.0300 | 2.5710 | 2,306.3800 | 2.3064 | (10.294) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/08/2022 | 10.90 | Call | Bond Future | 1,427.0600 | 1.4271 | 1,554.5600 | 1.5546 | 8.934 | 0 | 0 | 1,700 |
| 2022/05/03 | R248 | 04/08/2022 | 10.90 | Put | Bond Future | 2,964.2000 | 2.9642 | 2,678.6800 | 2.6787 | (9.632) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/08/2022 | 9.70 | Call | Bond Future | 27.5800 | 0.0276 | 30.4300 | 0.0304 | 10.334 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/08/2022 | 9.70 | Put | Bond Future | 11,057.9400 | 11.0579 | 10,647.7700 | 10.6478 | (3.709) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/08/2022 | 10.20 | Put | Bond Future | 7,026.8800 | 7.0269 | 6,634.4200 | 6.6344 | (5.585) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/08/2022 | 10.40 | Call | Bond Future | 357.2700 | 0.3573 | 397.8600 | 0.3979 | 11.361 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 03/11/2022 | 11.32 | Call | Bond Future | 3,169.8900 | 3.1699 | 3,367.6600 | 3.3677 | 6.239 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 03/11/2022 | 11.30 | Put | Bond Future | 2,870.9900 | 2.8710 | 2,647.3500 | 2.6474 | (7.790) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 03/11/2022 | 11.31 | Put | Bond Future | 2,839.6300 | 2.8396 | 2,617.5100 | 2.6175 | (7.822) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 03/11/2022 | | | Bond Future | 11.2667 | 80.6962 | 11.2054 | 81.1146 | (0.544) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R248 | 03/11/2022 | 11.32 | Put | Bond Future | 2,808.8000 | 2.8088 | 2,588.1800 | 2.5882 | (7.855) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 03/11/2022 | 11.30 | Call | Bond Future | 3,096.9800 | 3.0970 | 3,291.7300 | 3.2917 | 6.288 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 03/11/2022 | 11.31 | Call | Bond Future | 3,133.2200 | 3.1332 | 3,329.4900 | 3.3295 | 6.264 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 2,494.5500 | 2.4946 | 2,653.0500 | 2.6531 | 6.354 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 4,679.0700 | 4.6791 | 4,413.0100 | 4.4130 | (5.686) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|--------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/05/03 | R248 | 02/02/2023 | | | Bond Future | 11.4003 | 82.0519 | 11.3368 | 82.4765 | (0.557) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 2,435.2300 | 2.4352 | 2,591.1200 | 2.5911 | 6.401 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 4,759.6700 | 4.7597 | 4,491.0000 | 4.4910 | (5.645) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 2,464.6600 | 2.4647 | 2,621.8600 | 2.6219 | 6.378 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 4,719.0800 | 4.7191 | 4,451.7200 | 4.4517 | (5.666) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 3,467.7400 | 3.4677 | 3,656.8000 | 3.6568 | 5.452 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 4,609.9700 | 4.6100 | 4,367.5900 | 4.3676 | (5.258) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/05/2023 | | | Bond Future | 11.5226 | 79.0670 | 11.4569 | 79.4985 | (0.570) | 0.0000 | 0.0000 | 0 |
| 2022/05/03 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 3,404.9800 | 3.4050 | 3,591.7600 | 3.5918 | 5.485 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 4,681.4800 | 4.6815 | 4,436.8200 | 4.4368 | (5.226) | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 3,436.1400 | 3.4361 | 3,624.0500 | 3.6240 | 5.469 | 0 | 0 | 0 |
| 2022/05/03 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 4,645.4600 | 4.6455 | 4,401.9300 | 4.4019 | (5.242) | 0 | 0 | 0 |
| Total | | | | | | | | | | | | 1822837 | |