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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/07/2022 TO 08/07/2022

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/07/08 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2025 | 04/08/2022 | | Bond Future | 161.1819 | 161.1819 | 161.2399 | 161.2399 | 0.036 | 0.0000 | 0.0000 | 10,643 |
| 2022/07/08 | 2025 | 03/11/2022 | | Bond Future | 163.6438 | 163.6438 | 163.7007 | 163.7007 | 0.035 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2025 | 02/02/2023 | | Bond Future | 164.7970 | 164.7970 | 164.8540 | 164.8540 | 0.035 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2025 | 04/05/2023 | | Bond Future | 167.8502 | 167.8502 | 167.9071 | 167.9071 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2025 | 03/08/2023 | | Bond Future | 157.0523 | 157.0523 | 157.1378 | 157.1378 | 0.054 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2029 | 04/08/2022 | | Bond Future | 117.6754 | 117.6754 | 117.9823 | 117.9823 | 0.261 | 0.0000 | 0.0000 | 2,682 |
| 2022/07/08 | 2029 | 03/11/2022 | | Bond Future | 118.2241 | 118.2241 | 118.5345 | 118.5345 | 0.263 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | 2029 | 02/02/2023 | | | Bond Future | 120.2750 | 120.2750 | 120.5898 | 120.5898 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2029 | 04/05/2023 | | | Bond Future | 121.2175 | 121.2175 | 121.5379 | 121.5379 | 0.264 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2029 | 03/08/2023 | | | Bond Future | 114.6464 | 114.6464 | 114.9706 | 114.9706 | 0.283 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 5,253.8100 | 5.2538 | 5,358.4800 | 5.3585 | 1.992 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/08/2022 | 10.95 | Call | Bond Future | 1,666.6100 | 1.6666 | 1,577.0100 | 1.5770 | (5.376) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/08/2022 | 10.95 | Put | Bond Future | 322.1300 | 0.3221 | 337.2000 | 0.3372 | 4.678 | 0 | 0 | 800 |
| 2022/07/08 | 2030 | 04/08/2022 | | | Bond Future | 10.6559 | 86.7615 | 10.6785 | 86.6568 | 0.213 | 0.0000 | 0.0000 | 91,419 |
| 2022/07/08 | 2030 | 04/08/2022 | 8.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2022/07/08 | 2030 | 04/08/2022 | 8.30 | Put | Bond Future | 11,805.6700 | 11.8057 | 11,910.3400 | 11.9103 | 0.887 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/08/2022 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2022/07/08 | 2030 | 04/08/2022 | 9.05 | Put | Bond Future | 7,837.1700 | 7.8372 | 7,941.8400 | 7.9418 | 1.336 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 5,353.4200 | 5.3534 | 5,458.0900 | 5.4581 | 1.955 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 5,303.6000 | 5.3036 | 5,408.2700 | 5.4083 | 1.974 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/11/2022 | 10.10 | Call | Bond Future | 396.6400 | 0.3966 | 372.2100 | 0.3722 | (6.159) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/11/2022 | 10.10 | Put | Bond Future | 3,887.4400 | 3.8874 | 3,970.3600 | 3.9704 | 2.133 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/11/2022 | 10.20 | Put | Bond Future | 3,514.1700 | 3.5142 | 3,592.9500 | 3.5930 | 2.242 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/11/2022 | 9.70 | Call | Bond Future | 151.6900 | 0.1517 | 140.0400 | 0.1400 | (7.680) | 0 | 0 | 500 |
| 2022/07/08 | 2030 | 03/11/2022 | 9.70 | Put | Bond Future | 5,547.5900 | 5.5476 | 5,643.2900 | 5.6433 | 1.725 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/11/2022 | | | Bond Future | 10.8618 | 88.0662 | 10.8859 | 87.9589 | 0.221 | 0.0000 | 0.0000 | 19,520 |
| 2022/07/08 | 2030 | 03/11/2022 | 10.20 | Call | Bond Future | 491.7500 | 0.4917 | 463.1800 | 0.4632 | (5.810) | 0 | 0 | 500 |
| 2022/07/08 | 2030 | 03/11/2022 | 11.57 | Call | Bond Future | 3,709.2800 | 3.7093 | 3,621.4400 | 3.6214 | (2.368) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/11/2022 | 11.57 | Put | Bond Future | 618.4700 | 0.6185 | 637.9800 | 0.6380 | 3.155 | 0 | 0 | 500 |
| 2022/07/08 | 2030 | 03/11/2022 | 10.08 | Call | Bond Future | 379.4700 | 0.3795 | 355.8200 | 0.3558 | (6.232) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/11/2022 | 10.08 | Put | Bond Future | 3,964.3200 | 3.9643 | 4,048.0200 | 4.0480 | 2.111 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/11/2022 | 10.09 | Call | Bond Future | 387.9900 | 0.3880 | 363.9400 | 0.3639 | (6.199) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/11/2022 | 10.09 | Put | Bond Future | 3,925.8000 | 3.9258 | 4,009.1000 | 4.0091 | 2.122 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 11.16 | Put | Bond Future | 1,951.0000 | 1.9510 | 1,996.1600 | 1.9962 | 2.315 | 0 | 0 | 400 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 507.1800 | 0.5072 | 483.6300 | 0.4836 | (4.643) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 514.3300 | 0.5143 | 490.5200 | 0.4905 | (4.629) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 5,180.1900 | 5.1802 | 5,266.1500 | 5.2662 | 1.659 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 385.0300 | 0.3850 | 366.0900 | 0.3661 | (4.919) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 5,453.6500 | 5.4537 | 5,541.4500 | 5.5414 | 1.610 | 0 | 0 | 102 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 150.0800 | 0.1501 | 141.3500 | 0.1413 | (5.817) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 8,651.4200 | 8.6514 | 8,752.7500 | 8.7527 | 1.171 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 312.0500 | 0.3120 | 296.0500 | 0.2961 | (5.127) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 6,605.4800 | 6.6055 | 6,699.5400 | 6.6995 | 1.424 | 0 | 0 | 102 |
| 2022/07/08 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 10,498.5200 | 10.4985 | 10,603.8600 | 10.6039 | 1.003 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.04 | Call | Bond Future | 114.7100 | 0.1147 | 107.7600 | 0.1078 | (6.059) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.04 | Put | Bond Future | 9,399.6800 | 9.3997 | 9,502.7900 | 9.5028 | 1.097 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.08 | Put | Bond Future | 9,211.0500 | 9.2111 | 9,313.7500 | 9.3138 | 1.115 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | | | Bond Future | 11.0520 | 85.5681 | 11.0774 | 85.4580 | 0.231 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 11.12 | Call | Bond Future | 2,318.4500 | 2.3184 | 2,254.9400 | 2.2549 | (2.739) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 11.12 | Put | Bond Future | 2,025.0800 | 2.0251 | 2,071.6300 | 2.0716 | 2.299 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 11.16 | Call | Bond Future | 2,416.2400 | 2.4162 | 2,351.3400 | 2.3513 | (2.686) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 5,256.8800 | 5.2569 | 5,343.3900 | 5.3434 | 1.646 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 5,217.7700 | 5.2178 | 5,304.0200 | 5.3040 | 1.653 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 522.9900 | 0.5230 | 498.8900 | 0.4989 | (4.608) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 6,019.5000 | 6.0195 | 6,110.6200 | 6.1106 | 1.514 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.83 | Call | Bond Future | 402.5300 | 0.4025 | 382.9000 | 0.3829 | (4.877) | 0 | 0 | 400 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.83 | Put | Bond Future | 5,896.5700 | 5.8966 | 5,987.0000 | 5.9870 | 1.534 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 472.1700 | 0.4722 | 449.9100 | 0.4499 | (4.714) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.79 | Call | Bond Future | 379.4500 | 0.3795 | 360.7200 | 0.3607 | (4.936) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.79 | Put | Bond Future | 6,060.7900 | 6.0608 | 6,152.1200 | 6.1521 | 1.507 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 72.6300 | 0.0726 | 67.9100 | 0.0679 | (6.499) | 0 | 0 | 102 |
| 2022/07/08 | 2030 | 02/02/2023 | 9.08 | Call | Bond Future | 122.7600 | 0.1228 | 115.4000 | 0.1154 | (5.995) | 0 | 0 | 400 |
| 2022/07/08 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 1,254.7800 | 1.2548 | 1,214.8000 | 1.2148 | (3.186) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 4,274.3200 | 4.2743 | 4,347.0300 | 4.3470 | 1.701 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 2,808.5800 | 2.8086 | 2,743.6700 | 2.7437 | (2.311) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 2,376.2100 | 2.3762 | 2,423.9900 | 2.4240 | 2.011 | 0 | 0 | 150 |
| 2022/07/08 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 676.4700 | 0.6765 | 650.8600 | 0.6509 | (3.786) | 0 | 0 | 1,080 |
| 2022/07/08 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 6,051.3200 | 6.0513 | 6,138.4000 | 6.1384 | 1.439 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 1,104.5800 | 1.1046 | 1,067.9100 | 1.0679 | (3.320) | 0 | 0 | 500 |
| 2022/07/08 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 4,606.5400 | 4.6065 | 4,682.5600 | 4.6826 | 1.650 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 1,240.8100 | 1.2408 | 1,201.1300 | 1.2011 | (3.198) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 4,304.0700 | 4.3041 | 4,377.0800 | 4.3771 | 1.696 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 7,704.6300 | 7.7046 | 7,800.1700 | 7.8002 | 1.240 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 455.4100 | 0.4554 | 436.6300 | 0.4366 | (4.124) | 0 | 0 | 500 |
| 2022/07/08 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 7,336.9200 | 7.3369 | 7,430.8300 | 7.4308 | 1.280 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 521.1700 | 0.5212 | 500.2700 | 0.5003 | (4.010) | 0 | 0 | 400 |
| 2022/07/08 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 6,896.9800 | 6.8970 | 6,988.7700 | 6.9888 | 1.331 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 189.2900 | 0.1893 | 180.1200 | 0.1801 | (4.844) | 0 | 0 | 400 |
| 2022/07/08 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 10,083.7900 | 10.0838 | 10,187.3100 | 10.1873 | 1.027 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | | | Bond Future | 11.2363 | 87.1384 | 11.2632 | 87.0257 | 0.240 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 3,514.0700 | 3.5141 | 3,441.4900 | 3.4415 | (2.065) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 1,928.4300 | 1.9284 | 1,968.5400 | 1.9685 | 2.080 | 0 | 0 | 400 |
| 2022/07/08 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 4,686.5400 | 4.6865 | 4,604.1600 | 4.6042 | (1.758) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 1,408.1800 | 1.4082 | 1,438.4900 | 1.4385 | 2.152 | 0 | 0 | 1,080 |
| 2022/07/08 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 6,079.3300 | 6.0793 | 5,988.5700 | 5.9886 | (1.493) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 996.8900 | 0.9969 | 1,018.8200 | 1.0188 | 2.200 | 0 | 0 | 500 |
| 2022/07/08 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 1,269.1300 | 1.2691 | 1,228.8400 | 1.2288 | (3.175) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 4,244.9800 | 4.2450 | 4,317.3800 | 4.3174 | 1.706 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 406.7400 | 0.4067 | 389.5900 | 0.3896 | (4.216) | 0 | 0 | 150 |
| 2022/07/08 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 7,255.4500 | 7.2554 | 7,328.6600 | 7.3287 | 1.009 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 142.5600 | 0.1426 | 136.6700 | 0.1367 | (4.132) | 0 | 0 | 1,012 |
| 2022/07/08 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 569.0400 | 0.5690 | 551.6800 | 0.5517 | (3.051) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 7,321.2200 | 7.3212 | 7,394.7700 | 7.3948 | 1.005 | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 576.8100 | 0.5768 | 559.2700 | 0.5593 | (3.041) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/08/2023 | | | Bond Future | 13.0920 | 78.3785 | 13.1169 | 78.2876 | 0.190 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 584.4300 | 0.5844 | 566.7300 | 0.5667 | (3.029) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 2,137.2500 | 2.1372 | 2,095.6400 | 2.0956 | (1.947) | 0 | 0 | 0 |
| 2022/07/08 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 4,000.1000 | 4.0001 | 4,049.4000 | 4.0494 | 1.232 | 0 | 0 | 1,012 |
| 2022/07/08 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 10,822.3300 | 10.8223 | 10,907.3500 | 10.9073 | 0.786 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 7,288.4000 | 7.2884 | 7,361.7700 | 7.3618 | 1.007 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 8.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2022/07/08 | 2032 | 04/08/2022 | 8.97 | Put | Bond Future | 12,063.4400 | 12.0634 | 12,181.5400 | 12.1815 | 0.979 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 9.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 9.40 | Put | Bond Future | 9,457.0600 | 9.4571 | 9,575.1600 | 9.5752 | 1.249 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 9.72 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 800 |
| 2022/07/08 | 2032 | 04/08/2022 | 9.72 | Put | Bond Future | 7,578.0000 | 7.5780 | 7,696.0900 | 7.6961 | 1.558 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 4,799.5600 | 4.7996 | 4,916.8200 | 4.9168 | 2.443 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 2.9400 | 0.0029 | 2.0000 | 0.0020 | (31.973) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 9.80 | Call | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 900 |
| 2022/07/08 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 4,854.8700 | 4.8549 | 4,972.2200 | 4.9722 | 2.417 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | | | Bond Future | 11.1055 | 86.3121 | 11.1284 | 86.1940 | 0.206 | 0.0000 | 0.0000 | 97,972 |
| 2022/07/08 | 2032 | 04/08/2022 | 11.89 | Call | Bond Future | 3,994.6500 | 3.9946 | 3,878.1500 | 3.8781 | (2.916) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 11.89 | Put | Bond Future | 75.4000 | 0.0754 | 77.0000 | 0.0770 | 2.122 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 10.70 | Call | Bond Future | 169.7800 | 0.1698 | 143.5300 | 0.1435 | (15.461) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 10.70 | Put | Bond Future | 2,297.5700 | 2.2976 | 2,389.4200 | 2.3894 | 3.998 | 0 | 0 | 7,500 |
| 2022/07/08 | 2032 | 04/08/2022 | 11.00 | Call | Bond Future | 646.7200 | 0.6467 | 584.2900 | 0.5843 | (9.653) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 11.00 | Put | Bond Future | 1,193.3500 | 1.1933 | 1,249.0200 | 1.2490 | 4.665 | 0 | 0 | 7,500 |
| 2022/07/08 | 2032 | 04/08/2022 | 11.60 | Call | Bond Future | 2,706.6100 | 2.7066 | 2,596.1700 | 2.5962 | (4.080) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 11.60 | Put | Bond Future | 206.6100 | 0.2066 | 214.2700 | 0.2143 | 3.707 | 0 | 0 | 800 |
| 2022/07/08 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 2.6000 | 0.0026 | 1.7600 | 0.0018 | (32.308) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 4,744.3300 | 4.7443 | 4,861.4900 | 4.8615 | 2.469 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 10.50 | Call | Bond Future | 45.8900 | 0.0459 | 36.2200 | 0.0362 | (21.072) | 0 | 0 | 900 |
| 2022/07/08 | 2032 | 04/08/2022 | 10.50 | Put | Bond Future | 3,249.9600 | 3.2500 | 3,358.3900 | 3.3584 | 3.336 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 9.80 | Put | Bond Future | 7,116.1000 | 7.1161 | 7,234.2000 | 7.2342 | 1.660 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 10.10 | Call | Bond Future | 0.5800 | 0.0006 | 0.3600 | 0.0004 | (37.931) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 10.10 | Put | Bond Future | 5,411.9400 | 5.4119 | 5,529.8200 | 5.5298 | 2.178 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 2.2900 | 0.0023 | 1.5400 | 0.0015 | (32.751) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 10.56 | Put | Bond Future | 4,302.6600 | 4.3027 | 4,395.6900 | 4.3957 | 2.162 | 0 | 0 | 180 |
| 2022/07/08 | 2032 | 03/11/2022 | 10.16 | Call | Bond Future | 156.1000 | 0.1561 | 143.6400 | 0.1436 | (7.982) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 10.16 | Put | Bond Future | 6,176.6700 | 6.1767 | 6,285.1300 | 6.2851 | 1.756 | 0 | 0 | 180 |
| 2022/07/08 | 2032 | 03/11/2022 | 9.46 | Put | Bond Future | 10,006.5100 | 10.0065 | 10,125.3600 | 10.1254 | 1.188 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 9.92 | Call | Bond Future | 80.3900 | 0.0804 | 73.1800 | 0.0732 | (8.969) | 0 | 0 | 750 |
| 2022/07/08 | 2032 | 03/11/2022 | 9.92 | Put | Bond Future | 7,435.4300 | 7.4354 | 7,549.1400 | 7.5491 | 1.529 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 10.11 | Put | Bond Future | 6,433.1100 | 6.4331 | 6,542.8400 | 6.5428 | 1.706 | 0 | 0 | 454 |
| 2022/07/08 | 2032 | 03/11/2022 | 9.31 | Put | Bond Future | 10,879.1700 | 10.8792 | 10,998.7900 | 10.9988 | 1.100 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 9.36 | Call | Bond Future | 13.2500 | 0.0132 | 11.7200 | 0.0117 | (11.547) | 0 | 0 | 454 |
| 2022/07/08 | 2032 | 03/11/2022 | 9.36 | Put | Bond Future | 10,586.6700 | 10.5867 | 10,706.0600 | 10.7061 | 1.128 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | | | Bond Future | 11.3056 | 83.4579 | 11.3297 | 83.3370 | 0.214 | 0.0000 | 0.0000 | 76,057 |
| 2022/07/08 | 2032 | 03/11/2022 | 11.55 | Call | Bond Future | 2,567.9200 | 2.5679 | 2,486.7700 | 2.4868 | (3.160) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 11.55 | Put | Bond Future | 1,354.4100 | 1.3544 | 1,394.1800 | 1.3942 | 2.936 | 0 | 0 | 500 |
| 2022/07/08 | 2032 | 03/11/2022 | 12.30 | Call | Bond Future | 5,276.9000 | 5.2769 | 5,170.9000 | 5.1709 | (2.009) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 12.30 | Put | Bond Future | 486.0900 | 0.4861 | 501.0100 | 0.5010 | 3.069 | 0 | 0 | 750 |
| 2022/07/08 | 2032 | 03/11/2022 | 10.56 | Call | Bond Future | 448.6200 | 0.4486 | 420.7300 | 0.4207 | (6.217) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 10.66 | Call | Bond Future | 564.9800 | 0.5650 | 532.1000 | 0.5321 | (5.820) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 10.66 | Put | Bond Future | 3,888.3800 | 3.8884 | 3,976.4200 | 3.9764 | 2.264 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 10.67 | Call | Bond Future | 577.6700 | 0.5777 | 544.2800 | 0.5443 | (5.780) | 0 | 0 | 750 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | 2032 | 03/11/2022 | 10.67 | Put | Bond Future | 3,848.2500 | 3.8482 | 3,935.7800 | 3.9358 | 2.275 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 10.21 | Call | Bond Future | 177.8500 | 0.1779 | 164.0100 | 0.1640 | (7.782) | 0 | 0 | 500 |
| 2022/07/08 | 2032 | 03/11/2022 | 10.21 | Put | Bond Future | 5,923.7000 | 5.9237 | 6,030.7800 | 6.0308 | 1.808 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 10.49 | Call | Bond Future | 378.1000 | 0.3781 | 353.4800 | 0.3535 | (6.512) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 10.49 | Put | Bond Future | 4,606.1700 | 4.6062 | 4,702.4700 | 4.7025 | 2.091 | 0 | 0 | 454 |
| 2022/07/08 | 2032 | 03/11/2022 | 9.46 | Call | Bond Future | 18.7700 | 0.0188 | 16.7000 | 0.0167 | (11.028) | 0 | 0 | 500 |
| 2022/07/08 | 2032 | 03/11/2022 | 10.11 | Call | Bond Future | 136.7000 | 0.1367 | 125.5100 | 0.1255 | (8.186) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/11/2022 | 9.31 | Call | Bond Future | 11.0800 | 0.0111 | 9.7800 | 0.0098 | (11.733) | 0 | 0 | 180 |
| 2022/07/08 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 3,057.9300 | 3.0579 | 2,981.1000 | 2.9811 | (2.512) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 2,079.4700 | 2.0795 | 2,126.4600 | 2.1265 | 2.260 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 559.9100 | 0.5599 | 533.9100 | 0.5339 | (4.644) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 6,105.0300 | 6.1050 | 6,202.8500 | 6.2028 | 1.602 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 651.7200 | 0.6517 | 622.5400 | 0.6225 | (4.477) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 5,666.7600 | 5.6668 | 5,761.4000 | 5.7614 | 1.670 | 0 | 0 | 454 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 861.0100 | 0.8610 | 825.4600 | 0.8255 | (4.129) | 0 | 0 | 750 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 4,984.6200 | 4.9846 | 5,072.8900 | 5.0729 | 1.771 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 420.5100 | 0.4205 | 399.6700 | 0.3997 | (4.956) | 0 | 0 | 500 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 6,930.5400 | 6.9305 | 7,033.5200 | 7.0335 | 1.486 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 105.8000 | 0.1058 | 99.0500 | 0.0990 | (6.380) | 0 | 0 | 500 |
| 2022/07/08 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 10,790.2200 | 10.7902 | 10,907.2900 | 10.9073 | 1.085 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 251.3400 | 0.2513 | 237.5100 | 0.2375 | (5.503) | 0 | 0 | 750 |
| 2022/07/08 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 8,400.9000 | 8.4009 | 8,510.8900 | 8.5109 | 1.309 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | | | Bond Future | 11.4879 | 84.8883 | 11.5133 | 84.7645 | 0.221 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 3,507.2400 | 3.5072 | 3,425.1800 | 3.4252 | (2.340) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 1,812.7200 | 1.8127 | 1,854.4800 | 1.8545 | 2.304 | 0 | 0 | 500 |
| 2022/07/08 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 6,638.0400 | 6.6380 | 6,533.1200 | 6.5331 | (1.581) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 776.3700 | 0.7764 | 795.2700 | 0.7953 | 2.434 | 0 | 0 | 750 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 542.9000 | 0.5429 | 517.5000 | 0.5175 | (4.679) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 6,194.5400 | 6.1945 | 6,292.9600 | 6.2930 | 1.589 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 551.2700 | 0.5513 | 525.5700 | 0.5256 | (4.662) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 6,149.6300 | 6.1496 | 6,247.7500 | 6.2477 | 1.596 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 380.8600 | 0.3809 | 361.5700 | 0.3616 | (5.065) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 7,215.6400 | 7.2156 | 7,320.1700 | 7.3202 | 1.449 | 0 | 0 | 454 |
| 2022/07/08 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 74.7400 | 0.0747 | 69.7100 | 0.0697 | (6.730) | 0 | 0 | 454 |
| 2022/07/08 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 11,682.9100 | 11.6829 | 11,801.7000 | 11.8017 | 1.017 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 1,378.0500 | 1.3781 | 1,334.3300 | 1.3343 | (3.173) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 5,150.5900 | 5.1506 | 5,233.5200 | 5.2335 | 1.610 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/05/2023 | | | Bond Future | 11.6604 | 82.2868 | 11.6871 | 82.1602 | 0.229 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 1,346.5100 | 1.3465 | 1,303.4600 | 1.3035 | (3.197) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 5,220.0300 | 5.2200 | 5,303.6300 | 5.3036 | 1.602 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 1,362.3500 | 1.3624 | 1,318.9700 | 1.3190 | (3.184) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 5,185.3600 | 5.1854 | 5,268.6300 | 5.2686 | 1.606 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 983.0200 | 0.9830 | 956.3100 | 0.9563 | (2.717) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 7,417.4700 | 7.4175 | 7,495.6500 | 7.4957 | 1.054 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/08/2023 | | | Bond Future | 13.2314 | 77.6922 | 13.2566 | 77.5873 | 0.190 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 960.2700 | 0.9603 | 933.9900 | 0.9340 | (2.737) | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 7,487.7900 | 7.4878 | 7,566.4000 | 7.5664 | 1.050 | 0 | 0 | 0 |
| 2022/07/08 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 971.6100 | 0.9716 | 945.1100 | 0.9451 | (2.727) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 7,452.5800 | 7.4526 | 7,530.9700 | 7.5310 | 1.052 | 0 | 0 | 0 |
| 2022/07/08 | 2033 | 04/08/2022 | | | Bond Future | 110.9836 | 110.9836 | 111.0525 | 111.0525 | 0.062 | 0.0000 | 0.0000 | 9,068 |
| 2022/07/08 | 2033 | 03/11/2022 | | | Bond Future | 111.3455 | 111.3455 | 111.4140 | 111.4140 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2033 | 02/02/2023 | | | Bond Future | 113.2769 | 113.2769 | 113.3455 | 113.3455 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2033 | 04/05/2023 | | | Bond Future | 114.0046 | 114.0046 | 114.0741 | 114.0741 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2033 | 03/08/2023 | | | Bond Future | 107.8294 | 107.8294 | 107.9150 | 107.9150 | 0.079 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 39.6400 | 0.0396 | 35.3300 | 0.0353 | (10.873) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 4,234.6200 | 4.2346 | 4,246.2800 | 4.2463 | 0.275 | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 42.4200 | 0.0424 | 37.8900 | 0.0379 | (10.679) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/08/2022 | 11.95 | Call | Bond Future | 2,420.0400 | 2.4200 | 2,393.1000 | 2.3931 | (1.113) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/08/2022 | 11.95 | Put | Bond Future | 342.5800 | 0.3426 | 331.6100 | 0.3316 | (3.202) | 0 | 0 | 1,050 |
| 2022/07/08 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 4,115.0600 | 4.1151 | 4,126.2700 | 4.1263 | 0.272 | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/08/2022 | | | Bond Future | 11.5850 | 78.8136 | 11.5877 | 78.7976 | 0.024 | 0.0000 | 0.0000 | 140,356 |
| 2022/07/08 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 0.0300 | 0.0000 | 0.0200 | 0.0000 | (33.333) | 0 | 0 | 50 |
| 2022/07/08 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 9,376.5600 | 9.3766 | 9,392.5200 | 9.3925 | 0.170 | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 4,174.7100 | 4.1747 | 4,186.1500 | 4.1862 | 0.274 | 0 | 0 | 50 |
| 2022/07/08 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 45.3900 | 0.0454 | 40.6300 | 0.0406 | (10.487) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/08/2022 | 11.21 | Call | Bond Future | 251.3300 | 0.2513 | 236.5300 | 0.2365 | (5.889) | 0 | 0 | 1,050 |
| 2022/07/08 | 2037 | 04/08/2022 | 11.21 | Put | Bond Future | 2,474.5300 | 2.4745 | 2,475.7000 | 2.4757 | 0.047 | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 603.5300 | 0.6035 | 580.8900 | 0.5809 | (3.751) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 1,570.3500 | 1.5703 | 1,563.6800 | 1.5637 | (0.425) | 0 | 0 | 50 |
| 2022/07/08 | 2037 | 03/11/2022 | 11.32 | Call | Bond Future | 999.3400 | 0.9993 | 986.3600 | 0.9864 | (1.299) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 03/11/2022 | 11.30 | Put | Bond Future | 3,649.1200 | 3.6491 | 3,653.6300 | 3.6536 | 0.124 | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 03/11/2022 | 11.31 | Call | Bond Future | 979.5600 | 0.9796 | 966.7100 | 0.9667 | (1.312) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 03/11/2022 | 11.31 | Put | Bond Future | 3,609.0300 | 3.6090 | 3,613.4200 | 3.6134 | 0.122 | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 03/11/2022 | | | Bond Future | 11.7623 | 79.9990 | 11.7654 | 79.9818 | 0.026 | 0.0000 | 0.0000 | 2,000 |
| 2022/07/08 | 2037 | 03/11/2022 | 11.32 | Put | Bond Future | 3,569.2700 | 3.5693 | 3,573.5300 | 3.5735 | 0.119 | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 03/11/2022 | 11.30 | Call | Bond Future | 960.0400 | 0.9600 | 947.3100 | 0.9473 | (1.326) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 874.4300 | 0.8744 | 865.2900 | 0.8653 | (1.045) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 6,097.2500 | 6.0973 | 6,106.4000 | 6.1064 | 0.150 | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 888.9400 | 0.8889 | 879.7200 | 0.8797 | (1.037) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 6,050.7200 | 6.0507 | 6,059.7900 | 6.0598 | 0.150 | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 02/02/2023 | | | Bond Future | 11.9274 | 77.1126 | 11.9307 | 77.0943 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 903.8000 | 0.9038 | 894.4900 | 0.8945 | (1.030) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 6,004.6100 | 6.0046 | 6,013.5900 | 6.0136 | 0.150 | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 1,646.0100 | 1.6460 | 1,634.9000 | 1.6349 | (0.675) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 6,089.0700 | 6.0891 | 6,097.1600 | 6.0972 | 0.133 | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 1,664.6000 | 1.6646 | 1,653.4300 | 1.6534 | (0.671) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 6,048.7000 | 6.0487 | 6,056.7300 | 6.0567 | 0.133 | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/05/2023 | | | Bond Future | 12.0851 | 78.5287 | 12.0886 | 78.5095 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 1,683.5800 | 1.6836 | 1,672.3400 | 1.6723 | (0.668) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 6,008.7800 | 6.0088 | 6,016.7400 | 6.0167 | 0.132 | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 1,374.2700 | 1.3743 | 1,369.5100 | 1.3695 | (0.346) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 7,837.3400 | 7.8373 | 7,836.2600 | 7.8363 | (0.014) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 1,388.8700 | 1.3889 | 1,384.0900 | 1.3841 | (0.344) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 7,798.1700 | 7.7982 | 7,797.0700 | 7.7971 | (0.014) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | 2037 | 03/08/2023 | | | Bond Future | 13.4030 | 69.9640 | 13.4038 | 69.9603 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 1,403.5800 | 1.4036 | 1,398.7700 | 1.3988 | (0.343) | 0 | 0 | 0 |
| 2022/07/08 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 7,759.1700 | 7.7592 | 7,758.0400 | 7.7580 | (0.015) | 0 | 0 | 0 |
| 2022/07/08 | 2038 | 04/08/2022 | | | Bond Future | 124.4160 | 124.4160 | 124.2027 | 124.2027 | (0.171) | 0.0000 | 0.0000 | 4,802 |
| 2022/07/08 | 2038 | 03/11/2022 | | | Bond Future | 126.3164 | 126.3164 | 126.0984 | 126.0984 | (0.173) | 0.0000 | 0.0000 | 70 |
| 2022/07/08 | 2038 | 02/02/2023 | | | Bond Future | 126.6119 | 126.6119 | 126.3896 | 126.3896 | (0.176) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2038 | 04/05/2023 | | | Bond Future | 128.9584 | 128.9584 | 128.7311 | 128.7311 | (0.176) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2038 | 03/08/2023 | | | Bond Future | 120.0186 | 120.0186 | 119.8289 | 119.8289 | (0.158) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2040 | 04/08/2022 | 9.70 | Put | Bond Future | 14,033.7500 | 14.0338 | 13,956.9200 | 13.9569 | (0.547) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 56.8300 | 0.0568 | 56.0400 | 0.0560 | (1.390) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 4,208.2000 | 4.2082 | 4,130.5800 | 4.1306 | (1.844) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/08/2022 | 12.24 | Put | Bond Future | 187.4800 | 0.1875 | 167.4900 | 0.1675 | (10.662) | 0 | 0 | 460 |
| 2022/07/08 | 2040 | 04/08/2022 | | | Bond Future | 11.6932 | 80.3678 | 11.6809 | 80.4447 | (0.106) | 0.0000 | 0.0000 | 126,980 |
| 2022/07/08 | 2040 | 04/08/2022 | 9.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 460 |
| 2022/07/08 | 2040 | 04/08/2022 | 10.70 | Call | Bond Future | 3.5600 | 0.0036 | 3.3300 | 0.0033 | (6.461) | 0 | 0 | 460 |
| 2022/07/08 | 2040 | 04/08/2022 | 10.70 | Put | Bond Future | 6,557.3700 | 6.5574 | 6,480.3100 | 6.4803 | (1.175) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 49.7400 | 0.0497 | 48.9400 | 0.0489 | (1.608) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 4,335.5800 | 4.3356 | 4,257.9500 | 4.2580 | (1.791) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 53.1800 | 0.0532 | 52.3900 | 0.0524 | (1.486) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 4,271.7400 | 4.2717 | 4,194.1200 | 4.1941 | (1.817) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/08/2022 | 12.24 | Call | Bond Future | 3,467.2000 | 3.4672 | 3,524.0400 | 3.5240 | 1.639 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/11/2022 | 12.52 | Call | Bond Future | 4,829.7600 | 4.8298 | 4,878.5400 | 4.8785 | 1.010 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/11/2022 | 11.39 | Call | Bond Future | 1,036.0200 | 1.0360 | 1,051.7700 | 1.0518 | 1.520 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/11/2022 | 11.40 | Call | Bond Future | 1,057.0400 | 1.0570 | 1,073.0600 | 1.0731 | 1.516 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/11/2022 | 11.41 | Put | Bond Future | 3,916.7500 | 3.9168 | 3,856.1200 | 3.8561 | (1.548) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/11/2022 | 10.70 | Call | Bond Future | 180.8100 | 0.1808 | 183.8500 | 0.1839 | 1.681 | 0 | 0 | 1,100 |
| 2022/07/08 | 2040 | 03/11/2022 | 11.20 | Call | Bond Future | 689.6800 | 0.6897 | 700.6900 | 0.7007 | 1.596 | 0 | 0 | 1,100 |
| 2022/07/08 | 2040 | 03/11/2022 | 11.20 | Put | Bond Future | 4,890.3200 | 4.8903 | 4,824.4100 | 4.8244 | (1.348) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/11/2022 | | | Bond Future | 11.8658 | 81.5766 | 11.8531 | 81.6535 | (0.107) | 0.0000 | 0.0000 | 4,465 |
| 2022/07/08 | 2040 | 03/11/2022 | 11.50 | Call | Bond Future | 1,279.8000 | 1.2798 | 1,298.6300 | 1.2986 | 1.471 | 0 | 0 | 1,500 |
| 2022/07/08 | 2040 | 03/11/2022 | 11.50 | Put | Bond Future | 3,545.3200 | 3.5453 | 3,487.2300 | 3.4872 | (1.638) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/11/2022 | 12.52 | Put | Bond Future | 1,019.8400 | 1.0198 | 991.7000 | 0.9917 | (2.759) | 0 | 0 | 1,100 |
| 2022/07/08 | 2040 | 03/11/2022 | 11.39 | Put | Bond Future | 4,002.8200 | 4.0028 | 3,941.6500 | 3.9417 | (1.528) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/11/2022 | 11.40 | Put | Bond Future | 3,959.7000 | 3.9597 | 3,898.8000 | 3.8988 | (1.538) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/11/2022 | 11.41 | Call | Bond Future | 1,078.1600 | 1.0782 | 1,094.4500 | 1.0944 | 1.511 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/11/2022 | 10.70 | Put | Bond Future | 7,770.1800 | 7.7702 | 7,696.3000 | 7.6963 | (0.951) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/11/2022 | 10.80 | Call | Bond Future | 242.0200 | 0.2420 | 246.1100 | 0.2461 | 1.690 | 0 | 0 | 1,500 |
| 2022/07/08 | 2040 | 03/11/2022 | 10.80 | Put | Bond Future | 7,136.7200 | 7.1367 | 7,063.8900 | 7.0639 | (1.020) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 12.24 | Call | Bond Future | 3,842.3500 | 3.8424 | 3,880.1200 | 3.8801 | 0.983 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 12.24 | Put | Bond Future | 2,594.8300 | 2.5948 | 2,555.1500 | 2.5551 | (1.529) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 12.27 | Call | Bond Future | 3,947.8700 | 3.9479 | 3,986.2900 | 3.9863 | 0.973 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 12.27 | Put | Bond Future | 2,527.5000 | 2.5275 | 2,488.4700 | 2.4885 | (1.544) | 0 | 0 | 400 |
| 2022/07/08 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 951.0800 | 0.9511 | 964.2100 | 0.9642 | 1.381 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 6,623.9400 | 6.6239 | 6,559.6200 | 6.5596 | (0.971) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 10.93 | Call | Bond Future | 694.3100 | 0.6943 | 704.2700 | 0.7043 | 1.435 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 10.96 | Call | Bond Future | 728.1500 | 0.7281 | 738.5500 | 0.7386 | 1.428 | 0 | 0 | 400 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/07/08 | 2040 | 02/02/2023 | 10.96 | Put | Bond Future | 7,468.7700 | | 7.4688 | 7,401.7200 | 7.4017 | (0.898) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | | | Bond Future | 12.0266 | | 78.4669 | 12.0135 | 78.5444 | (0.109) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 920.1100 | | 0.9201 | 932.8700 | 0.9329 | 1.387 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 6,725.3000 | | 6.7253 | 6,660.6100 | 6.6606 | (0.962) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 935.5100 | | 0.9355 | 948.4500 | 0.9484 | 1.383 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 6,674.4900 | | 6.6745 | 6,609.9800 | 6.6100 | (0.967) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 10.21 | Call | Bond Future | 186.3100 | | 0.1863 | 189.1000 | 0.1891 | 1.498 | 0 | 0 | 400 |
| 2022/07/08 | 2040 | 02/02/2023 | 10.21 | Put | Bond Future | 12,222.8800 | | 12.2229 | 12,148.2200 | 12.1482 | (0.611) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 10.93 | Put | Bond Future | 7,637.4800 | | 7.6375 | 7,569.9900 | 7.5700 | (0.884) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 10.18 | Call | Bond Future | 175.0100 | | 0.1750 | 177.6400 | 0.1776 | 1.503 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 02/02/2023 | 10.18 | Put | Bond Future | 12,433.8500 | | 12.4338 | 12,359.0300 | 12.3590 | (0.602) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 5,816.5500 | | 5.8165 | 5,862.0300 | 5.8620 | 0.782 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 2,455.7500 | | 2.4557 | 2,422.9300 | 2.4229 | (1.336) | 0 | 0 | 400 |
| 2022/07/08 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 1,536.7500 | | 1.5368 | 1,513.3800 | 1.5134 | (1.521) | 0 | 0 | 500 |
| 2022/07/08 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 1,821.7300 | | 1.8217 | 1,842.2900 | 1.8423 | 1.129 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 6,370.2500 | | 6.3702 | 6,312.5100 | 6.3125 | (0.906) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 9,980.8700 | | 9.9809 | 9,912.6400 | 9.9126 | (0.684) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/05/2023 | | | Bond Future | 12.1798 | | 79.9082 | 12.1663 | 79.9865 | (0.111) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 8,381.5900 | | 8.3816 | 8,436.5200 | 8.4365 | 0.655 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 1,801.2800 | | 1.8013 | 1,821.6600 | 1.8217 | 1.131 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 6,413.2600 | | 6.4133 | 6,355.3400 | 6.3553 | (0.903) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 1,926.0600 | | 1.9261 | 1,947.5300 | 1.9475 | 1.115 | 0 | 0 | 500 |
| 2022/07/08 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 6,158.4000 | | 6.1584 | 6,101.5700 | 6.1016 | (0.923) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 799.0500 | | 0.7991 | 809.1200 | 0.8091 | 1.260 | 0 | 0 | 500 |
| 2022/07/08 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 1,011.5400 | | 1.0115 | 1,024.0000 | 1.0240 | 1.232 | 0 | 0 | 400 |
| 2022/07/08 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 8,896.5500 | | 8.8965 | 8,830.7100 | 8.8307 | (0.740) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 1,780.9600 | | 1.7810 | 1,801.1500 | 1.8012 | 1.134 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 6,456.4900 | | 6.4565 | 6,398.3800 | 6.3984 | (0.900) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 365.7400 | | 0.3657 | 370.5800 | 0.3706 | 1.323 | 0 | 0 | 400 |
| 2022/07/08 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 13,550.3200 | | 13.5503 | 13,476.8600 | 13.4769 | (0.542) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 1,624.0100 | | 1.6240 | 1,645.2800 | 1.6453 | 1.310 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 8,127.6200 | | 8.1276 | 8,059.8900 | 8.0599 | (0.833) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/08/2023 | | | Bond Future | 13.4433 | | 71.0108 | 13.4255 | 71.0998 | (0.132) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 1,607.7400 | | 1.6077 | 1,628.8500 | 1.6288 | 1.313 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 8,168.8500 | | 8.1688 | 8,100.9600 | 8.1010 | (0.831) | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 1,591.3200 | | 1.5913 | 1,612.2600 | 1.6123 | 1.316 | 0 | 0 | 0 |
| 2022/07/08 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 8,209.9900 | | 8.2100 | 8,141.9300 | 8.1419 | (0.829) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 78.7400 | | 0.0787 | 67.3100 | 0.0673 | (14.516) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 3,954.4800 | | 3.9545 | 4,025.4200 | 4.0254 | 1.794 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 83.8200 | | 0.0838 | 71.8300 | 0.0718 | (14.304) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 3,891.1400 | | 3.8911 | 3,961.5200 | 3.9615 | 1.809 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 04/08/2022 | | | Bond Future | 11.6697 | | 77.4028 | 11.6828 | 77.3204 | 0.112 | 0.0000 | 0.0000 | 91,480 |
| 2022/07/08 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 89.1700 | | 0.0892 | 76.6000 | 0.0766 | (14.097) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 3,828.1700 | | 3.8282 | 3,897.9700 | 3.8980 | 1.823 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 03/11/2022 | 11.40 | Put | Bond Future | 3,878.5200 | | 3.8785 | 3,927.5000 | 3.9275 | 1.263 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 03/11/2022 | 11.41 | Call | Bond Future | 1,156.8400 | | 1.1568 | 1,120.7900 | 1.1208 | (3.116) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 03/11/2022 | 11.41 | Put | Bond Future | 3,835.5400 | | 3.8355 | 3,884.0900 | 3.8841 | 1.266 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | 2044 | 03/11/2022 | 10.60 | Call | Bond Future | 147.7600 | 0.1478 | 139.4400 | 0.1394 | (5.631) | 0 | 0 | 1,600 |
| 2022/07/08 | 2044 | 03/11/2022 | 10.60 | Put | Bond Future | 8,425.8400 | 8.4258 | 8,502.1200 | 8.5021 | 0.905 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 03/11/2022 | 11.30 | Call | Bond Future | 925.1000 | 0.9251 | 893.7300 | 0.8937 | (3.391) | 0 | 0 | 1,600 |
| 2022/07/08 | 2044 | 03/11/2022 | 11.30 | Put | Bond Future | 4,327.6200 | 4.3276 | 4,380.8500 | 4.3808 | 1.230 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 03/11/2022 | | | Bond Future | 11.8322 | 78.5670 | 11.8460 | 78.4824 | 0.116 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2044 | 03/11/2022 | 11.40 | Call | Bond Future | 1,134.4700 | 1.1345 | 1,098.8500 | 1.0989 | (3.140) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 03/11/2022 | 11.39 | Call | Bond Future | 1,112.3600 | 1.1124 | 1,077.1600 | 1.0772 | (3.164) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 03/11/2022 | 11.39 | Put | Bond Future | 3,921.8500 | 3.9219 | 3,971.2500 | 3.9713 | 1.260 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 1,072.2900 | 1.0723 | 1,044.6800 | 1.0447 | (2.575) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 6,390.9400 | 6.3909 | 6,450.1100 | 6.4501 | 0.926 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 1,055.0800 | 1.0551 | 1,027.7700 | 1.0278 | (2.588) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 6,441.3300 | 6.4413 | 6,500.8000 | 6.5008 | 0.923 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 02/02/2023 | | | Bond Future | 11.9832 | 75.5310 | 11.9976 | 75.4442 | 0.120 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 1,089.4900 | 1.0895 | 1,061.5800 | 1.0616 | (2.562) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 6,340.6300 | 6.3406 | 6,399.5000 | 6.3995 | 0.928 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 1,925.0900 | 1.9251 | 1,889.5200 | 1.8895 | (1.848) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 6,304.3200 | 6.3043 | 6,357.6400 | 6.3576 | 0.846 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 1,903.7300 | 1.9037 | 1,868.4000 | 1.8684 | (1.856) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 6,348.0000 | 6.3480 | 6,401.5600 | 6.4016 | 0.844 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 04/05/2023 | | | Bond Future | 12.1265 | 76.9183 | 12.1416 | 76.8294 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 1,946.6000 | 1.9466 | 1,910.7700 | 1.9108 | (1.841) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 6,260.8800 | 6.2609 | 6,313.9400 | 6.3139 | 0.847 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 1,705.9900 | 1.7060 | 1,681.1300 | 1.6811 | (1.457) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 8,039.4100 | 8.0394 | 8,084.5100 | 8.0845 | 0.561 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 1,688.8600 | 1.6889 | 1,664.1700 | 1.6642 | (1.462) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 8,081.0500 | 8.0811 | 8,126.3200 | 8.1263 | 0.560 | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 03/08/2023 | | | Bond Future | 13.3226 | 68.3088 | 13.3364 | 68.2389 | 0.104 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 1,723.2100 | 1.7232 | 1,698.2000 | 1.6982 | (1.451) | 0 | 0 | 0 |
| 2022/07/08 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 7,997.9400 | 7.9979 | 8,042.8900 | 8.0429 | 0.562 | 0 | 0 | 0 |
| 2022/07/08 | 2046 | 04/08/2022 | | | Bond Future | 112.6333 | 112.6333 | 111.9198 | 111.9198 | (0.633) | 0.0000 | 0.0000 | 18,248 |
| 2022/07/08 | 2046 | 03/11/2022 | | | Bond Future | 112.3917 | 112.3917 | 111.6664 | 111.6664 | (0.645) | 0.0000 | 0.0000 | 1,626 |
| 2022/07/08 | 2046 | 02/02/2023 | | | Bond Future | 114.3421 | 114.3421 | 113.6031 | 113.6031 | (0.646) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2046 | 04/05/2023 | | | Bond Future | 114.4412 | 114.4412 | 113.6887 | 113.6887 | (0.658) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2046 | 03/08/2023 | | | Bond Future | 108.1891 | 108.1891 | 107.4969 | 107.4969 | (0.640) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2050 | 04/08/2022 | | | Bond Future | 113.0554 | 113.0554 | 113.2793 | 113.2793 | 0.198 | 0.0000 | 0.0000 | 12,697 |
| 2022/07/08 | 2050 | 03/11/2022 | | | Bond Future | 114.7820 | 114.7820 | 115.0079 | 115.0079 | 0.197 | 0.0000 | 0.0000 | 60 |
| 2022/07/08 | 2050 | 02/02/2023 | | | Bond Future | 114.6673 | 114.6673 | 114.8973 | 114.8973 | 0.201 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2050 | 04/05/2023 | | | Bond Future | 116.7926 | 116.7926 | 117.0259 | 117.0259 | 0.200 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 2050 | 03/08/2023 | | | Bond Future | 108.3119 | 108.3119 | 108.5556 | 108.5556 | 0.225 | 0.0000 | 0.0000 | 19 |
| 2022/07/08 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 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 |
|------------|------------------|------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/07/08 | AL37 | 04/08/2022 | | | Index Future | 811.9880 | 811.9880 | 811.6420 | 811.6420 | (0.043) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | AL37 | 03/11/2022 | | | Index Future | 824.3120 | 824.3120 | 823.9510 | 823.9510 | (0.044) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | AL37 | 02/02/2023 | | | Index Future | 838.4080 | 838.4080 | 838.0330 | 838.0330 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | AL37 | 04/05/2023 | | | Index Future | 853.7360 | 853.7360 | 853.3480 | 853.3480 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | AL37 | 03/08/2023 | | | Index Future | 853.7360 | 853.7360 | 853.3480 | 853.3480 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | AL7T | 04/08/2022 | | | Index Future | 910.8050 | 910.8050 | 909.7210 | 909.7210 | (0.119) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | AL7T | 03/11/2022 | | | Index Future | 924.6280 | 924.6280 | 923.5170 | 923.5170 | (0.120) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | AL7T | 02/02/2023 | | | Index Future | 940.4410 | 940.4410 | 939.3020 | 939.3020 | (0.121) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | AL7T | 04/05/2023 | | | Index Future | 957.6330 | 957.6330 | 956.4680 | 956.4680 | (0.122) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | AL7T | 03/08/2023 | | | Index Future | 957.6330 | 957.6330 | 956.4680 | 956.4680 | (0.122) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | ALBI | 04/08/2022 | | | Index Future | 810.2330 | 810.2330 | 809.6480 | 809.6480 | (0.072) | 0.0000 | 0.0000 | 138 |
| 2022/07/08 | ALBI | 03/11/2022 | | | Index Future | 822.5310 | 822.5310 | 821.9260 | 821.9260 | (0.074) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | ALBI | 02/02/2023 | | | Index Future | 836.5970 | 836.5970 | 835.9750 | 835.9750 | (0.074) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | ALBI | 04/05/2023 | | | Index Future | 851.8910 | 851.8910 | 851.2520 | 851.2520 | (0.075) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | ALBI | 03/08/2023 | | | Index Future | 851.8910 | 851.8910 | 851.2520 | 851.2520 | (0.075) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | ES33 | 04/08/2022 | | | Bond Future | 12.3996 | 73.8818 | 12.4120 | 73.8235 | 0.100 | 0.0000 | 0.0000 | 350 |
| 2022/07/08 | ES33 | 03/11/2022 | | | Bond Future | 12.6310 | 71.2265 | 12.6442 | 71.1664 | 0.104 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | ES33 | 02/02/2023 | | | Bond Future | 12.8519 | 72.4639 | 12.8659 | 72.4021 | 0.108 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | ES33 | 04/05/2023 | | | Bond Future | 13.0596 | 70.0181 | 13.0743 | 69.9547 | 0.112 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | ES33 | 03/08/2023 | | | Bond Future | 14.5934 | 66.0594 | 14.6059 | 66.0124 | 0.085 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | ES42 | 04/08/2022 | | | Bond Future | 12.8236 | 71.6476 | 12.8211 | 71.6610 | (0.020) | 0.0000 | 0.0000 | 4,769 |
| 2022/07/08 | ES42 | 03/11/2022 | | | Bond Future | 13.0397 | 68.4820 | 13.0372 | 68.4947 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | ES42 | 02/02/2023 | | | Bond Future | 13.2388 | 69.6737 | 13.2363 | 69.6860 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | ES42 | 04/05/2023 | | | Bond Future | 13.4347 | 66.7053 | 13.4322 | 66.7173 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | ES42 | 03/08/2023 | | | Bond Future | 14.7858 | 62.8350 | 14.7799 | 62.8591 | (0.039) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 202,900.0000 | 20.2900 | 209,010.0000 | 20.9010 | 3.011 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 04/08/2022 | | | GOVI | 798.9900 | 798.9900 | 798.3790 | 798.3790 | (0.076) | 0.0000 | 0.0000 | 1,110 |
| 2022/07/08 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 202,700.0000 | 20.2700 | 208,810.0000 | 20.8810 | 3.014 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 202,800.0000 | 20.2800 | 208,910.0000 | 20.8910 | 3.013 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 03/11/2022 | 820.41 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | GOVI | 03/11/2022 | 820.41 | Put | GOVI | 92,930.0000 | 9.2930 | 99,240.0000 | 9.9240 | 6.790 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 03/11/2022 | 820.42 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 03/11/2022 | 820.42 | Put | GOVI | 93,030.0000 | 9.3030 | 99,340.0000 | 9.9340 | 6.783 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 03/11/2022 | | | GOVI | 811.1170 | 811.1170 | 810.4860 | 810.4860 | (0.078) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | GOVI | 03/11/2022 | 820.43 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 03/11/2022 | 820.43 | Put | GOVI | 93,130.0000 | 9.3130 | 99,440.0000 | 9.9440 | 6.775 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 258,320.0000 | 25.8320 | 264,810.0000 | 26.4810 | 2.512 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 258,420.0000 | 25.8420 | 264,910.0000 | 26.4910 | 2.511 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 02/02/2023 | | | GOVI | 824.9880 | 824.9880 | 824.3390 | 824.3390 | (0.079) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 258,520.0000 | 25.8520 | 265,010.0000 | 26.5010 | 2.510 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 127,900.0000 | 12.7900 | 134,560.0000 | 13.4560 | 5.207 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 128,000.0000 | 12.8000 | 134,660.0000 | 13.4660 | 5.203 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 04/05/2023 | | | GOVI | 840.0700 | 840.0700 | 839.4040 | 839.4040 | (0.079) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 128,100.0000 | 12.8100 | 134,760.0000 | 13.4760 | 5.199 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 28,600.0000 | 2.8600 | 21,940.0000 | 2.1940 | (23.287) | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 28,500.0000 | 2.8500 | 21,840.0000 | 2.1840 | (23.368) | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 03/08/2023 | | | GOVI | 840.0700 | 840.0700 | 839.4040 | 839.4040 | (0.079) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 28,400.0000 | 2.8400 | 21,740.0000 | 2.1740 | (23.451) | 0 | 0 | 0 |
| 2022/07/08 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IGOV | 04/08/2022 | | | Index Future | 311.5890 | 311.5890 | 311.3960 | 311.3960 | (0.062) | 0.0000 | 0.0000 | 717 |
| 2022/07/08 | IGOV | 03/11/2022 | | | Index Future | 316.3950 | 316.3950 | 316.1960 | 316.1960 | (0.063) | 0.0000 | 0.0000 | 16 |
| 2022/07/08 | IGOV | 02/02/2023 | | | Index Future | 321.8820 | 321.8820 | 321.6760 | 321.6760 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IGOV | 04/05/2023 | | | Index Future | 327.8400 | 327.8400 | 327.6280 | 327.6280 | (0.065) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IGOV | 03/08/2023 | | | Index Future | 327.8400 | 327.8400 | 327.6280 | 327.6280 | (0.065) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | JBAF | 20/07/2022 | | | Jibar Tradeable Future | 5.0850 | 94.9150 | 5.0750 | 94.9250 | (0.197) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | JBAF | 17/08/2022 | | | Jibar Tradeable Future | 5.6500 | 94.3500 | 5.6300 | 94.3700 | (0.354) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.8250 | 94.1750 | 5.8150 | 94.1850 | (0.172) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | JBAF | 19/10/2022 | | | Jibar Tradeable Future | 6.3500 | 93.6500 | 6.3300 | 93.6700 | (0.315) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | JBAF | 16/11/2022 | | | Jibar Tradeable Future | 6.4700 | 93.5300 | 6.4500 | 93.5500 | (0.309) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 6.9950 | 93.0050 | 6.9850 | 93.0150 | (0.143) | 0.0000 | 0.0000 | 68 |
| 2022/07/08 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 7.5500 | 92.4500 | 7.5200 | 92.4800 | (0.397) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 8.0050 | 91.9950 | 7.9950 | 92.0050 | (0.125) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 8.1900 | 91.8100 | 8.1850 | 91.8150 | (0.061) | 0.0000 | 0.0000 | 75 |
| 2022/07/08 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 8.2100 | 91.7900 | 8.2100 | 91.7900 | 0.000 | 0.0000 | 0.0000 | 172 |
| 2022/07/08 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 8.4100 | 91.5900 | 8.4050 | 91.5950 | (0.059) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 8.4750 | 91.5250 | 8.4450 | 91.5550 | (0.354) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 0.1100 | 0.0001 | 0.0500 | 0.0001 | (54.545) | 0 | 0 | 0 |
| 2022/07/08 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 353.8000 | 0.3538 | 378.7500 | 0.3788 | 7.052 | 0 | 0 | 0 |
| 2022/07/08 | R023 | 04/08/2022 | | | Bond Future | 6.7006 | 103.9908 | 6.7467 | 103.9658 | 0.689 | 0.0000 | 0.0000 | 28,530 |
| 2022/07/08 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 0.0700 | 0.0001 | 0.0300 | 0.0000 | (57.143) | 0 | 0 | 0 |
| 2022/07/08 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 364.6700 | 0.3647 | 389.6400 | 0.3896 | 6.847 | 0 | 0 | 0 |
| 2022/07/08 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 0.0900 | 0.0001 | 0.0400 | 0.0000 | (55.556) | 0 | 0 | 0 |
| 2022/07/08 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 359.2300 | 0.3592 | 384.1900 | 0.3842 | 6.948 | 0 | 0 | 0 |
| 2022/07/08 | R023 | 03/11/2022 | 6.25 | Call | Bond Future | 2.6100 | 0.0026 | 1.6700 | 0.0017 | (36.015) | 0 | 0 | 0 |
| 2022/07/08 | R023 | 03/11/2022 | 6.25 | Put | Bond Future | 287.9800 | 0.2880 | 313.7000 | 0.3137 | 8.931 | 0 | 0 | 0 |
| 2022/07/08 | R023 | 03/11/2022 | 6.26 | Call | Bond Future | 2.7800 | 0.0028 | 1.8000 | 0.0018 | (35.252) | 0 | 0 | 0 |
| 2022/07/08 | R023 | 03/11/2022 | 6.26 | Put | Bond Future | 285.0900 | 0.2851 | 310.7700 | 0.3108 | 9.008 | 0 | 0 | 0 |
| 2022/07/08 | R023 | 03/11/2022 | | | Bond Future | 7.1826 | 101.6350 | 7.2700 | 101.6083 | 1.217 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R023 | 03/11/2022 | 6.27 | Call | Bond Future | 3.0200 | 0.0030 | 1.9700 | 0.0020 | (34.768) | 0 | 0 | 0 |
| 2022/07/08 | R023 | 03/11/2022 | 6.27 | Put | Bond Future | 282.2600 | 0.2823 | 307.8700 | 0.3079 | 9.073 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/08/2022 | 9.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 400 |
| 2022/07/08 | R035 | 04/08/2022 | 9.53 | Put | Bond Future | 12,032.7000 | 12.0327 | 12,077.9500 | 12.0780 | 0.376 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 100 |
| 2022/07/08 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 9,898.8900 | 9.8989 | 9,944.1300 | 9.9441 | 0.457 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/08/2022 | 10.53 | Put | Bond Future | 5,391.8500 | 5.3918 | 5,435.7600 | 5.4358 | 0.814 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 2,046.3300 | 2.0463 | 2,067.5000 | 2.0675 | 1.035 | 0 | 0 | 100 |
| 2022/07/08 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 17.6500 | 0.0176 | 14.7900 | 0.0148 | (16.204) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 4,711.6200 | 4.7116 | 4,754.0100 | 4.7540 | 0.900 | 0 | 0 | 100 |
| 2022/07/08 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 32.2900 | 0.0323 | 27.6600 | 0.0277 | (14.339) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 4,228.6100 | 4.2286 | 4,269.2300 | 4.2692 | 0.961 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 34.6900 | 0.0347 | 29.7900 | 0.0298 | (14.125) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 4,169.0800 | 4.1691 | 4,209.4300 | 4.2094 | 0.968 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/08/2022 | | | Bond Future | 11.4215 | 87.1500 | 11.4293 | 87.1048 | 0.069 | 0.0000 | 0.0000 | 129,029 |
| 2022/07/08 | R035 | 04/08/2022 | 10.53 | Call | Bond Future | 7.0100 | 0.0070 | 5.6700 | 0.0057 | (19.116) | 0 | 0 | 400 |
| 2022/07/08 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 37.2400 | 0.0372 | 32.0600 | 0.0321 | (13.910) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 4,109.7700 | 4.1098 | 4,149.8400 | 4.1498 | 0.975 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 338.4900 | 0.3385 | 314.4100 | 0.3144 | (7.114) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/08/2022 | 12.18 | Call | Bond Future | 4,289.3000 | 4.2893 | 4,240.8700 | 4.2409 | (1.129) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/08/2022 | 12.18 | Put | Bond Future | 70.3200 | 0.0703 | 67.1400 | 0.0671 | (4.522) | 0 | 0 | 400 |
| 2022/07/08 | R035 | 03/11/2022 | 11.15 | Call | Bond Future | 961.9600 | 0.9620 | 940.1300 | 0.9401 | (2.269) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/11/2022 | 11.15 | Put | Bond Future | 3,615.6200 | 3.6156 | 3,640.7100 | 3.6407 | 0.694 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/11/2022 | 12.68 | Call | Bond Future | 6,232.3000 | 6.2323 | 6,186.5900 | 6.1866 | (0.733) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/11/2022 | 12.68 | Put | Bond Future | 518.6500 | 0.5187 | 519.8600 | 0.5199 | 0.233 | 0 | 0 | 1,000 |
| 2022/07/08 | R035 | 03/11/2022 | 10.99 | Call | Bond Future | 683.3700 | 0.6834 | 665.6300 | 0.6656 | (2.596) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/11/2022 | 10.99 | Put | Bond Future | 4,286.8200 | 4.2868 | 4,316.0000 | 4.3160 | 0.681 | 0 | 0 | 582 |
| 2022/07/08 | R035 | 03/11/2022 | 11.05 | Call | Bond Future | 780.3700 | 0.7804 | 761.1000 | 0.7611 | (2.469) | 0 | 0 | 1,000 |
| 2022/07/08 | R035 | 03/11/2022 | 10.57 | Call | Bond Future | 231.6800 | 0.2317 | 223.2100 | 0.2232 | (3.656) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/11/2022 | 10.57 | Put | Bond Future | 6,401.2200 | 6.4012 | 6,439.6700 | 6.4397 | 0.601 | 0 | 0 | 582 |
| 2022/07/08 | R035 | 03/11/2022 | | | Bond Future | 11.6109 | 83.9722 | 11.6192 | 83.9253 | 0.072 | 0.0000 | 0.0000 | 3,778 |
| 2022/07/08 | R035 | 03/11/2022 | 11.14 | Call | Bond Future | 942.6500 | 0.9427 | 921.0700 | 0.9211 | (2.289) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/11/2022 | 11.14 | Put | Bond Future | 3,655.2400 | 3.6552 | 3,680.5800 | 3.6806 | 0.693 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/11/2022 | 11.05 | Put | Bond Future | 4,025.8900 | 4.0259 | 4,053.5400 | 4.0535 | 0.687 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/11/2022 | 11.13 | Call | Bond Future | 923.7500 | 0.9238 | 902.4300 | 0.9024 | (2.308) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/11/2022 | 11.13 | Put | Bond Future | 3,695.3200 | 3.6953 | 3,720.9200 | 3.7209 | 0.693 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/11/2022 | 9.82 | Call | Bond Future | 21.3100 | 0.0213 | 20.0400 | 0.0200 | (5.960) | 0 | 0 | 582 |
| 2022/07/08 | R035 | 03/11/2022 | 9.82 | Put | Bond Future | 11,049.3900 | 11.0494 | 11,095.0400 | 11.0950 | 0.413 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/11/2022 | 10.30 | Call | Bond Future | 105.6400 | 0.1056 | 100.9700 | 0.1010 | (4.421) | 0 | 0 | 1,000 |
| 2022/07/08 | R035 | 03/11/2022 | 10.30 | Put | Bond Future | 7,982.3700 | 7.9824 | 8,024.6200 | 8.0246 | 0.529 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 11.94 | Call | Bond Future | 3,327.1100 | 3.3271 | 3,293.0100 | 3.2930 | (1.025) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 783.5200 | 0.7835 | 786.6500 | 0.7867 | 0.399 | 0 | 0 | 1,000 |
| 2022/07/08 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 849.9300 | 0.8499 | 834.0300 | 0.8340 | (1.871) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 6,058.5100 | 6.0585 | 6,091.1800 | 6.0912 | 0.539 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 587.3400 | 0.5873 | 574.9700 | 0.5750 | (2.106) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 7,129.3600 | 7.1294 | 7,165.5600 | 7.1656 | 0.508 | 0 | 0 | 582 |
| 2022/07/08 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 9,100.8400 | 9.1008 | 9,141.6000 | 9.1416 | 0.448 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 10.60 | Call | Bond Future | 532.0300 | 0.5320 | 520.5000 | 0.5205 | (2.167) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 10.60 | Put | Bond Future | 7,442.7300 | 7.4427 | 7,479.7700 | 7.4798 | 0.498 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 10.64 | Put | Bond Future | 7,233.1600 | 7.2332 | 7,269.6400 | 7.2696 | 0.504 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 116.4200 | 0.1164 | 112.8200 | 0.1128 | (3.092) | 0 | 0 | 582 |
| 2022/07/08 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 12,090.1100 | 12.0901 | 12,135.0800 | 12.1351 | 0.372 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 9.85 | Call | Bond Future | 127.0200 | 0.1270 | 123.1500 | 0.1231 | (3.047) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 9.89 | Call | Bond Future | 138.4200 | 0.1384 | 134.2700 | 0.1343 | (2.998) | 0 | 0 | 400 |
| 2022/07/08 | R035 | 02/02/2023 | 9.89 | Put | Bond Future | 11,581.2300 | 11.5812 | 11,625.6500 | 11.6257 | 0.384 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | | | Bond Future | 11.7876 | 85.4104 | 11.7964 | 85.3618 | 0.075 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 11.94 | Put | Bond Future | 2,496.4500 | 2.4965 | 2,510.9200 | 2.5109 | 0.580 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 11.98 | Call | Bond Future | 3,455.7900 | 3.4558 | 3,421.1200 | 3.4211 | (1.003) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 11.98 | Put | Bond Future | 2,409.1400 | 2.4091 | 2,423.0400 | 2.4230 | 0.577 | 0 | 0 | 400 |
| 2022/07/08 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 8,132.0500 | 8.1321 | 8,086.6100 | 8.0866 | (0.559) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 1,114.8100 | 1.1148 | 1,095.8800 | 1.0959 | (1.698) | 0 | 0 | 1,000 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 5,312.4700 | 5.3125 | 5,342.1100 | 5.3421 | 0.558 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 1,131.9500 | 1.1319 | 1,112.8500 | 1.1128 | (1.687) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 5,270.6600 | 5.2707 | 5,300.1300 | 5.3001 | 0.559 | 0 | 0 | 582 |
| 2022/07/08 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 821.8600 | 0.8219 | 806.3000 | 0.8063 | (1.893) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 6,150.4800 | 6.1505 | 6,183.4900 | 6.1835 | 0.537 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 835.7200 | 0.8357 | 819.9900 | 0.8200 | (1.882) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 6,104.2900 | 6.1043 | 6,137.1300 | 6.1371 | 0.538 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 313.7900 | 0.3138 | 305.9800 | 0.3060 | (2.489) | 0 | 0 | 1,000 |
| 2022/07/08 | R035 | 02/02/2023 | 10.64 | Call | Bond Future | 568.4900 | 0.5685 | 556.4000 | 0.5564 | (2.127) | 0 | 0 | 400 |
| 2022/07/08 | R035 | 02/02/2023 | 9.85 | Put | Bond Future | 11,834.7500 | 11.8347 | 11,879.4500 | 11.8794 | 0.378 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 5,722.5000 | 5.7225 | 5,751.1500 | 5.7512 | 0.501 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 5,055.7000 | 5.0557 | 5,018.0900 | 5.0181 | (0.744) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 2,364.8500 | 2.3649 | 2,377.3100 | 2.3773 | 0.527 | 0 | 0 | 400 |
| 2022/07/08 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 7,653.0300 | 7.6530 | 7,609.7200 | 7.6097 | (0.566) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 1,401.0500 | 1.4010 | 1,407.8100 | 1.4078 | 0.482 | 0 | 0 | 500 |
| 2022/07/08 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 1,590.6000 | 1.5906 | 1,569.9100 | 1.5699 | (1.301) | 0 | 0 | 500 |
| 2022/07/08 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 1,645.8600 | 1.6459 | 1,624.7300 | 1.6247 | (1.284) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 1,664.6300 | 1.6646 | 1,643.3500 | 1.6434 | (1.278) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 813.5600 | 0.8136 | 800.3700 | 0.8004 | (1.621) | 0 | 0 | 400 |
| 2022/07/08 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 8,528.4500 | 8.5285 | 8,565.3300 | 8.5653 | 0.432 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/05/2023 | | | Bond Future | 11.9466 | 82.4782 | 11.9559 | 82.4281 | 0.078 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 1,683.5200 | 1.6835 | 1,662.1000 | 1.6621 | (1.272) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 5,917.9700 | 5.9180 | 5,947.3500 | 5.9474 | 0.496 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 5,800.0300 | 5.8000 | 5,828.9700 | 5.8290 | 0.499 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 5,761.1800 | 5.7612 | 5,789.9700 | 5.7900 | 0.500 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 287.2900 | 0.2873 | 281.2300 | 0.2812 | (2.109) | 0 | 0 | 400 |
| 2022/07/08 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 12,753.6000 | 12.7536 | 12,797.6100 | 12.7976 | 0.345 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 646.7600 | 0.6468 | 635.5700 | 0.6356 | (1.730) | 0 | 0 | 500 |
| 2022/07/08 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 9,470.6600 | 9.4707 | 9,509.5400 | 9.5095 | 0.411 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 1,288.1800 | 1.2882 | 1,276.3600 | 1.2764 | (0.918) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 7,981.7100 | 7.9817 | 8,002.0900 | 8.0021 | 0.255 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/08/2023 | | | Bond Future | 13.3430 | 77.9015 | 13.3499 | 77.8693 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 1,260.5000 | 1.2605 | 1,248.8400 | 1.2488 | (0.925) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 8,060.1400 | 8.0601 | 8,080.6800 | 8.0807 | 0.255 | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 1,274.2900 | 1.2743 | 1,262.5600 | 1.2626 | (0.921) | 0 | 0 | 0 |
| 2022/07/08 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 8,020.8500 | 8.0209 | 8,041.3200 | 8.0413 | 0.255 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/08/2022 | 7.96 | Call | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 3,600 |
| 2022/07/08 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 0.3300 | 0.0003 | 0.2300 | 0.0002 | (30.303) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 3,346.1200 | 3.3461 | 3,392.2500 | 3.3923 | 1.379 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/08/2022 | 9.78 | Call | Bond Future | 2,682.9200 | 2.6829 | 2,635.7200 | 2.6357 | (1.759) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/08/2022 | 9.78 | Put | Bond Future | 47.2900 | 0.0473 | 46.3200 | 0.0463 | (2.051) | 0 | 0 | 3,600 |
| 2022/07/08 | R186 | 04/08/2022 | | | Bond Future | 9.0475 | 106.5538 | 9.0601 | 106.5075 | 0.140 | 0.0000 | 0.0000 | 86,407 |
| 2022/07/08 | R186 | 04/08/2022 | 6.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 3,600 |
| 2022/07/08 | R186 | 04/08/2022 | 6.96 | Put | Bond Future | 7,989.8700 | 7.9899 | 8,036.1000 | 8.0361 | 0.579 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/08/2022 | 7.96 | Put | Bond Future | 4,071.1200 | 4.0711 | 4,117.3500 | 4.1174 | 1.136 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 0.2300 | 0.0002 | 0.1500 | 0.0002 | (34.783) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 3,422.0900 | 3.4221 | 3,468.2400 | 3.4682 | 1.349 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 0.2800 | 0.0003 | 0.1900 | 0.0002 | (32.143) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 3,384.1000 | 3.3841 | 3,430.2400 | 3.4302 | 1.363 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/11/2022 | 8.91 | Put | Bond Future | 1,876.0800 | 1.8761 | 1,903.4600 | 1.9035 | 1.459 | 0 | 0 | 4,310 |
| 2022/07/08 | R186 | 03/11/2022 | 8.53 | Call | Bond Future | 310.9900 | 0.3110 | 298.3600 | 0.2984 | (4.061) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/11/2022 | 8.53 | Put | Bond Future | 2,873.8900 | 2.8739 | 2,909.4600 | 2.9095 | 1.238 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/11/2022 | 8.54 | Call | Bond Future | 317.5600 | 0.3176 | 304.7400 | 0.3047 | (4.037) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/11/2022 | 8.54 | Put | Bond Future | 2,844.9100 | 2.8449 | 2,880.2900 | 2.8803 | 1.244 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/11/2022 | | | Bond Future | 9.2619 | 108.1550 | 9.2758 | 108.1068 | 0.151 | 0.0000 | 0.0000 | 12,945 |
| 2022/07/08 | R186 | 03/11/2022 | 8.55 | Call | Bond Future | 324.2400 | 0.3242 | 311.2300 | 0.3112 | (4.012) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/11/2022 | 8.55 | Put | Bond Future | 2,816.0600 | 2.8161 | 2,851.2500 | 2.8513 | 1.250 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/11/2022 | 8.91 | Call | Bond Future | 653.6300 | 0.6536 | 632.8100 | 0.6328 | (3.185) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/11/2022 | 8.23 | Call | Bond Future | 161.0500 | 0.1611 | 153.3000 | 0.1533 | (4.812) | 0 | 0 | 4,310 |
| 2022/07/08 | R186 | 03/11/2022 | 8.23 | Put | Bond Future | 3,797.2700 | 3.7973 | 3,837.7200 | 3.8377 | 1.065 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 339.1000 | 0.3391 | 328.3700 | 0.3284 | (3.164) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 4,044.7400 | 4.0447 | 4,084.1000 | 4.0841 | 0.973 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 334.4300 | 0.3344 | 323.8100 | 0.3238 | (3.176) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 4,074.0100 | 4.0740 | 4,113.4800 | 4.1135 | 0.969 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 02/02/2023 | | | Bond Future | 9.4463 | 104.7104 | 9.4617 | 104.6603 | 0.163 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 343.8200 | 0.3438 | 332.9700 | 0.3330 | (3.156) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 4,015.5300 | 4.0155 | 4,054.7700 | 4.0548 | 0.977 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 3,240.2700 | 3.2403 | 3,274.2000 | 3.2742 | 1.047 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 813.5100 | 0.8135 | 795.6000 | 0.7956 | (2.202) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/05/2023 | | | Bond Future | 9.6178 | 106.6304 | 9.6347 | 106.5787 | 0.176 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 803.9100 | 0.8039 | 786.1400 | 0.7861 | (2.210) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 3,218.5000 | 3.2185 | 3,252.2900 | 3.2523 | 1.050 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 794.0400 | 0.7940 | 776.4200 | 0.7764 | (2.219) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 3,261.7900 | 3.2618 | 3,295.8700 | 3.2959 | 1.045 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 117.9000 | 0.1179 | 115.4300 | 0.1154 | (2.095) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 8,012.7100 | 8.0127 | 8,040.5700 | 8.0406 | 0.348 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 8,039.1800 | 8.0392 | 8,067.0700 | 8.0671 | 0.347 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/08/2023 | | | Bond Future | 12.6484 | 95.5972 | 12.6602 | 95.5669 | 0.093 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 120.1300 | 0.1201 | 117.6200 | 0.1176 | (2.089) | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 7,986.4000 | 7.9864 | 8,014.2200 | 8.0142 | 0.348 | 0 | 0 | 0 |
| 2022/07/08 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 115.8200 | 0.1158 | 113.3800 | 0.1134 | (2.107) | 0 | 0 | 0 |
| 2022/07/08 | R197 | 04/08/2022 | | | Bond Future | 329.6011 | 329.6011 | 328.5093 | 328.5093 | (0.331) | 0.0000 | 0.0000 | 809 |
| 2022/07/08 | R197 | 03/11/2022 | | | Bond Future | 334.6347 | 334.6347 | 333.5222 | 333.5222 | (0.332) | 0.0000 | 0.0000 | 6 |
| 2022/07/08 | R197 | 02/02/2023 | | | Bond Future | 331.6926 | 331.6926 | 330.5631 | 330.5631 | (0.341) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R197 | 04/05/2023 | | | Bond Future | 337.8414 | 337.8414 | 336.6887 | 336.6887 | (0.341) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R197 | 03/08/2023 | | | Bond Future | 337.3646 | 337.3646 | 336.8077 | 336.8077 | (0.165) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R202 | 04/08/2022 | | | Bond Future | 240.6843 | 240.6843 | 241.2757 | 241.2757 | 0.246 | 0.0000 | 0.0000 | 6,833 |
| 2022/07/08 | R202 | 03/11/2022 | | | Bond Future | 244.3600 | 244.3600 | 244.9576 | 244.9576 | 0.245 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R202 | 02/02/2023 | | | Bond Future | 243.9524 | 243.9524 | 244.5609 | 244.5609 | 0.249 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R202 | 04/05/2023 | | | Bond Future | 248.4731 | 248.4731 | 249.0912 | 249.0912 | 0.249 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R202 | 03/08/2023 | | | Bond Future | 230.2969 | 230.2969 | 230.9296 | 230.9296 | 0.275 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 4,534.0800 | 4.5341 | 4,598.1500 | 4.5981 | 1.413 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/07/08 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 8.7500 | | 0.0088 | 6.8900 | 0.0069 | (21.257) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 4,479.6100 | | 4.4796 | 4,543.5500 | 4.5436 | 1.427 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 04/08/2022 | | | Bond Future | 11.4295 | | 66.8709 | 11.4426 | 66.8051 | 0.115 | 0.0000 | 0.0000 | 23,295 |
| 2022/07/08 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 8.0300 | | 0.0080 | 6.3000 | 0.0063 | (21.544) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 9.5200 | | 0.0095 | 7.5200 | 0.0075 | (21.008) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 4,425.2600 | | 4.4253 | 4,489.0600 | 4.4891 | 1.442 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 12.00 | Call | Bond Future | 3,030.2900 | | 3.0303 | 2,977.6800 | 2.9777 | (1.736) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 12.00 | Put | Bond Future | 1,098.2700 | | 1.0983 | 1,113.2800 | 1.1133 | 1.367 | 0 | 0 | 3,500 |
| 2022/07/08 | R209 | 03/11/2022 | 11.03 | Call | Bond Future | 665.4500 | | 0.6655 | 641.8700 | 0.6419 | (3.543) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 11.03 | Put | Bond Future | 3,542.5100 | | 3.5425 | 3,586.5500 | 3.5865 | 1.243 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 10.50 | Put | Bond Future | 5,895.7300 | | 5.8957 | 5,954.5400 | 5.9545 | 0.998 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 9.25 | Call | Bond Future | 1.7800 | | 0.0018 | 1.6000 | 0.0016 | (10.112) | 0 | 0 | 6,000 |
| 2022/07/08 | R209 | 03/11/2022 | 9.25 | Put | Bond Future | 13,157.3300 | | 13.1573 | 13,224.7700 | 13.2248 | 0.513 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 9.50 | Call | Bond Future | 5.3400 | | 0.0053 | 4.8500 | 0.0049 | (9.176) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 9.50 | Put | Bond Future | 11,591.3800 | | 11.5914 | 11,658.5100 | 11.6585 | 0.579 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | | | Bond Future | 11.5979 | | 64.7310 | 11.6117 | 64.6634 | 0.119 | 0.0000 | 0.0000 | 4,520 |
| 2022/07/08 | R209 | 03/11/2022 | 11.02 | Call | Bond Future | 650.9800 | | 0.6510 | 627.7400 | 0.6277 | (3.570) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 11.02 | Put | Bond Future | 3,580.3200 | | 3.5803 | 3,624.7000 | 3.6247 | 1.240 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 11.50 | Call | Bond Future | 1,587.0500 | | 1.5871 | 1,547.7500 | 1.5478 | (2.476) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 11.50 | Put | Bond Future | 2,070.5200 | | 2.0705 | 2,098.8400 | 2.0988 | 1.368 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 10.50 | Call | Bond Future | 167.3200 | | 0.1673 | 158.5100 | 0.1585 | (5.265) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 11.00 | Call | Bond Future | 622.5400 | | 0.6225 | 599.9700 | 0.6000 | (3.625) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 11.00 | Put | Bond Future | 3,656.6000 | | 3.6566 | 3,701.6500 | 3.7017 | 1.232 | 0 | 0 | 7,000 |
| 2022/07/08 | R209 | 03/11/2022 | 11.01 | Call | Bond Future | 636.7200 | | 0.6367 | 613.8100 | 0.6138 | (3.598) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 11.01 | Put | Bond Future | 3,618.3900 | | 3.6184 | 3,663.1000 | 3.6631 | 1.236 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/11/2022 | 10.00 | Call | Bond Future | 36.0600 | | 0.0361 | 33.5200 | 0.0335 | (7.044) | 0 | 0 | 3,500 |
| 2022/07/08 | R209 | 03/11/2022 | 10.00 | Put | Bond Future | 8,611.8300 | | 8.6118 | 8,676.9100 | 8.6769 | 0.756 | 0 | 0 | 6,000 |
| 2022/07/08 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 5,500.1000 | | 5.5001 | 5,550.5300 | 5.5505 | 0.917 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 658.3900 | | 0.6584 | 639.8500 | 0.6398 | (2.816) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 669.8700 | | 0.6699 | 651.1000 | 0.6511 | (2.802) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 02/02/2023 | | | Bond Future | 11.7506 | | 65.8404 | 11.7650 | 65.7710 | 0.123 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 681.6200 | | 0.6816 | 662.6300 | 0.6626 | (2.786) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 5,583.6600 | | 5.5837 | 5,634.5400 | 5.6345 | 0.911 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 5,541.7100 | | 5.5417 | 5,592.3600 | 5.5924 | 0.914 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 1,337.0800 | | 1.3371 | 1,310.8900 | 1.3109 | (1.959) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 5,301.0000 | | 5.3010 | 5,345.9700 | 5.3460 | 0.848 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 1,352.8800 | | 1.3529 | 1,326.4900 | 1.3265 | (1.951) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 5,265.3700 | | 5.2654 | 5,310.1400 | 5.3101 | 0.850 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 04/05/2023 | | | Bond Future | 11.8938 | | 63.8976 | 11.9088 | 63.8264 | 0.127 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 1,368.8000 | | 1.3688 | 1,342.2000 | 1.3422 | (1.943) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 5,229.9300 | | 5.2299 | 5,274.4900 | 5.2745 | 0.852 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 6,457.5400 | | 6.4575 | 6,494.0900 | 6.4941 | 0.566 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 1,269.5900 | | 1.2696 | 1,250.7100 | 1.2507 | (1.487) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 1,282.9300 | | 1.2829 | 1,263.9200 | 1.2639 | (1.482) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/08/2023 | | | Bond Future | 13.1205 | | 60.3344 | 13.1339 | 60.2787 | 0.102 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 1,296.3600 | | 1.2964 | 1,277.2100 | 1.2772 | (1.477) | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 6,524.4900 | | 6.5245 | 6,561.3100 | 6.5613 | 0.564 | 0 | 0 | 0 |
| 2022/07/08 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 6,490.9400 | | 6.4909 | 6,527.6300 | 6.5276 | 0.565 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | R210 | 04/08/2022 | | | Bond Future | 220.5898 | 220.5898 | 220.5596 | 220.5596 | (0.014) | 0.0000 | 0.0000 | 1,068 |
| 2022/07/08 | R210 | 03/11/2022 | | | Bond Future | 220.9849 | 220.9849 | 220.9522 | 220.9522 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R210 | 02/02/2023 | | | Bond Future | 224.8191 | 224.8191 | 224.7838 | 224.7838 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R210 | 04/05/2023 | | | Bond Future | 225.9223 | 225.9223 | 225.8863 | 225.8863 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R210 | 03/08/2023 | | | Bond Future | 213.6354 | 213.6354 | 213.6405 | 213.6405 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 5,157.5500 | 5.1575 | 5,240.6800 | 5.2407 | 1.612 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 04/08/2022 | | | Bond Future | 10.9609 | 81.4549 | 10.9787 | 81.3718 | 0.163 | 0.0000 | 0.0000 | 31,205 |
| 2022/07/08 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 5,258.9000 | 5.2589 | 5,342.0300 | 5.3420 | 1.581 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 5,208.2000 | 5.2082 | 5,291.3300 | 5.2913 | 1.596 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | 10.38 | Call | Bond Future | 372.2300 | 0.3722 | 352.7600 | 0.3528 | (5.231) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | 10.38 | Put | Bond Future | 4,028.6900 | 4.0287 | 4,094.5700 | 4.0946 | 1.635 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | 10.39 | Call | Bond Future | 381.0600 | 0.3811 | 361.2500 | 0.3613 | (5.199) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | 10.39 | Put | Bond Future | 3,989.4800 | 3.9895 | 4,055.0200 | 4.0550 | 1.643 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | 10.37 | Call | Bond Future | 363.5600 | 0.3636 | 344.4100 | 0.3444 | (5.267) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | 10.37 | Put | Bond Future | 4,068.1000 | 4.0681 | 4,134.3000 | 4.1343 | 1.627 | 0 | 0 | 200 |
| 2022/07/08 | R213 | 03/11/2022 | 9.19 | Call | Bond Future | 16.8300 | 0.0168 | 15.3000 | 0.0153 | (9.091) | 0 | 0 | 476 |
| 2022/07/08 | R213 | 03/11/2022 | 9.19 | Put | Bond Future | 9,657.5600 | 9.6576 | 9,741.3800 | 9.7414 | 0.868 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | | | Bond Future | 11.1634 | 79.1396 | 11.1823 | 79.0543 | 0.169 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | 10.40 | Call | Bond Future | 390.0500 | 0.3901 | 369.9000 | 0.3699 | (5.166) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | 10.40 | Put | Bond Future | 3,950.4600 | 3.9505 | 4,015.6600 | 4.0157 | 1.650 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | 9.98 | Call | Bond Future | 145.5100 | 0.1455 | 136.0700 | 0.1361 | (6.488) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | 9.98 | Put | Bond Future | 5,753.6600 | 5.7537 | 5,829.5700 | 5.8296 | 1.319 | 0 | 0 | 200 |
| 2022/07/08 | R213 | 03/11/2022 | 10.19 | Call | Bond Future | 237.0900 | 0.2371 | 223.1800 | 0.2232 | (5.867) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | 10.19 | Put | Bond Future | 4,813.2600 | 4.8133 | 4,884.7000 | 4.8847 | 1.484 | 0 | 0 | 476 |
| 2022/07/08 | R213 | 03/11/2022 | 9.13 | Call | Bond Future | 13.7200 | 0.0137 | 12.4400 | 0.0124 | (9.329) | 0 | 0 | 200 |
| 2022/07/08 | R213 | 03/11/2022 | 9.13 | Put | Bond Future | 9,970.7200 | 9.9707 | 10,054.7900 | 10.0548 | 0.843 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | 9.84 | Call | Bond Future | 103.1100 | 0.1031 | 95.9800 | 0.0960 | (6.915) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/11/2022 | 9.84 | Put | Bond Future | 6,408.4100 | 6.4084 | 6,486.6300 | 6.4866 | 1.221 | 0 | 0 | 476 |
| 2022/07/08 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 4,868.9900 | 4.8690 | 4,933.1400 | 4.9331 | 1.318 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 4,659.8300 | 4.6598 | 4,590.6500 | 4.5906 | (1.485) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 1,039.4000 | 1.0394 | 1,057.8000 | 1.0578 | 1.770 | 0 | 0 | 912 |
| 2022/07/08 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 5,670.3500 | 5.6703 | 5,739.6900 | 5.7397 | 1.223 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 482.0900 | 0.4821 | 463.6300 | 0.4636 | (3.829) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 588.5500 | 0.5885 | 567.2000 | 0.5672 | (3.628) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 5,165.1700 | 5.1652 | 5,231.4000 | 5.2314 | 1.282 | 0 | 0 | 476 |
| 2022/07/08 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 343.8800 | 0.3439 | 329.6700 | 0.3297 | (4.132) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 02/02/2023 | | | Bond Future | 11.3520 | 80.4947 | 11.3719 | 80.4071 | 0.175 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 670.2500 | 0.6703 | 646.8200 | 0.6468 | (3.496) | 0 | 0 | 912 |
| 2022/07/08 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 474.9300 | 0.4749 | 456.6900 | 0.4567 | (3.841) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 5,629.7000 | 5.6297 | 5,698.8200 | 5.6988 | 1.228 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 76.1900 | 0.0762 | 72.0700 | 0.0721 | (5.408) | 0 | 0 | 476 |
| 2022/07/08 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 10,544.9600 | 10.5450 | 10,628.4200 | 10.6284 | 0.791 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 6,551.4900 | 6.5515 | 6,624.8600 | 6.6249 | 1.120 | 0 | 0 | 476 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 467.8600 | 0.4679 | 449.8200 | 0.4498 | (3.856) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 5,711.1300 | 5.7111 | 5,780.6700 | 5.7807 | 1.218 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 1,245.0300 | 1.2450 | 1,213.2300 | 1.2132 | (2.554) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 4,647.5100 | 4.6475 | 4,705.4400 | 4.7054 | 1.246 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 04/05/2023 | | | Bond Future | 11.5225 | 78.4220 | 11.5435 | 78.3323 | 0.182 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 1,230.8300 | 1.2308 | 1,199.2700 | 1.1993 | (2.564) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 4,678.6000 | 4.6786 | 4,736.7700 | 4.7368 | 1.243 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 1,216.9900 | 1.2170 | 1,185.6700 | 1.1857 | (2.574) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 4,710.0700 | 4.7101 | 4,768.4800 | 4.7685 | 1.240 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 6,888.6200 | 6.8886 | 6,942.1700 | 6.9422 | 0.777 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 788.7600 | 0.7888 | 771.3900 | 0.7714 | (2.202) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/08/2023 | | | Bond Future | 13.1572 | 74.1059 | 13.1760 | 74.0351 | 0.143 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 779.2500 | 0.7792 | 762.0300 | 0.7620 | (2.210) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 6,856.2700 | 6.8563 | 6,909.6700 | 6.9097 | 0.779 | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 769.8200 | 0.7698 | 752.7500 | 0.7528 | (2.217) | 0 | 0 | 0 |
| 2022/07/08 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 6,921.0900 | 6.9211 | 6,974.7900 | 6.9748 | 0.776 | 0 | 0 | 0 |
| 2022/07/08 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 3,683.9300 | 3.6839 | 3,670.8500 | 3.6708 | (0.355) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 38.4000 | 0.0384 | 35.3700 | 0.0354 | (7.891) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 04/08/2022 | | | Bond Future | 11.6570 | 64.0339 | 11.6551 | 64.0440 | (0.017) | 0.0000 | 0.0000 | 84,010 |
| 2022/07/08 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 33.3800 | 0.0334 | 30.6300 | 0.0306 | (8.238) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 3,737.9000 | 3.7379 | 3,724.9600 | 3.7250 | (0.346) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 35.8200 | 0.0358 | 32.9300 | 0.0329 | (8.068) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 3,630.1600 | 3.6302 | 3,616.9400 | 3.6169 | (0.364) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 03/11/2022 | 11.34 | Call | Bond Future | 842.2900 | 0.8423 | 838.5800 | 0.8386 | (0.440) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 03/11/2022 | 11.36 | Put | Bond Future | 3,261.6600 | 3.2617 | 3,248.4100 | 3.2484 | (0.406) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 03/11/2022 | | | Bond Future | 11.8192 | 61.7096 | 11.8173 | 61.7191 | (0.016) | 0.0000 | 0.0000 | 80 |
| 2022/07/08 | R214 | 03/11/2022 | 11.34 | Put | Bond Future | 3,334.1200 | 3.3341 | 3,320.8900 | 3.3209 | (0.397) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 03/11/2022 | 11.35 | Call | Bond Future | 859.5500 | 0.8595 | 855.8300 | 0.8558 | (0.433) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 03/11/2022 | 11.35 | Put | Bond Future | 3,297.7500 | 3.2977 | 3,284.5100 | 3.2845 | (0.401) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 03/11/2022 | 11.36 | Call | Bond Future | 877.0300 | 0.8770 | 873.3000 | 0.8733 | (0.425) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 784.3900 | 0.7844 | 782.1800 | 0.7822 | (0.282) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 5,498.1100 | 5.4981 | 5,486.8100 | 5.4868 | (0.206) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 797.4900 | 0.7975 | 795.2700 | 0.7953 | (0.278) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 5,455.6900 | 5.4557 | 5,444.3800 | 5.4444 | (0.207) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 02/02/2023 | | | Bond Future | 11.9698 | 62.7664 | 11.9679 | 62.7755 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 810.7300 | 0.8107 | 808.5000 | 0.8085 | (0.275) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 5,413.4700 | 5.4135 | 5,402.1500 | 5.4022 | (0.209) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 1,548.5200 | 1.5485 | 1,546.9400 | 1.5469 | (0.102) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 5,338.5300 | 5.3385 | 5,328.1200 | 5.3281 | (0.195) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 1,565.6900 | 1.5657 | 1,564.1200 | 1.5641 | (0.100) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 5,302.3100 | 5.3023 | 5,291.9100 | 5.2919 | (0.196) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 04/05/2023 | | | Bond Future | 12.1044 | 60.6228 | 12.1026 | 60.6317 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 1,583.1800 | 1.5832 | 1,581.6100 | 1.5816 | (0.099) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 5,266.4800 | 5.2665 | 5,256.0800 | 5.2561 | (0.197) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 1,456.8800 | 1.4569 | 1,459.1700 | 1.4592 | 0.157 | 0 | 0 | 0 |
| 2022/07/08 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 6,435.6300 | 6.4356 | 6,418.3900 | 6.4184 | (0.268) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 1,471.5100 | 1.4715 | 1,473.8300 | 1.4738 | 0.158 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/07/08 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 6,402.0300 | 6.4020 | 6,384.8200 | 6.3848 | (0.269) | 0 | 0 | 0 |
| 2022/07/08 | R214 | 03/08/2023 | | | Bond Future | 13.2456 | 57.2595 | 13.2410 | 57.2790 | (0.035) | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 1,486.2200 | 1.4862 | 1,488.5700 | 1.4886 | 0.158 | 0 | 0 | 0 |
| 2022/07/08 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 6,368.5800 | 6.3686 | 6,351.4000 | 6.3514 | (0.270) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/08/2022 | 10.20 | Call | Bond Future | 0.0400 | 0.0000 | 0.0200 | 0.0000 | (50.000) | 0 | 0 | 1,700 |
| 2022/07/08 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 65.7800 | 0.0658 | 54.0800 | 0.0541 | (17.787) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 4,341.6700 | 4.3417 | 4,447.7300 | 4.4477 | 2.443 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/08/2022 | 10.40 | Put | Bond Future | 8,658.8600 | 8.6589 | 8,776.5000 | 8.7765 | 1.359 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 61.6300 | 0.0616 | 50.5300 | 0.0505 | (18.011) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 4,408.5300 | 4.4085 | 4,515.1900 | 4.5152 | 2.419 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/08/2022 | | | Bond Future | 11.6219 | 80.5294 | 11.6402 | 80.4116 | 0.157 | 0.0000 | 0.0000 | 213,341 |
| 2022/07/08 | R248 | 04/08/2022 | 9.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/08/2022 | 9.70 | Put | Bond Future | 14,412.1500 | 14.4121 | 14,529.9100 | 14.5299 | 0.817 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/08/2022 | 10.20 | Put | Bond Future | 10,237.9100 | 10.2379 | 10,355.6500 | 10.3557 | 1.150 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/08/2022 | 10.30 | Call | Bond Future | 0.1200 | 0.0001 | 0.0700 | 0.0001 | (41.667) | 0 | 0 | 1,200 |
| 2022/07/08 | R248 | 04/08/2022 | 10.30 | Put | Bond Future | 9,442.1100 | 9.4421 | 9,559.8200 | 9.5598 | 1.247 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 70.1400 | 0.0701 | 57.8400 | 0.0578 | (17.536) | 0 | 0 | 1,200 |
| 2022/07/08 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 4,275.1200 | 4.2751 | 4,380.5800 | 4.3806 | 2.467 | 0 | 0 | 50 |
| 2022/07/08 | R248 | 04/08/2022 | 10.40 | Call | Bond Future | 0.3400 | 0.0003 | 0.2200 | 0.0002 | (35.294) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/08/2022 | 10.90 | Call | Bond Future | 35.5300 | 0.0355 | 28.4100 | 0.0284 | (20.039) | 0 | 0 | 1,700 |
| 2022/07/08 | R248 | 04/08/2022 | 10.90 | Put | Bond Future | 4,954.4600 | 4.9545 | 5,065.1000 | 5.0651 | 2.233 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 03/11/2022 | 11.31 | Put | Bond Future | 4,131.7500 | 4.1318 | 4,207.8300 | 4.2078 | 1.841 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 03/11/2022 | 11.32 | Call | Bond Future | 1,066.1800 | 1.0662 | 1,021.1300 | 1.0211 | (4.225) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 03/11/2022 | 11.30 | Put | Bond Future | 4,178.0400 | 4.1780 | 4,254.7100 | 4.2547 | 1.835 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 03/11/2022 | | | Bond Future | 11.7834 | 77.3153 | 11.8025 | 77.1948 | 0.163 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R248 | 03/11/2022 | 11.31 | Call | Bond Future | 1,044.4500 | 1.0444 | 1,000.0000 | 1.0000 | (4.256) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 03/11/2022 | 11.32 | Put | Bond Future | 4,085.9800 | 4.0860 | 4,161.4600 | 4.1615 | 1.847 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 03/11/2022 | 11.30 | Call | Bond Future | 1,023.1400 | 1.0231 | 979.2800 | 0.9793 | (4.287) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 1,031.8100 | 1.0318 | 996.2400 | 0.9962 | (3.447) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 6,628.6000 | 6.6286 | 6,716.4300 | 6.7164 | 1.325 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 02/02/2023 | | | Bond Future | 11.9333 | 78.6396 | 11.9534 | 78.5162 | 0.168 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 1,014.8000 | 1.0148 | 979.6400 | 0.9796 | (3.465) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 6,681.4900 | 6.6815 | 6,769.7300 | 6.7697 | 1.321 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 997.7900 | 0.9978 | 963.0400 | 0.9630 | (3.483) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 6,734.5000 | 6.7345 | 6,823.1500 | 6.8232 | 1.316 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 1,966.4200 | 1.9664 | 1,918.3000 | 1.9183 | (2.447) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 6,528.7000 | 6.5287 | 6,606.7500 | 6.6067 | 1.195 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/05/2023 | | | Bond Future | 12.0672 | 75.6470 | 12.0881 | 75.5208 | 0.174 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 1,944.6700 | 1.9447 | 1,896.8900 | 1.8969 | (2.457) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 6,574.0400 | 6.5740 | 6,652.4300 | 6.6524 | 1.192 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 1,922.8100 | 1.9228 | 1,875.3800 | 1.8754 | (2.467) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 6,619.3600 | 6.6194 | 6,698.1000 | 6.6981 | 1.190 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 1,796.2700 | 1.7963 | 1,760.1800 | 1.7602 | (2.009) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 7,975.4300 | 7.9754 | 8,044.8100 | 8.0448 | 0.870 | 0 | 0 | 0 |
| 2022/07/08 | R248 | 03/08/2023 | | | Bond Future | 13.2245 | 71.4343 | 13.2451 | 71.3288 | 0.156 | 0.0000 | 0.0000 | 0 |
| 2022/07/08 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 1,778.2200 | 1.7782 | 1,742.3700 | 1.7424 | (2.016) | 0 | 0 | 0 |
| 2022/07/08 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 8,017.3500 | 8.0174 | 8,086.9700 | 8.0870 | 0.868 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/07/08 | R248 03/08/2023 | 12.09 | Call | Bond Future | 1,760.2600 | 1.7603 | 1,724.6500 | 1.7247 | (2.023) | 0 | 0 | 0 |
| 2022/07/08 | R248 03/08/2023 | 12.09 | Put | Bond Future | 8,059.4500 | 8.0595 | 8,129.3100 | 8.1293 | 0.867 | 0 | 0 | 0 |

Total **1474461**