



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/04/2022 TO 11/04/2022

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/04/11 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2025 | 05/05/2022 | | Bond Future | 159.9150 | 159.9150 | 160.2593 | 160.2593 | 0.215 | 0.0000 | 0.0000 | 5,484 |
| 2022/04/11 | 2025 | 04/08/2022 | | Bond Future | 160.4525 | 160.4525 | 160.8001 | 160.8001 | 0.217 | 0.0000 | 0.0000 | 1,130 |
| 2022/04/11 | 2025 | 03/11/2022 | | Bond Future | 162.8025 | 162.8025 | 163.1541 | 163.1541 | 0.216 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2025 | 02/02/2023 | | Bond Future | 163.8701 | 163.8701 | 164.2256 | 164.2256 | 0.217 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2029 | 05/05/2022 | | Bond Future | 116.9613 | 116.9613 | 117.1518 | 117.1518 | 0.163 | 0.0000 | 0.0000 | 2,745 |
| 2022/04/11 | 2029 | 04/08/2022 | | Bond Future | 118.5412 | 118.5412 | 118.7334 | 118.7334 | 0.162 | 0.0000 | 0.0000 | 1,844 |
| 2022/04/11 | 2029 | 03/11/2022 | | Bond Future | 119.0458 | 119.0458 | 119.2398 | 119.2398 | 0.163 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/04/11 | 2029 | 02/02/2023 | | | Bond Future | 121.0437 | 121.0437 | 121.2400 | 121.2400 | 0.162 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 8.14 | Call | Bond Future | 0.0200 | 0.0000 | 0.0100 | 0.0000 | (50.000) | 0 | 0 | 1,800 |
| 2022/04/11 | 2030 | 05/05/2022 | 8.14 | Put | Bond Future | 8,070.1300 | 8.0701 | 8,160.7100 | 8.1607 | 1.122 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 8.47 | Call | Bond Future | 0.6200 | 0.0006 | 0.2400 | 0.0002 | (61.290) | 0 | 0 | 1,073 |
| 2022/04/11 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 2,890.7600 | 2.8908 | 2,784.9600 | 2.7850 | (3.660) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 130.0600 | 0.1301 | 114.8500 | 0.1148 | (11.695) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 9.95 | Call | Bond Future | 1,825.1500 | 1.8251 | 1,716.2500 | 1.7163 | (5.967) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 9.65 | Put | Bond Future | 871.0600 | 0.8711 | 867.6100 | 0.8676 | (0.396) | 0 | 0 | 5,000 |
| 2022/04/11 | 2030 | 05/05/2022 | 8.81 | Put | Bond Future | 4,400.4600 | 4.4005 | 4,485.9500 | 4.4860 | 1.943 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 8.89 | Put | Bond Future | 3,981.7100 | 3.9817 | 4,064.0300 | 4.0640 | 2.067 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 9.15 | Call | Bond Future | 107.5400 | 0.1075 | 78.1700 | 0.0782 | (27.311) | 0 | 0 | 7,500 |
| 2022/04/11 | 2030 | 05/05/2022 | 9.15 | Put | Bond Future | 2,694.2500 | 2.6943 | 2,755.4700 | 2.7555 | 2.272 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | | | Bond Future | 9.6528 | 93.3065 | 9.6708 | 93.2159 | 0.186 | 0.0000 | 0.0000 | 71,506 |
| 2022/04/11 | 2030 | 05/05/2022 | 7.73 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 200 |
| 2022/04/11 | 2030 | 05/05/2022 | 7.73 | Put | Bond Future | 10,411.4400 | 10.4114 | 10,502.0300 | 10.5020 | 0.870 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 8.47 | Put | Bond Future | 6,235.5100 | 6.2355 | 6,325.7200 | 6.3257 | 1.447 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 11.04 | Call | Bond Future | 6,680.5700 | 6.6806 | 6,588.9900 | 6.5890 | (1.371) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 11.04 | Put | Bond Future | 2.5900 | 0.0026 | 1.6000 | 0.0016 | (38.224) | 0 | 0 | 1,800 |
| 2022/04/11 | 2030 | 05/05/2022 | 9.95 | Put | Bond Future | 339.2700 | 0.3393 | 320.9600 | 0.3210 | (5.397) | 0 | 0 | 1,073 |
| 2022/04/11 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 2,804.1000 | 2.8041 | 2,697.8100 | 2.6978 | (3.791) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 140.6300 | 0.1406 | 124.9300 | 0.1249 | (11.164) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 2,847.3600 | 2.8474 | 2,741.3100 | 2.7413 | (3.725) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 135.2600 | 0.1353 | 119.8000 | 0.1198 | (11.430) | 0 | 0 | 200 |
| 2022/04/11 | 2030 | 05/05/2022 | 9.35 | Call | Bond Future | 287.5500 | 0.2875 | 231.5700 | 0.2316 | (19.468) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 9.35 | Put | Bond Future | 1,834.3900 | 1.8344 | 1,869.0000 | 1.8690 | 1.887 | 0 | 0 | 1,073 |
| 2022/04/11 | 2030 | 05/05/2022 | 9.60 | Call | Bond Future | 733.3800 | 0.7334 | 644.4200 | 0.6444 | (12.130) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 9.60 | Put | Bond Future | 1,000.9400 | 1.0009 | 1,002.5700 | 1.0026 | 0.163 | 0 | 0 | 5,000 |
| 2022/04/11 | 2030 | 05/05/2022 | 9.65 | Call | Bond Future | 856.6600 | 0.8567 | 762.6200 | 0.7626 | (10.978) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 05/05/2022 | 8.81 | Call | Bond Future | 11.7300 | 0.0117 | 6.6300 | 0.0066 | (43.478) | 0 | 0 | 200 |
| 2022/04/11 | 2030 | 05/05/2022 | 8.89 | Call | Bond Future | 20.9100 | 0.0209 | 12.6400 | 0.0126 | (39.550) | 0 | 0 | 1,800 |
| 2022/04/11 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 1,112.1100 | 1.1121 | 1,056.5800 | 1.0566 | (4.993) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 2,589.5200 | 2.5895 | 2,626.4700 | 2.6265 | 1.427 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 04/08/2022 | 10.95 | Call | Bond Future | 5,504.1300 | 5.5041 | 5,410.2200 | 5.4102 | (1.706) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 04/08/2022 | 10.95 | Put | Bond Future | 383.2500 | 0.3833 | 381.8200 | 0.3818 | (0.373) | 0 | 0 | 800 |
| 2022/04/11 | 2030 | 04/08/2022 | | | Bond Future | 9.8599 | 90.5379 | 9.8789 | 90.4454 | 0.192 | 0.0000 | 0.0000 | 29,835 |
| 2022/04/11 | 2030 | 04/08/2022 | 9.05 | Call | Bond Future | 388.7700 | 0.3888 | 359.2700 | 0.3593 | (7.588) | 0 | 0 | 800 |
| 2022/04/11 | 2030 | 04/08/2022 | 9.05 | Put | Bond Future | 4,449.5400 | 4.4495 | 4,512.5200 | 4.5125 | 1.415 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 1,074.4100 | 1.0744 | 1,019.8800 | 1.0199 | (5.075) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 2,651.4300 | 2.6514 | 2,689.3800 | 2.6894 | 1.431 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 1,093.1600 | 1.0932 | 1,038.1200 | 1.0381 | (5.035) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 2,620.3600 | 2.6204 | 2,657.8000 | 2.6578 | 1.429 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 04/08/2022 | 8.30 | Call | Bond Future | 53.7500 | 0.0538 | 47.0200 | 0.0470 | (12.521) | 0 | 0 | 800 |
| 2022/04/11 | 2030 | 04/08/2022 | 8.30 | Put | Bond Future | 8,083.0200 | 8.0830 | 8,168.7700 | 8.1688 | 1.061 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 03/11/2022 | 10.10 | Call | Bond Future | 2,432.9500 | 2.4329 | 2,366.5300 | 2.3665 | (2.730) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 03/11/2022 | 10.10 | Put | Bond Future | 2,145.2700 | 2.1453 | 2,173.3000 | 2.1733 | 1.307 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 03/11/2022 | | | Bond Future | 10.0389 | 91.8447 | 10.0589 | 91.7502 | 0.200 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2030 | 03/11/2022 | 10.09 | Call | Bond Future | 2,407.5100 | 2.4075 | 2,341.4000 | 2.3414 | (2.746) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/04/11 | 2030 | 03/11/2022 | 10.09 | Put | Bond Future | 2,166.8400 | 2.1668 | 2,195.1800 | 2.1952 | 1.308 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 03/11/2022 | 10.08 | Call | Bond Future | 2,382.2000 | 2.3822 | 2,316.4100 | 2.3164 | (2.762) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 03/11/2022 | 10.08 | Put | Bond Future | 2,188.5700 | 2.1886 | 2,217.2300 | 2.2172 | 1.310 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 3,134.0300 | 3.1340 | 3,172.9500 | 3.1730 | 1.242 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 3,308.7300 | 3.3087 | 3,349.6700 | 3.3497 | 1.237 | 0 | 0 | 102 |
| 2022/04/11 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 2,227.8900 | 2.2279 | 2,170.5500 | 2.1706 | (2.574) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 2,249.3900 | 2.2494 | 2,191.7600 | 2.1918 | (2.562) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 882.0300 | 0.8820 | 848.8000 | 0.8488 | (3.767) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 5,588.8700 | 5.5889 | 5,652.4700 | 5.6525 | 1.138 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 1,579.0600 | 1.5791 | 1,531.5700 | 1.5316 | (3.007) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 4,077.9900 | 4.0780 | 4,127.3300 | 4.1273 | 1.210 | 0 | 0 | 102 |
| 2022/04/11 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 1,839.9300 | 1.8399 | 1,788.1800 | 1.7882 | (2.813) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 7,134.8100 | 7.1348 | 7,209.0000 | 7.2090 | 1.040 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | | | Bond Future | 10.1978 | 89.3626 | 10.2190 | 89.2658 | 0.208 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 2,271.3300 | 2.2713 | 2,213.4200 | 2.2134 | (2.550) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 2,121.7500 | 2.1218 | 2,065.8600 | 2.0659 | (2.634) | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 3,183.0900 | 3.1831 | 3,222.5800 | 3.2226 | 1.241 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 3,158.3300 | 3.1583 | 3,197.5300 | 3.1975 | 1.241 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 3,679.9000 | 3.6799 | 3,724.9800 | 3.7250 | 1.225 | 0 | 0 | 0 |
| 2022/04/11 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 503.4200 | 0.5034 | 480.7800 | 0.4808 | (4.497) | 0 | 0 | 102 |
| 2022/04/11 | 2032 | 05/05/2022 | 10.29 | Put | Bond Future | 382.3900 | 0.3824 | 385.8400 | 0.3858 | 0.902 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 05/05/2022 | 11.18 | Call | Bond Future | 6,412.5400 | 6.4125 | 6,219.7400 | 6.2197 | (3.007) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 05/05/2022 | 11.18 | Put | Bond Future | 8.1500 | 0.0082 | 6.1900 | 0.0062 | (24.049) | 0 | 0 | 780 |
| 2022/04/11 | 2032 | 05/05/2022 | 10.98 | Call | Bond Future | 5,380.7900 | 5.3808 | 5,186.0000 | 5.1860 | (3.620) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 05/05/2022 | 10.98 | Put | Bond Future | 22.9500 | 0.0229 | 19.0000 | 0.0190 | (17.211) | 0 | 0 | 993 |
| 2022/04/11 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 18.9200 | 0.0189 | 15.4100 | 0.0154 | (18.552) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 5,639.1200 | 5.6391 | 5,444.8900 | 5.4449 | (3.444) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 17.9800 | 0.0180 | 14.5900 | 0.0146 | (18.854) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 05/05/2022 | | | Bond Future | 10.0062 | 90.0152 | 10.0395 | 89.8244 | 0.333 | 0.0000 | 0.0000 | 141,320 |
| 2022/04/11 | 2032 | 05/05/2022 | 9.58 | Call | Bond Future | 159.4400 | 0.1594 | 109.4000 | 0.1094 | (31.385) | 0 | 0 | 780 |
| 2022/04/11 | 2032 | 05/05/2022 | 9.58 | Put | Bond Future | 2,648.4600 | 2.6485 | 2,789.2600 | 2.7893 | 5.316 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 05/05/2022 | 10.18 | Call | Bond Future | 1,546.1200 | 1.5461 | 1,369.9500 | 1.3700 | (11.394) | 0 | 0 | 780 |
| 2022/04/11 | 2032 | 05/05/2022 | 10.18 | Put | Bond Future | 556.9500 | 0.5570 | 571.6200 | 0.5716 | 2.634 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 05/05/2022 | 10.29 | Call | Bond Future | 1,990.0600 | 1.9901 | 1,802.6700 | 1.8027 | (9.416) | 0 | 0 | 993 |
| 2022/04/11 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 5,690.7400 | 5.6907 | 5,496.6200 | 5.4966 | (3.411) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 17.0800 | 0.0171 | 13.8000 | 0.0138 | (19.204) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 5,587.4900 | 5.5875 | 5,393.1400 | 5.3931 | (3.478) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 1,923.0000 | 1.9230 | 1,993.9200 | 1.9939 | 3.688 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 1,896.7800 | 1.8968 | 1,966.8000 | 1.9668 | 3.692 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 2,026.0100 | 2.0260 | 1,901.1400 | 1.9011 | (6.163) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 04/08/2022 | 9.40 | Call | Bond Future | 361.9900 | 0.3620 | 318.9600 | 0.3190 | (11.887) | 0 | 0 | 1,300 |
| 2022/04/11 | 2032 | 04/08/2022 | 9.40 | Put | Bond Future | 4,922.4900 | 4.9225 | 5,073.4500 | 5.0735 | 3.067 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 04/08/2022 | 9.72 | Call | Bond Future | 820.1900 | 0.8202 | 745.4400 | 0.7454 | (9.114) | 0 | 0 | 800 |
| 2022/04/11 | 2032 | 04/08/2022 | 9.72 | Put | Bond Future | 3,501.6200 | 3.5016 | 3,620.8600 | 3.6209 | 3.405 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 04/08/2022 | 8.97 | Call | Bond Future | 104.6100 | 0.1046 | 88.1000 | 0.0881 | (15.782) | 0 | 0 | 800 |
| 2022/04/11 | 2032 | 04/08/2022 | 8.97 | Put | Bond Future | 7,271.4900 | 7.2715 | 7,448.9700 | 7.4490 | 2.441 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 04/08/2022 | | | Bond Future | 10.1921 | 91.2086 | 10.2270 | 91.0147 | 0.342 | 0.0000 | 0.0000 | 2,140 |

| 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/04/11 | 2032 | 04/08/2022 | 11.60 | Call | Bond Future | 7,638.9200 | 7.6389 | 7,450.2100 | 7.4502 | (2.470) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 04/08/2022 | 11.60 | Put | Bond Future | 242.3600 | 0.2424 | 247.6400 | 0.2476 | 2.179 | 0 | 0 | 800 |
| 2022/04/11 | 2032 | 04/08/2022 | 11.89 | Call | Bond Future | 8,970.0600 | 8.9701 | 8,778.4500 | 8.7785 | (2.136) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 04/08/2022 | 11.89 | Put | Bond Future | 154.2500 | 0.1543 | 156.6300 | 0.1566 | 1.543 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 1,966.9800 | 1.9670 | 1,843.9100 | 1.8439 | (6.257) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 1,996.3800 | 1.9964 | 1,872.4100 | 1.8724 | (6.210) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 1,870.8400 | 1.8708 | 1,939.9600 | 1.9400 | 3.695 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 04/08/2022 | 10.10 | Call | Bond Future | 1,685.2700 | 1.6853 | 1,571.5800 | 1.5716 | (6.746) | 0 | 0 | 1,300 |
| 2022/04/11 | 2032 | 04/08/2022 | 10.10 | Put | Bond Future | 2,200.0700 | 2.2001 | 2,280.3700 | 2.2804 | 3.650 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.56 | Put | Bond Future | 2,093.4500 | 2.0934 | 2,159.2200 | 2.1592 | 3.142 | 0 | 0 | 180 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.11 | Put | Bond Future | 3,278.4100 | 3.2784 | 3,375.0300 | 3.3750 | 2.947 | 0 | 0 | 454 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.16 | Call | Bond Future | 2,019.6100 | 2.0196 | 1,915.1100 | 1.9151 | (5.174) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.16 | Put | Bond Future | 3,125.2400 | 3.1252 | 3,218.2000 | 3.2182 | 2.974 | 0 | 0 | 180 |
| 2022/04/11 | 2032 | 03/11/2022 | 9.36 | Call | Bond Future | 552.7100 | 0.5527 | 507.2900 | 0.5073 | (8.218) | 0 | 0 | 454 |
| 2022/04/11 | 2032 | 03/11/2022 | 9.36 | Put | Bond Future | 6,211.1900 | 6.2112 | 6,363.2300 | 6.3632 | 2.448 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 9.46 | Put | Bond Future | 5,749.0100 | 5.7490 | 5,894.1600 | 5.8942 | 2.525 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 9.92 | Call | Bond Future | 1,467.4200 | 1.4674 | 1,380.7500 | 1.3807 | (5.906) | 0 | 0 | 750 |
| 2022/04/11 | 2032 | 03/11/2022 | 9.92 | Put | Bond Future | 3,907.5200 | 3.9075 | 4,018.3100 | 4.0183 | 2.835 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 9.31 | Put | Bond Future | 6,450.3400 | 6.4503 | 6,605.6900 | 6.6057 | 2.408 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | | | Bond Future | 10.3625 | 88.3728 | 10.3990 | 88.1754 | 0.352 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.67 | Call | Bond Future | 3,517.3200 | 3.5173 | 3,378.9800 | 3.3790 | (3.933) | 0 | 0 | 750 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.67 | Put | Bond Future | 1,872.9600 | 1.8730 | 1,932.0800 | 1.9321 | 3.157 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 11.55 | Call | Bond Future | 6,896.5300 | 6.8965 | 6,721.6100 | 6.7216 | (2.536) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 11.55 | Put | Bond Future | 768.0800 | 0.7681 | 790.6200 | 0.7906 | 2.935 | 0 | 0 | 500 |
| 2022/04/11 | 2032 | 03/11/2022 | 12.30 | Call | Bond Future | 10,063.0900 | 10.0631 | 9,874.4500 | 9.8745 | (1.875) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 12.30 | Put | Bond Future | 357.3400 | 0.3573 | 366.1600 | 0.3662 | 2.468 | 0 | 0 | 750 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.49 | Call | Bond Future | 2,933.0000 | 2.9330 | 2,805.7700 | 2.8058 | (4.338) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.49 | Put | Bond Future | 2,246.1300 | 2.2461 | 2,316.3600 | 2.3164 | 3.127 | 0 | 0 | 454 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.56 | Call | Bond Future | 3,154.3500 | 3.1544 | 3,022.6600 | 3.0227 | (4.175) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.66 | Call | Bond Future | 3,483.7100 | 3.4837 | 3,345.9500 | 3.3460 | (3.954) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.66 | Put | Bond Future | 1,892.1700 | 1.8922 | 1,951.8700 | 1.9519 | 3.155 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.11 | Call | Bond Future | 1,896.9400 | 1.8969 | 1,796.1000 | 1.7961 | (5.316) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.21 | Call | Bond Future | 2,146.5500 | 2.1466 | 2,038.4500 | 2.0384 | (5.036) | 0 | 0 | 500 |
| 2022/04/11 | 2032 | 03/11/2022 | 10.21 | Put | Bond Future | 2,977.4600 | 2.9775 | 3,066.8200 | 3.0668 | 3.001 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 03/11/2022 | 9.46 | Call | Bond Future | 676.2100 | 0.6762 | 623.9000 | 0.6239 | (7.736) | 0 | 0 | 500 |
| 2022/04/11 | 2032 | 03/11/2022 | 9.31 | Call | Bond Future | 497.1900 | 0.4972 | 455.0800 | 0.4551 | (8.470) | 0 | 0 | 180 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 3,425.1500 | 3.4251 | 3,298.3800 | 3.2984 | (3.701) | 0 | 0 | 750 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 2,596.9300 | 2.5969 | 2,671.6000 | 2.6716 | 2.875 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 7,029.7600 | 7.0298 | 6,860.4400 | 6.8604 | (2.409) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 1,099.4700 | 1.0995 | 1,131.5900 | 1.1316 | 2.921 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 2,670.8100 | 2.6708 | 2,559.5800 | 2.5596 | (4.165) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 3,264.1000 | 3.2641 | 3,354.3100 | 3.3543 | 2.764 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 2,938.6000 | 2.9386 | 2,821.4700 | 2.8215 | (3.986) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 3,001.8100 | 3.0018 | 3,086.1200 | 3.0861 | 2.809 | 0 | 0 | 454 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 2,221.6000 | 2.2216 | 2,121.3800 | 2.1214 | (4.511) | 0 | 0 | 500 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 3,779.8000 | 3.7798 | 3,881.0200 | 3.8810 | 2.678 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 828.5400 | 0.8285 | 775.3900 | 0.7754 | (6.415) | 0 | 0 | 500 |
| 2022/04/11 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 6,561.1300 | 6.5611 | 6,709.4200 | 6.7094 | 2.260 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/04/11 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 1,566.4800 | 1.5665 | 1,485.3300 | 1.4853 | (5.180) | 0 | 0 | 750 |
| 2022/04/11 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 4,764.2100 | 4.7642 | 4,884.5000 | 4.8845 | 2.525 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | | | Bond Future | 10.5120 | 89.8401 | 10.5502 | 89.6387 | 0.364 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 11,245.3100 | 11.2453 | 11,055.5600 | 11.0556 | (1.687) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 431.8100 | 0.4318 | 443.5000 | 0.4435 | 2.707 | 0 | 0 | 750 |
| 2022/04/11 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 7,619.4100 | 7.6194 | 7,446.0900 | 7.4461 | (2.275) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 973.0600 | 0.9731 | 1,001.1800 | 1.0012 | 2.890 | 0 | 0 | 500 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 2,644.8800 | 2.6449 | 2,534.2600 | 2.5343 | (4.182) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 3,291.4100 | 3.2914 | 3,382.2300 | 3.3822 | 2.759 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 2,080.6500 | 2.0806 | 1,984.2000 | 1.9842 | (4.636) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 3,963.6000 | 3.9636 | 4,068.5900 | 4.0686 | 2.649 | 0 | 0 | 454 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 2,618.7600 | 2.6188 | 2,508.7400 | 2.5087 | (4.201) | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 3,318.5700 | 3.3186 | 3,409.9900 | 3.4100 | 2.755 | 0 | 0 | 0 |
| 2022/04/11 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 656.6200 | 0.6566 | 611.7500 | 0.6117 | (6.833) | 0 | 0 | 454 |
| 2022/04/11 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 7,312.9600 | 7.3130 | 7,469.5300 | 7.4695 | 2.141 | 0 | 0 | 0 |
| 2022/04/11 | 2033 | 05/05/2022 | | | Bond Future | 112.7466 | 112.7466 | 112.8047 | 112.8047 | 0.052 | 0.0000 | 0.0000 | 2,719 |
| 2022/04/11 | 2033 | 04/08/2022 | | | Bond Future | 114.2695 | 114.2695 | 114.3276 | 114.3276 | 0.051 | 0.0000 | 0.0000 | 4,967 |
| 2022/04/11 | 2033 | 03/11/2022 | | | Bond Future | 114.6294 | 114.6294 | 114.6874 | 114.6874 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2033 | 02/02/2023 | | | Bond Future | 116.5530 | 116.5530 | 116.6110 | 116.6110 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 8,038.2900 | 8.0383 | 7,750.9800 | 7.7510 | (3.574) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 8,094.8200 | 8.0948 | 7,807.5500 | 7.8075 | (3.549) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 5.1200 | 0.0051 | 3.9200 | 0.0039 | (23.438) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 05/05/2022 | | | Bond Future | 10.5083 | 87.4156 | 10.5518 | 87.1296 | 0.414 | 0.0000 | 0.0000 | 86,757 |
| 2022/04/11 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 5.6900 | 0.0057 | 4.4000 | 0.0044 | (22.671) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 5.4000 | 0.0054 | 4.1500 | 0.0042 | (23.148) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 8,151.3000 | 8.1513 | 7,864.0800 | 7.8641 | (3.524) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 04/08/2022 | 11.95 | Call | Bond Future | 7,957.0800 | 7.9571 | 7,683.1600 | 7.6832 | (3.442) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 04/08/2022 | 11.95 | Put | Bond Future | 374.7000 | 0.3747 | 391.2100 | 0.3912 | 4.406 | 0 | 0 | 1,050 |
| 2022/04/11 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 1,660.0100 | 1.6600 | 1,746.8100 | 1.7468 | 5.229 | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 3,017.9200 | 3.0179 | 2,816.6300 | 2.8166 | (6.670) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 1,707.9800 | 1.7080 | 1,797.1200 | 1.7971 | 5.219 | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 3,056.5800 | 3.0566 | 2,854.1100 | 2.8541 | (6.624) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 04/08/2022 | | | Bond Future | 10.6836 | 84.3185 | 10.7289 | 84.0281 | 0.425 | 0.0000 | 0.0000 | 54,440 |
| 2022/04/11 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 3,095.2600 | 3.0953 | 2,891.6300 | 2.8916 | (6.579) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 04/08/2022 | 11.21 | Call | Bond Future | 4,363.4400 | 4.3634 | 4,129.5600 | 4.1296 | (5.360) | 0 | 0 | 1,050 |
| 2022/04/11 | 2037 | 04/08/2022 | 11.21 | Put | Bond Future | 1,081.7200 | 1.0817 | 1,138.2700 | 1.1383 | 5.228 | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 5,341.7000 | 5.3417 | 5,092.0700 | 5.0921 | (4.673) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 803.6000 | 0.8036 | 844.4000 | 0.8444 | 5.077 | 0 | 0 | 50 |
| 2022/04/11 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 741.5500 | 0.7416 | 652.6100 | 0.6526 | (11.994) | 0 | 0 | 50 |
| 2022/04/11 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 4,613.1600 | 4.6132 | 4,814.6500 | 4.8146 | 4.368 | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 1,683.9500 | 1.6840 | 1,771.9100 | 1.7719 | 5.223 | 0 | 0 | 50 |
| 2022/04/11 | 2037 | 03/11/2022 | 11.32 | Call | Bond Future | 4,811.7700 | 4.8118 | 4,596.3000 | 4.5963 | (4.478) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 03/11/2022 | 11.30 | Put | Bond Future | 1,881.2100 | 1.8812 | 1,962.5100 | 1.9625 | 4.322 | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 03/11/2022 | 11.31 | Call | Bond Future | 4,770.2600 | 4.7703 | 4,555.5600 | 4.5556 | (4.501) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 03/11/2022 | 11.31 | Put | Bond Future | 1,862.7600 | 1.8628 | 1,943.2900 | 1.9433 | 4.323 | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 03/11/2022 | | | Bond Future | 10.8346 | 85.5360 | 10.8818 | 85.2407 | 0.435 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/04/11 | 2037 | 03/11/2022 | 11.32 | Put | Bond Future | 1,844.7300 | 1.8447 | 1,924.4900 | 1.9245 | 4.324 | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 03/11/2022 | 11.30 | Call | Bond Future | 4,729.1000 | 4.7291 | 4,515.1700 | 4.5152 | (4.524) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 3,679.7400 | 3.6797 | 3,502.5400 | 3.5025 | (4.816) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 3,315.6800 | 3.3157 | 3,439.3600 | 3.4394 | 3.730 | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 3,712.7400 | 3.7127 | 3,534.7000 | 3.5347 | (4.795) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 3,287.6400 | 3.2876 | 3,410.4800 | 3.4105 | 3.736 | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 02/02/2023 | | | Bond Future | 10.9706 | 82.6995 | 11.0197 | 82.3986 | 0.447 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 3,745.5700 | 3.7456 | 3,566.6900 | 3.5667 | (4.776) | 0 | 0 | 0 |
| 2022/04/11 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 3,259.5000 | 3.2595 | 3,381.5000 | 3.3815 | 3.743 | 0 | 0 | 0 |
| 2022/04/11 | 2038 | 05/05/2022 | | | Bond Future | 129.3724 | 129.3724 | 130.5339 | 130.5339 | 0.898 | 0.0000 | 0.0000 | 4,184 |
| 2022/04/11 | 2038 | 04/08/2022 | | | Bond Future | 129.2945 | 129.2945 | 130.4707 | 130.4707 | 0.910 | 0.0000 | 0.0000 | 2,774 |
| 2022/04/11 | 2038 | 03/11/2022 | | | Bond Future | 131.1886 | 131.1886 | 132.3811 | 132.3811 | 0.909 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2038 | 02/02/2023 | | | Bond Future | 131.5183 | 131.5183 | 132.7290 | 132.7290 | 0.921 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2040 | 05/05/2022 | 10.57 | Call | Bond Future | 953.7700 | 0.9538 | 760.2600 | 0.7603 | (20.289) | 0 | 0 | 1,200 |
| 2022/04/11 | 2040 | 05/05/2022 | 10.57 | Put | Bond Future | 1,537.5500 | 1.5375 | 1,651.9900 | 1.6520 | 7.443 | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 9.4300 | 0.0094 | 7.5200 | 0.0075 | (20.255) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 8,318.6700 | 8.3187 | 8,008.8700 | 8.0089 | (3.724) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 8.9600 | 0.0090 | 7.1100 | 0.0071 | (20.647) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 05/05/2022 | 13.04 | Call | Bond Future | 14,643.0000 | 14.6430 | 14,335.0400 | 14.3350 | (2.103) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 05/05/2022 | 13.04 | Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 1,200 |
| 2022/04/11 | 2040 | 05/05/2022 | | | Bond Future | 10.6519 | 89.3880 | 10.6955 | 89.0801 | 0.409 | 0.0000 | 0.0000 | 61,700 |
| 2022/04/11 | 2040 | 05/05/2022 | 9.82 | Call | Bond Future | 14.9700 | 0.0150 | 6.7700 | 0.0068 | (54.776) | 0 | 0 | 1,200 |
| 2022/04/11 | 2040 | 05/05/2022 | 9.82 | Put | Bond Future | 6,237.6700 | 6.2377 | 6,537.4200 | 6.5374 | 4.805 | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 8,198.4900 | 8.1985 | 7,888.5600 | 7.8886 | (3.780) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 9.9200 | 0.0099 | 7.9400 | 0.0079 | (19.960) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 8,258.6100 | 8.2586 | 7,948.7500 | 7.9488 | (3.752) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 3,377.0100 | 3.3770 | 3,157.2900 | 3.1573 | (6.506) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 1,829.4400 | 1.8294 | 1,922.4700 | 1.9225 | 5.085 | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 04/08/2022 | 12.24 | Put | Bond Future | 352.5600 | 0.3526 | 366.6700 | 0.3667 | 4.002 | 0 | 0 | 460 |
| 2022/04/11 | 2040 | 04/08/2022 | 9.70 | Put | Bond Future | 8,503.1700 | 8.5032 | 8,785.9900 | 8.7860 | 3.326 | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 04/08/2022 | | | Bond Future | 10.8228 | 86.0668 | 10.8682 | 85.7540 | 0.419 | 0.0000 | 0.0000 | 42,392 |
| 2022/04/11 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 3,334.6600 | 3.3347 | 3,116.1700 | 3.1162 | (6.552) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 1,854.2800 | 1.8543 | 1,948.5400 | 1.9485 | 5.083 | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 04/08/2022 | 12.24 | Call | Bond Future | 9,331.2200 | 9.3312 | 9,032.5800 | 9.0326 | (3.200) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 04/08/2022 | 9.70 | Call | Bond Future | 168.3600 | 0.1684 | 138.4300 | 0.1384 | (17.777) | 0 | 0 | 460 |
| 2022/04/11 | 2040 | 04/08/2022 | 10.70 | Call | Bond Future | 2,064.8600 | 2.0649 | 1,893.4300 | 1.8934 | (8.302) | 0 | 0 | 460 |
| 2022/04/11 | 2040 | 04/08/2022 | 10.70 | Put | Bond Future | 2,919.7300 | 2.9197 | 3,061.0500 | 3.0611 | 4.840 | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 3,292.3300 | 3.2923 | 3,075.0800 | 3.0751 | (6.599) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 1,879.2300 | 1.8792 | 1,974.7300 | 1.9747 | 5.082 | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 03/11/2022 | 11.39 | Call | Bond Future | 4,854.4000 | 4.8544 | 4,627.6700 | 4.6277 | (4.671) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 03/11/2022 | 11.40 | Call | Bond Future | 4,897.4800 | 4.8975 | 4,669.9000 | 4.6699 | (4.647) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 03/11/2022 | 11.41 | Put | Bond Future | 2,046.1200 | 2.0461 | 2,135.5100 | 2.1355 | 4.369 | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 03/11/2022 | | | Bond Future | 10.9701 | 87.3095 | 11.0172 | 86.9917 | 0.430 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2040 | 03/11/2022 | 11.39 | Put | Bond Future | 2,088.2700 | 2.0883 | 2,179.3800 | 2.1794 | 4.363 | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 03/11/2022 | 11.40 | Put | Bond Future | 2,067.2100 | 2.0672 | 2,157.4700 | 2.1575 | 4.366 | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 03/11/2022 | 11.41 | Call | Bond Future | 4,940.4600 | 4.9405 | 4,712.0100 | 4.7120 | (4.624) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/04/11 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 3,864.3500 | 3.8644 | 3,676.7200 | 3.6767 | (4.855) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 3,751.8300 | 3.7518 | 3,888.1000 | 3.8881 | 3.632 | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 02/02/2023 | | | Bond Future | 11.1030 | 84.2523 | 11.1520 | 83.9284 | 0.442 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 3,795.1400 | 3.7951 | 3,609.3300 | 3.6093 | (4.896) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 3,814.9500 | 3.8150 | 3,953.0400 | 3.9530 | 3.620 | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 3,829.5200 | 3.8295 | 3,642.8000 | 3.6428 | (4.876) | 0 | 0 | 0 |
| 2022/04/11 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 3,783.1200 | 3.7831 | 3,920.3000 | 3.9203 | 3.626 | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 8,254.6500 | 8.2547 | 7,936.1000 | 7.9361 | (3.859) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 11.0200 | 0.0110 | 8.9000 | 0.0089 | (19.238) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 8,315.2000 | 8.3152 | 7,996.7100 | 7.9967 | (3.830) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 10.4900 | 0.0105 | 8.4300 | 0.0084 | (19.638) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 05/05/2022 | | | Bond Future | 10.6740 | 86.2216 | 10.7177 | 85.9051 | 0.409 | 0.0000 | 0.0000 | 45,781 |
| 2022/04/11 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 8,375.6800 | 8.3757 | 8,057.2600 | 8.0573 | (3.802) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 9.9800 | 0.0100 | 7.9900 | 0.0080 | (19.940) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 3,531.1800 | 3.5312 | 3,303.1500 | 3.3031 | (6.458) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 1,826.2500 | 1.8263 | 1,919.4400 | 1.9194 | 5.103 | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 3,575.1500 | 3.5751 | 3,345.8900 | 3.3459 | (6.413) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 1,801.8000 | 1.8018 | 1,893.7600 | 1.8938 | 5.104 | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 04/08/2022 | | | Bond Future | 10.8353 | 82.9835 | 10.8807 | 82.6622 | 0.420 | 0.0000 | 0.0000 | 30,950 |
| 2022/04/11 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 3,619.3300 | 3.6193 | 3,388.8500 | 3.3888 | (6.368) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 1,777.6600 | 1.7777 | 1,868.4000 | 1.8684 | 5.104 | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 03/11/2022 | 11.40 | Put | Bond Future | 2,115.5600 | 2.1156 | 2,208.3300 | 2.2083 | 4.385 | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 03/11/2022 | 11.41 | Call | Bond Future | 5,030.0500 | 5.0300 | 4,795.4400 | 4.7954 | (4.664) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 03/11/2022 | 11.41 | Put | Bond Future | 2,093.9700 | 2.0940 | 2,185.8500 | 2.1859 | 4.388 | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 03/11/2022 | | | Bond Future | 10.9738 | 84.1817 | 11.0211 | 83.8553 | 0.430 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2044 | 03/11/2022 | 11.39 | Call | Bond Future | 4,942.6600 | 4.9427 | 4,709.8300 | 4.7098 | (4.711) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 03/11/2022 | 11.39 | Put | Bond Future | 2,137.3700 | 2.1374 | 2,231.0300 | 2.2310 | 4.382 | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 03/11/2022 | 11.40 | Call | Bond Future | 4,986.2900 | 4.9863 | 4,752.5700 | 4.7526 | (4.687) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 4,034.3300 | 4.0343 | 3,839.0600 | 3.8391 | (4.840) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 3,753.6800 | 3.7537 | 3,890.9900 | 3.8910 | 3.658 | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 4,070.0100 | 4.0700 | 3,873.8100 | 3.8738 | (4.821) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 3,721.7600 | 3.7218 | 3,858.1400 | 3.8581 | 3.664 | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 02/02/2023 | | | Bond Future | 11.0986 | 81.1978 | 11.1477 | 80.8653 | 0.442 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 4,106.1200 | 4.1061 | 3,908.9900 | 3.9090 | (4.801) | 0 | 0 | 0 |
| 2022/04/11 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 3,690.3600 | 3.6904 | 3,825.8100 | 3.8258 | 3.670 | 0 | 0 | 0 |
| 2022/04/11 | 2046 | 05/05/2022 | | | Bond Future | 116.7884 | 116.7884 | 118.5803 | 118.5803 | 1.534 | 0.0000 | 0.0000 | 14,362 |
| 2022/04/11 | 2046 | 04/08/2022 | | | Bond Future | 118.3658 | 118.3658 | 120.1813 | 120.1813 | 1.534 | 0.0000 | 0.0000 | 2,969 |
| 2022/04/11 | 2046 | 03/11/2022 | | | Bond Future | 118.1648 | 118.1648 | 120.0056 | 120.0056 | 1.558 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2046 | 02/02/2023 | | | Bond Future | 120.1489 | 120.1489 | 122.0197 | 122.0197 | 1.557 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2050 | 05/05/2022 | | | Bond Future | 121.8132 | 121.8132 | 123.7705 | 123.7705 | 1.607 | 0.0000 | 0.0000 | 8,792 |
| 2022/04/11 | 2050 | 04/08/2022 | | | Bond Future | 121.4283 | 121.4283 | 123.4108 | 123.4108 | 1.633 | 0.0000 | 0.0000 | 1,410 |
| 2022/04/11 | 2050 | 03/11/2022 | | | Bond Future | 123.2067 | 123.2067 | 125.2175 | 125.2175 | 1.632 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 2050 | 02/02/2023 | | | Bond Future | 123.1953 | 123.1953 | 125.2381 | 125.2381 | 1.658 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/04/11 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | AL37 | 05/05/2022 | | | Index Future | 820.2110 | 820.2110 | 821.0160 | 821.0160 | 0.098 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | AL37 | 04/08/2022 | | | Index Future | 830.9690 | 830.9690 | 831.7670 | 831.7670 | 0.096 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | AL37 | 03/11/2022 | | | Index Future | 843.0530 | 843.0530 | 843.8450 | 843.8450 | 0.094 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | AL37 | 02/02/2023 | | | Index Future | 856.9930 | 856.9930 | 857.7770 | 857.7770 | 0.091 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | AL7T | 05/05/2022 | | | Index Future | 943.4750 | 943.4750 | 942.2990 | 942.2990 | (0.125) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | AL7T | 04/08/2022 | | | Index Future | 955.8500 | 955.8500 | 954.6380 | 954.6380 | (0.127) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | AL7T | 03/11/2022 | | | Index Future | 969.7500 | 969.7500 | 968.5010 | 968.5010 | (0.129) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | AL7T | 02/02/2023 | | | Index Future | 985.7850 | 985.7850 | 984.4920 | 984.4920 | (0.131) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | ALBI | 05/05/2022 | | | Index Future | 842.4790 | 842.4790 | 840.9830 | 840.9830 | (0.178) | 0.0000 | 0.0000 | 129 |
| 2022/04/11 | ALBI | 04/08/2022 | | | Index Future | 853.5290 | 853.5290 | 851.9960 | 851.9960 | (0.180) | 0.0000 | 0.0000 | 92 |
| 2022/04/11 | ALBI | 03/11/2022 | | | Index Future | 865.9410 | 865.9410 | 864.3680 | 864.3680 | (0.182) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | ALBI | 02/02/2023 | | | Index Future | 880.2600 | 880.2600 | 878.6390 | 878.6390 | (0.184) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/04/11 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | ES33 | 05/05/2022 | | | Bond Future | 11.2994 | 77.1544 | 11.3425 | 76.9294 | 0.382 | 0.0000 | 0.0000 | 87 |
| 2022/04/11 | ES33 | 04/08/2022 | | | Bond Future | 11.5151 | 78.1965 | 11.5602 | 77.9680 | 0.391 | 0.0000 | 0.0000 | 263 |
| 2022/04/11 | ES33 | 03/11/2022 | | | Bond Future | 11.7185 | 75.5601 | 11.7656 | 75.3277 | 0.402 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | ES33 | 02/02/2023 | | | Bond Future | 11.9081 | 76.8320 | 11.9573 | 76.5951 | 0.413 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | ES42 | 05/05/2022 | | | Bond Future | 11.7202 | 75.6932 | 11.7634 | 75.4310 | 0.369 | 0.0000 | 0.0000 | 1,190 |
| 2022/04/11 | ES42 | 04/08/2022 | | | Bond Future | 11.9161 | 76.7160 | 11.9612 | 76.4497 | 0.379 | 0.0000 | 0.0000 | 3,579 |
| 2022/04/11 | ES42 | 03/11/2022 | | | Bond Future | 12.1017 | 73.5802 | 12.1488 | 73.3095 | 0.389 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | ES42 | 02/02/2023 | | | Bond Future | 12.2687 | 74.8215 | 12.3178 | 74.5455 | 0.400 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 427,090.0000 | 42.7090 | 412,230.0000 | 41.2230 | (3.479) | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 05/05/2022 | | | GOVI | 830.9590 | 830.9590 | 829.4730 | 829.4730 | (0.179) | 0.0000 | 0.0000 | 988 |
| 2022/04/11 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 427,290.0000 | 42.7290 | 412,430.0000 | 41.2430 | (3.478) | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 427,190.0000 | 42.7190 | 412,330.0000 | 41.2330 | (3.479) | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 225,780.0000 | 22.5780 | 210,540.0000 | 21.0540 | (6.750) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/04/11 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 04/08/2022 | | | GOVI | 841.8580 | 841.8580 | 840.3340 | 840.3340 | (0.181) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 225,980.0000 | 22.5980 | 210,740.0000 | 21.0740 | (6.744) | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 225,880.0000 | 22.5880 | 210,640.0000 | 21.0640 | (6.747) | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 03/11/2022 | 820.41 | Call | GOVI | 336,900.0000 | 33.6900 | 321,270.0000 | 32.1270 | (4.639) | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 03/11/2022 | 820.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 03/11/2022 | 820.42 | Call | GOVI | 336,800.0000 | 33.6800 | 321,170.0000 | 32.1170 | (4.641) | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 03/11/2022 | 820.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 03/11/2022 | | | GOVI | 854.1000 | 854.1000 | 852.5370 | 852.5370 | (0.183) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | GOVI | 03/11/2022 | 820.43 | Call | GOVI | 336,700.0000 | 33.6700 | 321,070.0000 | 32.1070 | (4.642) | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 03/11/2022 | 820.43 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 174,030.0000 | 17.4030 | 157,930.0000 | 15.7930 | (9.251) | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 173,930.0000 | 17.3930 | 157,830.0000 | 15.7830 | (9.257) | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 02/02/2023 | | | GOVI | 868.2230 | 868.2230 | 866.6130 | 866.6130 | (0.185) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 173,830.0000 | 17.3830 | 157,730.0000 | 15.7730 | (9.262) | 0 | 0 | 0 |
| 2022/04/11 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/04/11 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IGOV | 05/05/2022 | | | Index Future | 315.3040 | 315.3040 | 317.3520 | 317.3520 | 0.650 | 0.0000 | 0.0000 | 499 |
| 2022/04/11 | IGOV | 04/08/2022 | | | Index Future | 319.5180 | 319.5180 | 321.5860 | 321.5860 | 0.647 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IGOV | 03/11/2022 | | | Index Future | 324.2410 | 324.2410 | 326.3330 | 326.3330 | 0.645 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IGOV | 02/02/2023 | | | Index Future | 329.6780 | 329.6780 | 331.7970 | 331.7970 | 0.643 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2900 | 90.2900 | 90.2900 | 90.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/04/11 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | JBAF | 20/04/2022 | | | Jibar Tradeable Future | 4.4250 | 95.5750 | 4.4250 | 95.5750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | JBAF | 18/05/2022 | | | Jibar Tradeable Future | 4.5200 | 95.4800 | 4.5300 | 95.4700 | 0.221 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.9250 | 95.0750 | 4.9000 | 95.1000 | (0.508) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | JBAF | 20/07/2022 | | | Jibar Tradeable Future | 5.0200 | 94.9800 | 5.0000 | 95.0000 | (0.398) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | JBAF | 17/08/2022 | | | Jibar Tradeable Future | 5.4100 | 94.5900 | 5.3900 | 94.6100 | (0.370) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.5050 | 94.4950 | 5.4700 | 94.5300 | (0.636) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 6.2900 | 93.7100 | 6.2600 | 93.7400 | (0.477) | 0.0000 | 0.0000 | 68 |
| 2022/04/11 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 6.6250 | 93.3750 | 6.6150 | 93.3850 | (0.151) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 6.8000 | 93.2000 | 6.8000 | 93.2000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 6.9850 | 93.0150 | 6.9950 | 93.0050 | 0.143 | 0.0000 | 0.0000 | 75 |
| 2022/04/11 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 7.0450 | 92.9550 | 7.0550 | 92.9450 | 0.142 | 0.0000 | 0.0000 | 72 |
| 2022/04/11 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 7.2900 | 92.7100 | 7.2900 | 92.7100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 610.1300 | 0.6101 | 618.3300 | 0.6183 | 1.344 | 0 | 0 | 0 |
| 2022/04/11 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 6.8400 | 0.0068 | 6.4400 | 0.0046 | (32.164) | 0 | 0 | 0 |
| 2022/04/11 | R023 | 05/05/2022 | | | Bond Future | 5.5445 | 103.2003 | 5.5313 | 103.2107 | (0.237) | 0.0000 | 0.0000 | 15,909 |
| 2022/04/11 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 595.0200 | 0.5950 | 603.0800 | 0.6031 | 1.355 | 0 | 0 | 0 |
| 2022/04/11 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 7.4200 | 0.0074 | 5.0800 | 0.0051 | (31.536) | 0 | 0 | 0 |
| 2022/04/11 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 602.5700 | 0.6026 | 610.7100 | 0.6107 | 1.351 | 0 | 0 | 0 |
| 2022/04/11 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 7.1200 | 0.0071 | 4.8600 | 0.0049 | (31.742) | 0 | 0 | 0 |
| 2022/04/11 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 313.8400 | 0.3138 | 318.0400 | 0.3180 | 1.338 | 0 | 0 | 0 |
| 2022/04/11 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 114.6200 | 0.1146 | 108.9400 | 0.1089 | (4.956) | 0 | 0 | 0 |
| 2022/04/11 | R023 | 04/08/2022 | | | Bond Future | 5.6854 | 104.5438 | 5.6674 | 104.5536 | (0.317) | 0.0000 | 0.0000 | 2,384 |
| 2022/04/11 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 306.0800 | 0.3061 | 310.1900 | 0.3102 | 1.343 | 0 | 0 | 0 |
| 2022/04/11 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 117.7700 | 0.1178 | 112.0000 | 0.1120 | (4.899) | 0 | 0 | 0 |
| 2022/04/11 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 309.8500 | 0.3098 | 314.0000 | 0.3140 | 1.339 | 0 | 0 | 0 |
| 2022/04/11 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 116.0800 | 0.1161 | 110.3500 | 0.1104 | (4.936) | 0 | 0 | 0 |
| 2022/04/11 | R023 | 03/11/2022 | 6.25 | Call | Bond Future | 309.3600 | 0.3094 | 315.5100 | 0.3155 | 1.988 | 0 | 0 | 0 |
| 2022/04/11 | R023 | 03/11/2022 | 6.25 | Put | Bond Future | 53.9400 | 0.0539 | 50.9100 | 0.0509 | (5.617) | 0 | 0 | 0 |
| 2022/04/11 | R023 | 03/11/2022 | 6.26 | Call | Bond Future | 311.9200 | 0.3119 | 318.0800 | 0.3181 | 1.975 | 0 | 0 | 0 |
| 2022/04/11 | R023 | 03/11/2022 | 6.26 | Put | Bond Future | 53.4400 | 0.0534 | 50.4200 | 0.0504 | (5.651) | 0 | 0 | 0 |
| 2022/04/11 | R023 | 03/11/2022 | | | Bond Future | 5.4197 | 102.1758 | 5.3900 | 102.1850 | (0.549) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R023 | 03/11/2022 | 6.27 | Call | Bond Future | 314.4800 | 0.3145 | 320.6700 | 0.3207 | 1.968 | 0 | 0 | 0 |
| 2022/04/11 | R023 | 03/11/2022 | 6.27 | Put | Bond Future | 52.9300 | 0.0529 | 49.9400 | 0.0499 | (5.649) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 05/05/2022 | 10.72 | Call | Bond Future | 2,597.3900 | 2.5974 | 2,329.4200 | 2.3294 | (10.317) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 05/05/2022 | 10.72 | Put | Bond Future | 372.5200 | 0.3725 | 385.3400 | 0.3853 | 3.441 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 7,661.6500 | 7.6616 | 7,379.3100 | 7.3793 | (3.685) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 7.3500 | 0.0074 | 5.8000 | 0.0058 | (21.088) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 7,718.1900 | 7.7182 | 7,435.9100 | 7.4359 | (3.657) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 6.9600 | 0.0070 | 5.4700 | 0.0055 | (21.408) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 05/05/2022 | | | Bond Future | 10.3702 | 91.2173 | 10.4137 | 90.9365 | 0.419 | 0.0000 | 0.0000 | 71,131 |
| 2022/04/11 | R035 | 05/05/2022 | 10.82 | Call | Bond Future | 3,108.1600 | 3.1082 | 2,831.6300 | 2.8316 | (8.897) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 05/05/2022 | 10.82 | Put | Bond Future | 261.7600 | 0.2618 | 266.0200 | 0.2660 | 1.627 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 7,774.7100 | 7.7747 | 7,492.4800 | 7.4925 | (3.630) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 6.6100 | 0.0066 | 5.1700 | 0.0052 | (21.785) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/04/11 | R035 | 05/05/2022 | 12.64 | Call | Bond Future | 13,124.9000 | 13.1249 | 12,844.1000 | 12.8441 | (2.139) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 05/05/2022 | 12.64 | Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 1,016.2900 | 1.0163 | 1,068.2600 | 1.0683 | 5.114 | 0 | 0 | 100 |
| 2022/04/11 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 2,544.5100 | 2.5445 | 2,361.4900 | 2.3615 | (7.193) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 2,001.6900 | 2.0017 | 2,103.9400 | 2.1039 | 5.108 | 0 | 0 | 100 |
| 2022/04/11 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 2,832.7300 | 2.8327 | 2,639.9700 | 2.6400 | (6.805) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 1,792.2600 | 1.7923 | 1,884.7700 | 1.8848 | 5.162 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 2,869.6000 | 2.8696 | 2,675.6600 | 2.6757 | (6.758) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 1,767.2000 | 1.7672 | 1,858.5300 | 1.8585 | 5.168 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 04/08/2022 | 9.53 | Call | Bond Future | 206.8300 | 0.2068 | 172.2100 | 0.1722 | (16.738) | 0 | 0 | 400 |
| 2022/04/11 | R035 | 04/08/2022 | 9.53 | Put | Bond Future | 7,002.7400 | 7.0027 | 7,253.3900 | 7.2534 | 3.579 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 541.1700 | 0.5412 | 470.5400 | 0.4705 | (13.051) | 0 | 0 | 100 |
| 2022/04/11 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 5,203.2600 | 5.2033 | 5,417.9000 | 5.4179 | 4.125 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 04/08/2022 | 10.53 | Put | Bond Future | 2,321.1000 | 2.3211 | 2,437.5400 | 2.4375 | 5.017 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 04/08/2022 | | | Bond Future | 10.5535 | 92.3868 | 10.5988 | 92.1015 | 0.430 | 0.0000 | 0.0000 | 49,855 |
| 2022/04/11 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 2,906.8900 | 2.9069 | 2,711.7800 | 2.7118 | (6.712) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 1,742.6300 | 1.7426 | 1,832.7900 | 1.8328 | 5.174 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 4,545.2400 | 4.5452 | 4,311.9400 | 4.3119 | (5.133) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 04/08/2022 | 12.18 | Call | Bond Future | 9,678.8900 | 9.6789 | 9,401.9700 | 9.4020 | (2.861) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 04/08/2022 | 12.18 | Put | Bond Future | 223.1200 | 0.2231 | 231.4700 | 0.2315 | 3.742 | 0 | 0 | 400 |
| 2022/04/11 | R035 | 04/08/2022 | 10.53 | Call | Bond Future | 2,173.0500 | 2.1731 | 2,004.2200 | 2.0042 | (7.769) | 0 | 0 | 400 |
| 2022/04/11 | R035 | 03/11/2022 | 11.15 | Call | Bond Future | 4,473.1300 | 4.4731 | 4,265.3300 | 4.2653 | (4.646) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 03/11/2022 | 11.15 | Put | Bond Future | 1,843.7300 | 1.8437 | 1,925.9000 | 1.9259 | 4.457 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 03/11/2022 | 12.68 | Call | Bond Future | 11,400.4900 | 11.4005 | 11,126.5300 | 11.1265 | (2.403) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 03/11/2022 | 12.68 | Put | Bond Future | 403.7800 | 0.4038 | 419.7900 | 0.4198 | 3.965 | 0 | 0 | 1,000 |
| 2022/04/11 | R035 | 03/11/2022 | 10.99 | Call | Bond Future | 3,853.8900 | 3.8539 | 3,659.5300 | 3.6595 | (5.043) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 03/11/2022 | 10.99 | Put | Bond Future | 2,174.2800 | 2.1743 | 2,269.8900 | 2.2699 | 4.397 | 0 | 0 | 582 |
| 2022/04/11 | R035 | 03/11/2022 | 11.05 | Call | Bond Future | 4,081.4500 | 4.0814 | 3,881.8800 | 3.8819 | (4.890) | 0 | 0 | 1,000 |
| 2022/04/11 | R035 | 03/11/2022 | 10.57 | Call | Bond Future | 2,457.4300 | 2.4574 | 2,303.8900 | 2.3039 | (6.248) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 03/11/2022 | 10.57 | Put | Bond Future | 3,343.9100 | 3.3439 | 3,480.3400 | 3.4803 | 4.080 | 0 | 0 | 582 |
| 2022/04/11 | R035 | 03/11/2022 | | | Bond Future | 10.7131 | 89.2552 | 10.7604 | 88.9653 | 0.441 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R035 | 03/11/2022 | 11.14 | Call | Bond Future | 4,433.3300 | 4.4333 | 4,226.3300 | 4.2263 | (4.669) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 03/11/2022 | 11.14 | Put | Bond Future | 1,862.8600 | 1.8629 | 1,945.8300 | 1.9458 | 4.454 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 03/11/2022 | 11.05 | Put | Bond Future | 2,043.9100 | 2.0439 | 2,134.3100 | 2.1343 | 4.423 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 03/11/2022 | 11.13 | Call | Bond Future | 4,393.6600 | 4.3937 | 4,187.4700 | 4.1875 | (4.693) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 03/11/2022 | 11.13 | Put | Bond Future | 1,882.1700 | 1.8822 | 1,965.9500 | 1.9659 | 4.451 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 03/11/2022 | 9.82 | Call | Bond Future | 747.6400 | 0.7476 | 675.9400 | 0.6759 | (9.590) | 0 | 0 | 582 |
| 2022/04/11 | R035 | 03/11/2022 | 9.82 | Put | Bond Future | 6,492.6600 | 6.4927 | 6,710.9300 | 6.7109 | 3.362 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 03/11/2022 | 10.30 | Call | Bond Future | 1,719.7400 | 1.7197 | 1,595.4100 | 1.5954 | (7.230) | 0 | 0 | 1,000 |
| 2022/04/11 | R035 | 03/11/2022 | 10.30 | Put | Bond Future | 4,313.4100 | 4.3134 | 4,479.0500 | 4.4790 | 3.840 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 442.7100 | 0.4427 | 460.4800 | 0.4605 | 4.014 | 0 | 0 | 1,000 |
| 2022/04/11 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 3,512.8200 | 3.5128 | 3,342.2100 | 3.3422 | (4.857) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 3,356.7300 | 3.3567 | 3,481.5800 | 3.4816 | 3.719 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 959.6700 | 0.9597 | 884.6000 | 0.8846 | (7.822) | 0 | 0 | 582 |
| 2022/04/11 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 7,568.6900 | 7.5687 | 7,789.0800 | 7.7891 | 2.912 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 5,336.4300 | 5.3364 | 5,512.6900 | 5.5127 | 3.303 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 2,849.9000 | 2.8499 | 2,698.1600 | 2.6982 | (5.324) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 4,027.2500 | 4.0273 | 4,170.9700 | 4.1710 | 3.569 | 0 | 0 | 582 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/04/11 | R035 | 02/02/2023 | | | Bond Future | 10.8540 | 90.7750 | 10.9033 | 90.4796 | 0.454 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 4,075.0700 | 4.0751 | 3,890.6900 | 3.8907 | (4.525) | 0 | 0 | 1,000 |
| 2022/04/11 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 2,908.0600 | 2.9081 | 3,019.1400 | 3.0191 | 3.820 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 4,109.8800 | 4.1099 | 3,924.7100 | 3.9247 | (4.505) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 2,883.9200 | 2.8839 | 2,994.2100 | 2.9942 | 3.824 | 0 | 0 | 582 |
| 2022/04/11 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 13,155.9100 | 13.1559 | 12,878.2200 | 12.8782 | (2.111) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 3,449.9500 | 3.4500 | 3,281.0000 | 3.2810 | (4.897) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 3,413.9000 | 3.4139 | 3,540.4100 | 3.5404 | 3.706 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 3,481.3100 | 3.4813 | 3,311.5400 | 3.3115 | (4.877) | 0 | 0 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 3,385.2100 | 3.3852 | 3,510.9000 | 3.5109 | 3.713 | 0 | 0 | 0 |
| 2022/04/11 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 1,914.0500 | 1.9141 | 1,794.8500 | 1.7949 | (6.228) | 0 | 0 | 1,000 |
| 2022/04/11 | R186 | 05/05/2022 | 7.28 | Call | Bond Future | 10.2200 | 0.0102 | 7.9300 | 0.0079 | (22.407) | 0 | 0 | 435 |
| 2022/04/11 | R186 | 05/05/2022 | 7.28 | Put | Bond Future | 3,533.4100 | 3.5334 | 3,439.9800 | 3.4400 | (2.644) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | 7.48 | Call | Bond Future | 36.6800 | 0.0367 | 31.4700 | 0.0315 | (14.204) | 0 | 0 | 3,600 |
| 2022/04/11 | R186 | 05/05/2022 | 7.48 | Put | Bond Future | 2,732.6300 | 2.7326 | 2,636.2800 | 2.6363 | (3.526) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | 9.18 | Call | Bond Future | 4,047.8500 | 4.0479 | 4,134.3500 | 4.1344 | 2.137 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | 9.18 | Put | Bond Future | 10.5400 | 0.0105 | 5.9000 | 0.0059 | (44.023) | 0 | 0 | 454 |
| 2022/04/11 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 1,088.5000 | 1.0885 | 1,114.5400 | 1.1145 | 2.392 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 391.9100 | 0.3919 | 326.8100 | 0.3268 | (16.611) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | 8.14 | Call | Bond Future | 668.0100 | 0.6680 | 675.6800 | 0.6757 | 1.148 | 0 | 0 | 454 |
| 2022/04/11 | R186 | 05/05/2022 | 8.14 | Put | Bond Future | 687.4200 | 0.6874 | 603.9500 | 0.6040 | (12.143) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | | | Bond Future | 8.1449 | 112.9317 | 8.1221 | 113.0228 | (0.280) | 0.0000 | 0.0000 | 72,818 |
| 2022/04/11 | R186 | 05/05/2022 | 6.73 | Call | Bond Future | 0.1500 | 0.0002 | 0.0800 | 0.0001 | (46.667) | 0 | 0 | 3,600 |
| 2022/04/11 | R186 | 05/05/2022 | 6.73 | Put | Bond Future | 5,838.0100 | 5.8380 | 5,746.8000 | 5.7468 | (1.562) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | 8.64 | Call | Bond Future | 2,073.9200 | 2.0739 | 2,133.7900 | 2.1338 | 2.887 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | 8.64 | Put | Bond Future | 118.9100 | 0.1189 | 87.6400 | 0.0876 | (26.297) | 0 | 0 | 4,035 |
| 2022/04/11 | R186 | 05/05/2022 | 8.94 | Call | Bond Future | 3,150.8700 | 3.1509 | 3,230.1800 | 3.2302 | 2.517 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | 8.94 | Put | Bond Future | 32.7000 | 0.0327 | 20.8700 | 0.0209 | (36.177) | 0 | 0 | 454 |
| 2022/04/11 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 1,062.1600 | 1.0622 | 1,087.0900 | 1.0871 | 2.347 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 405.1900 | 0.4052 | 338.9800 | 0.3390 | (16.340) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | 8.35 | Call | Bond Future | 1,169.3000 | 1.1693 | 1,198.7100 | 1.1987 | 2.515 | 0 | 0 | 454 |
| 2022/04/11 | R186 | 05/05/2022 | 8.35 | Put | Bond Future | 353.9500 | 0.3540 | 292.2200 | 0.2922 | (17.440) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | 7.88 | Call | Bond Future | 266.5700 | 0.2666 | 259.5800 | 0.2596 | (2.622) | 0 | 0 | 435 |
| 2022/04/11 | R186 | 05/05/2022 | 7.88 | Put | Bond Future | 1,330.7000 | 1.3307 | 1,232.5700 | 1.2326 | (7.374) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 1,036.1400 | 1.0361 | 1,059.9600 | 1.0600 | 2.299 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 418.8100 | 0.4188 | 351.4900 | 0.3515 | (16.074) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 1,060.9400 | 1.0609 | 1,082.2600 | 1.0823 | 2.010 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 1,818.8100 | 1.8188 | 1,748.6200 | 1.7486 | (3.859) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 04/08/2022 | 9.78 | Call | Bond Future | 5,419.7200 | 5.4197 | 5,493.5600 | 5.4936 | 1.362 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 04/08/2022 | 9.78 | Put | Bond Future | 196.1700 | 0.1962 | 178.5000 | 0.1785 | (9.007) | 0 | 0 | 3,600 |
| 2022/04/11 | R186 | 04/08/2022 | 7.96 | Call | Bond Future | 773.8400 | 0.7738 | 789.0700 | 0.7891 | 1.968 | 0 | 0 | 3,600 |
| 2022/04/11 | R186 | 04/08/2022 | | | Bond Future | 8.3502 | 109.1417 | 8.3260 | 109.2332 | (0.291) | 0.0000 | 0.0000 | 215 |
| 2022/04/11 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 1,044.5100 | 1.0445 | 1,065.4900 | 1.0655 | 2.009 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 1,840.4100 | 1.8404 | 1,769.8800 | 1.7699 | (3.832) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 04/08/2022 | 6.96 | Call | Bond Future | 99.5000 | 0.0995 | 99.8600 | 0.0999 | 0.362 | 0 | 0 | 3,600 |
| 2022/04/11 | R186 | 04/08/2022 | 6.96 | Put | Bond Future | 5,501.4500 | 5.5014 | 5,410.3000 | 5.4103 | (1.657) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 04/08/2022 | 7.96 | Put | Bond Future | 2,257.0300 | 2.2570 | 2,180.7500 | 2.1807 | (3.380) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/04/11 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 1,027.9900 | 1.0280 | 1,048.6300 | 1.0486 | 2.008 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 1,861.9300 | 1.8619 | 1,791.0600 | 1.7911 | (3.806) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 03/11/2022 | 8.53 | Call | Bond Future | 1,858.5300 | 1.8585 | 1,892.2900 | 1.8923 | 1.816 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 03/11/2022 | 8.53 | Put | Bond Future | 1,860.5600 | 1.8606 | 1,802.2600 | 1.8023 | (3.133) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 03/11/2022 | 8.54 | Call | Bond Future | 1,877.7300 | 1.8777 | 1,911.7500 | 1.9118 | 1.812 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 03/11/2022 | 8.54 | Put | Bond Future | 1,844.2100 | 1.8442 | 1,786.1700 | 1.7862 | (3.147) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 03/11/2022 | | | Bond Future | 8.5306 | 110.7158 | 8.5047 | 110.8079 | (0.303) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R186 | 03/11/2022 | 8.55 | Call | Bond Future | 1,897.0200 | 1.8970 | 1,931.3200 | 1.9313 | 1.808 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 03/11/2022 | 8.55 | Put | Bond Future | 1,827.9700 | 1.8280 | 1,770.2100 | 1.7702 | (3.160) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 1,535.9400 | 1.5359 | 1,564.8700 | 1.5649 | 1.884 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 2,727.0500 | 2.7270 | 2,663.3700 | 2.6634 | (2.335) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 1,551.8400 | 1.5518 | 1,581.0000 | 1.5810 | 1.879 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 2,709.0100 | 2.7090 | 2,645.5600 | 2.6456 | (2.342) | 0 | 0 | 0 |
| 2022/04/11 | R186 | 02/02/2023 | | | Bond Future | 8.6733 | 107.2589 | 8.6457 | 107.3515 | (0.319) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 1,567.4600 | 1.5675 | 1,596.8400 | 1.5968 | 1.874 | 0 | 0 | 0 |
| 2022/04/11 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 2,690.7000 | 2.6907 | 2,627.4700 | 2.6275 | (2.350) | 0 | 0 | 0 |
| 2022/04/11 | R197 | 05/05/2022 | | | Bond Future | 329.7417 | 329.7417 | 330.0400 | 330.0400 | 0.090 | 0.0000 | 0.0000 | 752 |
| 2022/04/11 | R197 | 04/08/2022 | | | Bond Future | 325.7526 | 325.7526 | 326.0524 | 326.0524 | 0.092 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R197 | 03/11/2022 | | | Bond Future | 330.5241 | 330.5241 | 330.8261 | 330.8261 | 0.091 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R197 | 02/02/2023 | | | Bond Future | 327.4371 | 327.4371 | 327.7388 | 327.7388 | 0.092 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R202 | 05/05/2022 | | | Bond Future | 249.5058 | 249.5058 | 251.0356 | 251.0356 | 0.613 | 0.0000 | 0.0000 | 6,398 |
| 2022/04/11 | R202 | 04/08/2022 | | | Bond Future | 248.3917 | 248.3917 | 249.9401 | 249.9401 | 0.623 | 0.0000 | 0.0000 | 91 |
| 2022/04/11 | R202 | 03/11/2022 | | | Bond Future | 252.0292 | 252.0292 | 253.5988 | 253.5988 | 0.623 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R202 | 02/02/2023 | | | Bond Future | 251.6717 | 251.6717 | 253.2640 | 253.2640 | 0.633 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R209 | 05/05/2022 | 9.50 | Call | Bond Future | 10.7200 | 0.0107 | 4.7400 | 0.0047 | (55.784) | 0 | 0 | 2,975 |
| 2022/04/11 | R209 | 05/05/2022 | 9.50 | Put | Bond Future | 4,987.5500 | 4.9875 | 5,229.9300 | 5.2299 | 4.860 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 05/05/2022 | 9.75 | Call | Bond Future | 64.3600 | 0.0644 | 36.7100 | 0.0367 | (42.961) | 0 | 0 | 6,525 |
| 2022/04/11 | R209 | 05/05/2022 | 9.75 | Put | Bond Future | 3,496.4000 | 3.4964 | 3,717.1100 | 3.7171 | 6.312 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 05/05/2022 | 10.25 | Call | Bond Future | 741.0800 | 0.7411 | 587.4500 | 0.5874 | (20.731) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 05/05/2022 | 10.25 | Put | Bond Future | 1,213.2000 | 1.2132 | 1,307.9300 | 1.3079 | 7.808 | 0 | 0 | 9,000 |
| 2022/04/11 | R209 | 05/05/2022 | 10.75 | Call | Bond Future | 2,572.0300 | 2.5720 | 2,329.8600 | 2.3299 | (9.416) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 05/05/2022 | 10.75 | Put | Bond Future | 248.0900 | 0.2481 | 254.2800 | 0.2543 | 2.495 | 0 | 0 | 1,050 |
| 2022/04/11 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 5,895.7100 | 5.8957 | 5,645.1800 | 5.6452 | (4.249) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 13.7900 | 0.0138 | 11.6200 | 0.0116 | (15.736) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 5,945.3400 | 5.9453 | 5,694.8800 | 5.6949 | (4.213) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 13.1000 | 0.0131 | 11.0000 | 0.0110 | (16.031) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 05/05/2022 | | | Bond Future | 10.3325 | 70.9077 | 10.3762 | 70.6594 | 0.423 | 0.0000 | 0.0000 | 19,244 |
| 2022/04/11 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 5,994.9500 | 5.9950 | 5,744.5600 | 5.7446 | (4.177) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 12.4400 | 0.0124 | 10.4100 | 0.0104 | (16.318) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 05/05/2022 | 12.00 | Call | Bond Future | 8,663.2900 | 8.6633 | 8,414.7300 | 8.4147 | (2.869) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 05/05/2022 | 12.00 | Put | Bond Future | 0.5700 | 0.0006 | 0.3700 | 0.0004 | (35.088) | 0 | 0 | 10,050 |
| 2022/04/11 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 2,229.4700 | 2.2295 | 2,067.1400 | 2.0671 | (7.281) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 1,723.4500 | 1.7234 | 1,813.2500 | 1.8132 | 5.210 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 1,747.7300 | 1.7477 | 1,838.6500 | 1.8387 | 5.202 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 04/08/2022 | | | Bond Future | 10.4887 | 71.8478 | 10.5341 | 71.5957 | 0.432 | 0.0000 | 0.0000 | 1,550 |

| 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/04/11 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 2,260.7400 | 2.2607 | 2,097.3000 | 2.0973 | (7.229) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 1,699.6000 | 1.6996 | 1,788.2900 | 1.7883 | 5.218 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 2,198.5600 | 2.1986 | 2,037.3500 | 2.0374 | (7.333) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 11.03 | Call | Bond Future | 3,849.2200 | 3.8492 | 3,667.7500 | 3.6677 | (4.714) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 11.03 | Put | Bond Future | 1,718.2000 | 1.7182 | 1,792.9600 | 1.7930 | 4.351 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 9.50 | Call | Bond Future | 406.5300 | 0.4065 | 362.1000 | 0.3621 | (10.929) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 9.50 | Put | Bond Future | 6,984.4900 | 6.9845 | 7,196.2900 | 7.1963 | 3.032 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 10.50 | Put | Bond Future | 2,940.1200 | 2.9401 | 3,058.8300 | 3.0588 | 4.038 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 9.25 | Call | Bond Future | 244.6700 | 0.2447 | 214.8800 | 0.2149 | (12.176) | 0 | 0 | 8,000 |
| 2022/04/11 | R209 | 03/11/2022 | 9.25 | Put | Bond Future | 8,392.1400 | 8.3921 | 8,618.5800 | 8.6186 | 2.698 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | | | Bond Future | 10.6310 | 69.7391 | 10.6781 | 69.4828 | 0.443 | 0.0000 | 0.0000 | 3,610 |
| 2022/04/11 | R209 | 03/11/2022 | 11.50 | Call | Bond Future | 5,595.7800 | 5.5958 | 5,386.2700 | 5.3863 | (3.744) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 11.50 | Put | Bond Future | 1,071.1700 | 1.0712 | 1,117.8900 | 1.1179 | 4.362 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 11.00 | Call | Bond Future | 3,744.4700 | 3.7445 | 3,565.1700 | 3.5652 | (4.788) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 11.00 | Put | Bond Future | 1,770.4500 | 1.7704 | 1,847.3800 | 1.8474 | 4.345 | 0 | 0 | 8,000 |
| 2022/04/11 | R209 | 03/11/2022 | 11.01 | Call | Bond Future | 3,779.2800 | 3.7793 | 3,599.2500 | 3.5993 | (4.764) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 11.01 | Put | Bond Future | 1,752.8700 | 1.7529 | 1,829.0700 | 1.8291 | 4.347 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 11.02 | Call | Bond Future | 3,814.2000 | 3.8142 | 3,633.4400 | 3.6334 | (4.739) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 11.02 | Put | Bond Future | 1,735.4600 | 1.7355 | 1,810.9300 | 1.8109 | 4.349 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 10.00 | Call | Bond Future | 1,106.1800 | 1.1062 | 1,016.5200 | 1.0165 | (8.105) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 03/11/2022 | 10.00 | Put | Bond Future | 4,673.8700 | 4.6739 | 4,840.4400 | 4.8404 | 3.564 | 0 | 0 | 8,000 |
| 2022/04/11 | R209 | 03/11/2022 | 10.50 | Call | Bond Future | 2,219.7900 | 2.2198 | 2,082.2700 | 2.0823 | (6.195) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 3,094.1300 | 3.0941 | 2,942.2900 | 2.9423 | (4.907) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 2,884.3900 | 2.8844 | 2,992.9300 | 2.9929 | 3.763 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 3,065.7900 | 3.0658 | 2,914.7100 | 2.9147 | (4.928) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 02/02/2023 | | | Bond Future | 10.7555 | 70.8968 | 10.8043 | 70.6357 | 0.454 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 2,909.5700 | 2.9096 | 3,018.8500 | 3.0188 | 3.756 | 0 | 0 | 0 |
| 2022/04/11 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 3,122.3100 | 3.1223 | 2,969.7300 | 2.9697 | (4.887) | 0 | 0 | 0 |
| 2022/04/11 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 2,934.6600 | 2.9347 | 3,044.7000 | 3.0447 | 3.750 | 0 | 0 | 0 |
| 2022/04/11 | R210 | 05/05/2022 | | | Bond Future | 218.2185 | 218.2185 | 218.2203 | 218.2203 | 0.001 | 0.0000 | 0.0000 | 1,062 |
| 2022/04/11 | R210 | 04/08/2022 | | | Bond Future | 221.1662 | 221.1662 | 221.1664 | 221.1664 | 0.000 | 0.0000 | 0.0000 | 266 |
| 2022/04/11 | R210 | 03/11/2022 | | | Bond Future | 221.4723 | 221.4723 | 221.4706 | 221.4706 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R210 | 02/02/2023 | | | Bond Future | 225.1901 | 225.1901 | 225.1865 | 225.1865 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 3,819.9600 | 3.8200 | 3,691.7800 | 3.6918 | (3.356) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 56.2400 | 0.0562 | 47.5300 | 0.0475 | (15.487) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 05/05/2022 | | | Bond Future | 9.8786 | 84.6553 | 9.9018 | 84.5362 | 0.234 | 0.0000 | 0.0000 | 26,056 |
| 2022/04/11 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 61.1600 | 0.0612 | 52.0500 | 0.0521 | (14.895) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 3,865.9900 | 3.8660 | 3,738.0100 | 3.7380 | (3.310) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 58.6500 | 0.0587 | 49.7400 | 0.0497 | (15.192) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 3,912.0700 | 3.9121 | 3,784.2900 | 3.7843 | (3.266) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 1,335.7000 | 1.3357 | 1,262.8800 | 1.2629 | (5.452) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 1,357.6200 | 1.3576 | 1,284.1800 | 1.2842 | (5.409) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 2,250.2500 | 2.2503 | 2,297.4800 | 2.2975 | 2.099 | 0 | 0 | 0 |
| 2022/04/11 | R213 | 04/08/2022 | | | Bond Future | 10.0730 | 85.7422 | 10.0973 | 85.6209 | 0.241 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 2,307.3600 | 2.3074 | 2,355.8300 | 2.3558 | 2.101 | 0 | 0 | 0 |
| 2022/04/11 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 2,278.5800 | 2.2786 | 2,326.4300 | 2.3264 | 2.100 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/04/11 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 1,379.9400 | 1.3799 | 1,305.8800 | 1.3059 | (5.367) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | 10.38 | Call | Bond Future | 2,676.0900 | 2.6761 | 2,590.7800 | 2.5908 | (3.188) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | 10.38 | Put | Bond Future | 2,012.5600 | 2.0126 | 2,050.9100 | 2.0509 | 1.906 | 0 | 0 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | 10.39 | Call | Bond Future | 2,703.4400 | 2.7034 | 2,617.7300 | 2.6177 | (3.170) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | 10.39 | Put | Bond Future | 1,991.8700 | 1.9919 | 2,029.8200 | 2.0298 | 1.905 | 0 | 0 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | 10.37 | Call | Bond Future | 2,648.6300 | 2.6486 | 2,563.7200 | 2.5637 | (3.206) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | 10.37 | Put | Bond Future | 2,033.1800 | 2.0332 | 2,071.9300 | 2.0719 | 1.906 | 0 | 0 | 200 |
| 2022/04/11 | R213 | 03/11/2022 | 9.19 | Call | Bond Future | 481.0700 | 0.4811 | 450.4200 | 0.4504 | (6.371) | 0 | 0 | 476 |
| 2022/04/11 | R213 | 03/11/2022 | 9.19 | Put | Bond Future | 5,801.8100 | 5.8018 | 5,894.8200 | 5.8948 | 1.603 | 0 | 0 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | | | Bond Future | 10.2427 | 83.4596 | 10.2681 | 83.3359 | 0.249 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | 10.40 | Call | Bond Future | 2,730.9200 | 2.7309 | 2,644.8200 | 2.6448 | (3.153) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | 10.40 | Put | Bond Future | 1,971.3400 | 1.9713 | 2,008.9000 | 2.0089 | 1.905 | 0 | 0 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | 9.98 | Call | Bond Future | 1,699.2700 | 1.6993 | 1,631.3700 | 1.6314 | (3.996) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | 9.98 | Put | Bond Future | 2,987.4300 | 2.9874 | 3,043.1900 | 3.0432 | 1.866 | 0 | 0 | 200 |
| 2022/04/11 | R213 | 03/11/2022 | 10.19 | Call | Bond Future | 2,182.3400 | 2.1823 | 2,104.9400 | 2.1049 | (3.547) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | 10.19 | Put | Bond Future | 2,438.5200 | 2.4385 | 2,484.7800 | 2.4848 | 1.897 | 0 | 0 | 476 |
| 2022/04/11 | R213 | 03/11/2022 | 9.13 | Call | Bond Future | 434.1800 | 0.4342 | 405.7200 | 0.4057 | (6.555) | 0 | 0 | 200 |
| 2022/04/11 | R213 | 03/11/2022 | 9.13 | Put | Bond Future | 6,071.1900 | 6.0712 | 6,166.3900 | 6.1664 | 1.568 | 0 | 0 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | 9.84 | Call | Bond Future | 1,412.4700 | 1.4125 | 1,351.2400 | 1.3512 | (4.335) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 03/11/2022 | 9.84 | Put | Bond Future | 3,397.7800 | 3.3978 | 3,460.2100 | 3.4602 | 1.837 | 0 | 0 | 476 |
| 2022/04/11 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 2,648.6500 | 2.6487 | 2,695.1800 | 2.6952 | 1.757 | 0 | 0 | 0 |
| 2022/04/11 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 8,653.7400 | 8.6537 | 8,536.2900 | 8.5363 | (1.357) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 649.6400 | 0.6496 | 658.5500 | 0.6586 | 1.372 | 0 | 0 | 912 |
| 2022/04/11 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 3,142.5100 | 3.1425 | 3,196.6700 | 3.1967 | 1.723 | 0 | 0 | 0 |
| 2022/04/11 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 2,353.5500 | 2.3535 | 2,280.9800 | 2.2810 | (3.083) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 2,636.1000 | 2.6361 | 2,559.1100 | 2.5591 | (2.921) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 2,829.0500 | 2.8290 | 2,878.4200 | 2.8784 | 1.745 | 0 | 0 | 476 |
| 2022/04/11 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 1,880.0400 | 1.8800 | 1,815.9100 | 1.8159 | (3.411) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 02/02/2023 | | | Bond Future | 10.3908 | 84.8783 | 10.4176 | 84.7520 | 0.258 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 2,833.5800 | 2.8336 | 2,753.7500 | 2.7538 | (2.817) | 0 | 0 | 912 |
| 2022/04/11 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 2,330.7600 | 2.3308 | 2,258.5600 | 2.2586 | (3.098) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 3,117.4900 | 3.1175 | 3,171.2800 | 3.1713 | 1.725 | 0 | 0 | 0 |
| 2022/04/11 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 606.8000 | 0.6068 | 575.7500 | 0.5758 | (5.117) | 0 | 0 | 476 |
| 2022/04/11 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 6,691.9000 | 6.6919 | 6,787.2100 | 6.7872 | 1.424 | 0 | 0 | 0 |
| 2022/04/11 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 3,703.9800 | 3.7040 | 3,766.2100 | 3.7662 | 1.680 | 0 | 0 | 476 |
| 2022/04/11 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 2,308.0900 | 2.3081 | 2,236.2700 | 2.2363 | (3.112) | 0 | 0 | 0 |
| 2022/04/11 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 3,167.6900 | 3.1677 | 3,222.2300 | 3.2222 | 1.722 | 0 | 0 | 0 |
| 2022/04/11 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 17.2300 | 0.0172 | 14.6500 | 0.0147 | (14.974) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 16.4100 | 0.0164 | 13.9000 | 0.0139 | (15.296) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 6,124.7900 | 6.1248 | 5,864.5500 | 5.8646 | (4.249) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 05/05/2022 | | | Bond Future | 10.6372 | 67.8789 | 10.6809 | 67.6210 | 0.411 | 0.0000 | 0.0000 | 15,464 |
| 2022/04/11 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 6,024.5200 | 6.0245 | 5,764.1300 | 5.7641 | (4.322) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 6,074.6700 | 6.0747 | 5,814.3500 | 5.8143 | (4.285) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 15.6300 | 0.0156 | 13.2000 | 0.0132 | (15.547) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 1,598.4100 | 1.5984 | 1,680.4600 | 1.6805 | 5.133 | 0 | 0 | 0 |
| 2022/04/11 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 2,699.1000 | 2.6991 | 2,518.3000 | 2.5183 | (6.699) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 04/08/2022 | | | Bond Future | 10.7932 | 68.7485 | 10.8386 | 68.4868 | 0.421 | 0.0000 | 0.0000 | 1,337 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/04/11 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 2,631.0800 | 2.6311 | 2,452.4100 | 2.4524 | (6.791) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 1,620.9100 | 1.6209 | 1,704.0300 | 1.7040 | 5.128 | 0 | 0 | 0 |
| 2022/04/11 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 2,664.9900 | 2.6650 | 2,485.2500 | 2.4853 | (6.744) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 1,576.1700 | 1.5762 | 1,657.1600 | 1.6572 | 5.138 | 0 | 0 | 0 |
| 2022/04/11 | R214 | 03/11/2022 | 11.34 | Call | Bond Future | 4,085.1400 | 4.0851 | 3,895.6300 | 3.8956 | (4.639) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 03/11/2022 | 11.36 | Put | Bond Future | 1,780.3500 | 1.7803 | 1,855.4000 | 1.8554 | 4.215 | 0 | 0 | 0 |
| 2022/04/11 | R214 | 03/11/2022 | | | Bond Future | 10.9286 | 66.4714 | 10.9756 | 66.2054 | 0.431 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R214 | 03/11/2022 | 11.34 | Put | Bond Future | 1,815.2000 | 1.8152 | 1,891.6800 | 1.8917 | 4.213 | 0 | 0 | 0 |
| 2022/04/11 | R214 | 03/11/2022 | 11.35 | Call | Bond Future | 4,121.2600 | 4.1213 | 3,931.0400 | 3.9310 | (4.616) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 03/11/2022 | 11.35 | Put | Bond Future | 1,797.6900 | 1.7977 | 1,873.4600 | 1.8735 | 4.215 | 0 | 0 | 0 |
| 2022/04/11 | R214 | 03/11/2022 | 11.36 | Call | Bond Future | 4,157.4900 | 4.1575 | 3,966.5500 | 3.9665 | (4.593) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 3,234.6000 | 3.2346 | 3,077.0700 | 3.0771 | (4.870) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 3,111.0100 | 3.1110 | 3,224.4400 | 3.2244 | 3.646 | 0 | 0 | 0 |
| 2022/04/11 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 3,263.9100 | 3.2639 | 3,105.6200 | 3.1056 | (4.850) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 3,084.8000 | 3.0848 | 3,197.4700 | 3.1975 | 3.652 | 0 | 0 | 0 |
| 2022/04/11 | R214 | 02/02/2023 | | | Bond Future | 11.0478 | 67.6038 | 11.0966 | 67.3328 | 0.442 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 3,293.1000 | 3.2931 | 3,134.0500 | 3.1340 | (4.830) | 0 | 0 | 0 |
| 2022/04/11 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 3,058.5300 | 3.0585 | 3,170.4400 | 3.1704 | 3.659 | 0 | 0 | 0 |
| 2022/04/11 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 8,098.7600 | 8.0988 | 7,767.9600 | 7.7680 | (4.085) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 14.8000 | 0.0148 | 12.2400 | 0.0122 | (17.297) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 8,160.9600 | 8.1610 | 7,830.2400 | 7.8302 | (4.052) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 05/05/2022 | | | Bond Future | 10.6164 | 85.2990 | 10.6602 | 84.9707 | 0.412 | 0.0000 | 0.0000 | 165,659 |
| 2022/04/11 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 14.0900 | 0.0141 | 11.6100 | 0.0116 | (17.601) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 8,223.1100 | 8.2231 | 7,892.4700 | 7.8925 | (4.021) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 13.4100 | 0.0134 | 11.0100 | 0.0110 | (17.897) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 3,460.3400 | 3.4603 | 3,228.6700 | 3.2287 | (6.695) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 1,944.7600 | 1.9448 | 2,046.3000 | 2.0463 | 5.221 | 0 | 0 | 0 |
| 2022/04/11 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 3,504.0100 | 3.5040 | 3,271.0200 | 3.2710 | (6.649) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 1,917.4200 | 1.9174 | 2,017.6400 | 2.0176 | 5.227 | 0 | 0 | 0 |
| 2022/04/11 | R248 | 04/08/2022 | 10.20 | Call | Bond Future | 879.0100 | 0.8790 | 774.5300 | 0.7745 | (11.886) | 0 | 0 | 1,700 |
| 2022/04/11 | R248 | 04/08/2022 | 10.40 | Put | Bond Future | 4,170.6000 | 4.1706 | 4,364.2600 | 4.3643 | 4.643 | 0 | 0 | 0 |
| 2022/04/11 | R248 | 04/08/2022 | | | Bond Future | 10.7702 | 86.3918 | 10.8157 | 86.0586 | 0.423 | 0.0000 | 0.0000 | 38,423 |
| 2022/04/11 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 3,547.9100 | 3.5479 | 3,313.6000 | 3.3136 | (6.604) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 1,890.4100 | 1.8904 | 1,989.3100 | 1.9893 | 5.232 | 0 | 0 | 0 |
| 2022/04/11 | R248 | 04/08/2022 | 10.90 | Call | Bond Future | 3,119.4200 | 3.1194 | 2,898.7900 | 2.8988 | (7.073) | 0 | 0 | 1,700 |
| 2022/04/11 | R248 | 04/08/2022 | 10.90 | Put | Bond Future | 2,175.8700 | 2.1759 | 2,288.4500 | 2.2884 | 5.174 | 0 | 0 | 0 |
| 2022/04/11 | R248 | 04/08/2022 | 9.70 | Call | Bond Future | 190.9600 | 0.1910 | 157.1400 | 0.1571 | (17.711) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 04/08/2022 | 9.70 | Put | Bond Future | 8,740.6300 | 8.7406 | 9,040.0200 | 9.0400 | 3.425 | 0 | 0 | 0 |
| 2022/04/11 | R248 | 04/08/2022 | 10.20 | Put | Bond Future | 5,254.4000 | 5.2544 | 5,483.1300 | 5.4831 | 4.353 | 0 | 0 | 0 |
| 2022/04/11 | R248 | 04/08/2022 | 10.40 | Call | Bond Future | 1,374.5600 | 1.3746 | 1,235.0100 | 1.2350 | (10.152) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 03/11/2022 | 11.32 | Call | Bond Future | 5,163.7500 | 5.1638 | 4,922.1700 | 4.9222 | (4.678) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 03/11/2022 | 11.30 | Put | Bond Future | 2,306.7600 | 2.3068 | 2,405.6100 | 2.4056 | 4.285 | 0 | 0 | 0 |
| 2022/04/11 | R248 | 03/11/2022 | 11.31 | Put | Bond Future | 2,284.4400 | 2.2844 | 2,382.3600 | 2.3824 | 4.286 | 0 | 0 | 0 |
| 2022/04/11 | R248 | 03/11/2022 | | | Bond Future | 10.9033 | 83.2363 | 10.9506 | 82.8977 | 0.434 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R248 | 03/11/2022 | 11.32 | Put | Bond Future | 2,262.5600 | 2.2626 | 2,359.5800 | 2.3596 | 4.288 | 0 | 0 | 0 |
| 2022/04/11 | R248 | 03/11/2022 | 11.30 | Call | Bond Future | 5,072.8500 | 5.0729 | 4,833.1000 | 4.8331 | (4.726) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 03/11/2022 | 11.31 | Call | Bond Future | 5,118.1300 | 5.1181 | 4,877.4500 | 4.8775 | (4.702) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/04/11 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 4,201.1700 | 4.2012 | 3,997.2600 | 3.9973 | (4.854) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 3,783.0400 | 3.7830 | 3,924.0700 | 3.9241 | 3.728 | 0 | 0 | 0 |
| 2022/04/11 | R248 | 02/02/2023 | | | Bond Future | 11.0204 | 84.6546 | 11.0695 | 84.3096 | 0.446 | 0.0000 | 0.0000 | 0 |
| 2022/04/11 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 4,126.7800 | 4.1268 | 3,924.8100 | 3.9248 | (4.894) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 3,848.5700 | 3.8486 | 3,991.5400 | 3.9915 | 3.715 | 0 | 0 | 0 |
| 2022/04/11 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 4,163.7600 | 4.1638 | 3,960.8200 | 3.9608 | (4.874) | 0 | 0 | 0 |
| 2022/04/11 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 3,815.5300 | 3.8155 | 3,957.5300 | 3.9575 | 3.722 | 0 | 0 | 0 |

Total

1274205