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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/05/2022 TO 17/05/2022

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2022/05/17 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2025 | 04/08/2022 | | Bond Future | 160.8904 | 160.8904 | 160.9278 | 160.9278 | 0.023 | 0.0000 | 0.0000 | 7,305 |
| 2022/05/17 | 2025 | 03/11/2022 | | Bond Future | 163.2690 | 163.2690 | 163.3050 | 163.3050 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2025 | 02/02/2023 | | Bond Future | 164.3705 | 164.3705 | 164.4634 | 164.4634 | 0.057 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2025 | 04/05/2023 | | Bond Future | 167.3114 | 167.3114 | 167.4933 | 167.4933 | 0.109 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2029 | 04/08/2022 | | Bond Future | 118.9140 | 118.9140 | 118.7943 | 118.7943 | (0.101) | 0.0000 | 0.0000 | 3,954 |
| 2022/05/17 | 2029 | 03/11/2022 | | Bond Future | 119.4325 | 119.4325 | 119.3097 | 119.3097 | (0.103) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2029 | 02/02/2023 | | Bond Future | 121.4660 | 121.4660 | 121.3823 | 121.3823 | (0.069) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | 2029 | 04/05/2023 | | | Bond Future | 122.3603 | 122.3603 | 122.3392 | 122.3392 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 303.4500 | 0.3034 | 293.4700 | 0.2935 | (3.289) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 3,319.7500 | 3.3198 | 3,336.8600 | 3.3369 | 0.515 | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/08/2022 | 10.95 | Call | Bond Future | 3,872.4300 | 3.8724 | 3,844.1200 | 3.8441 | (0.731) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/08/2022 | 10.95 | Put | Bond Future | 290.4400 | 0.2904 | 289.2200 | 0.2892 | (0.420) | 0 | 0 | 800 |
| 2022/05/17 | 2030 | 04/08/2022 | | | Bond Future | 10.1790 | 88.9990 | 10.1847 | 88.9719 | 0.056 | 0.0000 | 0.0000 | 96,349 |
| 2022/05/17 | 2030 | 04/08/2022 | 8.30 | Call | Bond Future | 3.3200 | 0.0033 | 3.0400 | 0.0030 | (8.434) | 0 | 0 | 800 |
| 2022/05/17 | 2030 | 04/08/2022 | 8.30 | Put | Bond Future | 9,571.4800 | 9.5715 | 9,598.2900 | 9.5983 | 0.280 | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/08/2022 | 9.05 | Call | Bond Future | 63.8500 | 0.0638 | 60.5700 | 0.0606 | (5.137) | 0 | 0 | 800 |
| 2022/05/17 | 2030 | 04/08/2022 | 9.05 | Put | Bond Future | 5,663.5100 | 5.6635 | 5,687.3200 | 5.6873 | 0.420 | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 285.3800 | 0.2854 | 275.7900 | 0.2758 | (3.360) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 3,401.2900 | 3.4013 | 3,418.7900 | 3.4188 | 0.515 | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 294.3100 | 0.2943 | 284.5200 | 0.2845 | (3.326) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 3,360.4000 | 3.3604 | 3,377.7000 | 3.3777 | 0.515 | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 03/11/2022 | 10.10 | Call | Bond Future | 1,305.8600 | 1.3059 | 1,289.0700 | 1.2891 | (1.286) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 03/11/2022 | 10.10 | Put | Bond Future | 2,567.5600 | 2.5676 | 2,579.3800 | 2.5794 | 0.460 | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 03/11/2022 | 10.20 | Put | Bond Future | 2,302.6500 | 2.3026 | 2,313.1900 | 2.3132 | 0.458 | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 03/11/2022 | 9.70 | Call | Bond Future | 673.5600 | 0.6736 | 662.0900 | 0.6621 | (1.703) | 0 | 0 | 500 |
| 2022/05/17 | 2030 | 03/11/2022 | 9.70 | Put | Bond Future | 3,840.3600 | 3.8404 | 3,857.5000 | 3.8575 | 0.446 | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 03/11/2022 | | | Bond Future | 10.3709 | 90.2953 | 10.3771 | 90.2667 | 0.060 | 0.0000 | 0.0000 | 18,740 |
| 2022/05/17 | 2030 | 03/11/2022 | 10.20 | Call | Bond Future | 1,509.3300 | 1.5093 | 1,491.2600 | 1.4913 | (1.197) | 0 | 0 | 500 |
| 2022/05/17 | 2030 | 03/11/2022 | 11.57 | Call | Bond Future | 5,737.0100 | 5.7370 | 5,708.9900 | 5.7090 | (0.488) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 03/11/2022 | 11.57 | Put | Bond Future | 417.1000 | 0.4171 | 417.6900 | 0.4177 | 0.141 | 0 | 0 | 500 |
| 2022/05/17 | 2030 | 03/11/2022 | 10.08 | Call | Bond Future | 1,267.2400 | 1.2672 | 1,250.7200 | 1.2507 | (1.304) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 03/11/2022 | 10.08 | Put | Bond Future | 2,622.9900 | 2.6230 | 2,635.0800 | 2.6351 | 0.461 | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 03/11/2022 | 10.09 | Call | Bond Future | 1,286.4600 | 1.2865 | 1,269.8100 | 1.2698 | (1.294) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 03/11/2022 | 10.09 | Put | Bond Future | 2,595.1700 | 2.5952 | 2,607.1300 | 2.6071 | 0.461 | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 1,226.1600 | 1.2262 | 1,222.9900 | 1.2230 | (0.259) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 3,659.4300 | 3.6594 | 3,654.1200 | 3.6541 | (0.145) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 923.7500 | 0.9238 | 920.8300 | 0.9208 | (0.316) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 3,870.8900 | 3.8709 | 3,865.6500 | 3.8656 | (0.135) | 0 | 0 | 102 |
| 2022/05/17 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 1,209.8100 | 1.2098 | 1,206.6500 | 1.2067 | (0.261) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 8,382.8200 | 8.3828 | 8,379.2800 | 8.3793 | (0.042) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 382.4600 | 0.3825 | 380.4300 | 0.3804 | (0.531) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 6,643.3900 | 6.6434 | 6,639.2200 | 6.6392 | (0.063) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 757.9200 | 0.7579 | 755.1900 | 0.7552 | (0.360) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 4,810.9400 | 4.8109 | 4,806.0700 | 4.8061 | (0.101) | 0 | 0 | 102 |
| 2022/05/17 | 2030 | 02/02/2023 | | | Bond Future | 10.5419 | 87.8085 | 10.5415 | 87.8106 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 3,689.1900 | 3.6892 | 3,683.8800 | 3.6839 | (0.144) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 1,242.6400 | 1.2426 | 1,239.4700 | 1.2395 | (0.255) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 4,317.8100 | 4.3178 | 4,312.7500 | 4.3127 | (0.117) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 1,129.8200 | 1.1298 | 1,126.7200 | 1.1267 | (0.274) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 3,719.1000 | 3.7191 | 3,713.8000 | 3.7138 | (0.143) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 197.3400 | 0.1973 | 195.9400 | 0.1959 | (0.709) | 0 | 0 | 102 |
| 2022/05/17 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 2,199.8900 | 2.1999 | 2,219.4000 | 2.2194 | 0.887 | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 3,035.2100 | 3.0352 | 3,004.8800 | 3.0049 | (0.999) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 2,221.0400 | 2.2210 | 2,240.6900 | 2.2407 | 0.885 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 3,012.6400 | 3.0126 | 2,982.4500 | 2.9825 | (1.002) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 1,245.0200 | 1.2450 | 1,257.9300 | 1.2579 | 1.037 | 0 | 0 | 1,080 |
| 2022/05/17 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 4,391.9300 | 4.3919 | 4,355.0000 | 4.3550 | (0.841) | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/05/2023 | | | Bond Future | 10.7122 | 89.3664 | 10.7006 | 89.4162 | (0.108) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 6,440.5000 | 6.4405 | 6,476.8000 | 6.4768 | 0.564 | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 934.2000 | 0.9342 | 920.6600 | 0.9207 | (1.449) | 0 | 0 | 1,080 |
| 2022/05/17 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 2,242.3000 | 2.2423 | 2,262.0800 | 2.2621 | 0.882 | 0 | 0 | 0 |
| 2022/05/17 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 2,990.2100 | 2.9902 | 2,960.1500 | 2.9601 | (1.005) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 8.97 | Call | Bond Future | 4.9000 | 0.0049 | 4.6000 | 0.0046 | (6.122) | 0 | 0 | 800 |
| 2022/05/17 | 2032 | 04/08/2022 | 8.97 | Put | Bond Future | 9,299.0400 | 9.2990 | 9,304.1900 | 9.3042 | 0.055 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 9.40 | Call | Bond Future | 32.3700 | 0.0324 | 30.9900 | 0.0310 | (4.263) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 9.40 | Put | Bond Future | 6,720.1300 | 6.7201 | 6,724.2000 | 6.7242 | 0.061 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 9.72 | Call | Bond Future | 108.7500 | 0.1088 | 105.4700 | 0.1055 | (3.016) | 0 | 0 | 800 |
| 2022/05/17 | 2032 | 04/08/2022 | 9.72 | Put | Bond Future | 4,917.4400 | 4.9174 | 4,919.6100 | 4.9196 | 0.044 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 2,650.1100 | 2.6501 | 2,646.4900 | 2.6465 | (0.137) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 639.9800 | 0.6400 | 630.8000 | 0.6308 | (1.434) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 9.80 | Call | Bond Future | 150.2300 | 0.1502 | 146.1500 | 0.1462 | (2.716) | 0 | 0 | 900 |
| 2022/05/17 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 2,688.5100 | 2.6885 | 2,685.0100 | 2.6850 | (0.130) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | | | Bond Future | 10.5804 | 89.0814 | 10.5814 | 89.0759 | 0.010 | 0.0000 | 0.0000 | 70,093 |
| 2022/05/17 | 2032 | 04/08/2022 | 11.00 | Call | Bond Future | 2,893.5000 | 2.8935 | 2,881.4300 | 2.8814 | (0.417) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 11.00 | Put | Bond Future | 670.8300 | 0.6708 | 664.2100 | 0.6642 | (0.987) | 0 | 0 | 7,500 |
| 2022/05/17 | 2032 | 04/08/2022 | 11.60 | Call | Bond Future | 5,472.8800 | 5.4729 | 5,463.3200 | 5.4633 | (0.175) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 11.60 | Put | Bond Future | 203.5800 | 0.2036 | 199.4700 | 0.1995 | (2.019) | 0 | 0 | 800 |
| 2022/05/17 | 2032 | 04/08/2022 | 11.89 | Call | Bond Future | 6,799.6000 | 6.7996 | 6,791.2600 | 6.7913 | (0.123) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 11.89 | Put | Bond Future | 111.0500 | 0.1111 | 108.1600 | 0.1082 | (2.602) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 622.4500 | 0.6224 | 613.3800 | 0.6134 | (1.457) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 2,612.0700 | 2.6121 | 2,608.3400 | 2.6083 | (0.143) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 10.50 | Call | Bond Future | 1,262.1000 | 1.2621 | 1,250.4400 | 1.2504 | (0.924) | 0 | 0 | 900 |
| 2022/05/17 | 2032 | 04/08/2022 | 10.50 | Put | Bond Future | 1,696.8700 | 1.6969 | 1,690.6600 | 1.6907 | (0.366) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 9.80 | Put | Bond Future | 4,497.0200 | 4.4970 | 4,498.3900 | 4.4984 | 0.030 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 10.10 | Call | Bond Future | 449.6800 | 0.4497 | 441.9200 | 0.4419 | (1.726) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 10.10 | Put | Bond Future | 3,091.7400 | 3.0917 | 3,089.4300 | 3.0894 | (0.075) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 605.2300 | 0.6052 | 596.2800 | 0.5963 | (1.479) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | 10.56 | Put | Bond Future | 2,651.9700 | 2.6520 | 2,649.8000 | 2.6498 | (0.082) | 0 | 0 | 180 |
| 2022/05/17 | 2032 | 03/11/2022 | 9.92 | Call | Bond Future | 455.9600 | 0.4560 | 451.1200 | 0.4511 | (1.061) | 0 | 0 | 750 |
| 2022/05/17 | 2032 | 03/11/2022 | 9.92 | Put | Bond Future | 5,042.2700 | 5.0423 | 5,043.9700 | 5.0440 | 0.034 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | 10.11 | Put | Bond Future | 4,212.6000 | 4.2126 | 4,213.0900 | 4.2131 | 0.012 | 0 | 0 | 454 |
| 2022/05/17 | 2032 | 03/11/2022 | 10.16 | Call | Bond Future | 761.8400 | 0.7618 | 755.4500 | 0.7555 | (0.839) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | 10.16 | Put | Bond Future | 4,013.6800 | 4.0137 | 4,013.8300 | 4.0138 | 0.004 | 0 | 0 | 180 |
| 2022/05/17 | 2032 | 03/11/2022 | 9.31 | Put | Bond Future | 8,213.4900 | 8.2135 | 8,218.0600 | 8.2181 | 0.056 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | 9.36 | Call | Bond Future | 129.4500 | 0.1295 | 127.3000 | 0.1273 | (1.661) | 0 | 0 | 454 |
| 2022/05/17 | 2032 | 03/11/2022 | 9.36 | Put | Bond Future | 7,934.1400 | 7.9341 | 7,938.5300 | 7.9385 | 0.055 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | 9.46 | Put | Bond Future | 7,384.4300 | 7.3844 | 7,388.4200 | 7.3884 | 0.054 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | | | Bond Future | 10.7654 | 86.2266 | 10.7667 | 86.2201 | 0.012 | 0.0000 | 0.0000 | 87,927 |
| 2022/05/17 | 2032 | 03/11/2022 | 12.30 | Call | Bond Future | 7,873.5900 | 7.8736 | 7,864.4200 | 7.8644 | (0.116) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | 12.30 | Put | Bond Future | 314.0500 | 0.3141 | 311.4200 | 0.3114 | (0.837) | 0 | 0 | 750 |
| 2022/05/17 | 2032 | 03/11/2022 | 10.66 | Call | Bond Future | 1,816.5100 | 1.8165 | 1,807.3800 | 1.8074 | (0.503) | 0 | 0 | 0 |

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| 2022/05/17 | 2032 | 03/11/2022 | 10.66 | Put | Bond Future | 2,371.1800 | 2.3712 | 2,368.5900 | 2.3686 | (0.109) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | 10.67 | Call | Bond Future | 1,842.7500 | 1.8428 | 1,833.5800 | 1.8336 | (0.498) | 0 | 0 | 750 |
| 2022/05/17 | 2032 | 03/11/2022 | 10.67 | Put | Bond Future | 2,344.6000 | 2.3446 | 2,341.9700 | 2.3420 | (0.112) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | 11.55 | Call | Bond Future | 4,766.6400 | 4.7666 | 4,756.5200 | 4.7565 | (0.212) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | 11.55 | Put | Bond Future | 784.4000 | 0.7844 | 780.8200 | 0.7808 | (0.456) | 0 | 0 | 500 |
| 2022/05/17 | 2032 | 03/11/2022 | 10.21 | Call | Bond Future | 844.0500 | 0.8441 | 837.3300 | 0.8373 | (0.796) | 0 | 0 | 500 |
| 2022/05/17 | 2032 | 03/11/2022 | 10.21 | Put | Bond Future | 3,821.1700 | 3.8212 | 3,820.9900 | 3.8210 | (0.005) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | 10.49 | Call | Bond Future | 1,403.3500 | 1.4034 | 1,394.9700 | 1.3950 | (0.597) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | 10.49 | Put | Bond Future | 2,862.6900 | 2.8627 | 2,860.8500 | 2.8608 | (0.064) | 0 | 0 | 454 |
| 2022/05/17 | 2032 | 03/11/2022 | 10.56 | Call | Bond Future | 1,566.6600 | 1.5667 | 1,557.9500 | 1.5579 | (0.556) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | 10.11 | Call | Bond Future | 684.9200 | 0.6849 | 678.8700 | 0.6789 | (0.883) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 03/11/2022 | 9.31 | Call | Bond Future | 114.1300 | 0.1141 | 112.1600 | 0.1122 | (1.726) | 0 | 0 | 180 |
| 2022/05/17 | 2032 | 03/11/2022 | 9.46 | Call | Bond Future | 165.4200 | 0.1654 | 162.8700 | 0.1629 | (1.542) | 0 | 0 | 500 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 1,483.8900 | 1.4839 | 1,488.2700 | 1.4883 | 0.295 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 3,708.4800 | 3.7085 | 3,689.3300 | 3.6893 | (0.516) | 0 | 0 | 454 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 1,861.1500 | 1.8612 | 1,866.6300 | 1.8666 | 0.294 | 0 | 0 | 750 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 3,194.3100 | 3.1943 | 3,176.2600 | 3.1763 | (0.565) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 4,939.5200 | 4.9395 | 4,952.4100 | 4.9524 | 0.261 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 1,170.6100 | 1.1706 | 1,159.9700 | 1.1600 | (0.909) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 1,284.2300 | 1.2842 | 1,288.0100 | 1.2880 | 0.294 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 4,038.9000 | 4.0389 | 4,019.1500 | 4.0192 | (0.489) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 614.8100 | 0.6148 | 616.3300 | 0.6163 | 0.247 | 0 | 0 | 750 |
| 2022/05/17 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 5,973.9200 | 5.9739 | 5,951.9100 | 5.9519 | (0.368) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 973.6800 | 0.9737 | 976.4700 | 0.9765 | 0.287 | 0 | 0 | 500 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 4,693.2600 | 4.6933 | 4,672.5200 | 4.6725 | (0.442) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 276.3900 | 0.2764 | 276.8200 | 0.2768 | 0.156 | 0 | 0 | 500 |
| 2022/05/17 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 8,170.3600 | 8.1704 | 8,147.2600 | 8.1473 | (0.283) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | | | Bond Future | 10.9286 | 87.6788 | 10.9240 | 87.7023 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 5,495.0300 | 5.4950 | 5,508.8600 | 5.5089 | 0.252 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 1,010.0600 | 1.0101 | 1,000.3600 | 1.0004 | (0.960) | 0 | 0 | 500 |
| 2022/05/17 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 9,083.3700 | 9.0834 | 9,101.5100 | 9.1015 | 0.200 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 431.2500 | 0.4313 | 425.8600 | 0.4259 | (1.250) | 0 | 0 | 750 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 1,246.4300 | 1.2464 | 1,250.0900 | 1.2501 | 0.294 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 4,107.6200 | 4.1076 | 4,087.7500 | 4.0877 | (0.484) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 1,265.2500 | 1.2653 | 1,268.9700 | 1.2690 | 0.294 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 4,073.1600 | 4.0732 | 4,053.3500 | 4.0533 | (0.486) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 892.0100 | 0.8920 | 894.5200 | 0.8945 | 0.281 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 4,936.3400 | 4.9363 | 4,915.3200 | 4.9153 | (0.426) | 0 | 0 | 454 |
| 2022/05/17 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 200.9800 | 0.2010 | 201.2100 | 0.2012 | 0.114 | 0 | 0 | 454 |
| 2022/05/17 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 9,018.7000 | 9.0187 | 8,995.4000 | 8.9954 | (0.258) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 2,442.4800 | 2.4425 | 2,471.1100 | 2.4711 | 1.172 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 3,426.3800 | 3.4264 | 3,384.6600 | 3.3847 | (1.218) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/05/2023 | | | Bond Future | 11.0865 | 85.0755 | 11.0724 | 85.1458 | (0.128) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 2,418.5400 | 2.4185 | 2,446.9900 | 2.4470 | 1.176 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 3,452.9100 | 3.4529 | 3,411.0100 | 3.4110 | (1.213) | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 2,394.7300 | 2.3947 | 2,422.9800 | 2.4230 | 1.180 | 0 | 0 | 0 |
| 2022/05/17 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 3,479.6100 | 3.4796 | 3,437.5100 | 3.4375 | (1.210) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | 2033 | 04/08/2022 | | | Bond Future | 113.7276 | 113.7276 | 113.8664 | 113.8664 | 0.122 | 0.0000 | 0.0000 | 7,046 |
| 2022/05/17 | 2033 | 03/11/2022 | | | Bond Future | 114.0861 | 114.0861 | 114.2255 | 114.2255 | 0.122 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2033 | 02/02/2023 | | | Bond Future | 116.0283 | 116.0283 | 116.2095 | 116.2095 | 0.156 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2033 | 04/05/2023 | | | Bond Future | 116.7403 | 116.7403 | 116.9860 | 116.9860 | 0.210 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 1,160.4500 | 1.1605 | 1,035.5900 | 1.0356 | (10.760) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 2,272.4400 | 2.2724 | 2,442.2800 | 2.4423 | 7.474 | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 1,187.5800 | 1.1876 | 1,060.9000 | 1.0609 | (10.667) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/08/2022 | 11.95 | Call | Bond Future | 5,477.4400 | 5.4774 | 5,215.7400 | 5.2157 | (4.778) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/08/2022 | 11.95 | Put | Bond Future | 316.9900 | 0.3170 | 349.9900 | 0.3500 | 10.410 | 0 | 0 | 1,050 |
| 2022/05/17 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 2,201.9000 | 2.2019 | 2,368.0900 | 2.3681 | 7.548 | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/08/2022 | | | Bond Future | 11.0691 | 81.8966 | 11.1171 | 81.6019 | 0.434 | 0.0000 | 0.0000 | 126,804 |
| 2022/05/17 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 80.3000 | 0.0803 | 63.8800 | 0.0639 | (20.448) | 0 | 0 | 50 |
| 2022/05/17 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 6,373.8400 | 6.3738 | 6,652.1200 | 6.6521 | 4.366 | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 2,236.8800 | 2.2369 | 2,404.9000 | 2.4049 | 7.511 | 0 | 0 | 50 |
| 2022/05/17 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 1,215.2200 | 1.2152 | 1,086.7100 | 1.0867 | (10.575) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/08/2022 | 11.21 | Call | Bond Future | 2,178.0700 | 2.1781 | 1,997.6200 | 1.9976 | (8.285) | 0 | 0 | 1,050 |
| 2022/05/17 | 2037 | 04/08/2022 | 11.21 | Put | Bond Future | 1,318.2800 | 1.3183 | 1,432.5300 | 1.4325 | 8.667 | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 3,003.1900 | 3.0032 | 2,791.7600 | 2.7918 | (7.040) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 887.0200 | 0.8870 | 970.2900 | 0.9703 | 9.388 | 0 | 0 | 50 |
| 2022/05/17 | 2037 | 03/11/2022 | 11.32 | Call | Bond Future | 2,682.6300 | 2.6826 | 2,513.8200 | 2.5138 | (6.293) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 03/11/2022 | 11.30 | Put | Bond Future | 2,214.8400 | 2.2148 | 2,348.5300 | 2.3485 | 6.036 | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 03/11/2022 | 11.31 | Call | Bond Future | 2,649.5500 | 2.6495 | 2,481.9100 | 2.4819 | (6.327) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 03/11/2022 | 11.31 | Put | Bond Future | 2,188.1200 | 2.1881 | 2,320.6300 | 2.3206 | 6.056 | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 03/11/2022 | | | Bond Future | 11.2329 | 83.0899 | 11.2830 | 82.7897 | 0.446 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2037 | 03/11/2022 | 11.32 | Put | Bond Future | 2,161.6600 | 2.1617 | 2,293.0000 | 2.2930 | 6.076 | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 03/11/2022 | 11.30 | Call | Bond Future | 2,616.6600 | 2.6167 | 2,450.2000 | 2.4502 | (6.362) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 1,982.9200 | 1.9829 | 1,867.9900 | 1.8680 | (5.796) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 4,086.2900 | 4.0863 | 4,247.8400 | 4.2478 | 3.953 | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 2,008.2200 | 2.0082 | 1,892.3500 | 1.8924 | (5.770) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 4,050.5500 | 4.0506 | 4,211.1600 | 4.2112 | 3.965 | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 02/02/2023 | | | Bond Future | 11.3810 | 80.2320 | 11.4282 | 79.9556 | 0.414 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 2,033.9500 | 2.0340 | 1,917.1500 | 1.9172 | (5.743) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 4,015.3100 | 4.0153 | 4,174.9900 | 4.1750 | 3.977 | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 2,706.0500 | 2.7061 | 2,594.0700 | 2.5941 | (4.138) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 4,021.1000 | 4.0211 | 4,146.8500 | 4.1469 | 3.127 | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 2,733.6100 | 2.7336 | 2,620.9500 | 2.6210 | (4.121) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 3,989.7000 | 3.9897 | 4,114.7700 | 4.1148 | 3.135 | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/05/2023 | | | Bond Future | 11.5256 | 81.6567 | 11.5670 | 81.4190 | 0.359 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 2,760.9900 | 2.7610 | 2,647.6500 | 2.6476 | (4.105) | 0 | 0 | 0 |
| 2022/05/17 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 3,958.1800 | 3.9582 | 4,082.5700 | 4.0826 | 3.143 | 0 | 0 | 0 |
| 2022/05/17 | 2038 | 04/08/2022 | | | Bond Future | 128.2522 | 128.2522 | 128.2065 | 128.2065 | (0.036) | 0.0000 | 0.0000 | 6,836 |
| 2022/05/17 | 2038 | 03/11/2022 | | | Bond Future | 130.1486 | 130.1486 | 130.1006 | 130.1006 | (0.037) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2038 | 02/02/2023 | | | Bond Future | 130.4772 | 130.4772 | 130.4732 | 130.4732 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2038 | 04/05/2023 | | | Bond Future | 132.8127 | 132.8127 | 132.8783 | 132.8783 | 0.049 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2040 | 04/08/2022 | 9.70 | Put | Bond Future | 10,819.5400 | 10.8195 | 11,235.4200 | 11.2354 | 3.844 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 1,327.8100 | 1.3278 | 1,146.4100 | 1.1464 | (13.662) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 2,254.8000 | 2.2548 | 2,492.4600 | 2.4925 | 10.540 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 04/08/2022 | 12.24 | Put | Bond Future | 231.0600 | 0.2311 | 266.7000 | 0.2667 | 15.425 | 0 | 0 | 460 |
| 2022/05/17 | 2040 | 04/08/2022 | | | Bond Future | 11.1892 | 83.5922 | 11.2530 | 83.1732 | 0.570 | 0.0000 | 0.0000 | 120,301 |
| 2022/05/17 | 2040 | 04/08/2022 | 9.70 | Call | Bond Future | 10.1700 | 0.0102 | 6.9900 | 0.0070 | (31.268) | 0 | 0 | 460 |
| 2022/05/17 | 2040 | 04/08/2022 | 10.70 | Call | Bond Future | 503.2600 | 0.5033 | 410.5000 | 0.4105 | (18.432) | 0 | 0 | 460 |
| 2022/05/17 | 2040 | 04/08/2022 | 10.70 | Put | Bond Future | 3,832.6900 | 3.8327 | 4,158.9900 | 4.1590 | 8.514 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 1,267.7200 | 1.2677 | 1,091.5700 | 1.0916 | (13.895) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 2,329.1800 | 2.3292 | 2,572.0900 | 2.5721 | 10.429 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 1,297.5000 | 1.2975 | 1,118.7300 | 1.1187 | (13.778) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 2,291.6800 | 2.2917 | 2,531.9700 | 2.5320 | 10.485 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 04/08/2022 | 12.24 | Call | Bond Future | 6,735.1600 | 6.7352 | 6,351.7400 | 6.3517 | (5.693) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 03/11/2022 | 11.40 | Call | Bond Future | 2,791.0600 | 2.7911 | 2,560.6100 | 2.5606 | (8.257) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 03/11/2022 | 11.41 | Put | Bond Future | 2,430.9800 | 2.4310 | 2,625.1700 | 2.6252 | 7.988 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 03/11/2022 | 12.52 | Call | Bond Future | 7,692.6000 | 7.6926 | 7,330.2200 | 7.3302 | (4.711) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 03/11/2022 | 10.70 | Call | Bond Future | 861.2500 | 0.8613 | 754.2200 | 0.7542 | (12.427) | 0 | 0 | 1,100 |
| 2022/05/17 | 2040 | 03/11/2022 | 11.20 | Call | Bond Future | 2,131.6700 | 2.1317 | 1,935.5900 | 1.9356 | (9.198) | 0 | 0 | 1,100 |
| 2022/05/17 | 2040 | 03/11/2022 | 11.20 | Put | Bond Future | 3,098.6600 | 3.0987 | 3,328.8700 | 3.3289 | 7.429 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 03/11/2022 | 11.39 | Call | Bond Future | 2,756.2800 | 2.7563 | 2,527.5100 | 2.5275 | (8.300) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 03/11/2022 | | | Bond Future | 11.3485 | 84.8102 | 11.4149 | 84.3840 | 0.585 | 0.0000 | 0.0000 | 3,965 |
| 2022/05/17 | 2040 | 03/11/2022 | 11.40 | Put | Bond Future | 2,460.0700 | 2.4601 | 2,655.9100 | 2.6559 | 7.961 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 03/11/2022 | 11.41 | Call | Bond Future | 2,826.0400 | 2.8260 | 2,593.9400 | 2.5939 | (8.213) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 03/11/2022 | 12.52 | Put | Bond Future | 649.0300 | 0.6490 | 712.9400 | 0.7129 | 9.847 | 0 | 0 | 1,100 |
| 2022/05/17 | 2040 | 03/11/2022 | 10.70 | Put | Bond Future | 5,216.9700 | 5.2170 | 5,536.2300 | 5.5362 | 6.120 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 03/11/2022 | 11.39 | Put | Bond Future | 2,489.4300 | 2.4894 | 2,686.9500 | 2.6869 | 7.934 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 2,028.0700 | 2.0281 | 1,866.8000 | 1.8668 | (7.952) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 4,436.6900 | 4.4367 | 4,679.6300 | 4.6796 | 5.476 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 02/02/2023 | | | Bond Future | 11.4928 | 81.7312 | 11.5571 | 81.3270 | 0.559 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 1,973.6600 | 1.9737 | 1,815.1900 | 1.8152 | (8.029) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 4,514.6100 | 4.5146 | 4,760.3500 | 4.7604 | 5.443 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 2,000.9000 | 2.0009 | 1,841.0300 | 1.8410 | (7.990) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 4,475.6400 | 4.4756 | 4,719.9800 | 4.7200 | 5.459 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 3,013.9000 | 3.0139 | 2,841.0500 | 2.8411 | (5.735) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 4,287.7900 | 4.2878 | 4,481.7900 | 4.4818 | 4.524 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 04/05/2023 | | | Bond Future | 11.6333 | 83.1828 | 11.6928 | 82.8160 | 0.511 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 2,954.6900 | 2.9547 | 2,783.9400 | 2.7839 | (5.779) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 4,355.5900 | 4.3556 | 4,551.6900 | 4.5517 | 4.502 | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 2,984.2200 | 2.9842 | 2,812.4300 | 2.8124 | (5.757) | 0 | 0 | 0 |
| 2022/05/17 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 4,321.5700 | 4.3216 | 4,516.6300 | 4.5166 | 4.514 | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 1,411.9600 | 1.4120 | 1,235.1800 | 1.2352 | (12.520) | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 2,228.1000 | 2.2281 | 2,445.1600 | 2.4452 | 9.742 | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 1,443.9700 | 1.4440 | 1,264.7200 | 1.2647 | (12.414) | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 2,191.6900 | 2.1917 | 2,406.2800 | 2.4063 | 9.791 | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 04/08/2022 | | | Bond Future | 11.2002 | 80.4624 | 11.2589 | 80.0685 | 0.524 | 0.0000 | 0.0000 | 77,372 |
| 2022/05/17 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 1,476.3500 | 1.4763 | 1,294.6500 | 1.2947 | (12.307) | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 2,155.7500 | 2.1557 | 2,367.8900 | 2.3679 | 9.841 | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 03/11/2022 | 11.40 | Put | Bond Future | 2,505.6600 | 2.5057 | 2,688.7400 | 2.6887 | 7.307 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | 2044 | 03/11/2022 | 11.41 | Call | Bond Future | 2,865.2000 | 2.8652 | 2,645.9900 | 2.6460 | (7.651) | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 03/11/2022 | 11.41 | Put | Bond Future | 2,475.9700 | 2.4760 | 2,657.4800 | 2.6575 | 7.331 | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 03/11/2022 | | | Bond Future | 11.3506 | 81.6349 | 11.4118 | 81.2342 | 0.538 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2044 | 03/11/2022 | 11.39 | Call | Bond Future | 2,794.0900 | 2.7941 | 2,578.0300 | 2.5780 | (7.733) | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 03/11/2022 | 11.39 | Put | Bond Future | 2,535.6500 | 2.5356 | 2,720.3100 | 2.7203 | 7.283 | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 03/11/2022 | 11.40 | Call | Bond Future | 2,829.5400 | 2.8295 | 2,611.9000 | 2.6119 | (7.692) | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 2,133.0200 | 2.1330 | 1,977.3800 | 1.9774 | (7.297) | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 4,422.6200 | 4.4226 | 4,646.2700 | 4.6463 | 5.057 | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 2,161.8200 | 2.1618 | 2,004.8600 | 2.0049 | (7.261) | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 4,383.8200 | 4.3838 | 4,606.1500 | 4.6062 | 5.072 | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 02/02/2023 | | | Bond Future | 11.4866 | 78.6276 | 11.5457 | 78.2483 | 0.514 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 2,190.5600 | 2.1906 | 2,032.2800 | 2.0323 | (7.226) | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 4,345.0500 | 4.3450 | 4,566.0600 | 4.5661 | 5.086 | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 3,045.5200 | 3.0455 | 2,883.3900 | 2.8834 | (5.324) | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 4,383.8500 | 4.3838 | 4,564.9700 | 4.5650 | 4.132 | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 3,075.7400 | 3.0757 | 2,912.6200 | 2.9126 | (5.303) | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 4,349.0300 | 4.3490 | 4,529.1600 | 4.5292 | 4.142 | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 04/05/2023 | | | Bond Future | 11.6186 | 80.0243 | 11.6730 | 79.6810 | 0.469 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 3,106.0900 | 3.1061 | 2,941.9900 | 2.9420 | (5.283) | 0 | 0 | 0 |
| 2022/05/17 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 4,314.4300 | 4.3144 | 4,493.5800 | 4.4936 | 4.152 | 0 | 0 | 0 |
| 2022/05/17 | 2046 | 04/08/2022 | | | Bond Future | 117.7864 | 117.7864 | 117.4260 | 117.4260 | (0.306) | 0.0000 | 0.0000 | 15,959 |
| 2022/05/17 | 2046 | 03/11/2022 | | | Bond Future | 117.5806 | 117.5806 | 117.2137 | 117.2137 | (0.312) | 0.0000 | 0.0000 | 1,566 |
| 2022/05/17 | 2046 | 02/02/2023 | | | Bond Future | 119.5833 | 119.5833 | 119.2509 | 119.2509 | (0.278) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2046 | 04/05/2023 | | | Bond Future | 119.7148 | 119.7148 | 119.4392 | 119.4392 | (0.230) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2050 | 04/08/2022 | | | Bond Future | 119.1215 | 119.1215 | 119.1549 | 119.1549 | 0.028 | 0.0000 | 0.0000 | 11,293 |
| 2022/05/17 | 2050 | 03/11/2022 | | | Bond Future | 120.8825 | 120.8825 | 120.9152 | 120.9152 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2050 | 02/02/2023 | | | Bond Future | 120.8446 | 120.8446 | 120.9193 | 120.9193 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 2050 | 04/05/2023 | | | Bond Future | 123.0078 | 123.0078 | 123.1481 | 123.1481 | 0.114 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | AL37 | 04/08/2022 | | | Index Future | 825.7250 | 825.7250 | 824.3050 | 824.3050 | (0.172) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | AL37 | 03/11/2022 | | | Index Future | 837.8310 | 837.8310 | 836.3840 | 836.3840 | (0.173) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | AL37 | 02/02/2023 | | | Index Future | 851.8720 | 851.8720 | 850.6870 | 850.6870 | (0.139) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | AL37 | 04/05/2023 | | | Index Future | 866.8920 | 866.8920 | 866.1340 | 866.1340 | (0.087) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | AL7T | 04/08/2022 | | | Index Future | 937.2110 | 937.2110 | 936.8930 | 936.8930 | (0.034) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | AL7T | 03/11/2022 | | | Index Future | 950.9520 | 950.9520 | 950.6220 | 950.6220 | (0.035) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | AL7T | 02/02/2023 | | | Index Future | 966.8890 | 966.8890 | 966.8780 | 966.8780 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | AL7T | 04/05/2023 | | | Index Future | 983.9360 | 983.9360 | 984.4350 | 984.4350 | 0.051 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | ALBI | 04/08/2022 | | | Index Future | 835.5830 | 835.5830 | 833.4410 | 833.4410 | (0.256) | 0.0000 | 0.0000 | 131 |
| 2022/05/17 | ALBI | 03/11/2022 | | | Index Future | 847.8330 | 847.8330 | 845.6540 | 845.6540 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | ALBI | 02/02/2023 | | | Index Future | 862.0420 | 862.0420 | 860.1150 | 860.1150 | (0.224) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | ALBI | 04/05/2023 | | | Index Future | 877.2410 | 877.2410 | 875.7330 | 875.7330 | (0.172) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | ES33 | 04/08/2022 | | | Bond Future | 11.9071 | 76.2408 | 11.9546 | 76.0085 | 0.399 | 0.0000 | 0.0000 | 350 |
| 2022/05/17 | ES33 | 03/11/2022 | | | Bond Future | 12.1249 | 73.5858 | 12.1747 | 73.3491 | 0.410 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | ES33 | 02/02/2023 | | | Bond Future | 12.3283 | 74.8421 | 12.3747 | 74.6269 | 0.376 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | ES33 | 04/05/2023 | | | Bond Future | 12.5230 | 72.3957 | 12.5627 | 72.2160 | 0.317 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | ES42 | 04/08/2022 | | | Bond Future | 12.2723 | 74.6554 | 12.3307 | 74.3265 | 0.476 | 0.0000 | 0.0000 | 4,769 |
| 2022/05/17 | ES42 | 03/11/2022 | | | Bond Future | 12.4710 | 71.4993 | 12.5321 | 71.1647 | 0.490 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | ES42 | 02/02/2023 | | | Bond Future | 12.6500 | 72.7223 | 12.7089 | 72.4072 | 0.465 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | ES42 | 04/05/2023 | | | Bond Future | 12.8289 | 69.7656 | 12.8829 | 69.4836 | 0.420 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 47,950.0000 | 4.7950 | 27,280.0000 | 2.7280 | (43.107) | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 04/08/2022 | | | GOVI | 824.0750 | 824.0750 | 822.0080 | 822.0080 | (0.251) | 0.0000 | 0.0000 | 1,114 |
| 2022/05/17 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 48,150.0000 | 4.8150 | 27,480.0000 | 2.7480 | (42.928) | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 48,050.0000 | 4.8050 | 27,380.0000 | 2.7380 | (43.018) | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 03/11/2022 | 820.41 | Call | GOVI | 157,470.0000 | 15.7470 | 136,440.0000 | 13.6440 | (13.355) | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 03/11/2022 | 820.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 03/11/2022 | 820.42 | Call | GOVI | 157,370.0000 | 15.7370 | 136,340.0000 | 13.6340 | (13.363) | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 03/11/2022 | 820.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 03/11/2022 | | | GOVI | 836.1570 | 836.1570 | 834.0540 | 834.0540 | (0.252) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | GOVI | 03/11/2022 | 820.43 | Call | GOVI | 157,270.0000 | 15.7270 | 136,240.0000 | 13.6240 | (13.372) | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 03/11/2022 | 820.43 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 6,500.0000 | 0.6500 | 25,040.0000 | 2.5040 | 285.231 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 6,600.0000 | 0.6600 | 25,140.0000 | 2.5140 | 280.909 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 02/02/2023 | | | GOVI | 850.1700 | 850.1700 | 848.3160 | 848.3160 | (0.218) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 6,700.0000 | 0.6700 | 25,240.0000 | 2.5240 | 276.716 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 123,000.0000 | 12.3000 | 108,600.0000 | 10.8600 | (11.707) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 122,900.0000 | 12.2900 | 108,500.0000 | 10.8500 | (11.717) | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 04/05/2023 | | | GOVI | 865.1600 | 865.1600 | 863.7200 | 863.7200 | (0.166) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 122,800.0000 | 12.2800 | 108,400.0000 | 10.8400 | (11.726) | 0 | 0 | 0 |
| 2022/05/17 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/05/17 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IGOV | 04/08/2022 | | | Index Future | 318.1500 | 318.1500 | 318.0770 | 318.0770 | (0.023) | 0.0000 | 0.0000 | 482 |
| 2022/05/17 | IGOV | 03/11/2022 | | | Index Future | 322.8920 | 322.8920 | 322.8160 | 322.8160 | (0.024) | 0.0000 | 0.0000 | 16 |
| 2022/05/17 | IGOV | 02/02/2023 | | | Index Future | 328.3790 | 328.3790 | 328.4120 | 328.4120 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IGOV | 04/05/2023 | | | Index Future | 334.2440 | 334.2440 | 334.4500 | 334.4500 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2900 | 90.2900 | 90.2900 | 90.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | JBAF | 18/05/2022 | | | Jibar Tradeable Future | 4.5280 | 95.4720 | 4.5250 | 95.4750 | (0.066) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.9310 | 95.0690 | 4.9400 | 95.0600 | 0.183 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | JBAF | 20/07/2022 | | | Jibar Tradeable Future | 5.1090 | 94.8910 | 5.1050 | 94.8950 | (0.078) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | JBAF | 17/08/2022 | | | Jibar Tradeable Future | 5.4930 | 94.5070 | 5.4750 | 94.5250 | (0.328) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.6030 | 94.3970 | 5.6050 | 94.3950 | 0.036 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | JBAF | 19/10/2022 | | | Jibar Tradeable Future | 5.9790 | 94.0210 | 5.9850 | 94.0150 | 0.100 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | JBAF | 16/11/2022 | | | Jibar Tradeable Future | 6.0500 | 6.0500 | 6.0500 | 93.9500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 6.4570 | 93.5430 | 6.4600 | 93.5400 | 0.046 | 0.0000 | 0.0000 | 68 |
| 2022/05/17 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 6.9930 | 93.0070 | 7.0000 | 93.0000 | 0.100 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 7.3590 | 92.6410 | 7.3200 | 92.6800 | (0.530) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 7.6530 | 92.3470 | 7.6550 | 92.3450 | 0.026 | 0.0000 | 0.0000 | 75 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 7.6780 | 92.3220 | 7.6900 | 92.3100 | 0.156 | 0.0000 | 0.0000 | 172 |
| 2022/05/17 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 7.9240 | 92.0760 | 7.9100 | 92.0900 | (0.177) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 295.2100 | 0.2952 | 233.4500 | 0.2334 | (20.921) | 0 | 0 | 0 |
| 2022/05/17 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 46.4500 | 0.0464 | 68.5100 | 0.0685 | 47.492 | 0 | 0 | 0 |
| 2022/05/17 | R023 | 04/08/2022 | | | Bond Future | 5.5950 | 104.5933 | 5.7481 | 104.5095 | 2.736 | 0.0000 | 0.0000 | 22,183 |
| 2022/05/17 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 286.4400 | 0.2864 | 225.5000 | 0.2255 | (21.275) | 0 | 0 | 0 |
| 2022/05/17 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 48.5900 | 0.0486 | 71.4700 | 0.0715 | 47.088 | 0 | 0 | 0 |
| 2022/05/17 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 290.7400 | 0.2907 | 229.3800 | 0.2294 | (21.105) | 0 | 0 | 0 |
| 2022/05/17 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 47.4300 | 0.0474 | 69.8900 | 0.0699 | 47.354 | 0 | 0 | 0 |
| 2022/05/17 | R023 | 03/11/2022 | 6.25 | Call | Bond Future | 302.7100 | 0.3027 | 233.9900 | 0.2340 | (22.702) | 0 | 0 | 0 |
| 2022/05/17 | R023 | 03/11/2022 | 6.25 | Put | Bond Future | 25.3300 | 0.0253 | 42.9500 | 0.0429 | 69.562 | 0 | 0 | 0 |
| 2022/05/17 | R023 | 03/11/2022 | 6.26 | Call | Bond Future | 305.4400 | 0.3054 | 236.5000 | 0.2365 | (22.571) | 0 | 0 | 0 |
| 2022/05/17 | R023 | 03/11/2022 | 6.26 | Put | Bond Future | 25.0000 | 0.0250 | 42.4000 | 0.0424 | 69.600 | 0 | 0 | 0 |
| 2022/05/17 | R023 | 03/11/2022 | | | Bond Future | 5.3485 | 102.1977 | 5.6286 | 102.1114 | 5.236 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R023 | 03/11/2022 | 6.27 | Call | Bond Future | 308.0000 | 0.3080 | 238.8100 | 0.2388 | (22.464) | 0 | 0 | 0 |
| 2022/05/17 | R023 | 03/11/2022 | 6.27 | Put | Bond Future | 24.4900 | 0.0245 | 41.6400 | 0.0416 | 70.029 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/08/2022 | 9.53 | Call | Bond Future | 14.5700 | 0.0146 | 11.0000 | 0.0110 | (24.502) | 0 | 0 | 400 |
| 2022/05/17 | R035 | 04/08/2022 | 9.53 | Put | Bond Future | 9,112.8700 | 9.1129 | 9,399.7700 | 9.3998 | 3.148 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 52.9300 | 0.0529 | 41.6300 | 0.0416 | (21.349) | 0 | 0 | 100 |
| 2022/05/17 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 7,017.4100 | 7.0174 | 7,296.5800 | 7.2966 | 3.978 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/08/2022 | 10.53 | Put | Bond Future | 3,064.0400 | 3.0640 | 3,272.3800 | 3.2724 | 6.800 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 1,127.3000 | 1.1273 | 1,230.1100 | 1.2301 | 9.120 | 0 | 0 | 100 |
| 2022/05/17 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 839.6600 | 0.8397 | 737.8400 | 0.7378 | (12.126) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 2,599.2300 | 2.5992 | 2,787.8800 | 2.7879 | 7.258 | 0 | 0 | 100 |
| 2022/05/17 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 1,032.0700 | 1.0321 | 915.5200 | 0.9155 | (11.293) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 2,293.9900 | 2.2940 | 2,467.9100 | 2.4679 | 7.582 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 1,057.7300 | 1.0577 | 939.3400 | 0.9393 | (11.193) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 2,257.7200 | 2.2577 | 2,429.8000 | 2.4298 | 7.622 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/08/2022 | | | Bond Future | 10.9258 | 90.0844 | 10.9738 | 89.7939 | 0.439 | 0.0000 | 0.0000 | 129,168 |
| 2022/05/17 | R035 | 04/08/2022 | 10.53 | Call | Bond Future | 613.6000 | 0.6136 | 531.4700 | 0.5315 | (13.385) | 0 | 0 | 400 |
| 2022/05/17 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 1,083.7500 | 1.0838 | 963.5100 | 0.9635 | (11.095) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 2,221.8800 | 2.2219 | 2,392.1100 | 2.3921 | 7.662 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 2,353.8600 | 2.3539 | 2,166.2000 | 2.1662 | (7.972) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/08/2022 | 12.18 | Call | Bond Future | 7,288.6000 | 7.2886 | 7,013.1200 | 7.0131 | (3.780) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/08/2022 | 12.18 | Put | Bond Future | 135.2200 | 0.1352 | 150.2100 | 0.1502 | 11.086 | 0 | 0 | 400 |
| 2022/05/17 | R035 | 03/11/2022 | 11.15 | Call | Bond Future | 2,541.7200 | 2.5417 | 2,380.0500 | 2.3800 | (6.361) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 03/11/2022 | 11.15 | Put | Bond Future | 2,258.1200 | 2.2581 | 2,392.2900 | 2.3923 | 5.942 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 03/11/2022 | 12.68 | Call | Bond Future | 9,013.0200 | 9.0130 | 8,743.9300 | 8.7439 | (2.986) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 03/11/2022 | 12.68 | Put | Bond Future | 362.1100 | 0.3621 | 388.8600 | 0.3889 | 7.387 | 0 | 0 | 1,000 |
| 2022/05/17 | R035 | 03/11/2022 | 10.99 | Call | Bond Future | 2,053.3300 | 2.0533 | 1,910.7000 | 1.9107 | (6.946) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 03/11/2022 | 10.99 | Put | Bond Future | 2,719.5200 | 2.7195 | 2,872.7300 | 2.8727 | 5.634 | 0 | 0 | 582 |
| 2022/05/17 | R035 | 03/11/2022 | 11.05 | Call | Bond Future | 2,230.7100 | 2.2307 | 2,080.8400 | 2.0808 | (6.718) | 0 | 0 | 1,000 |
| 2022/05/17 | R035 | 03/11/2022 | 10.57 | Call | Bond Future | 1,009.0800 | 1.0091 | 918.7600 | 0.9188 | (8.951) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 03/11/2022 | 10.57 | Put | Bond Future | 4,241.3600 | 4.2414 | 4,446.8800 | 4.4469 | 4.846 | 0 | 0 | 582 |
| 2022/05/17 | R035 | 03/11/2022 | | | Bond Future | 11.1020 | 86.9094 | 11.1521 | 86.6136 | 0.451 | 0.0000 | 0.0000 | 3,020 |
| 2022/05/17 | R035 | 03/11/2022 | 11.14 | Call | Bond Future | 2,509.7100 | 2.5097 | 2,349.2100 | 2.3492 | (6.395) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | R035 | 03/11/2022 | 11.14 | Put | Bond Future | 2,285.0400 | 2.2850 | 2,420.3800 | 2.4204 | 5.923 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 03/11/2022 | 11.05 | Put | Bond Future | 2,538.9700 | 2.5390 | 2,684.9400 | 2.6849 | 5.749 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 03/11/2022 | 11.13 | Call | Bond Future | 2,477.9000 | 2.4779 | 2,318.5600 | 2.3186 | (6.430) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 03/11/2022 | 11.13 | Put | Bond Future | 2,312.2100 | 2.3122 | 2,448.7100 | 2.4487 | 5.903 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 03/11/2022 | 9.82 | Call | Bond Future | 182.5600 | 0.1826 | 158.6300 | 0.1586 | (13.108) | 0 | 0 | 582 |
| 2022/05/17 | R035 | 03/11/2022 | 9.82 | Put | Bond Future | 8,273.3800 | 8.2734 | 8,545.2900 | 8.5453 | 3.287 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 03/11/2022 | 10.30 | Call | Bond Future | 551.3800 | 0.5514 | 492.6100 | 0.4926 | (10.659) | 0 | 0 | 1,000 |
| 2022/05/17 | R035 | 03/11/2022 | 10.30 | Put | Bond Future | 5,490.8500 | 5.4909 | 5,727.9200 | 5.7279 | 4.318 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 465.2900 | 0.4653 | 490.7700 | 0.4908 | 5.476 | 0 | 0 | 1,000 |
| 2022/05/17 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 1,826.5400 | 1.8265 | 1,718.0600 | 1.7181 | (5.939) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 4,073.3300 | 4.0733 | 4,235.4100 | 4.2354 | 3.979 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 306.4400 | 0.3064 | 277.8500 | 0.2779 | (9.330) | 0 | 0 | 582 |
| 2022/05/17 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 9,318.3400 | 9.3183 | 9,560.3100 | 9.5603 | 2.597 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 6,570.7000 | 6.5707 | 6,783.2900 | 6.7833 | 3.235 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 1,326.0800 | 1.3261 | 1,238.1300 | 1.2381 | (6.632) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 4,906.3100 | 4.9063 | 5,088.9200 | 5.0889 | 3.722 | 0 | 0 | 582 |
| 2022/05/17 | R035 | 02/02/2023 | | | Bond Future | 11.2617 | 88.3722 | 11.3087 | 88.1016 | 0.417 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 2,271.6700 | 2.2717 | 2,147.4400 | 2.1474 | (5.469) | 0 | 0 | 1,000 |
| 2022/05/17 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 3,507.5400 | 3.5075 | 3,653.8700 | 3.6539 | 4.172 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 2,299.2200 | 2.2992 | 2,174.0800 | 2.1741 | (5.443) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 3,476.1400 | 3.4761 | 3,621.5600 | 3.6216 | 4.183 | 0 | 0 | 582 |
| 2022/05/17 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 10,775.6100 | 10.7756 | 10,530.5300 | 10.5305 | (2.274) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 1,777.4100 | 1.7774 | 1,670.8100 | 1.6708 | (5.997) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 4,144.2400 | 4.1442 | 4,308.2000 | 4.3082 | 3.956 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 1,801.8900 | 1.8019 | 1,694.3500 | 1.6944 | (5.968) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 4,108.6700 | 4.1087 | 4,271.6900 | 4.2717 | 3.968 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 745.4400 | 0.7454 | 687.4700 | 0.6875 | (7.777) | 0 | 0 | 1,000 |
| 2022/05/17 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 2,661.6600 | 2.6617 | 2,552.9900 | 2.5530 | (4.083) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 2,689.1100 | 2.6891 | 2,579.7800 | 2.5798 | (4.066) | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 3,791.0700 | 3.7911 | 3,910.3500 | 3.9104 | 3.146 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/05/2023 | | | Bond Future | 11.4085 | 85.4425 | 11.4491 | 85.2132 | 0.356 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 3,851.5400 | 3.8515 | 3,972.1500 | 3.9721 | 3.131 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 3,821.3700 | 3.8214 | 3,941.3200 | 3.9413 | 3.139 | 0 | 0 | 0 |
| 2022/05/17 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 2,716.3800 | 2.7164 | 2,606.3800 | 2.6064 | (4.050) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/08/2022 | 7.96 | Call | Bond Future | 229.8700 | 0.2299 | 193.0000 | 0.1930 | (16.040) | 0 | 0 | 3,600 |
| 2022/05/17 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 413.2400 | 0.4132 | 356.7500 | 0.3567 | (13.670) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 1,910.2300 | 1.9102 | 2,049.9600 | 2.0500 | 7.315 | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/08/2022 | 9.78 | Call | Bond Future | 4,560.9500 | 4.5610 | 4,374.7800 | 4.3748 | (4.082) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/08/2022 | 9.78 | Put | Bond Future | 76.5200 | 0.0765 | 86.5700 | 0.0866 | 13.134 | 0 | 0 | 3,600 |
| 2022/05/17 | R186 | 04/08/2022 | | | Bond Future | 8.5472 | 108.4026 | 8.5998 | 108.2063 | 0.615 | 0.0000 | 0.0000 | 79,088 |
| 2022/05/17 | R186 | 04/08/2022 | 6.96 | Call | Bond Future | 6.1700 | 0.0062 | 4.5600 | 0.0046 | (26.094) | 0 | 0 | 3,600 |
| 2022/05/17 | R186 | 04/08/2022 | 6.96 | Put | Bond Future | 6,147.2400 | 6.1472 | 6,341.8500 | 6.3418 | 3.166 | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/08/2022 | 7.96 | Put | Bond Future | 2,452.1800 | 2.4522 | 2,611.5300 | 2.6115 | 6.498 | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 390.3600 | 0.3904 | 336.0800 | 0.3361 | (13.905) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 1,963.4200 | 1.9634 | 2,105.3600 | 2.1054 | 7.229 | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 401.7800 | 0.4018 | 346.3900 | 0.3464 | (13.786) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 1,936.8000 | 1.9368 | 2,077.6300 | 2.0776 | 7.271 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | R186 | 03/11/2022 | 8.53 | Call | Bond Future | 1,081.1900 | 1.0812 | 994.3800 | 0.9944 | (8.029) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 03/11/2022 | 8.53 | Put | Bond Future | 1,819.1500 | 1.8191 | 1,932.7700 | 1.9328 | 6.246 | 0 | 0 | 0 |
| 2022/05/17 | R186 | 03/11/2022 | 8.54 | Call | Bond Future | 1,097.9600 | 1.0980 | 1,010.3200 | 1.0103 | (7.982) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 03/11/2022 | 8.54 | Put | Bond Future | 1,800.3700 | 1.8004 | 1,913.1600 | 1.9132 | 6.265 | 0 | 0 | 0 |
| 2022/05/17 | R186 | 03/11/2022 | | | Bond Future | 8.7385 | 109.9799 | 8.7954 | 109.7795 | 0.651 | 0.0000 | 0.0000 | 11,129 |
| 2022/05/17 | R186 | 03/11/2022 | 8.55 | Call | Bond Future | 1,114.8700 | 1.1149 | 1,026.4100 | 1.0264 | (7.935) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 03/11/2022 | 8.55 | Put | Bond Future | 1,781.7500 | 1.7818 | 1,893.7200 | 1.8937 | 6.284 | 0 | 0 | 0 |
| 2022/05/17 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 722.5000 | 0.7225 | 669.8200 | 0.6698 | (7.291) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 2,637.4300 | 2.6374 | 2,751.1000 | 2.7511 | 4.310 | 0 | 0 | 0 |
| 2022/05/17 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 735.8600 | 0.7359 | 682.5600 | 0.6826 | (7.243) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 2,616.8500 | 2.6169 | 2,729.9000 | 2.7299 | 4.320 | 0 | 0 | 0 |
| 2022/05/17 | R186 | 02/02/2023 | | | Bond Future | 8.8905 | 106.5350 | 8.9407 | 106.3687 | 0.564 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 749.6700 | 0.7497 | 695.7400 | 0.6957 | (7.194) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 2,596.7300 | 2.5967 | 2,709.1500 | 2.7092 | 4.329 | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 2,218.4700 | 2.2185 | 2,277.3900 | 2.2774 | 2.656 | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 1,590.8000 | 1.5908 | 1,537.5900 | 1.5376 | (3.345) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/05/2023 | | | Bond Future | 9.0358 | 108.4232 | 9.0718 | 108.3114 | 0.398 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 1,559.1400 | 1.5591 | 1,506.5500 | 1.5066 | (3.373) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 2,234.0700 | 2.2341 | 2,293.3000 | 2.2933 | 2.651 | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 1,574.9300 | 1.5749 | 1,522.0300 | 1.5220 | (3.359) | 0 | 0 | 0 |
| 2022/05/17 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 2,202.9700 | 2.2030 | 2,261.5800 | 2.2616 | 2.660 | 0 | 0 | 0 |
| 2022/05/17 | R197 | 04/08/2022 | | | Bond Future | 327.0410 | 327.0410 | 327.1058 | 327.1058 | 0.020 | 0.0000 | 0.0000 | 875 |
| 2022/05/17 | R197 | 03/11/2022 | | | Bond Future | 331.8751 | 331.8751 | 331.9372 | 331.9372 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R197 | 02/02/2023 | | | Bond Future | 328.8248 | 328.8248 | 329.0011 | 329.0011 | 0.054 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R197 | 04/05/2023 | | | Bond Future | 334.7132 | 334.7132 | 335.0682 | 335.0682 | 0.106 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R202 | 04/08/2022 | | | Bond Future | 246.7855 | 246.7855 | 246.8542 | 246.8542 | 0.028 | 0.0000 | 0.0000 | 6,519 |
| 2022/05/17 | R202 | 03/11/2022 | | | Bond Future | 250.4329 | 250.4329 | 250.5001 | 250.5001 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R202 | 02/02/2023 | | | Bond Future | 250.0744 | 250.0744 | 250.2282 | 250.2282 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R202 | 04/05/2023 | | | Bond Future | 254.5499 | 254.5499 | 254.8394 | 254.8394 | 0.114 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 2,486.6000 | 2.4866 | 2,657.9100 | 2.6579 | 6.889 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 708.4400 | 0.7084 | 622.2800 | 0.6223 | (12.162) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 2,450.1500 | 2.4501 | 2,619.9100 | 2.6199 | 6.929 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 04/08/2022 | | | Bond Future | 10.9015 | 69.6001 | 10.9497 | 69.3442 | 0.442 | 0.0000 | 0.0000 | 20,119 |
| 2022/05/17 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 689.7000 | 0.6897 | 605.0900 | 0.6051 | (12.268) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 727.6100 | 0.7276 | 639.8900 | 0.6399 | (12.056) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 2,414.2000 | 2.4142 | 2,582.4000 | 2.5824 | 6.967 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 11.03 | Call | Bond Future | 2,000.0700 | 2.0001 | 1,865.2200 | 1.8652 | (6.742) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 11.03 | Put | Bond Future | 2,139.9400 | 2.1399 | 2,265.5700 | 2.2656 | 5.871 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 10.50 | Put | Bond Future | 3,807.7500 | 3.8077 | 3,992.2300 | 3.9922 | 4.845 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 9.25 | Call | Bond Future | 35.8900 | 0.0359 | 30.1100 | 0.0301 | (16.105) | 0 | 0 | 9,500 |
| 2022/05/17 | R209 | 03/11/2022 | 9.25 | Put | Bond Future | 10,454.2500 | 10.4542 | 10,708.9500 | 10.7089 | 2.436 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 9.50 | Call | Bond Future | 74.5300 | 0.0745 | 63.5300 | 0.0635 | (14.759) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 9.50 | Put | Bond Future | 8,923.3800 | 8.9234 | 9,172.8600 | 9.1729 | 2.796 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | | | Bond Future | 11.0568 | 67.4682 | 11.1069 | 67.2077 | 0.453 | 0.0000 | 0.0000 | 4,135 |
| 2022/05/17 | R209 | 03/11/2022 | 11.02 | Call | Bond Future | 1,973.3700 | 1.9734 | 1,839.5900 | 1.8396 | (6.779) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | R209 | 03/11/2022 | 11.02 | Put | Bond Future | 2,165.5200 | 2.1655 | 2,292.2200 | 2.2922 | 5.851 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 11.50 | Call | Bond Future | 3,443.4700 | 3.4435 | 3,263.3100 | 3.2633 | (5.232) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 11.50 | Put | Bond Future | 1,189.7500 | 1.1897 | 1,270.0700 | 1.2701 | 6.751 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 10.50 | Call | Bond Future | 816.5300 | 0.8165 | 740.5300 | 0.7405 | (9.308) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 11.00 | Call | Bond Future | 1,920.5200 | 1.9205 | 1,788.8800 | 1.7889 | (6.854) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 11.00 | Put | Bond Future | 2,217.3900 | 2.2174 | 2,346.2300 | 2.3462 | 5.810 | 0 | 0 | 9,500 |
| 2022/05/17 | R209 | 03/11/2022 | 11.01 | Call | Bond Future | 1,946.8600 | 1.9469 | 1,814.1400 | 1.8141 | (6.817) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 11.01 | Put | Bond Future | 2,191.3400 | 2.1913 | 2,319.1000 | 2.3191 | 5.830 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 10.00 | Call | Bond Future | 265.3600 | 0.2654 | 233.0400 | 0.2330 | (12.180) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 03/11/2022 | 10.00 | Put | Bond Future | 6,103.9400 | 6.1039 | 6,332.1000 | 6.3321 | 3.738 | 0 | 0 | 9,500 |
| 2022/05/17 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 1,504.6300 | 1.5046 | 1,410.9300 | 1.4109 | (6.227) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 1,526.0500 | 1.5260 | 1,431.5000 | 1.4315 | (6.196) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 3,602.0800 | 3.6021 | 3,747.9700 | 3.7480 | 4.050 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 02/02/2023 | | | Bond Future | 11.1935 | 68.6042 | 11.2408 | 68.3629 | 0.423 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 3,666.0900 | 3.6661 | 3,813.6900 | 3.8137 | 4.026 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 3,634.0800 | 3.6341 | 3,780.8300 | 3.7808 | 4.038 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 1,547.4100 | 1.5474 | 1,452.0000 | 1.4520 | (6.166) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 2,308.1100 | 2.3081 | 2,210.0300 | 2.2100 | (4.249) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 3,499.1100 | 3.4991 | 3,610.4300 | 3.6104 | 3.181 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 2,331.7800 | 2.3318 | 2,233.0900 | 2.2331 | (4.232) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 3,471.3500 | 3.4713 | 3,582.0600 | 3.5821 | 3.189 | 0 | 0 | 0 |
| 2022/05/17 | R209 | 04/05/2023 | | | Bond Future | 11.3244 | 66.6705 | 11.3662 | 66.4611 | 0.369 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 2,355.5600 | 2.3556 | 2,256.2600 | 2.2563 | (4.216) | 0 | 0 | 0 |
| 2022/05/17 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 3,443.7700 | 3.4438 | 3,553.8700 | 3.5539 | 3.197 | 0 | 0 | 0 |
| 2022/05/17 | R210 | 04/08/2022 | | | Bond Future | 221.8003 | 221.8003 | 221.8542 | 221.8542 | 0.024 | 0.0000 | 0.0000 | 1,025 |
| 2022/05/17 | R210 | 03/11/2022 | | | Bond Future | 222.1273 | 222.1273 | 222.1796 | 222.1796 | 0.024 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R210 | 02/02/2023 | | | Bond Future | 225.9102 | 225.9102 | 226.0401 | 226.0401 | 0.058 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R210 | 04/05/2023 | | | Bond Future | 226.9069 | 226.9069 | 227.1585 | 227.1585 | 0.111 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 354.4700 | 0.3545 | 342.9000 | 0.3429 | (3.264) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 365.6800 | 0.3657 | 353.8800 | 0.3539 | (3.227) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 2,961.7700 | 2.9618 | 2,979.4900 | 2.9795 | 0.598 | 0 | 0 | 0 |
| 2022/05/17 | R213 | 04/08/2022 | | | Bond Future | 10.4208 | 84.0278 | 10.4269 | 83.9981 | 0.059 | 0.0000 | 0.0000 | 26,862 |
| 2022/05/17 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 3,040.4500 | 3.0405 | 3,058.6400 | 3.0586 | 0.598 | 0 | 0 | 0 |
| 2022/05/17 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 3,000.9600 | 3.0010 | 3,018.9200 | 3.0189 | 0.598 | 0 | 0 | 0 |
| 2022/05/17 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 377.1400 | 0.3771 | 365.1000 | 0.3651 | (3.192) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 03/11/2022 | 10.38 | Call | Bond Future | 1,435.1800 | 1.4352 | 1,416.5200 | 1.4165 | (1.300) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 03/11/2022 | 10.38 | Put | Bond Future | 2,519.0000 | 2.5190 | 2,531.5600 | 2.5316 | 0.499 | 0 | 0 | 0 |
| 2022/05/17 | R213 | 03/11/2022 | 10.39 | Call | Bond Future | 1,456.4500 | 1.4565 | 1,437.6600 | 1.4377 | (1.290) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 03/11/2022 | 10.39 | Put | Bond Future | 2,492.2300 | 2.4922 | 2,504.6600 | 2.5047 | 0.499 | 0 | 0 | 0 |
| 2022/05/17 | R213 | 03/11/2022 | 10.37 | Call | Bond Future | 1,414.2900 | 1.4143 | 1,395.7700 | 1.3958 | (1.309) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 03/11/2022 | 10.37 | Put | Bond Future | 2,546.1900 | 2.5462 | 2,558.8900 | 2.5589 | 0.499 | 0 | 0 | 200 |
| 2022/05/17 | R213 | 03/11/2022 | 9.19 | Call | Bond Future | 141.1000 | 0.1411 | 137.0900 | 0.1371 | (2.842) | 0 | 0 | 476 |
| 2022/05/17 | R213 | 03/11/2022 | 9.19 | Put | Bond Future | 7,209.1900 | 7.2092 | 7,236.4000 | 7.2364 | 0.377 | 0 | 0 | 0 |
| 2022/05/17 | R213 | 03/11/2022 | | | Bond Future | 10.6074 | 81.7123 | 10.6141 | 81.6810 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R213 | 03/11/2022 | 10.40 | Call | Bond Future | 1,477.6900 | 1.4777 | 1,458.7500 | 1.4588 | (1.282) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 03/11/2022 | 10.40 | Put | Bond Future | 2,465.4600 | 2.4655 | 2,477.7400 | 2.4777 | 0.498 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | R213 | 03/11/2022 | 9.98 | Call | Bond Future | 731.3700 | 0.7314 | 718.6300 | 0.7186 | (1.742) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 03/11/2022 | 9.98 | Put | Bond Future | 3,766.8800 | 3.7669 | 3,785.3600 | 3.7854 | 0.491 | 0 | 0 | 200 |
| 2022/05/17 | R213 | 03/11/2022 | 10.19 | Call | Bond Future | 1,066.2300 | 1.0662 | 1,050.3300 | 1.0503 | (1.491) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 03/11/2022 | 10.19 | Put | Bond Future | 3,069.7600 | 3.0698 | 3,085.0800 | 3.0851 | 0.499 | 0 | 0 | 476 |
| 2022/05/17 | R213 | 03/11/2022 | 9.13 | Call | Bond Future | 122.7900 | 0.1228 | 119.1900 | 0.1192 | (2.932) | 0 | 0 | 200 |
| 2022/05/17 | R213 | 03/11/2022 | 9.13 | Put | Bond Future | 7,507.1500 | 7.5072 | 7,534.7700 | 7.5348 | 0.368 | 0 | 0 | 0 |
| 2022/05/17 | R213 | 03/11/2022 | 9.84 | Call | Bond Future | 551.6900 | 0.5517 | 541.0200 | 0.5410 | (1.934) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 03/11/2022 | 9.84 | Put | Bond Future | 4,284.3500 | 4.2844 | 4,304.9000 | 4.3049 | 0.480 | 0 | 0 | 476 |
| 2022/05/17 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 3,168.2500 | 3.1682 | 3,166.0500 | 3.1661 | (0.069) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 6,811.2200 | 6.8112 | 6,805.2700 | 6.8053 | (0.087) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 598.6900 | 0.5987 | 596.0500 | 0.5960 | (0.441) | 0 | 0 | 912 |
| 2022/05/17 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 3,779.9100 | 3.7799 | 3,778.2700 | 3.7783 | (0.043) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 1,193.5300 | 1.1935 | 1,188.5500 | 1.1886 | (0.417) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 1,407.3000 | 1.4073 | 1,402.0000 | 1.4020 | (0.377) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 3,391.8200 | 3.3918 | 3,389.8300 | 3.3898 | (0.059) | 0 | 0 | 476 |
| 2022/05/17 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 855.4200 | 0.8554 | 851.1400 | 0.8511 | (0.500) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 02/02/2023 | | | Bond Future | 10.7755 | 83.0868 | 10.7762 | 83.0835 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 1,561.6100 | 1.5616 | 1,556.1000 | 1.5561 | (0.353) | 0 | 0 | 912 |
| 2022/05/17 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 1,176.5900 | 1.1766 | 1,171.6400 | 1.1716 | (0.421) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 3,749.0400 | 3.7490 | 3,747.3700 | 3.7474 | (0.045) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 211.2600 | 0.2113 | 209.3400 | 0.2093 | (0.909) | 0 | 0 | 476 |
| 2022/05/17 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 8,087.9300 | 8.0879 | 8,089.3200 | 8.0893 | 0.017 | 0 | 0 | 0 |
| 2022/05/17 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 4,470.9300 | 4.4709 | 4,469.9600 | 4.4700 | (0.022) | 0 | 0 | 476 |
| 2022/05/17 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 1,159.8000 | 1.1598 | 1,154.8800 | 1.1549 | (0.424) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 3,810.9700 | 3.8110 | 3,809.3600 | 3.8094 | (0.042) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 2,248.3000 | 2.2483 | 2,263.4000 | 2.2634 | 0.672 | 0 | 0 | 0 |
| 2022/05/17 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 3,060.5700 | 3.0606 | 3,035.5300 | 3.0355 | (0.818) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 04/05/2023 | | | Bond Future | 10.9306 | 81.0122 | 10.9216 | 81.0524 | (0.082) | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 2,226.1300 | 2.2261 | 2,241.1200 | 2.2411 | 0.673 | 0 | 0 | 0 |
| 2022/05/17 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 3,083.6900 | 3.0837 | 3,058.5400 | 3.0585 | (0.816) | 0 | 0 | 0 |
| 2022/05/17 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 2,204.3800 | 2.2044 | 2,219.2700 | 2.2193 | 0.675 | 0 | 0 | 0 |
| 2022/05/17 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 3,107.2500 | 3.1073 | 3,082.0000 | 3.0820 | (0.813) | 0 | 0 | 0 |
| 2022/05/17 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 2,059.3500 | 2.0594 | 2,247.1200 | 2.2471 | 9.118 | 0 | 0 | 0 |
| 2022/05/17 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 1,080.8200 | 1.0808 | 944.6000 | 0.9446 | (12.603) | 0 | 0 | 0 |
| 2022/05/17 | R214 | 04/08/2022 | | | Bond Future | 11.1601 | 66.6789 | 11.2188 | 66.3569 | 0.527 | 0.0000 | 0.0000 | 14,630 |
| 2022/05/17 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 1,032.2700 | 1.0323 | 899.9800 | 0.9000 | (12.815) | 0 | 0 | 0 |
| 2022/05/17 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 2,091.7000 | 2.0917 | 2,281.4400 | 2.2814 | 9.071 | 0 | 0 | 0 |
| 2022/05/17 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 1,056.3300 | 1.0563 | 922.0700 | 0.9221 | (12.710) | 0 | 0 | 0 |
| 2022/05/17 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 2,027.4900 | 2.0275 | 2,213.3000 | 2.2133 | 9.165 | 0 | 0 | 0 |
| 2022/05/17 | R214 | 03/11/2022 | 11.34 | Call | Bond Future | 2,251.2800 | 2.2513 | 2,075.6900 | 2.0757 | (7.800) | 0 | 0 | 0 |
| 2022/05/17 | R214 | 03/11/2022 | 11.36 | Put | Bond Future | 2,039.5300 | 2.0395 | 2,188.8900 | 2.1889 | 7.323 | 0 | 0 | 0 |
| 2022/05/17 | R214 | 03/11/2022 | | | Bond Future | 11.3098 | 64.3638 | 11.3708 | 64.0363 | 0.540 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R214 | 03/11/2022 | 11.34 | Put | Bond Future | 2,088.8700 | 2.0889 | 2,240.8200 | 2.2408 | 7.274 | 0 | 0 | 0 |
| 2022/05/17 | R214 | 03/11/2022 | 11.35 | Call | Bond Future | 2,280.2100 | 2.2802 | 2,103.3200 | 2.1033 | (7.758) | 0 | 0 | 0 |
| 2022/05/17 | R214 | 03/11/2022 | 11.35 | Put | Bond Future | 2,064.1700 | 2.0642 | 2,214.8200 | 2.2148 | 7.298 | 0 | 0 | 0 |
| 2022/05/17 | R214 | 03/11/2022 | 11.36 | Call | Bond Future | 2,309.1400 | 2.3091 | 2,130.9600 | 2.1310 | (7.716) | 0 | 0 | 0 |
| 2022/05/17 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 1,665.9600 | 1.6660 | 1,541.9600 | 1.5420 | (7.443) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 3,699.0500 | 3.6990 | 3,885.7700 | 3.8858 | 5.048 | 0 | 0 | 0 |
| 2022/05/17 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 1,688.8900 | 1.6889 | 1,563.7900 | 1.5638 | (7.407) | 0 | 0 | 0 |
| 2022/05/17 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 3,666.4600 | 3.6665 | 3,852.0800 | 3.8521 | 5.063 | 0 | 0 | 0 |
| 2022/05/17 | R214 | 02/02/2023 | | | Bond Future | 11.4451 | 65.4471 | 11.5041 | 65.1364 | 0.516 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 1,711.9800 | 1.7120 | 1,585.7900 | 1.5858 | (7.371) | 0 | 0 | 0 |
| 2022/05/17 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 3,634.0900 | 3.6341 | 3,818.6200 | 3.8186 | 5.078 | 0 | 0 | 0 |
| 2022/05/17 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 2,483.9500 | 2.4840 | 2,350.6300 | 2.3506 | (5.367) | 0 | 0 | 0 |
| 2022/05/17 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 3,582.6200 | 3.5826 | 3,731.4100 | 3.7314 | 4.153 | 0 | 0 | 0 |
| 2022/05/17 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 2,508.8600 | 2.5089 | 2,374.7200 | 2.3747 | (5.347) | 0 | 0 | 0 |
| 2022/05/17 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 3,554.1400 | 3.5541 | 3,702.1100 | 3.7021 | 4.163 | 0 | 0 | 0 |
| 2022/05/17 | R214 | 04/05/2023 | | | Bond Future | 11.5685 | 63.3142 | 11.6229 | 63.0321 | 0.471 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 2,533.6500 | 2.5337 | 2,398.7000 | 2.3987 | (5.326) | 0 | 0 | 0 |
| 2022/05/17 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 3,525.6100 | 3.5256 | 3,672.7700 | 3.6728 | 4.174 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/08/2022 | 10.20 | Call | Bond Future | 95.7600 | 0.0958 | 72.7200 | 0.0727 | (24.060) | 0 | 0 | 1,700 |
| 2022/05/17 | R248 | 04/08/2022 | 10.40 | Put | Bond Future | 5,551.3100 | 5.5513 | 5,911.2200 | 5.9112 | 6.483 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 1,422.9500 | 1.4229 | 1,244.7000 | 1.2447 | (12.527) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 2,430.3600 | 2.4304 | 2,659.8900 | 2.6599 | 9.444 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 1,455.1300 | 1.4551 | 1,274.3600 | 1.2744 | (12.423) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 2,391.5300 | 2.3915 | 2,618.5400 | 2.6185 | 9.492 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/08/2022 | | | Bond Future | 11.1233 | 83.8689 | 11.1822 | 83.4611 | 0.530 | 0.0000 | 0.0000 | 188,751 |
| 2022/05/17 | R248 | 04/08/2022 | 9.70 | Call | Bond Future | 10.4100 | 0.0104 | 7.2700 | 0.0073 | (30.163) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/08/2022 | 9.70 | Put | Bond Future | 11,083.0700 | 11.0831 | 11,487.7100 | 11.4877 | 3.651 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/08/2022 | 10.20 | Put | Bond Future | 6,994.1400 | 6.9941 | 7,378.8800 | 7.3789 | 5.501 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/08/2022 | 10.40 | Call | Bond Future | 232.2800 | 0.2323 | 184.4100 | 0.1844 | (20.609) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 1,487.7100 | 1.4877 | 1,304.4300 | 1.3044 | (12.320) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 2,353.2000 | 2.3532 | 2,577.7000 | 2.5777 | 9.540 | 0 | 0 | 50 |
| 2022/05/17 | R248 | 04/08/2022 | 10.90 | Call | Bond Future | 1,179.2500 | 1.1792 | 1,021.2100 | 1.0212 | (13.402) | 0 | 0 | 1,700 |
| 2022/05/17 | R248 | 04/08/2022 | 10.90 | Put | Bond Future | 2,758.6900 | 2.7587 | 3,008.4300 | 3.0084 | 9.053 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 03/11/2022 | 11.32 | Call | Bond Future | 2,875.1000 | 2.8751 | 2,649.7600 | 2.6498 | (7.838) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 03/11/2022 | 11.30 | Put | Bond Future | 2,605.8900 | 2.6059 | 2,798.7600 | 2.7988 | 7.401 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 03/11/2022 | 11.31 | Put | Bond Future | 2,574.5100 | 2.5745 | 2,765.7200 | 2.7657 | 7.427 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 03/11/2022 | | | Bond Future | 11.2710 | 80.6668 | 11.3323 | 80.2519 | 0.544 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R248 | 03/11/2022 | 11.32 | Put | Bond Future | 2,543.4400 | 2.5434 | 2,732.9900 | 2.7330 | 7.453 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 03/11/2022 | 11.30 | Call | Bond Future | 2,802.4500 | 2.8025 | 2,580.4300 | 2.5804 | (7.922) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 03/11/2022 | 11.31 | Call | Bond Future | 2,838.6700 | 2.8387 | 2,614.9900 | 2.6150 | (7.880) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 2,293.9900 | 2.2940 | 2,129.0600 | 2.1291 | (7.190) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 4,505.8000 | 4.5058 | 4,734.6200 | 4.7346 | 5.078 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 02/02/2023 | | | Bond Future | 11.4044 | 82.0246 | 11.4639 | 81.6309 | 0.521 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 2,235.4800 | 2.2355 | 2,073.2400 | 2.0732 | (7.258) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 4,587.2100 | 4.5872 | 4,818.7200 | 4.8187 | 5.047 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 2,264.6400 | 2.2646 | 2,101.0500 | 2.1010 | (7.224) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 4,546.3500 | 4.5463 | 4,776.5100 | 4.7765 | 5.063 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 3,189.4200 | 3.1894 | 3,017.1800 | 3.0172 | (5.400) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 4,352.4900 | 4.3525 | 4,538.3300 | 4.5383 | 4.270 | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/05/2023 | | | Bond Future | 11.5258 | 79.0462 | 11.5808 | 78.6881 | 0.478 | 0.0000 | 0.0000 | 0 |
| 2022/05/17 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 3,126.5200 | 3.1265 | 2,956.3700 | 2.9564 | (5.442) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 4,423.8600 | 4.4239 | 4,611.7900 | 4.6118 | 4.248 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/05/17 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 3,158.0500 | 3.1581 | 2,986.8500 | 2.9869 | (5.421) | 0 | 0 | 0 |
| 2022/05/17 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 4,388.2100 | 4.3882 | 4,575.0900 | 4.5751 | 4.259 | 0 | 0 | 0 |

Total **1264973**