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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/07/2022 TO 18/07/2022

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/07/18 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2025 | 04/08/2022 | | Bond Future | 161.9799 | 161.9799 | 161.9793 | 161.9793 | 0.000 | 0.0000 | 0.0000 | 9,728 |
| 2022/07/18 | 2025 | 03/11/2022 | | Bond Future | 164.4752 | 164.4752 | 164.4719 | 164.4719 | (0.002) | 0.0000 | 0.0000 | 1,199 |
| 2022/07/18 | 2025 | 02/02/2023 | | Bond Future | 165.6353 | 165.6353 | 165.6303 | 165.6303 | (0.003) | 0.0000 | 0.0000 | 1,773 |
| 2022/07/18 | 2025 | 04/05/2023 | | Bond Future | 168.7269 | 168.7269 | 168.7207 | 168.7207 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2025 | 03/08/2023 | | Bond Future | 170.3957 | 170.3957 | 170.3878 | 170.3878 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2029 | 04/08/2022 | | Bond Future | 118.7512 | 118.7512 | 119.4264 | 119.4264 | 0.569 | 0.0000 | 0.0000 | 1,879 |
| 2022/07/18 | 2029 | 03/11/2022 | | Bond Future | 119.3317 | 119.3317 | 120.0156 | 120.0156 | 0.573 | 0.0000 | 0.0000 | 385 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/18 | 2029 | 02/02/2023 | | | Bond Future | 121.3981 | | 122.0929 | | 0.572 | 0.0000 | 0.0000 | 728 |
| 2022/07/18 | 2029 | 04/05/2023 | | | Bond Future | 122.3756 | | 123.0824 | | 0.578 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2029 | 03/08/2023 | | | Bond Future | 124.8537 | | 125.5739 | | 0.577 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 7,022.5100 | 7.0225 | 7,343.4800 | 7.3435 | 4.571 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/08/2022 | 10.95 | Call | Bond Future | 484.9700 | 0.4850 | 319.1900 | 0.3192 | (34.184) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/08/2022 | 10.95 | Put | Bond Future | 909.1900 | 0.9092 | 1,064.3800 | 1.0644 | 17.069 | 0 | 0 | 800 |
| 2022/07/18 | 2030 | 04/08/2022 | | | Bond Future | 11.0440 | 84.9928 | 11.1156 | 84.6718 | 0.648 | 0.0000 | 0.0000 | 70,121 |
| 2022/07/18 | 2030 | 04/08/2022 | 8.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2022/07/18 | 2030 | 04/08/2022 | 8.30 | Put | Bond Future | 13,574.3700 | 13.5744 | 13,895.3400 | 13.8953 | 2.365 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/08/2022 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2022/07/18 | 2030 | 04/08/2022 | 9.05 | Put | Bond Future | 9,605.8700 | 9.6059 | 9,926.8400 | 9.9268 | 3.341 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 7,122.1200 | 7.1221 | 7,443.0900 | 7.4431 | 4.507 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 7,072.3000 | 7.0723 | 7,393.2700 | 7.3933 | 4.538 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/11/2022 | 10.10 | Call | Bond Future | 229.7900 | 0.2298 | 184.6400 | 0.1846 | (19.648) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/11/2022 | 10.10 | Put | Bond Future | 5,505.0400 | 5.5050 | 5,787.6200 | 5.7876 | 5.133 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/11/2022 | 10.20 | Put | Bond Future | 5,084.1400 | 5.0841 | 5,359.3100 | 5.3593 | 5.412 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/11/2022 | 9.70 | Call | Bond Future | 103.8800 | 0.1039 | 80.5900 | 0.0806 | (22.420) | 0 | 0 | 500 |
| 2022/07/18 | 2030 | 03/11/2022 | 9.70 | Put | Bond Future | 7,284.2300 | 7.2842 | 7,588.6700 | 7.5887 | 4.179 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/11/2022 | | | Bond Future | 11.2666 | 86.2818 | 11.3422 | 85.9540 | 0.670 | 0.0000 | 0.0000 | 34,764 |
| 2022/07/18 | 2030 | 03/11/2022 | 10.20 | Call | Bond Future | 277.2700 | 0.2773 | 224.7100 | 0.2247 | (18.956) | 0 | 0 | 500 |
| 2022/07/18 | 2030 | 03/11/2022 | 11.57 | Call | Bond Future | 2,513.0800 | 2.5131 | 2,289.2200 | 2.2892 | (8.908) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/11/2022 | 11.57 | Put | Bond Future | 1,206.7200 | 1.2067 | 1,310.5900 | 1.3106 | 8.608 | 0 | 0 | 500 |
| 2022/07/18 | 2030 | 03/11/2022 | 10.08 | Call | Bond Future | 221.1800 | 0.2212 | 177.4200 | 0.1774 | (19.785) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/11/2022 | 10.08 | Put | Bond Future | 5,590.4800 | 5.5905 | 5,874.4500 | 5.8745 | 5.080 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/11/2022 | 10.09 | Call | Bond Future | 225.5000 | 0.2255 | 181.0400 | 0.1810 | (19.716) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/11/2022 | 10.09 | Put | Bond Future | 5,547.7600 | 5.5478 | 5,831.0300 | 5.8310 | 5.106 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 11.16 | Put | Bond Future | 3,031.2700 | 3.0313 | 3,212.7200 | 3.2127 | 5.986 | 0 | 0 | 388 |
| 2022/07/18 | 2030 | 02/02/2023 | 11.35 | Call | Bond Future | 2,061.4600 | 2.0615 | 1,888.7900 | 1.8888 | (8.376) | 0 | 0 | 5,000 |
| 2022/07/18 | 2030 | 02/02/2023 | 11.35 | Put | Bond Future | 2,603.8200 | 2.6038 | 2,765.6200 | 2.7656 | 6.214 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 356.1000 | 0.3561 | 305.8600 | 0.3059 | (14.108) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 360.9500 | 0.3609 | 310.1500 | 0.3102 | (14.074) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 6,841.1600 | 6.8412 | 7,124.2600 | 7.1243 | 4.138 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 273.8200 | 0.2738 | 233.3400 | 0.2333 | (14.783) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 7,132.1000 | 7.1321 | 7,419.0400 | 7.4190 | 4.023 | 0 | 0 | 102 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 111.6600 | 0.1117 | 92.7100 | 0.0927 | (16.971) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 10,430.9600 | 10.4310 | 10,746.4800 | 10.7465 | 3.025 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 224.4500 | 0.2245 | 190.1500 | 0.1902 | (15.282) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 8,335.8400 | 8.3358 | 8,636.0100 | 8.6360 | 3.601 | 0 | 0 | 102 |
| 2022/07/18 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 12,296.8200 | 12.2968 | 12,621.2900 | 12.6213 | 2.639 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.04 | Call | Bond Future | 82.9800 | 0.0830 | 68.2500 | 0.0683 | (17.751) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.04 | Put | Bond Future | 11,185.9100 | 11.1859 | 11,505.6500 | 11.5057 | 2.858 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.08 | Put | Bond Future | 10,995.7300 | 10.9957 | 11,314.4900 | 11.3145 | 2.899 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | | | Bond Future | 11.4785 | 83.7501 | 11.5582 | 83.4157 | 0.695 | 0.0000 | 0.0000 | 5,200 |
| 2022/07/18 | 2030 | 02/02/2023 | 11.55 | Call | Bond Future | 2,512.1000 | 2.5121 | 2,319.6200 | 2.3196 | (7.662) | 0 | 0 | 5,000 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/18 | 2030 | 02/02/2023 | 11.55 | Put | Bond Future | 2,212.0600 | 2.2121 | 2,354.0500 | 2.3541 | 6.419 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 11.12 | Call | Bond Future | 1,604.1100 | 1.6041 | 1,455.2600 | 1.4553 | (9.279) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 11.12 | Put | Bond Future | 3,128.7000 | 3.1287 | 3,314.3200 | 3.3143 | 5.933 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 11.16 | Call | Bond Future | 1,678.5500 | 1.6785 | 1,525.5300 | 1.5255 | (9.116) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 6,923.7600 | 6.9238 | 7,207.9900 | 7.2080 | 4.105 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 6,882.3500 | 6.8824 | 7,166.0200 | 7.1660 | 4.122 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 366.0000 | 0.3660 | 314.6300 | 0.3146 | (14.036) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 7,726.2500 | 7.7263 | 8,020.2400 | 8.0202 | 3.805 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.83 | Call | Bond Future | 285.6600 | 0.2857 | 243.7400 | 0.2437 | (14.675) | 0 | 0 | 388 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.83 | Put | Bond Future | 7,597.6600 | 7.5977 | 7,890.2100 | 7.8902 | 3.851 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 332.6600 | 0.3327 | 285.1300 | 0.2851 | (14.288) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.79 | Call | Bond Future | 270.0100 | 0.2700 | 230.0000 | 0.2300 | (14.818) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.79 | Put | Bond Future | 7,769.3100 | 7.7693 | 8,063.7700 | 8.0638 | 3.790 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 52.9700 | 0.0530 | 42.9700 | 0.0430 | (18.879) | 0 | 0 | 102 |
| 2022/07/18 | 2030 | 02/02/2023 | 9.08 | Call | Bond Future | 89.4800 | 0.0895 | 73.7700 | 0.0738 | (17.557) | 0 | 0 | 388 |
| 2022/07/18 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 2,041.2900 | 2.0413 | 1,883.6800 | 1.8837 | (7.721) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 3,448.7700 | 3.4488 | 3,632.6900 | 3.6327 | 5.333 | 0 | 0 | 150 |
| 2022/07/18 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 772.1300 | 0.7721 | 690.7800 | 0.6908 | (10.536) | 0 | 0 | 479 |
| 2022/07/18 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 6,113.9400 | 6.1139 | 6,374.1200 | 6.3741 | 4.256 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 859.5500 | 0.8595 | 771.3000 | 0.7713 | (10.267) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 5,762.6600 | 5.7627 | 6,015.9400 | 6.0159 | 4.395 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 869.9800 | 0.8700 | 780.9500 | 0.7809 | (10.234) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 5,729.3700 | 5.7294 | 5,981.8700 | 5.9819 | 4.407 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 332.3400 | 0.3323 | 290.9600 | 0.2910 | (12.451) | 0 | 0 | 479 |
| 2022/07/18 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 9,053.7000 | 9.0537 | 9,353.8500 | 9.3538 | 3.315 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 378.9900 | 0.3790 | 332.8900 | 0.3329 | (12.164) | 0 | 0 | 388 |
| 2022/07/18 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 8,594.6500 | 8.5947 | 8,890.0800 | 8.8901 | 3.437 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 488.7400 | 0.4887 | 432.0500 | 0.4320 | (11.599) | 0 | 0 | 1,080 |
| 2022/07/18 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 7,703.4400 | 7.7034 | 7,988.2800 | 7.9883 | 3.698 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 136.8700 | 0.1369 | 117.1100 | 0.1171 | (14.437) | 0 | 0 | 388 |
| 2022/07/18 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 11,871.2200 | 11.8712 | 12,192.9900 | 12.1930 | 2.711 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 9,435.8500 | 9.4359 | 9,739.5600 | 9.7396 | 3.219 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | | | Bond Future | 11.6824 | 85.2986 | 11.7666 | 84.9570 | 0.721 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 12.57 | Call | Bond Future | 5,028.5700 | 5.0286 | 4,779.0200 | 4.7790 | (4.963) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 12.57 | Put | Bond Future | 1,515.9200 | 1.5159 | 1,607.9000 | 1.6079 | 6.068 | 0 | 0 | 350 |
| 2022/07/18 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 2,613.2600 | 2.6133 | 2,431.4800 | 2.4315 | (6.956) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 2,867.4700 | 2.8675 | 3,027.2200 | 3.0272 | 5.571 | 0 | 0 | 388 |
| 2022/07/18 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 3,602.7900 | 3.6028 | 3,387.8700 | 3.3879 | (5.965) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 2,164.2800 | 2.1643 | 2,290.8900 | 2.2909 | 5.850 | 0 | 0 | 1,080 |
| 2022/07/18 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 4,832.1300 | 4.8321 | 4,586.6700 | 4.5867 | (5.080) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 1,589.5400 | 1.5895 | 1,685.6100 | 1.6856 | 6.044 | 0 | 0 | 479 |
| 2022/07/18 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 880.2600 | 0.8803 | 790.4700 | 0.7905 | (10.200) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 5,695.9600 | 5.6960 | 5,947.7000 | 5.9477 | 4.420 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 10.65 | Call | Bond Future | 1,001.1900 | 1.0012 | 902.7400 | 0.9027 | (9.833) | 0 | 0 | 350 |
| 2022/07/18 | 2030 | 04/05/2023 | 10.65 | Put | Bond Future | 5,338.0900 | 5.3381 | 5,581.1700 | 5.5812 | 4.554 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 298.1100 | 0.2981 | 260.2900 | 0.2603 | (12.687) | 0 | 0 | 150 |
| 2022/07/18 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 5,537.5500 | 5.5375 | 5,283.6200 | 5.2836 | (4.586) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 1,654.6800 | 1.6547 | 1,749.9900 | 1.7500 | 5.760 | 0 | 0 | 350 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/18 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 1,956.2900 | 1.9563 | 1,808.7100 | 1.8087 | (7.544) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 4,082.6300 | 4.0826 | 4,284.2900 | 4.2843 | 4.939 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 1,973.2600 | 1.9733 | 1,824.8900 | 1.8249 | (7.519) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 4,035.8300 | 4.0358 | 4,235.8800 | 4.2359 | 4.957 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 806.6400 | 0.8066 | 727.4200 | 0.7274 | (9.821) | 0 | 0 | 1,012 |
| 2022/07/18 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 1,021.4900 | 1.0215 | 926.6300 | 0.9266 | (9.286) | 0 | 0 | 350 |
| 2022/07/18 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 6,008.9000 | 6.0089 | 6,263.2800 | 6.2633 | 4.233 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/08/2023 | | | Bond Future | 11.8721 | 83.0044 | 11.9612 | 82.6551 | 0.750 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 4,732.8200 | 4.7328 | 4,495.3200 | 4.4953 | (5.018) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 1,969.8300 | 1.9698 | 2,081.5700 | 2.0816 | 5.673 | 0 | 0 | 1,012 |
| 2022/07/18 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 4,059.0100 | 4.0590 | 4,259.8800 | 4.2599 | 4.949 | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 1,990.6500 | 1.9906 | 1,841.4600 | 1.8415 | (7.495) | 0 | 0 | 0 |
| 2022/07/18 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 6,860.5700 | 6.8606 | 7,130.5900 | 7.1306 | 3.936 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 8.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2022/07/18 | 2032 | 04/08/2022 | 8.97 | Put | Bond Future | 13,992.0100 | 13.9920 | 14,331.3500 | 14.3313 | 2.425 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 9.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 9.40 | Put | Bond Future | 11,385.6300 | 11.3856 | 11,724.9700 | 11.7250 | 2.980 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 9.72 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2022/07/18 | 2032 | 04/08/2022 | 9.72 | Put | Bond Future | 9,506.5600 | 9.5066 | 9,845.9000 | 9.8459 | 3.570 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 6,725.5400 | 6.7255 | 7,064.8700 | 7.0649 | 5.045 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 9.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 900 |
| 2022/07/18 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 6,781.1600 | 6.7812 | 7,120.4900 | 7.1205 | 5.004 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | | | Bond Future | 11.4852 | 84.3835 | 11.5532 | 84.0442 | 0.593 | 0.0000 | 0.0000 | 90,189 |
| 2022/07/18 | 2032 | 04/08/2022 | 11.89 | Call | Bond Future | 2,184.5700 | 2.1846 | 1,862.9500 | 1.8629 | (14.722) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 11.89 | Put | Bond Future | 193.8900 | 0.1939 | 211.6100 | 0.2116 | 9.139 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 10.70 | Call | Bond Future | 3.1800 | 0.0032 | 0.6700 | 0.0007 | (78.931) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 10.70 | Put | Bond Future | 4,059.5400 | 4.0595 | 4,396.3700 | 4.3964 | 8.297 | 0 | 0 | 7,500 |
| 2022/07/18 | 2032 | 04/08/2022 | 11.00 | Call | Bond Future | 63.3100 | 0.0633 | 26.8000 | 0.0268 | (57.669) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 11.00 | Put | Bond Future | 2,538.5100 | 2.5385 | 2,841.3400 | 2.8413 | 11.929 | 0 | 0 | 7,500 |
| 2022/07/18 | 2032 | 04/08/2022 | 11.60 | Call | Bond Future | 1,115.2000 | 1.1152 | 855.3000 | 0.8553 | (23.305) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 11.60 | Put | Bond Future | 543.7700 | 0.5438 | 623.2100 | 0.6232 | 14.609 | 0 | 0 | 800 |
| 2022/07/18 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 6,669.9700 | 6.6700 | 7,009.3000 | 7.0093 | 5.087 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 10.50 | Call | Bond Future | 0.1500 | 0.0002 | 0.0200 | 0.0000 | (86.667) | 0 | 0 | 900 |
| 2022/07/18 | 2032 | 04/08/2022 | 10.50 | Put | Bond Future | 5,132.7900 | 5.1328 | 5,472.0000 | 5.4720 | 6.609 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 9.80 | Put | Bond Future | 9,044.6600 | 9.0447 | 9,384.0000 | 9.3840 | 3.752 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 10.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 10.10 | Put | Bond Future | 7,339.9300 | 7.3399 | 7,679.2700 | 7.6793 | 4.623 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.56 | Put | Bond Future | 6,043.8100 | 6.0438 | 6,342.3400 | 6.3423 | 4.939 | 0 | 0 | 180 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.16 | Call | Bond Future | 91.3400 | 0.0913 | 70.1800 | 0.0702 | (23.166) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.16 | Put | Bond Future | 8,058.7500 | 8.0588 | 8,383.3300 | 8.3833 | 4.028 | 0 | 0 | 180 |
| 2022/07/18 | 2032 | 03/11/2022 | 9.46 | Put | Bond Future | 11,946.6000 | 11.9466 | 12,288.7300 | 12.2887 | 2.864 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 9.92 | Call | Bond Future | 48.0500 | 0.0480 | 35.8300 | 0.0358 | (25.432) | 0 | 0 | 750 |
| 2022/07/18 | 2032 | 03/11/2022 | 9.92 | Put | Bond Future | 9,349.9300 | 9.3499 | 9,683.4500 | 9.6835 | 3.567 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.11 | Put | Bond Future | 8,323.4900 | 8.3235 | 8,650.2600 | 8.6503 | 3.926 | 0 | 0 | 454 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/07/18 | 2032 | 03/11/2022 | 9.31 | Put | Bond Future | 12,822.1100 | | 12.8221 | 13,165.5800 | 13.1656 | 2.679 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 9.36 | Call | Bond Future | 8.5500 | | 0.0086 | 5.8900 | 0.0059 | (31.111) | 0 | 0 | 454 |
| 2022/07/18 | 2032 | 03/11/2022 | 9.36 | Put | Bond Future | 12,528.8100 | | 12.5288 | 12,871.8900 | 12.8719 | 2.738 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | | | Bond Future | 11.7001 | | 81.5111 | 11.7715 | 81.1653 | 0.610 | 0.0000 | 0.0000 | 86,468 |
| 2022/07/18 | 2032 | 03/11/2022 | 11.55 | Call | Bond Future | 1,653.4800 | | 1.6535 | 1,474.7900 | 1.4748 | (10.807) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 11.55 | Put | Bond Future | 2,386.8100 | | 2.3868 | 2,553.8600 | 2.5539 | 6.999 | 0 | 0 | 500 |
| 2022/07/18 | 2032 | 03/11/2022 | 12.30 | Call | Bond Future | 3,855.2800 | | 3.8553 | 3,586.3600 | 3.5864 | (6.975) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 12.30 | Put | Bond Future | 1,011.3100 | | 1.0113 | 1,088.1300 | 1.0881 | 7.596 | 0 | 0 | 750 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.56 | Call | Bond Future | 242.9300 | | 0.2429 | 195.7200 | 0.1957 | (19.434) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.66 | Call | Bond Future | 311.0000 | | 0.3110 | 253.8700 | 0.2539 | (18.370) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.66 | Put | Bond Future | 5,581.2400 | | 5.5812 | 5,869.8500 | 5.8699 | 5.171 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.67 | Call | Bond Future | 318.5000 | | 0.3185 | 260.3100 | 0.2603 | (18.270) | 0 | 0 | 750 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.67 | Put | Bond Future | 5,535.9200 | | 5.5359 | 5,823.4700 | 5.8235 | 5.194 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.21 | Call | Bond Future | 103.7500 | | 0.1038 | 80.1900 | 0.0802 | (22.708) | 0 | 0 | 500 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.21 | Put | Bond Future | 7,796.4400 | | 7.7964 | 8,118.6200 | 8.1186 | 4.132 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.49 | Call | Bond Future | 203.2300 | | 0.2032 | 162.2100 | 0.1622 | (20.184) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.49 | Put | Bond Future | 6,378.1400 | | 6.3781 | 6,682.8600 | 6.6829 | 4.778 | 0 | 0 | 454 |
| 2022/07/18 | 2032 | 03/11/2022 | 9.46 | Call | Bond Future | 12.0200 | | 0.0120 | 8.4100 | 0.0084 | (30.033) | 0 | 0 | 500 |
| 2022/07/18 | 2032 | 03/11/2022 | 10.11 | Call | Bond Future | 80.2400 | | 0.0802 | 61.2700 | 0.0613 | (23.642) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/11/2022 | 9.31 | Call | Bond Future | 7.1800 | | 0.0072 | 4.9100 | 0.0049 | (31.616) | 0 | 0 | 180 |
| 2022/07/18 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 2,180.2900 | | 2.1803 | 2,004.1000 | 2.0041 | (8.081) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 3,184.9300 | | 3.1849 | 3,361.1500 | 3.3612 | 5.533 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 387.3800 | | 0.3874 | 334.8600 | 0.3349 | (13.558) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 7,915.6000 | | 7.9156 | 8,215.4900 | 8.2155 | 3.789 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 449.8900 | | 0.4499 | 390.7600 | 0.3908 | (13.143) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 7,448.0300 | | 7.4480 | 7,741.3100 | 7.7413 | 3.938 | 0 | 0 | 454 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 574.6500 | | 0.5747 | 503.0700 | 0.5031 | (12.456) | 0 | 0 | 750 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 6,681.3600 | | 6.6814 | 6,962.1900 | 6.9622 | 4.203 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 292.7900 | | 0.2928 | 250.8700 | 0.2509 | (14.317) | 0 | 0 | 500 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 8,785.9200 | | 8.7859 | 9,096.4100 | 9.0964 | 3.534 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 76.2500 | | 0.0763 | 62.6800 | 0.0627 | (17.797) | 0 | 0 | 500 |
| 2022/07/18 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 12,743.7700 | | 12.7438 | 13,082.6100 | 13.0826 | 2.659 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 177.9700 | | 0.1780 | 150.1500 | 0.1502 | (15.632) | 0 | 0 | 750 |
| 2022/07/18 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 10,310.6300 | | 10.3106 | 10,635.2200 | 10.6352 | 3.148 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | | | Bond Future | 11.9010 | | 82.9052 | 11.9758 | 82.5528 | 0.629 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 2,540.1100 | | 2.5401 | 2,348.0800 | 2.3481 | (7.560) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 2,828.6900 | | 2.8287 | 2,989.0700 | 2.9891 | 5.670 | 0 | 0 | 500 |
| 2022/07/18 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 5,224.9000 | | 5.2249 | 4,955.1800 | 4.9552 | (5.162) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 1,346.3300 | | 1.3463 | 1,429.0200 | 1.4290 | 6.142 | 0 | 0 | 750 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 375.7400 | | 0.3757 | 324.4800 | 0.3245 | (13.642) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 8,010.4800 | | 8.0105 | 8,311.6300 | 8.3116 | 3.759 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 381.5900 | | 0.3816 | 329.7000 | 0.3297 | (13.598) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 7,963.0500 | | 7.9630 | 8,263.5700 | 8.2636 | 3.774 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 265.8100 | | 0.2658 | 227.0600 | 0.2271 | (14.578) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 9,083.6900 | | 9.0837 | 9,397.3500 | 9.3974 | 3.453 | 0 | 0 | 454 |
| 2022/07/18 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 54.6700 | | 0.0547 | 44.4900 | 0.0445 | (18.621) | 0 | 0 | 454 |
| 2022/07/18 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 13,645.9400 | | 13.6459 | 13,988.1700 | 13.9882 | 2.508 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 982.7100 | | 0.9827 | 888.7200 | 0.8887 | (9.564) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/18 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 6,763.5700 | 6.7636 | 7,028.9900 | 7.0290 | 3.924 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/05/2023 | | | Bond Future | 12.0901 | 80.2785 | 12.1685 | 79.9191 | 0.649 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 962.3100 | 0.9623 | 869.7800 | 0.8698 | (9.615) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 6,844.1500 | 6.8441 | 7,111.0300 | 7.1110 | 3.899 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 972.5800 | 0.9726 | 879.3200 | 0.8793 | (9.589) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 6,803.9100 | 6.8039 | 7,070.0600 | 7.0701 | 3.912 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 2,632.2200 | 2.6322 | 2,459.5000 | 2.4595 | (6.562) | 0 | 0 | 5,000 |
| 2022/07/18 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 4,263.5500 | 4.2636 | 4,458.0500 | 4.4581 | 4.562 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 2,366.6200 | 2.3666 | 2,204.7100 | 2.2047 | (6.841) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 4,599.4900 | 4.5995 | 4,804.8000 | 4.8048 | 4.464 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/08/2023 | | | Bond Future | 12.2591 | 81.8938 | 12.3413 | 81.5266 | 0.671 | 0.0000 | 0.0000 | 2,600 |
| 2022/07/18 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 2,327.2200 | 2.3272 | 2,166.9900 | 2.1670 | (6.885) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 4,653.1600 | 4.6532 | 4,860.1500 | 4.8601 | 4.448 | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 2,346.8700 | 2.3469 | 2,185.8000 | 2.1858 | (6.863) | 0 | 0 | 0 |
| 2022/07/18 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 4,626.2600 | 4.6263 | 4,832.4100 | 4.8324 | 4.456 | 0 | 0 | 0 |
| 2022/07/18 | 2033 | 04/08/2022 | | | Bond Future | 113.0916 | 113.0916 | 112.8997 | 112.8997 | (0.170) | 0.0000 | 0.0000 | 5,786 |
| 2022/07/18 | 2033 | 03/11/2022 | | | Bond Future | 113.5002 | 113.5002 | 113.3038 | 113.3038 | (0.173) | 0.0000 | 0.0000 | 4 |
| 2022/07/18 | 2033 | 02/02/2023 | | | Bond Future | 115.4654 | 115.4654 | 115.2647 | 115.2647 | (0.174) | 0.0000 | 0.0000 | 5,737 |
| 2022/07/18 | 2033 | 04/05/2023 | | | Bond Future | 116.2470 | 116.2470 | 116.0416 | 116.0416 | (0.177) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2033 | 03/08/2023 | | | Bond Future | 118.6007 | 118.6007 | 118.3903 | 118.3903 | (0.177) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 1.0700 | 0.0011 | 0.2700 | 0.0003 | (74.766) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 6,048.7700 | 6.0488 | 6,252.5700 | 6.2526 | 3.369 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 1.2000 | 0.0012 | 0.3100 | 0.0003 | (74.167) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/08/2022 | 11.95 | Call | Bond Future | 1,032.3000 | 1.0323 | 853.0900 | 0.8531 | (17.360) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/08/2022 | 11.95 | Put | Bond Future | 807.5600 | 0.8076 | 832.9500 | 0.8330 | 3.144 | 0 | 0 | 1,050 |
| 2022/07/18 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 5,923.7300 | 5.9237 | 6,127.3400 | 6.1273 | 3.437 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/08/2022 | | | Bond Future | 11.9098 | 76.9609 | 11.9464 | 76.7563 | 0.307 | 0.0000 | 0.0000 | 127,365 |
| 2022/07/18 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 50 |
| 2022/07/18 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 11,229.2500 | 11.2292 | 11,433.8500 | 11.4338 | 1.822 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 5,986.2100 | 5.9862 | 6,189.9200 | 6.1899 | 3.403 | 0 | 0 | 50 |
| 2022/07/18 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 1.3400 | 0.0013 | 0.3500 | 0.0004 | (73.881) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/08/2022 | 11.21 | Call | Bond Future | 22.2700 | 0.0223 | 9.8200 | 0.0098 | (55.905) | 0 | 0 | 1,050 |
| 2022/07/18 | 2037 | 04/08/2022 | 11.21 | Put | Bond Future | 4,098.1900 | 4.0982 | 4,290.3400 | 4.2903 | 4.689 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 98.2700 | 0.0983 | 56.3100 | 0.0563 | (42.699) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 2,917.8100 | 2.9178 | 3,080.4500 | 3.0805 | 5.574 | 0 | 0 | 50 |
| 2022/07/18 | 2037 | 03/11/2022 | 11.32 | Call | Bond Future | 624.2300 | 0.6242 | 560.2700 | 0.5603 | (10.246) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 03/11/2022 | 11.30 | Put | Bond Future | 5,158.3000 | 5.1583 | 5,305.6500 | 5.3057 | 2.857 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 03/11/2022 | 11.31 | Call | Bond Future | 611.2700 | 0.6113 | 548.2200 | 0.5482 | (10.315) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 03/11/2022 | 11.31 | Put | Bond Future | 5,111.5900 | 5.1116 | 5,258.0300 | 5.2580 | 2.865 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 03/11/2022 | | | Bond Future | 12.0983 | 78.1281 | 12.1367 | 77.9186 | 0.317 | 0.0000 | 0.0000 | 11,076 |
| 2022/07/18 | 2037 | 03/11/2022 | 11.32 | Put | Bond Future | 5,065.0100 | 5.0650 | 5,210.5400 | 5.2105 | 2.873 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 03/11/2022 | 11.30 | Call | Bond Future | 598.3700 | 0.5984 | 536.2300 | 0.5362 | (10.385) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 646.3300 | 0.6463 | 595.9500 | 0.5959 | (7.795) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 7,774.7200 | 7.7747 | 7,938.5200 | 7.9385 | 2.107 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 655.8200 | 0.6558 | 604.9000 | 0.6049 | (7.764) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 7,723.1700 | 7.7232 | 7,886.4300 | 7.8864 | 2.114 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/07/18 | 2037 | 02/02/2023 | | | Bond Future | 12.2777 | 75.2070 | 12.3179 | 74.9928 | 0.327 | 0.0000 | 0.0000 | 62,107 |
| 2022/07/18 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 665.4100 | 0.6654 | 613.9600 | 0.6140 | (7.732) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 7,671.7900 | 7.6718 | 7,834.5200 | 7.8345 | 2.121 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 1,230.3800 | 1.2304 | 1,161.9300 | 1.1619 | (5.563) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 7,603.7300 | 7.6037 | 7,754.2100 | 7.7542 | 1.979 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 1,243.1700 | 1.2432 | 1,174.2200 | 1.1742 | (5.546) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 7,557.5600 | 7.5576 | 7,707.5400 | 7.7075 | 1.985 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/05/2023 | | | Bond Future | 12.4476 | 76.5984 | 12.4896 | 76.3795 | 0.337 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 1,256.2800 | 1.2563 | 1,186.8200 | 1.1868 | (5.529) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 7,511.7700 | 7.5118 | 7,661.2400 | 7.6612 | 1.990 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 2,843.6100 | 2.8436 | 2,734.2700 | 2.7343 | (3.845) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 5,390.5000 | 5.3905 | 5,505.3400 | 5.5053 | 2.130 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 2,866.7500 | 2.8668 | 2,756.8900 | 2.7569 | (3.832) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 5,359.8700 | 5.3599 | 5,474.1900 | 5.4742 | 2.133 | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 03/08/2023 | | | Bond Future | 12.6055 | 73.8801 | 12.6494 | 73.6560 | 0.348 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 2,889.6900 | 2.8897 | 2,779.3200 | 2.7793 | (3.819) | 0 | 0 | 0 |
| 2022/07/18 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 5,329.1000 | 5.3291 | 5,442.9100 | 5.4429 | 2.136 | 0 | 0 | 0 |
| 2022/07/18 | 2038 | 04/08/2022 | | | Bond Future | 127.1764 | 127.1764 | 126.3256 | 126.3256 | (0.669) | 0.0000 | 0.0000 | 4,615 |
| 2022/07/18 | 2038 | 03/11/2022 | | | Bond Future | 129.1357 | 129.1357 | 128.2695 | 128.2695 | (0.671) | 0.0000 | 0.0000 | 777 |
| 2022/07/18 | 2038 | 02/02/2023 | | | Bond Future | 129.4732 | 129.4732 | 128.5906 | 128.5906 | (0.682) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2038 | 04/05/2023 | | | Bond Future | 131.8907 | 131.8907 | 130.9906 | 130.9906 | (0.682) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2038 | 03/08/2023 | | | Bond Future | 132.5964 | 132.5964 | 131.6769 | 131.6769 | (0.693) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2040 | 04/08/2022 | 9.70 | Put | Bond Future | 15,558.0400 | 15.5580 | 15,778.2200 | 15.7782 | 1.415 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 3.5500 | 0.0036 | 1.1000 | 0.0011 | (69.014) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 5,679.2100 | 5.6792 | 5,896.9400 | 5.8969 | 3.834 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/08/2022 | 12.24 | Put | Bond Future | 345.2000 | 0.3452 | 337.5400 | 0.3375 | (2.219) | 0 | 0 | 460 |
| 2022/07/18 | 2040 | 04/08/2022 | | | Bond Future | 11.9428 | 78.8435 | 11.9795 | 78.6234 | 0.307 | 0.0000 | 0.0000 | 95,672 |
| 2022/07/18 | 2040 | 04/08/2022 | 9.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 460 |
| 2022/07/18 | 2040 | 04/08/2022 | 10.70 | Call | Bond Future | 0.1400 | 0.0001 | 0.0200 | 0.0000 | (85.714) | 0 | 0 | 460 |
| 2022/07/18 | 2040 | 04/08/2022 | 10.70 | Put | Bond Future | 8,078.2400 | 8.0782 | 8,298.3000 | 8.2983 | 2.724 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 2.8900 | 0.0029 | 0.8600 | 0.0009 | (70.242) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 5,813.0200 | 5.8130 | 6,031.1700 | 6.0312 | 3.753 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 3.2100 | 0.0032 | 0.9700 | 0.0010 | (69.782) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 5,746.0600 | 5.7461 | 5,964.0000 | 5.9640 | 3.793 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/08/2022 | 12.24 | Call | Bond Future | 2,100.6300 | 2.1006 | 1,872.7900 | 1.8728 | (10.846) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/11/2022 | 12.52 | Call | Bond Future | 3,789.1300 | 3.7891 | 3,610.5700 | 3.6106 | (4.712) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/11/2022 | 11.41 | Put | Bond Future | 5,109.8200 | 5.1098 | 5,261.6700 | 5.2617 | 2.972 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/11/2022 | 12.00 | Call | Bond Future | 2,029.2300 | 2.0292 | 1,894.0600 | 1.8941 | (6.661) | 0 | 0 | 1,160 |
| 2022/07/18 | 2040 | 03/11/2022 | 12.00 | Put | Bond Future | 2,760.2300 | 2.7602 | 2,850.4500 | 2.8505 | 3.269 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/11/2022 | 11.39 | Call | Bond Future | 704.0000 | 0.7040 | 632.4900 | 0.6325 | (10.158) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/11/2022 | 11.40 | Call | Bond Future | 718.9000 | 0.7189 | 646.3800 | 0.6464 | (10.088) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/11/2022 | 10.70 | Call | Bond Future | 142.4600 | 0.1425 | 120.7900 | 0.1208 | (15.211) | 0 | 0 | 1,078 |
| 2022/07/18 | 2040 | 03/11/2022 | 11.20 | Call | Bond Future | 466.0200 | 0.4660 | 412.3500 | 0.4123 | (11.517) | 0 | 0 | 1,078 |
| 2022/07/18 | 2040 | 03/11/2022 | 11.20 | Put | Bond Future | 6,203.8800 | 6.2039 | 6,375.6000 | 6.3756 | 2.768 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/11/2022 | | | Bond Future | 12.1236 | 80.0394 | 12.1621 | 79.8140 | 0.317 | 0.0000 | 0.0000 | 19,693 |
| 2022/07/18 | 2040 | 03/11/2022 | 12.52 | Put | Bond Future | 1,516.4300 | 1.5164 | 1,563.2600 | 1.5633 | 3.088 | 0 | 0 | 1,078 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/18 | 2040 | 03/11/2022 | 11.41 | Call | Bond Future | 734.0100 | 0.7340 | 660.4700 | 0.6605 | (10.019) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/11/2022 | 11.50 | Call | Bond Future | 879.6200 | 0.8796 | 796.8100 | 0.7968 | (9.414) | 0 | 0 | 1,500 |
| 2022/07/18 | 2040 | 03/11/2022 | 11.50 | Put | Bond Future | 4,682.3600 | 4.6824 | 4,824.9400 | 4.8249 | 3.045 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/11/2022 | 11.30 | Call | Bond Future | 579.2600 | 0.5793 | 516.6500 | 0.5166 | (10.809) | 0 | 0 | 1,160 |
| 2022/07/18 | 2040 | 03/11/2022 | 11.30 | Put | Bond Future | 5,664.1400 | 5.6641 | 5,826.9200 | 5.8269 | 2.874 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/11/2022 | 11.39 | Put | Bond Future | 5,208.0200 | 5.2080 | 5,361.9000 | 5.3619 | 2.955 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/11/2022 | 11.40 | Put | Bond Future | 5,158.7800 | 5.1588 | 5,311.6500 | 5.3116 | 2.963 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/11/2022 | 10.70 | Put | Bond Future | 9,269.0500 | 9.2690 | 9,472.7700 | 9.4728 | 2.198 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/11/2022 | 10.80 | Call | Bond Future | 184.6300 | 0.1846 | 158.0100 | 0.1580 | (14.418) | 0 | 0 | 1,500 |
| 2022/07/18 | 2040 | 03/11/2022 | 10.80 | Put | Bond Future | 8,616.5500 | 8.6165 | 8,815.3200 | 8.8153 | 2.307 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 12.27 | Call | Bond Future | 3,234.2700 | 3.2343 | 3,092.4400 | 3.0924 | (4.385) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 12.27 | Put | Bond Future | 3,380.2500 | 3.3802 | 3,468.8400 | 3.4688 | 2.621 | 0 | 0 | 388 |
| 2022/07/18 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 774.3500 | 0.7744 | 715.7200 | 0.7157 | (7.572) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 8,013.5600 | 8.0136 | 8,185.3500 | 8.1853 | 2.144 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 12.24 | Call | Bond Future | 3,142.7500 | 3.1427 | 3,002.9500 | 3.0030 | (4.448) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 12.24 | Put | Bond Future | 3,461.5800 | 3.4616 | 3,552.2000 | 3.5522 | 2.618 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 10.93 | Call | Bond Future | 584.7000 | 0.5847 | 536.9900 | 0.5370 | (8.160) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 10.96 | Call | Bond Future | 612.0400 | 0.6120 | 562.6800 | 0.5627 | (8.065) | 0 | 0 | 388 |
| 2022/07/18 | 2040 | 02/02/2023 | 10.96 | Put | Bond Future | 8,919.0100 | 8.9190 | 9,100.0700 | 9.1001 | 2.030 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | | | Bond Future | 12.2954 | 76.9006 | 12.3357 | 76.6702 | 0.328 | 0.0000 | 0.0000 | 61,574 |
| 2022/07/18 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 763.3300 | 0.7633 | 705.3100 | 0.7053 | (7.601) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 8,068.6600 | 8.0687 | 8,241.0600 | 8.2411 | 2.137 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 10.93 | Put | Bond Future | 9,094.2200 | 9.0942 | 9,276.9300 | 9.2769 | 2.009 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 752.5800 | 0.7526 | 695.1500 | 0.6952 | (7.631) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 8,124.1200 | 8.1241 | 8,297.1100 | 8.2971 | 2.129 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 10.18 | Call | Bond Future | 158.3700 | 0.1584 | 141.2300 | 0.1412 | (10.823) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 10.18 | Put | Bond Future | 13,983.5600 | 13.9836 | 14,196.8400 | 14.1968 | 1.525 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 02/02/2023 | 10.21 | Call | Bond Future | 167.9600 | 0.1680 | 149.9800 | 0.1500 | (10.705) | 0 | 0 | 388 |
| 2022/07/18 | 2040 | 02/02/2023 | 10.21 | Put | Bond Future | 13,770.8800 | 13.7709 | 13,983.3200 | 13.9833 | 1.543 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 2,049.4000 | 2.0494 | 2,098.0800 | 2.0981 | 2.375 | 0 | 0 | 486 |
| 2022/07/18 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 1,504.0400 | 1.5040 | 1,423.5100 | 1.4235 | (5.354) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 7,637.1900 | 7.6372 | 7,792.2100 | 7.7922 | 2.030 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 4,950.2500 | 4.9502 | 4,790.8100 | 4.7908 | (3.221) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 3,174.0800 | 3.1741 | 3,250.1900 | 3.2502 | 2.398 | 0 | 0 | 388 |
| 2022/07/18 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 11,451.1300 | 11.4511 | 11,641.1800 | 11.6412 | 1.660 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | | | Bond Future | 12.4575 | 78.3236 | 12.4996 | 78.0880 | 0.338 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 7,309.6100 | 7.3096 | 7,122.7400 | 7.1227 | (2.556) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 1,581.3700 | 1.5814 | 1,498.0200 | 1.4980 | (5.271) | 0 | 0 | 486 |
| 2022/07/18 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 7,398.3400 | 7.3983 | 7,550.5400 | 7.5505 | 2.057 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 861.7300 | 0.8617 | 807.6800 | 0.8077 | (6.272) | 0 | 0 | 388 |
| 2022/07/18 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 10,331.3700 | 10.3314 | 10,512.8700 | 10.5129 | 1.757 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 1,473.8100 | 1.4738 | 1,394.4000 | 1.3944 | (5.388) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 7,733.9700 | 7.7340 | 7,890.1100 | 7.8901 | 2.019 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 1,488.9900 | 1.4890 | 1,409.0200 | 1.4090 | (5.371) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 7,685.6000 | 7.6856 | 7,841.1800 | 7.8412 | 2.024 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 319.9900 | 0.3200 | 294.8400 | 0.2948 | (7.860) | 0 | 0 | 388 |
| 2022/07/18 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 15,089.2000 | 15.0892 | 15,299.6000 | 15.2996 | 1.394 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 684.6800 | 0.6847 | 639.1800 | 0.6392 | (6.645) | 0 | 0 | 486 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/18 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 3,346.5000 | 3.3465 | 3,222.5100 | 3.2225 | (3.705) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 5,471.1800 | 5.4712 | 5,588.3000 | 5.5883 | 2.141 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/08/2023 | | | Bond Future | 12.6080 | 75.3898 | 12.6519 | 75.1487 | 0.349 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 3,295.4900 | 3.2955 | 3,172.5900 | 3.1726 | (3.729) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 5,535.2300 | 5.5352 | 5,653.4400 | 5.6534 | 2.136 | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 3,320.7900 | 3.3208 | 3,197.3500 | 3.1974 | (3.717) | 0 | 0 | 0 |
| 2022/07/18 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 5,502.9700 | 5.5030 | 5,620.6400 | 5.6206 | 2.138 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 4.3600 | 0.0044 | 1.8100 | 0.0018 | (58.486) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 5,618.0700 | 5.6181 | 5,686.0500 | 5.6861 | 1.210 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 4.8200 | 0.0048 | 2.0400 | 0.0020 | (57.676) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 5,550.1100 | 5.5501 | 5,617.8600 | 5.6179 | 1.221 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 04/08/2022 | | | Bond Future | 11.9506 | 75.6648 | 11.9622 | 75.5943 | 0.097 | 0.0000 | 0.0000 | 60,955 |
| 2022/07/18 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 5.3300 | 0.0053 | 2.2900 | 0.0023 | (57.036) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 5,482.3000 | 5.4823 | 5,549.7900 | 5.5498 | 1.231 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/11/2022 | 11.40 | Put | Bond Future | 5,263.0600 | 5.2631 | 5,295.5500 | 5.2955 | 0.617 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/11/2022 | 11.41 | Call | Bond Future | 780.2100 | 0.7802 | 738.8700 | 0.7389 | (5.299) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/11/2022 | 11.41 | Put | Bond Future | 5,213.4200 | 5.2134 | 5,245.4300 | 5.2454 | 0.614 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/11/2022 | 10.60 | Call | Bond Future | 106.9400 | 0.1069 | 96.3100 | 0.0963 | (9.940) | 0 | 0 | 1,600 |
| 2022/07/18 | 2044 | 03/11/2022 | 10.60 | Put | Bond Future | 10,139.5300 | 10.1395 | 10,202.2500 | 10.2023 | 0.619 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/11/2022 | 11.30 | Call | Bond Future | 619.3300 | 0.6193 | 583.2800 | 0.5833 | (5.821) | 0 | 0 | 1,600 |
| 2022/07/18 | 2044 | 03/11/2022 | 11.30 | Put | Bond Future | 5,776.3600 | 5.7764 | 5,813.6600 | 5.8137 | 0.646 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/11/2022 | | | Bond Future | 12.1226 | 76.8125 | 12.1349 | 76.7391 | 0.102 | 0.0000 | 0.0000 | 5,794 |
| 2022/07/18 | 2044 | 03/11/2022 | 11.40 | Call | Bond Future | 764.5000 | 0.7645 | 723.6400 | 0.7236 | (5.345) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/11/2022 | 11.39 | Call | Bond Future | 749.1200 | 0.7491 | 708.7400 | 0.7087 | (5.390) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/11/2022 | 11.39 | Put | Bond Future | 5,313.1200 | 5.3131 | 5,346.0900 | 5.3461 | 0.621 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 821.3200 | 0.8213 | 790.3400 | 0.7903 | (3.772) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 7,927.2000 | 7.9272 | 7,971.9200 | 7.9719 | 0.564 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 809.6500 | 0.8097 | 778.9400 | 0.7789 | (3.793) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 7,983.1300 | 7.9831 | 8,028.1200 | 8.0281 | 0.564 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 02/02/2023 | | | Bond Future | 12.2858 | 73.7437 | 12.2988 | 73.6680 | 0.107 | 0.0000 | 0.0000 | 28,793 |
| 2022/07/18 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 833.1200 | 0.8331 | 801.8600 | 0.8019 | (3.752) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 7,871.4900 | 7.8715 | 7,915.9300 | 7.9159 | 0.565 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 1,526.9500 | 1.5269 | 1,489.1000 | 1.4891 | (2.479) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 7,716.1200 | 7.7161 | 7,756.2500 | 7.7563 | 0.520 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 1,511.3100 | 1.5113 | 1,473.6900 | 1.4737 | (2.489) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 7,765.5200 | 7.7655 | 7,805.8800 | 7.8059 | 0.520 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 04/05/2023 | | | Bond Future | 12.4393 | 75.1084 | 12.4531 | 75.0304 | 0.111 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 1,542.4700 | 1.5425 | 1,504.3900 | 1.5044 | (2.469) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 7,666.6900 | 7.6667 | 7,706.5900 | 7.7066 | 0.520 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 3,260.8000 | 3.2608 | 3,208.7700 | 3.2088 | (1.596) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 5,667.7500 | 5.6677 | 5,696.1600 | 5.6962 | 0.501 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 3,235.3600 | 3.2354 | 3,183.5300 | 3.1835 | (1.602) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 5,701.0800 | 5.7011 | 5,729.6900 | 5.7297 | 0.502 | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/08/2023 | | | Bond Future | 12.5813 | 72.2353 | 12.5958 | 72.1549 | 0.115 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 3,286.3300 | 3.2863 | 3,234.1100 | 3.2341 | (1.589) | 0 | 0 | 0 |
| 2022/07/18 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 5,634.5900 | 5.6346 | 5,662.8100 | 5.6628 | 0.501 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/07/18 | 2046 | 04/08/2022 | | | Bond Future | 114.4434 | 114.4434 | 114.4611 | 114.4611 | 0.015 | 0.0000 | 0.0000 | 15,992 |
| 2022/07/18 | 2046 | 03/11/2022 | | | Bond Future | 114.2441 | 114.2441 | 114.2605 | 114.2605 | 0.014 | 0.0000 | 0.0000 | 4,062 |
| 2022/07/18 | 2046 | 02/02/2023 | | | Bond Future | 116.2229 | 116.2229 | 116.2386 | 116.2386 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2046 | 04/05/2023 | | | Bond Future | 116.3688 | 116.3688 | 116.3838 | 116.3838 | 0.013 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2046 | 03/08/2023 | | | Bond Future | 118.7271 | 118.7271 | 118.7416 | 118.7416 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2050 | 04/08/2022 | | | Bond Future | 115.9163 | 115.9163 | 116.3599 | 116.3599 | 0.383 | 0.0000 | 0.0000 | 10,704 |
| 2022/07/18 | 2050 | 03/11/2022 | | | Bond Future | 117.7017 | 117.7017 | 118.1506 | 118.1506 | 0.381 | 0.0000 | 0.0000 | 2,640 |
| 2022/07/18 | 2050 | 02/02/2023 | | | Bond Future | 117.6320 | 117.6320 | 118.0876 | 118.0876 | 0.387 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2050 | 04/05/2023 | | | Bond Future | 119.8283 | 119.8283 | 120.2915 | 120.2915 | 0.387 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 2050 | 03/08/2023 | | | Bond Future | 120.0725 | 120.0725 | 120.5439 | 120.5439 | 0.393 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | AL37 | 04/08/2022 | | | Index Future | 799.7860 | 799.7860 | 797.5720 | 797.5720 | (0.277) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | AL37 | 03/11/2022 | | | Index Future | 812.0290 | 812.0290 | 809.7460 | 809.7460 | (0.281) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | AL37 | 02/02/2023 | | | Index Future | 825.8910 | 825.8910 | 823.5480 | 823.5480 | (0.284) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | AL37 | 04/05/2023 | | | Index Future | 841.1040 | 841.1040 | 838.7020 | 838.7020 | (0.286) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | AL37 | 03/08/2023 | | | Index Future | 857.9310 | 857.9310 | 855.4640 | 855.4640 | (0.288) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | AL7T | 04/08/2022 | | | Index Future | 891.6450 | 891.6450 | 888.4560 | 888.4560 | (0.358) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | AL7T | 03/11/2022 | | | Index Future | 905.2940 | 905.2940 | 902.0180 | 902.0180 | (0.362) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | AL7T | 02/02/2023 | | | Index Future | 920.7480 | 920.7480 | 917.3930 | 917.3930 | (0.364) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | AL7T | 04/05/2023 | | | Index Future | 937.7080 | 937.7080 | 934.2730 | 934.2730 | (0.366) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | AL7T | 03/08/2023 | | | Index Future | 956.4680 | 956.4680 | 952.9450 | 952.9450 | (0.368) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | ALBI | 04/08/2022 | | | Index Future | 794.1170 | 794.1170 | 792.1160 | 792.1160 | (0.252) | 0.0000 | 0.0000 | 138 |
| 2022/07/18 | ALBI | 03/11/2022 | | | Index Future | 806.2740 | 806.2740 | 804.2070 | 804.2070 | (0.256) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | ALBI | 02/02/2023 | | | Index Future | 820.0370 | 820.0370 | 817.9150 | 817.9150 | (0.259) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | ALBI | 04/05/2023 | | | Index Future | 835.1430 | 835.1430 | 832.9640 | 832.9640 | (0.261) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | ALBI | 03/08/2023 | | | Index Future | 851.8500 | 851.8500 | 849.6120 | 849.6120 | (0.263) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C035 | 28/02/2035 | | | 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 ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/07/18 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | ES33 | 04/08/2022 | | | Bond Future | 12.7110 | 72.4440 | 12.7485 | 72.2738 | 0.295 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/18 | ES33 | 03/11/2022 | | | Bond Future | 12.9541 | 69.7760 | 12.9935 | 69.6020 | 0.304 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | ES33 | 02/02/2023 | | | Bond Future | 13.1901 | 70.9857 | 13.2314 | 70.8081 | 0.313 | 0.0000 | 0.0000 | 350 |
| 2022/07/18 | ES33 | 04/05/2023 | | | Bond Future | 13.4105 | 68.5220 | 13.4538 | 68.3406 | 0.323 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | ES33 | 03/08/2023 | | | Bond Future | 13.6139 | 69.9155 | 13.6593 | 69.7299 | 0.333 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | ES42 | 04/08/2022 | | | Bond Future | 13.0256 | 70.5980 | 13.0482 | 70.4823 | 0.173 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | ES42 | 03/11/2022 | | | Bond Future | 13.2490 | 67.4255 | 13.2728 | 67.3069 | 0.180 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | ES42 | 02/02/2023 | | | Bond Future | 13.4577 | 68.5963 | 13.4827 | 68.4751 | 0.186 | 0.0000 | 0.0000 | 4,769 |
| 2022/07/18 | ES42 | 04/05/2023 | | | Bond Future | 13.6615 | 65.6172 | 13.6878 | 65.4932 | 0.192 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | ES42 | 03/08/2023 | | | Bond Future | 13.8440 | 66.9553 | 13.8715 | 66.8283 | 0.199 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 364,890.0000 | 36.4890 | 385,060.0000 | 38.5060 | 5.528 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 04/08/2022 | | | GOVI | 782.7910 | 782.7910 | 780.7740 | 780.7740 | (0.258) | 0.0000 | 0.0000 | 909 |
| 2022/07/18 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 364,690.0000 | 36.4690 | 384,860.0000 | 38.4860 | 5.531 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 364,790.0000 | 36.4790 | 384,960.0000 | 38.4960 | 5.529 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 03/11/2022 | 820.41 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 03/11/2022 | 820.41 | Put | GOVI | 256,360.0000 | 25.6360 | 277,180.0000 | 27.7180 | 8.121 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 03/11/2022 | 820.42 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 03/11/2022 | 820.42 | Put | GOVI | 256,460.0000 | 25.6460 | 277,280.0000 | 27.7280 | 8.118 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 03/11/2022 | | | GOVI | 794.7740 | 794.7740 | 792.6920 | 792.6920 | (0.262) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | GOVI | 03/11/2022 | 820.43 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 03/11/2022 | 820.43 | Put | GOVI | 256,560.0000 | 25.6560 | 277,380.0000 | 27.7380 | 8.115 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 424,790.0000 | 42.4790 | 446,170.0000 | 44.6170 | 5.033 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 424,890.0000 | 42.4890 | 446,270.0000 | 44.6270 | 5.032 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 02/02/2023 | | | GOVI | 808.3410 | 808.3410 | 806.2030 | 806.2030 | (0.264) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 424,990.0000 | 42.4990 | 446,370.0000 | 44.6370 | 5.031 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 296,290.0000 | 29.6290 | 318,230.0000 | 31.8230 | 7.405 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 296,390.0000 | 29.6390 | 318,330.0000 | 31.8330 | 7.402 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 04/05/2023 | | | GOVI | 823.2310 | 823.2310 | 821.0370 | 821.0370 | (0.267) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 296,490.0000 | 29.6490 | 318,430.0000 | 31.8430 | 7.400 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 24,900.0000 | 2.4900 | 2,360.0000 | 0.2360 | (90.522) | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 24,800.0000 | 2.4800 | 2,260.0000 | 0.2260 | (90.887) | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 03/08/2023 | | | GOVI | 839.7000 | 839.7000 | 837.4460 | 837.4460 | (0.268) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 24,700.0000 | 2.4700 | 2,160.0000 | 0.2160 | (91.255) | 0 | 0 | 0 |
| 2022/07/18 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/07/18 | IGOV | 04/08/2022 | | | Index Future | 315.9850 | 315.9850 | 315.6430 | 315.6430 | (0.108) | 0.0000 | 0.0000 | 707 |
| 2022/07/18 | IGOV | 03/11/2022 | | | Index Future | 320.9010 | 320.9010 | 320.5400 | 320.5400 | (0.112) | 0.0000 | 0.0000 | 16 |
| 2022/07/18 | IGOV | 02/02/2023 | | | Index Future | 326.4560 | 326.4560 | 326.0800 | 326.0800 | (0.115) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IGOV | 04/05/2023 | | | Index Future | 332.5440 | 332.5440 | 332.1550 | 332.1550 | (0.117) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IGOV | 03/08/2023 | | | Index Future | 339.2710 | 339.2710 | 338.8670 | 338.8670 | (0.119) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | JBAF | 20/07/2022 | | | Jibar Tradeable Future | 5.0750 | 94.9250 | 5.0650 | 94.9350 | (0.197) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | JBAF | 17/08/2022 | | | Jibar Tradeable Future | 5.6700 | 94.3300 | 5.6600 | 94.3400 | (0.176) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.9250 | 94.0750 | 5.9250 | 94.0750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | JBAF | 19/10/2022 | | | Jibar Tradeable Future | 6.4400 | 93.5600 | 6.4400 | 93.5600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | JBAF | 16/11/2022 | | | Jibar Tradeable Future | 6.6400 | 93.3600 | 6.6300 | 93.3700 | (0.151) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 7.1750 | 92.8250 | 7.1650 | 92.8350 | (0.139) | 0.0000 | 0.0000 | 68 |
| 2022/07/18 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 7.7700 | 92.2300 | 7.7600 | 92.2400 | (0.129) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 8.2450 | 91.7550 | 8.2550 | 91.7450 | 0.121 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 8.4950 | 91.5050 | 8.5200 | 91.4800 | 0.294 | 0.0000 | 0.0000 | 75 |
| 2022/07/18 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 8.4800 | 91.5200 | 8.4400 | 91.5600 | (0.472) | 0.0000 | 0.0000 | 172 |
| 2022/07/18 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 8.7250 | 91.2750 | 8.7150 | 91.2850 | (0.115) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 8.6950 | 91.3050 | 8.6650 | 91.3350 | (0.345) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 451.2800 | 0.4513 | 465.7700 | 0.4658 | 3.211 | 0 | 0 | 0 |
| 2022/07/18 | R023 | 04/08/2022 | | | Bond Future | 6.8809 | 103.8933 | 6.9076 | 103.8788 | 0.389 | 0.0000 | 0.0000 | 26,768 |
| 2022/07/18 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 462.1900 | 0.4622 | 476.6800 | 0.4767 | 3.135 | 0 | 0 | 0 |
| 2022/07/18 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 456.7300 | 0.4567 | 471.2200 | 0.4712 | 3.173 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/18 | R023 | 03/11/2022 | 6.25 | Call | Bond Future | 0.8500 | 0.0009 | 0.5800 | 0.0006 | (31.765) | 0 | 0 | 0 |
| 2022/07/18 | R023 | 03/11/2022 | 6.25 | Put | Bond Future | 372.2600 | 0.3723 | 388.2000 | 0.3882 | 4.282 | 0 | 0 | 0 |
| 2022/07/18 | R023 | 03/11/2022 | 6.26 | Call | Bond Future | 0.9100 | 0.0009 | 0.6300 | 0.0006 | (30.769) | 0 | 0 | 0 |
| 2022/07/18 | R023 | 03/11/2022 | 6.26 | Put | Bond Future | 369.2600 | 0.3693 | 385.1900 | 0.3852 | 4.314 | 0 | 0 | 0 |
| 2022/07/18 | R023 | 03/11/2022 | | | Bond Future | 7.4648 | 101.5490 | 7.5180 | 101.5327 | 0.713 | 0.0000 | 0.0000 | 161 |
| 2022/07/18 | R023 | 03/11/2022 | 6.27 | Call | Bond Future | 0.9600 | 0.0010 | 0.6600 | 0.0007 | (31.250) | 0 | 0 | 0 |
| 2022/07/18 | R023 | 03/11/2022 | 6.27 | Put | Bond Future | 366.2400 | 0.3662 | 382.1500 | 0.3822 | 4.344 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/08/2022 | 9.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 394 |
| 2022/07/18 | R035 | 04/08/2022 | 9.53 | Put | Bond Future | 13,964.2400 | 13.9642 | 14,287.6300 | 14.2876 | 2.316 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 100 |
| 2022/07/18 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 11,830.4200 | 11.8304 | 12,153.8100 | 12.1538 | 2.734 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/08/2022 | 10.53 | Put | Bond Future | 7,316.4900 | 7.3165 | 7,639.7800 | 7.6398 | 4.419 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 3,671.8300 | 3.6718 | 3,975.6000 | 3.9756 | 8.273 | 0 | 0 | 100 |
| 2022/07/18 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 0.3300 | 0.0003 | 0.0500 | 0.0001 | (84.848) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 6,625.8400 | 6.6258 | 6,948.9500 | 6.9489 | 4.877 | 0 | 0 | 100 |
| 2022/07/18 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 0.6800 | 0.0007 | 0.1200 | 0.0001 | (82.353) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 6,128.5400 | 6.1285 | 6,451.3700 | 6.4514 | 5.268 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 0.7400 | 0.0007 | 0.1300 | 0.0001 | (82.432) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 6,066.6700 | 6.0667 | 6,389.4500 | 6.3895 | 5.321 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/08/2022 | | | Bond Future | 11.7617 | 85.2185 | 11.8198 | 84.8951 | 0.494 | 0.0000 | 0.0000 | 122,599 |
| 2022/07/18 | R035 | 04/08/2022 | 10.53 | Call | Bond Future | 0.1100 | 0.0001 | 0.0100 | 0.0000 | (90.909) | 0 | 0 | 394 |
| 2022/07/18 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 0.8100 | 0.0008 | 0.1500 | 0.0002 | (81.481) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 6,004.8800 | 6.0049 | 6,327.6100 | 6.3276 | 5.374 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 32.4500 | 0.0325 | 12.8300 | 0.0128 | (60.462) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/08/2022 | 12.18 | Call | Bond Future | 2,484.4800 | 2.4845 | 2,169.2700 | 2.1693 | (12.687) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/08/2022 | 12.18 | Put | Bond Future | 197.0400 | 0.1970 | 205.2200 | 0.2052 | 4.151 | 0 | 0 | 394 |
| 2022/07/18 | R035 | 03/11/2022 | 11.15 | Call | Bond Future | 580.1800 | 0.5802 | 496.9400 | 0.4969 | (14.347) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/11/2022 | 11.15 | Put | Bond Future | 5,183.8100 | 5.1838 | 5,430.1200 | 5.4301 | 4.752 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/11/2022 | 12.68 | Call | Bond Future | 4,770.1900 | 4.7702 | 4,499.8800 | 4.4999 | (5.667) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/11/2022 | 12.68 | Put | Bond Future | 1,006.5100 | 1.0065 | 1,065.7500 | 1.0658 | 5.886 | 0 | 0 | 976 |
| 2022/07/18 | R035 | 03/11/2022 | 10.99 | Call | Bond Future | 404.9000 | 0.4049 | 340.8400 | 0.3408 | (15.821) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/11/2022 | 10.99 | Put | Bond Future | 5,958.3200 | 5.9583 | 6,223.8100 | 6.2238 | 4.456 | 0 | 0 | 582 |
| 2022/07/18 | R035 | 03/11/2022 | 11.05 | Call | Bond Future | 465.4300 | 0.4654 | 394.4400 | 0.3944 | (15.253) | 0 | 0 | 976 |
| 2022/07/18 | R035 | 03/11/2022 | 10.57 | Call | Bond Future | 139.7200 | 0.1397 | 111.8800 | 0.1119 | (19.926) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/11/2022 | 10.57 | Put | Bond Future | 8,259.2300 | 8.2592 | 8,560.9400 | 8.5609 | 3.653 | 0 | 0 | 582 |
| 2022/07/18 | R035 | 03/11/2022 | | | Bond Future | 11.9634 | 82.0222 | 12.0242 | 81.6927 | 0.508 | 0.0000 | 0.0000 | 8,075 |
| 2022/07/18 | R035 | 03/11/2022 | 11.14 | Call | Bond Future | 567.9900 | 0.5680 | 486.0100 | 0.4860 | (14.433) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/11/2022 | 11.14 | Put | Bond Future | 5,230.5500 | 5.2305 | 5,478.1200 | 5.4781 | 4.733 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/11/2022 | 11.05 | Put | Bond Future | 5,660.9200 | 5.6609 | 5,919.4800 | 5.9195 | 4.567 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/11/2022 | 11.13 | Call | Bond Future | 555.8700 | 0.5559 | 475.1400 | 0.4751 | (14.523) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/11/2022 | 11.13 | Put | Bond Future | 5,277.4100 | 5.2774 | 5,526.2300 | 5.5262 | 4.715 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/11/2022 | 9.82 | Call | Bond Future | 14.4000 | 0.0144 | 10.4400 | 0.0104 | (27.500) | 0 | 0 | 582 |
| 2022/07/18 | R035 | 03/11/2022 | 9.82 | Put | Bond Future | 12,992.4500 | 12.9924 | 13,318.0400 | 13.3180 | 2.506 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/11/2022 | 10.30 | Call | Bond Future | 66.5500 | 0.0666 | 51.5600 | 0.0516 | (22.524) | 0 | 0 | 976 |
| 2022/07/18 | R035 | 03/11/2022 | 10.30 | Put | Bond Future | 9,893.2500 | 9.8933 | 10,207.8100 | 10.2078 | 3.180 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 11.94 | Call | Bond Future | 2,466.7000 | 2.4667 | 2,294.2500 | 2.2943 | (6.991) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 1,293.7700 | 1.2938 | 1,356.9300 | 1.3569 | 4.882 | 0 | 0 | 976 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/07/18 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 599.0600 | 0.5991 | 532.1000 | 0.5321 | (11.178) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 7,793.9500 | 7.7939 | 8,062.9400 | 8.0629 | 3.451 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 426.5200 | 0.4265 | 375.0400 | 0.3750 | (12.070) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 8,954.8500 | 8.9549 | 9,239.3200 | 9.2393 | 3.177 | 0 | 0 | 582 |
| 2022/07/18 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 11,004.8300 | 11.0048 | 11,309.2500 | 11.3092 | 2.766 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 10.60 | Call | Bond Future | 387.1300 | 0.3871 | 339.4400 | 0.3394 | (12.319) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 10.60 | Put | Bond Future | 9,284.1400 | 9.2841 | 9,572.4000 | 9.5724 | 3.105 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 10.64 | Put | Bond Future | 9,064.1200 | 9.0641 | 9,349.8700 | 9.3499 | 3.153 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 89.4000 | 0.0894 | 75.1500 | 0.0751 | (15.940) | 0 | 0 | 582 |
| 2022/07/18 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 14,049.4000 | 14.0494 | 14,371.1000 | 14.3711 | 2.290 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 9.85 | Call | Bond Future | 97.1500 | 0.0971 | 81.8600 | 0.0819 | (15.739) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 9.89 | Call | Bond Future | 105.4700 | 0.1055 | 89.0800 | 0.0891 | (15.540) | 0 | 0 | 388 |
| 2022/07/18 | R035 | 02/02/2023 | 9.89 | Put | Bond Future | 13,534.5900 | 13.5346 | 13,854.1500 | 13.8541 | 2.361 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | | | Bond Future | 12.1558 | 83.4241 | 12.2194 | 83.0881 | 0.523 | 0.0000 | 0.0000 | 69,076 |
| 2022/07/18 | R035 | 02/02/2023 | 11.94 | Put | Bond Future | 3,622.3500 | 3.6224 | 3,785.8500 | 3.7858 | 4.514 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 11.98 | Call | Bond Future | 2,571.2800 | 2.5713 | 2,394.7600 | 2.3948 | (6.865) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 11.98 | Put | Bond Future | 3,510.9400 | 3.5109 | 3,670.3700 | 3.6704 | 4.541 | 0 | 0 | 388 |
| 2022/07/18 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 6,655.9900 | 6.6560 | 6,383.2000 | 6.3832 | (4.098) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 773.5900 | 0.7736 | 692.5700 | 0.6926 | (10.473) | 0 | 0 | 976 |
| 2022/07/18 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 6,957.5600 | 6.9576 | 7,212.4900 | 7.2125 | 3.664 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 785.8900 | 0.7859 | 703.9400 | 0.7039 | (10.428) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 6,910.9100 | 6.9109 | 7,164.9100 | 7.1649 | 3.675 | 0 | 0 | 582 |
| 2022/07/18 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 581.4100 | 0.5814 | 515.9600 | 0.5160 | (11.257) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 7,896.3400 | 7.8963 | 8,166.8400 | 8.1668 | 3.426 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 590.1800 | 0.5902 | 523.9800 | 0.5240 | (11.217) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 7,845.0600 | 7.8451 | 8,114.8100 | 8.1148 | 3.438 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 231.4700 | 0.2315 | 199.9400 | 0.1999 | (13.622) | 0 | 0 | 976 |
| 2022/07/18 | R035 | 02/02/2023 | 10.64 | Call | Bond Future | 413.1400 | 0.4131 | 362.9400 | 0.3629 | (12.151) | 0 | 0 | 388 |
| 2022/07/18 | R035 | 02/02/2023 | 9.85 | Put | Bond Future | 13,791.1900 | 13.7912 | 14,111.8500 | 14.1118 | 2.325 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 7,296.6500 | 7.2966 | 7,539.2000 | 7.5392 | 3.324 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 3,988.9400 | 3.9889 | 3,783.6200 | 3.7836 | (5.147) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 3,309.8700 | 3.3099 | 3,447.2500 | 3.4473 | 4.151 | 0 | 0 | 388 |
| 2022/07/18 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 6,295.7600 | 6.2958 | 6,042.4000 | 6.0424 | (4.024) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 2,055.5600 | 2.0556 | 2,144.9000 | 2.1449 | 4.346 | 0 | 0 | 491 |
| 2022/07/18 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 1,182.2800 | 1.1823 | 1,085.8700 | 1.0859 | (8.155) | 0 | 0 | 491 |
| 2022/07/18 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 1,220.2000 | 1.2202 | 1,121.5600 | 1.1216 | (8.084) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 1,232.8800 | 1.2329 | 1,133.4900 | 1.1335 | (8.062) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 616.4700 | 0.6165 | 557.6000 | 0.5576 | (9.550) | 0 | 0 | 388 |
| 2022/07/18 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 10,343.1400 | 10.3431 | 10,626.9700 | 10.6270 | 2.744 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/05/2023 | | | Bond Future | 12.3281 | 80.4664 | 12.3944 | 80.1237 | 0.538 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 1,245.8900 | 1.2459 | 1,145.7400 | 1.1457 | (8.038) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 7,521.4300 | 7.5214 | 7,767.7200 | 7.7677 | 3.275 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 7,386.1500 | 7.3862 | 7,630.2100 | 7.6302 | 3.304 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 7,341.2100 | 7.3412 | 7,584.5200 | 7.5845 | 3.314 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 220.2700 | 0.2203 | 194.6500 | 0.1946 | (11.631) | 0 | 0 | 388 |
| 2022/07/18 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 14,698.3600 | 14.6984 | 15,015.4400 | 15.0154 | 2.157 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 491.0700 | 0.4911 | 441.8700 | 0.4419 | (10.019) | 0 | 0 | 491 |
| 2022/07/18 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 11,326.7500 | 11.3267 | 11,620.2500 | 11.6203 | 2.591 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/18 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 2,745.0100 | 2.7450 | 2,585.7600 | 2.5858 | (5.801) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 5,255.7200 | 5.2557 | 5,446.6600 | 5.4467 | 3.633 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/08/2023 | | | Bond Future | 12.4844 | 82.0844 | 12.5537 | 81.7342 | 0.555 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 2,701.7500 | 2.7018 | 2,544.0700 | 2.5441 | (5.836) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 5,318.5700 | 5.3186 | 5,511.0800 | 5.5111 | 3.620 | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 2,723.1700 | 2.7232 | 2,564.7100 | 2.5647 | (5.819) | 0 | 0 | 0 |
| 2022/07/18 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 5,286.9100 | 5.2869 | 5,478.6400 | 5.4786 | 3.627 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/08/2022 | 7.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 3,541 |
| 2022/07/18 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 4,961.6100 | 4.9616 | 5,277.9100 | 5.2779 | 6.375 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/08/2022 | 9.78 | Call | Bond Future | 1,236.8700 | 1.2369 | 967.8700 | 0.9679 | (21.748) | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/08/2022 | 9.78 | Put | Bond Future | 217.0600 | 0.2171 | 264.3600 | 0.2644 | 21.791 | 0 | 0 | 3,541 |
| 2022/07/18 | R186 | 04/08/2022 | | | Bond Future | 9.4938 | 104.9379 | 9.5822 | 104.6216 | 0.931 | 0.0000 | 0.0000 | 88,006 |
| 2022/07/18 | R186 | 04/08/2022 | 6.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 3,541 |
| 2022/07/18 | R186 | 04/08/2022 | 6.96 | Put | Bond Future | 9,605.6900 | 9.6057 | 9,921.9900 | 9.9220 | 3.293 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/08/2022 | 7.96 | Put | Bond Future | 5,686.9300 | 5.6869 | 6,003.2300 | 6.0032 | 5.562 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 5,037.6800 | 5.0377 | 5,353.9800 | 5.3540 | 6.279 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 4,999.6400 | 4.9996 | 5,315.9400 | 5.3159 | 6.326 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 03/11/2022 | 8.91 | Put | Bond Future | 3,178.7400 | 3.1787 | 3,433.3400 | 3.4333 | 8.009 | 0 | 0 | 4,310 |
| 2022/07/18 | R186 | 03/11/2022 | 8.53 | Call | Bond Future | 153.5000 | 0.1535 | 116.6400 | 0.1166 | (24.013) | 0 | 0 | 0 |
| 2022/07/18 | R186 | 03/11/2022 | 8.53 | Put | Bond Future | 4,342.7800 | 4.3428 | 4,628.5300 | 4.6285 | 6.580 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 03/11/2022 | 8.54 | Call | Bond Future | 156.7600 | 0.1568 | 119.2600 | 0.1193 | (23.922) | 0 | 0 | 0 |
| 2022/07/18 | R186 | 03/11/2022 | 8.54 | Put | Bond Future | 4,310.4900 | 4.3105 | 4,595.6000 | 4.5956 | 6.614 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 03/11/2022 | | | Bond Future | 9.7381 | 106.5286 | 9.8337 | 106.2060 | 0.982 | 0.0000 | 0.0000 | 30,594 |
| 2022/07/18 | R186 | 03/11/2022 | 8.55 | Call | Bond Future | 160.2000 | 0.1602 | 122.0200 | 0.1220 | (23.833) | 0 | 0 | 0 |
| 2022/07/18 | R186 | 03/11/2022 | 8.55 | Put | Bond Future | 4,278.4000 | 4.2784 | 4,562.8300 | 4.5628 | 6.648 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 03/11/2022 | 8.91 | Call | Bond Future | 329.9100 | 0.3299 | 261.9000 | 0.2619 | (20.615) | 0 | 0 | 0 |
| 2022/07/18 | R186 | 03/11/2022 | 8.23 | Call | Bond Future | 87.7300 | 0.0877 | 64.9500 | 0.0650 | (25.966) | 0 | 0 | 4,310 |
| 2022/07/18 | R186 | 03/11/2022 | 8.23 | Put | Bond Future | 5,350.3300 | 5.3503 | 5,650.1600 | 5.6502 | 5.604 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 209.7200 | 0.2097 | 171.7000 | 0.1717 | (18.129) | 0 | 0 | 0 |
| 2022/07/18 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 5,573.1700 | 5.5732 | 5,864.1700 | 5.8642 | 5.221 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 206.9100 | 0.2069 | 169.3200 | 0.1693 | (18.167) | 0 | 0 | 0 |
| 2022/07/18 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 5,604.3000 | 5.6043 | 5,895.7300 | 5.8957 | 5.200 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 02/02/2023 | | | Bond Future | 9.9620 | 103.0526 | 10.0656 | 102.7236 | 1.040 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 212.4200 | 0.2124 | 173.9800 | 0.1740 | (18.096) | 0 | 0 | 0 |
| 2022/07/18 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 5,541.9400 | 5.5419 | 5,832.5200 | 5.8325 | 5.243 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 4,597.9800 | 4.5980 | 4,865.3600 | 4.8654 | 5.815 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 492.9500 | 0.4930 | 423.9300 | 0.4239 | (14.001) | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/05/2023 | | | Bond Future | 10.1727 | 104.9565 | 10.2854 | 104.6207 | 1.108 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 487.6800 | 0.4877 | 419.2500 | 0.4192 | (14.032) | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 4,571.8800 | 4.5719 | 4,838.6700 | 4.8387 | 5.835 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 482.7100 | 0.4827 | 414.8500 | 0.4148 | (14.058) | 0 | 0 | 0 |
| 2022/07/18 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 4,624.4000 | 4.6244 | 4,892.3500 | 4.8924 | 5.794 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 1,372.7200 | 1.3727 | 1,237.9000 | 1.2379 | (9.821) | 0 | 0 | 0 |
| 2022/07/18 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 3,102.7600 | 3.1028 | 3,311.2200 | 3.3112 | 6.719 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/18 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 3,118.9900 | 3.1190 | 3,328.2100 | 3.3282 | 6.708 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 03/08/2023 | | | Bond Future | 10.3526 | 101.7620 | 10.4757 | 101.4187 | 1.189 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 1,385.1100 | 1.3851 | 1,249.5200 | 1.2495 | (9.789) | 0 | 0 | 0 |
| 2022/07/18 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 3,086.6100 | 3.0866 | 3,294.3000 | 3.2943 | 6.729 | 0 | 0 | 0 |
| 2022/07/18 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 1,360.4000 | 1.3604 | 1,226.3400 | 1.2263 | (9.854) | 0 | 0 | 0 |
| 2022/07/18 | R197 | 04/08/2022 | | | Bond Future | 330.0021 | 330.0021 | 330.1125 | 330.1125 | 0.033 | 0.0000 | 0.0000 | 809 |
| 2022/07/18 | R197 | 03/11/2022 | | | Bond Future | 335.0851 | 335.0851 | 335.1924 | 335.1924 | 0.032 | 0.0000 | 0.0000 | 21 |
| 2022/07/18 | R197 | 02/02/2023 | | | Bond Future | 332.1343 | 332.1343 | 332.2401 | 332.2401 | 0.032 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R197 | 04/05/2023 | | | Bond Future | 338.3373 | 338.3373 | 338.4428 | 338.4428 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R197 | 03/08/2023 | | | Bond Future | 336.1280 | 336.1280 | 336.2321 | 336.2321 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R202 | 04/08/2022 | | | Bond Future | 245.9050 | 245.9050 | 242.7995 | 242.7995 | (1.263) | 0.0000 | 0.0000 | 6,933 |
| 2022/07/18 | R202 | 03/11/2022 | | | Bond Future | 249.6926 | 249.6926 | 246.5358 | 246.5358 | (1.264) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R202 | 02/02/2023 | | | Bond Future | 249.3666 | 249.3666 | 246.1529 | 246.1529 | (1.289) | 0.0000 | 0.0000 | 269 |
| 2022/07/18 | R202 | 04/05/2023 | | | Bond Future | 254.0220 | 254.0220 | 250.7466 | 250.7466 | (1.289) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R202 | 03/08/2023 | | | Bond Future | 254.3517 | 254.3517 | 251.0077 | 251.0077 | (1.315) | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 6,087.6100 | 6.0876 | 6,271.9500 | 6.2720 | 3.028 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 0.1900 | 0.0002 | 0.0300 | 0.0000 | (84.211) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 6,032.4400 | 6.0324 | 6,216.7600 | 6.2168 | 3.055 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 04/08/2022 | | | Bond Future | 11.7460 | 65.3095 | 11.7841 | 65.1251 | 0.325 | 0.0000 | 0.0000 | 21,569 |
| 2022/07/18 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 0.1700 | 0.0002 | 0.0300 | 0.0000 | (82.353) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 0.2100 | 0.0002 | 0.0400 | 0.0000 | (80.952) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 5,977.3400 | 5.9773 | 6,161.6500 | 6.1616 | 3.083 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 12.00 | Call | Bond Future | 2,115.2100 | 2.1152 | 1,987.9500 | 1.9879 | (6.016) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 12.00 | Put | Bond Future | 1,759.7500 | 1.7597 | 1,820.7300 | 1.8207 | 3.465 | 0 | 0 | 3,500 |
| 2022/07/18 | R209 | 03/11/2022 | 11.03 | Call | Bond Future | 389.2100 | 0.3892 | 343.5900 | 0.3436 | (11.721) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 11.03 | Put | Bond Future | 4,842.8300 | 4.8428 | 4,985.4500 | 4.9855 | 2.945 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 10.50 | Put | Bond Future | 7,415.3200 | 7.4153 | 7,586.1900 | 7.5862 | 2.304 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 9.25 | Call | Bond Future | 1.5800 | 0.0016 | 1.1400 | 0.0011 | (27.848) | 0 | 0 | 6,000 |
| 2022/07/18 | R209 | 03/11/2022 | 9.25 | Put | Bond Future | 14,733.6900 | 14.7337 | 14,921.4900 | 14.9215 | 1.275 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 9.50 | Call | Bond Future | 4.3200 | 0.0043 | 3.2300 | 0.0032 | (25.231) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 9.50 | Put | Bond Future | 13,166.9200 | 13.1669 | 13,354.0700 | 13.3541 | 1.421 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | | | Bond Future | 11.9247 | 63.1544 | 11.9645 | 62.9662 | 0.334 | 0.0000 | 0.0000 | 6,739 |
| 2022/07/18 | R209 | 03/11/2022 | 11.02 | Call | Bond Future | 380.1600 | 0.3802 | 335.2900 | 0.3353 | (11.803) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 11.02 | Put | Bond Future | 4,886.0600 | 4.8861 | 5,029.4300 | 5.0294 | 2.934 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 11.50 | Call | Bond Future | 1,004.1500 | 1.0042 | 918.7900 | 0.9188 | (8.501) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 11.50 | Put | Bond Future | 3,064.1800 | 3.0642 | 3,167.0600 | 3.1671 | 3.358 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 10.50 | Call | Bond Future | 110.3500 | 0.1104 | 92.9800 | 0.0930 | (15.741) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 11.00 | Call | Bond Future | 362.5100 | 0.3625 | 319.1400 | 0.3191 | (11.964) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 11.00 | Put | Bond Future | 4,973.1300 | 4.9731 | 5,118.0000 | 5.1180 | 2.913 | 0 | 0 | 7,000 |
| 2022/07/18 | R209 | 03/11/2022 | 11.01 | Call | Bond Future | 371.2600 | 0.3713 | 327.1500 | 0.3272 | (11.881) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 11.01 | Put | Bond Future | 4,929.4900 | 4.9295 | 5,073.6200 | 5.0736 | 2.924 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/11/2022 | 10.00 | Call | Bond Future | 25.3300 | 0.0253 | 20.2200 | 0.0202 | (20.174) | 0 | 0 | 3,500 |
| 2022/07/18 | R209 | 03/11/2022 | 10.00 | Put | Bond Future | 10,177.6600 | 10.1777 | 10,360.7900 | 10.3608 | 1.799 | 0 | 0 | 6,000 |
| 2022/07/18 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 6,933.5900 | 6.9336 | 7,083.7700 | 7.0838 | 2.166 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 494.1000 | 0.4941 | 453.1200 | 0.4531 | (8.294) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/07/18 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 501.6300 | 0.5016 | 460.1900 | 0.4602 | (8.261) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 02/02/2023 | | | Bond Future | 12.0902 | 64.2345 | 12.1317 | 64.0424 | 0.343 | 0.0000 | 0.0000 | 2,066 |
| 2022/07/18 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 509.2500 | 0.5092 | 467.3500 | 0.4673 | (8.228) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 7,025.2300 | 7.0252 | 7,176.3300 | 7.1763 | 2.151 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 6,979.3300 | 6.9793 | 7,129.9700 | 7.1300 | 2.158 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 1,034.1000 | 1.0341 | 974.1100 | 0.9741 | (5.801) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 6,624.6600 | 6.6247 | 6,760.7100 | 6.7607 | 2.054 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 1,045.1900 | 1.0452 | 984.7500 | 0.9847 | (5.783) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 6,584.3200 | 6.5843 | 6,719.9200 | 6.7199 | 2.059 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 04/05/2023 | | | Bond Future | 12.2444 | 62.2709 | 12.2875 | 62.0749 | 0.352 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 1,056.1800 | 1.0562 | 995.3000 | 0.9953 | (5.764) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 6,543.9500 | 6.5439 | 6,679.1100 | 6.6791 | 2.065 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 4,518.9600 | 4.5190 | 4,619.9400 | 4.6199 | 2.235 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 2,506.6600 | 2.5067 | 2,408.1300 | 2.4081 | (3.931) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 2,526.8200 | 2.5268 | 2,427.8300 | 2.4278 | (3.918) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/08/2023 | | | Bond Future | 12.3807 | 63.5237 | 12.4256 | 63.3233 | 0.362 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 2,547.0600 | 2.5471 | 2,447.6100 | 2.4476 | (3.905) | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 4,572.2800 | 4.5723 | 4,674.1800 | 4.6742 | 2.229 | 0 | 0 | 0 |
| 2022/07/18 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 4,545.5500 | 4.5456 | 4,646.9900 | 4.6470 | 2.232 | 0 | 0 | 0 |
| 2022/07/18 | R210 | 04/08/2022 | | | Bond Future | 222.7123 | 222.7123 | 223.2033 | 223.2033 | 0.220 | 0.0000 | 0.0000 | 1,068 |
| 2022/07/18 | R210 | 03/11/2022 | | | Bond Future | 223.1684 | 223.1684 | 223.6638 | 223.6638 | 0.222 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R210 | 02/02/2023 | | | Bond Future | 227.0335 | 227.0335 | 227.5354 | 227.5354 | 0.221 | 0.0000 | 0.0000 | 300 |
| 2022/07/18 | R210 | 04/05/2023 | | | Bond Future | 228.2031 | 228.2031 | 228.7125 | 228.7125 | 0.223 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R210 | 03/08/2023 | | | Bond Future | 232.8255 | 232.8255 | 233.3437 | 233.3437 | 0.223 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 6,994.8200 | 6.9948 | 7,347.3900 | 7.3474 | 5.040 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 04/08/2022 | | | Bond Future | 11.3607 | 79.6177 | 11.4389 | 79.2651 | 0.688 | 0.0000 | 0.0000 | 33,034 |
| 2022/07/18 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 7,096.1700 | 7.0962 | 7,448.7400 | 7.4487 | 4.968 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 7,045.4700 | 7.0455 | 7,398.0400 | 7.3980 | 5.004 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/11/2022 | 10.38 | Call | Bond Future | 207.2300 | 0.2072 | 162.7700 | 0.1628 | (21.454) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/11/2022 | 10.38 | Put | Bond Future | 5,718.6800 | 5.7187 | 6,033.2900 | 6.0333 | 5.501 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/11/2022 | 10.39 | Call | Bond Future | 211.5100 | 0.2115 | 166.3000 | 0.1663 | (21.375) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/11/2022 | 10.39 | Put | Bond Future | 5,674.9200 | 5.6749 | 5,988.7800 | 5.9888 | 5.531 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/11/2022 | 10.37 | Call | Bond Future | 203.0300 | 0.2030 | 159.3100 | 0.1593 | (21.534) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/11/2022 | 10.37 | Put | Bond Future | 5,762.5600 | 5.7626 | 6,077.9100 | 6.0779 | 5.472 | 0 | 0 | 200 |
| 2022/07/18 | R213 | 03/11/2022 | 9.19 | Call | Bond Future | 10.3900 | 0.0104 | 7.0800 | 0.0071 | (31.858) | 0 | 0 | 476 |
| 2022/07/18 | R213 | 03/11/2022 | 9.19 | Put | Bond Future | 11,506.1100 | 11.5061 | 11,861.8700 | 11.8619 | 3.092 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/11/2022 | | | Bond Future | 11.5792 | 77.2846 | 11.6612 | 76.9256 | 0.708 | 0.0000 | 0.0000 | 98 |
| 2022/07/18 | R213 | 03/11/2022 | 10.40 | Call | Bond Future | 215.9500 | 0.2159 | 169.9700 | 0.1700 | (21.292) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/11/2022 | 10.40 | Put | Bond Future | 5,631.3500 | 5.6313 | 5,944.4400 | 5.9444 | 5.560 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/11/2022 | 9.98 | Call | Bond Future | 86.4900 | 0.0865 | 65.1100 | 0.0651 | (24.720) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/11/2022 | 9.98 | Put | Bond Future | 7,549.6300 | 7.5496 | 7,887.3200 | 7.8873 | 4.473 | 0 | 0 | 200 |
| 2022/07/18 | R213 | 03/11/2022 | 10.19 | Call | Bond Future | 138.4800 | 0.1385 | 106.6300 | 0.1066 | (23.000) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/11/2022 | 10.19 | Put | Bond Future | 6,569.6400 | 6.5696 | 6,896.8600 | 6.8969 | 4.981 | 0 | 0 | 476 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/07/18 | R213 | 03/11/2022 | 9.13 | Call | Bond Future | | 8.5600 | 0.0086 | 5.7700 | 0.0058 | (32.593) | 0 | 0 | 200 |
| 2022/07/18 | R213 | 03/11/2022 | 9.13 | Put | Bond Future | 11,820.5500 | | 11.8206 | 12,176.8300 | 12.1768 | 3.014 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/11/2022 | 9.84 | Call | Bond Future | | 62.2900 | 0.0623 | 46.1700 | 0.0462 | (25.879) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/11/2022 | 9.84 | Put | Bond Future | 8,222.5800 | | 8.2226 | 8,565.5300 | 8.5655 | 4.171 | 0 | 0 | 476 |
| 2022/07/18 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 6,535.3300 | | 6.5353 | 6,837.3200 | 6.8373 | 4.621 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 3,421.2200 | | 3.4212 | 3,178.5700 | 3.1786 | (7.092) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 1,690.2200 | | 1.6902 | 1,813.4600 | 1.8135 | 7.291 | 0 | 0 | 912 |
| 2022/07/18 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 7,418.0800 | | 7.4181 | 7,733.5700 | 7.7336 | 4.253 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 337.9800 | | 0.3380 | 286.9900 | 0.2870 | (15.087) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 400.4100 | | 0.4004 | 341.9200 | 0.3419 | (14.608) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 6,866.4600 | | 6.8665 | 7,173.8600 | 7.1739 | 4.477 | 0 | 0 | 476 |
| 2022/07/18 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 244.7700 | | 0.2448 | 205.6700 | 0.2057 | (15.974) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 02/02/2023 | | | Bond Future | 11.7880 | | 78.6052 | 11.8741 | 78.2394 | 0.730 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 447.1600 | | 0.4472 | 383.2600 | 0.3833 | (14.290) | 0 | 0 | 912 |
| 2022/07/18 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 333.2300 | | 0.3332 | 282.8300 | 0.2828 | (15.125) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 7,375.0200 | | 7.3750 | 7,689.9200 | 7.6899 | 4.270 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 53.6200 | | 0.0536 | 42.8600 | 0.0429 | (20.067) | 0 | 0 | 476 |
| 2022/07/18 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 12,411.8200 | | 12.4118 | 12,766.9500 | 12.7669 | 2.861 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 8,341.8100 | | 8.3418 | 8,668.6000 | 8.6686 | 3.917 | 0 | 0 | 476 |
| 2022/07/18 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 328.4200 | | 0.3284 | 278.6100 | 0.2786 | (15.167) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 7,461.1200 | | 7.4611 | 7,777.2000 | 7.7772 | 4.236 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 849.5100 | | 0.8495 | 756.7600 | 0.7568 | (10.918) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 6,165.6000 | | 6.1656 | 6,446.0700 | 6.4461 | 4.549 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 04/05/2023 | | | Bond Future | 11.9764 | | 76.5084 | 12.0666 | 76.1352 | 0.753 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 840.6600 | | 0.8407 | 748.6500 | 0.7486 | (10.945) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 6,202.0400 | | 6.2020 | 6,483.2500 | 6.4833 | 4.534 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 831.8900 | | 0.8319 | 740.6100 | 0.7406 | (10.973) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 6,238.5800 | | 6.2386 | 6,520.5200 | 6.5205 | 4.519 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 4,232.8200 | | 4.2328 | 4,451.9100 | 4.4519 | 5.176 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 2,080.9300 | | 2.0809 | 1,917.9400 | 1.9179 | (7.833) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/08/2023 | | | Bond Future | 12.1476 | | 78.0454 | 12.2423 | 77.6642 | 0.780 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 2,062.9400 | | 2.0629 | 1,900.8300 | 1.9008 | (7.858) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 4,208.9500 | | 4.2089 | 4,427.1600 | 4.4272 | 5.184 | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 2,045.3500 | | 2.0453 | 1,884.1000 | 1.8841 | (7.884) | 0 | 0 | 0 |
| 2022/07/18 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 4,257.1300 | | 4.2571 | 4,477.0800 | 4.4771 | 5.167 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 4,698.2900 | | 4.6983 | 4,812.1800 | 4.8122 | 2.424 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 3.1400 | | 0.0031 | 1.1300 | 0.0011 | (64.013) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 04/08/2022 | | | Bond Future | 11.8633 | | 62.9866 | 11.8864 | 62.8708 | 0.195 | 0.0000 | 0.0000 | 76,360 |
| 2022/07/18 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 2.6700 | | 0.0027 | 0.9400 | 0.0009 | (64.794) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 4,754.4700 | | 4.7545 | 4,868.5000 | 4.8685 | 2.398 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 2.9000 | | 0.0029 | 1.0300 | 0.0010 | (64.483) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 4,642.1800 | | 4.6422 | 4,755.9300 | 4.7559 | 2.450 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 03/11/2022 | 11.34 | Call | Bond Future | 654.1400 | | 0.6541 | 606.1200 | 0.6061 | (7.341) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 03/11/2022 | 11.36 | Put | Bond Future | 4,120.7700 | | 4.1208 | 4,189.9200 | 4.1899 | 1.678 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 03/11/2022 | | | Bond Future | 12.0317 | | 60.6543 | 12.0559 | 60.5359 | 0.201 | 0.0000 | 0.0000 | 2,381 |
| 2022/07/18 | R214 | 03/11/2022 | 11.34 | Put | Bond Future | 4,201.2400 | | 4.2012 | 4,271.6100 | 4.2716 | 1.675 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 03/11/2022 | 11.35 | Call | Bond Future | 667.4100 | | 0.6674 | 618.7800 | 0.6188 | (7.286) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/07/18 | R214 | 03/11/2022 | 11.35 | Put | Bond Future | 4,160.8800 | 4.1609 | 4,230.6400 | 4.2306 | 1.677 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 03/11/2022 | 11.36 | Call | Bond Future | 680.8700 | 0.6809 | 631.6300 | 0.6316 | (7.232) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 684.3300 | 0.6843 | 647.0500 | 0.6470 | (5.448) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 6,473.5000 | 6.4735 | 6,557.2200 | 6.5572 | 1.293 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 694.1600 | 0.6942 | 656.5100 | 0.6565 | (5.424) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 6,427.8100 | 6.4278 | 6,511.1600 | 6.5112 | 1.297 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 02/02/2023 | | | Bond Future | 12.1908 | 61.6910 | 12.2161 | 61.5700 | 0.207 | 0.0000 | 0.0000 | 64,419 |
| 2022/07/18 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 704.0900 | 0.7041 | 666.0800 | 0.6661 | (5.398) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 6,382.2800 | 6.3823 | 6,465.2700 | 6.4653 | 1.300 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 1,330.0000 | 1.3300 | 1,280.6500 | 1.2806 | (3.711) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 6,207.1000 | 6.2071 | 6,281.4300 | 6.2814 | 1.197 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 1,345.0800 | 1.3451 | 1,295.3800 | 1.2954 | (3.695) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 6,168.7900 | 6.1688 | 6,242.7700 | 6.2428 | 1.199 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 04/05/2023 | | | Bond Future | 12.3318 | 59.5357 | 12.3581 | 59.4121 | 0.213 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 1,360.2600 | 1.3603 | 1,310.2100 | 1.3102 | (3.679) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 6,130.6500 | 6.1307 | 6,204.2800 | 6.2043 | 1.201 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 2,872.9100 | 2.8729 | 2,801.0400 | 2.8010 | (2.502) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 4,378.4100 | 4.3784 | 4,433.1100 | 4.4331 | 1.249 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 2,894.9600 | 2.8950 | 2,822.8000 | 2.8228 | (2.493) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 4,352.2300 | 4.3522 | 4,406.6400 | 4.4066 | 1.250 | 0 | 0 | 0 |
| 2022/07/18 | R214 | 03/08/2023 | | | Bond Future | 12.4584 | 60.7327 | 12.4857 | 60.6062 | 0.220 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 2,917.0800 | 2.9171 | 2,844.6300 | 2.8446 | (2.484) | 0 | 0 | 0 |
| 2022/07/18 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 4,326.1900 | 4.3262 | 4,380.3100 | 4.3803 | 1.251 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/08/2022 | 10.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,700 |
| 2022/07/18 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 2.3800 | 0.0024 | 0.8800 | 0.0009 | (63.025) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 6,092.2500 | 6.0923 | 6,171.3000 | 6.1713 | 1.298 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/08/2022 | 10.40 | Put | Bond Future | 10,472.5100 | 10.4725 | 10,553.0500 | 10.5531 | 0.769 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 2.1800 | 0.0022 | 0.8000 | 0.0008 | (63.303) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 6,163.0600 | 6.1631 | 6,242.2300 | 6.2422 | 1.285 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/08/2022 | | | Bond Future | 11.9091 | 78.7154 | 11.9222 | 78.6348 | 0.109 | 0.0000 | 0.0000 | 134,211 |
| 2022/07/18 | R248 | 04/08/2022 | 9.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/08/2022 | 9.70 | Put | Bond Future | 16,226.1300 | 16.2261 | 16,306.6800 | 16.3067 | 0.496 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/08/2022 | 10.20 | Put | Bond Future | 12,051.8500 | 12.0518 | 12,132.4000 | 12.1324 | 0.668 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/08/2022 | 10.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,200 |
| 2022/07/18 | R248 | 04/08/2022 | 10.30 | Put | Bond Future | 11,255.9700 | 11.2560 | 11,336.5200 | 11.3365 | 0.716 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 2.5900 | 0.0026 | 0.9700 | 0.0010 | (62.548) | 0 | 0 | 1,200 |
| 2022/07/18 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 6,021.5500 | 6.0215 | 6,100.4800 | 6.1005 | 1.311 | 0 | 0 | 50 |
| 2022/07/18 | R248 | 04/08/2022 | 10.40 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/08/2022 | 10.90 | Call | Bond Future | 1.0800 | 0.0011 | 0.3500 | 0.0004 | (67.593) | 0 | 0 | 1,700 |
| 2022/07/18 | R248 | 04/08/2022 | 10.90 | Put | Bond Future | 6,733.9900 | 6.7340 | 6,813.8100 | 6.8138 | 1.185 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/11/2022 | 11.30 | Put | Bond Future | 5,659.2200 | 5.6592 | 5,702.2300 | 5.7022 | 0.760 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/11/2022 | 11.31 | Put | Bond Future | 5,606.2200 | 5.6062 | 5,648.7100 | 5.6487 | 0.758 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/11/2022 | 11.32 | Call | Bond Future | 702.1400 | 0.7021 | 661.2300 | 0.6612 | (5.826) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/11/2022 | 11.20 | Call | Bond Future | 538.1600 | 0.5382 | 503.4500 | 0.5034 | (6.450) | 0 | 0 | 1,650 |
| 2022/07/18 | R248 | 03/11/2022 | 11.20 | Put | Bond Future | 6,206.3200 | 6.2063 | 6,254.4800 | 6.2545 | 0.776 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/11/2022 | | | Bond Future | 12.0807 | 75.4837 | 12.0944 | 75.4008 | 0.114 | 0.0000 | 0.0000 | 168,971 |
| 2022/07/18 | R248 | 03/11/2022 | 11.90 | Call | Bond Future | 1,969.8900 | 1.9699 | 1,900.0500 | 1.9000 | (3.545) | 0 | 0 | 1,650 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/07/18 | R248 | 03/11/2022 | 11.90 | Put | Bond Future | 3,073.3100 | 3.0733 | 3,086.3400 | 3.0863 | 0.424 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/11/2022 | 11.30 | Call | Bond Future | 672.7200 | 0.6727 | 632.8600 | 0.6329 | (5.925) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/11/2022 | 11.31 | Call | Bond Future | 687.3200 | 0.6873 | 646.9400 | 0.6469 | (5.875) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/11/2022 | 11.32 | Put | Bond Future | 5,553.5400 | 5.5535 | 5,595.5000 | 5.5955 | 0.756 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 783.7500 | 0.7838 | 751.9900 | 0.7520 | (4.052) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 8,246.2500 | 8.2463 | 8,299.4800 | 8.2995 | 0.646 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 02/02/2023 | | | Bond Future | 12.2434 | 76.7739 | 12.2578 | 76.6889 | 0.118 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 760.8200 | 0.7608 | 729.6800 | 0.7297 | (4.093) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 8,363.2400 | 8.3632 | 8,417.0900 | 8.4171 | 0.644 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 772.2200 | 0.7722 | 740.7700 | 0.7408 | (4.073) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 8,304.6200 | 8.3046 | 8,358.1600 | 8.3582 | 0.645 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 1,523.6600 | 1.5237 | 1,483.4200 | 1.4834 | (2.641) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 7,975.7900 | 7.9758 | 8,022.6500 | 8.0226 | 0.588 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/05/2023 | | | Bond Future | 12.3876 | 73.7571 | 12.4028 | 73.6700 | 0.122 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 1,488.2100 | 1.4882 | 1,448.5300 | 1.4485 | (2.666) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 8,074.6100 | 8.0746 | 8,122.0300 | 8.1220 | 0.587 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 1,505.8700 | 1.5059 | 1,465.9100 | 1.4659 | (2.654) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 8,025.0900 | 8.0251 | 8,072.2300 | 8.0722 | 0.587 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 3,312.9700 | 3.3130 | 3,256.7600 | 3.2568 | (1.697) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 5,685.7400 | 5.6857 | 5,718.9000 | 5.7189 | 0.583 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/08/2023 | | | Bond Future | 12.5176 | 75.2407 | 12.5334 | 75.1513 | 0.126 | 0.0000 | 0.0000 | 0 |
| 2022/07/18 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 3,260.6900 | 3.2607 | 3,204.9200 | 3.2049 | (1.710) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 5,753.4900 | 5.7535 | 5,787.0900 | 5.7871 | 0.584 | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 3,286.7800 | 3.2868 | 3,230.8000 | 3.2308 | (1.703) | 0 | 0 | 0 |
| 2022/07/18 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 5,719.5200 | 5.7195 | 5,752.9100 | 5.7529 | 0.584 | 0 | 0 | 0 |

Total

1852404