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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/08/2022 TO 02/08/2022

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/08/02 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2025 | 04/08/2022 | | Bond Future | 162.7155 | 162.7155 | 163.0500 | 163.0500 | 0.206 | 0.0000 | 0.0000 | 4,055 |
| 2022/08/02 | 2025 | 03/11/2022 | | Bond Future | 165.2965 | 165.2965 | 165.6346 | 165.6346 | 0.205 | 0.0000 | 0.0000 | 7,489 |
| 2022/08/02 | 2025 | 02/02/2023 | | Bond Future | 166.6773 | 166.6773 | 166.9164 | 166.9164 | 0.143 | 0.0000 | 0.0000 | 1,918 |
| 2022/08/02 | 2025 | 04/05/2023 | | Bond Future | 169.8528 | 169.8528 | 170.0400 | 170.0400 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2025 | 03/08/2023 | | Bond Future | 171.4611 | 171.4611 | 171.8143 | 171.8143 | 0.206 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2029 | 04/08/2022 | | Bond Future | 119.4478 | 119.4478 | 119.9055 | 119.9055 | 0.383 | 0.0000 | 0.0000 | 1,489 |
| 2022/08/02 | 2029 | 03/11/2022 | | Bond Future | 120.0843 | 120.0843 | 120.5481 | 120.5481 | 0.386 | 0.0000 | 0.0000 | 1,729 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | 2029 | 02/02/2023 | | | Bond Future | 122.3230 | 122.3230 | 122.7186 | 122.7186 | 0.323 | 0.0000 | 0.0000 | 728 |
| 2022/08/02 | 2029 | 04/05/2023 | | | Bond Future | 123.3550 | 123.3550 | 123.7167 | 123.7167 | 0.293 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2029 | 03/08/2023 | | | Bond Future | 125.8034 | 125.8034 | 126.2910 | 126.2910 | 0.388 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 4,359.2700 | 4.3593 | 3,736.1200 | 3.7361 | (14.295) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/08/2022 | 10.95 | Call | Bond Future | 2,239.7600 | 2.2398 | 2,862.1700 | 2.8622 | 27.789 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/08/2022 | 10.95 | Put | Bond Future | 0.7400 | 0.0007 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 800 |
| 2022/08/02 | 2030 | 04/08/2022 | | | Bond Future | 10.4634 | 87.6560 | 10.3308 | 88.2792 | (1.267) | 0.0000 | 0.0000 | 36,646 |
| 2022/08/02 | 2030 | 04/08/2022 | 8.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2022/08/02 | 2030 | 04/08/2022 | 8.30 | Put | Bond Future | 10,911.1300 | 10.9111 | 10,287.9800 | 10.2880 | (5.711) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/08/2022 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2022/08/02 | 2030 | 04/08/2022 | 9.05 | Put | Bond Future | 6,942.6300 | 6.9426 | 6,319.4800 | 6.3195 | (8.976) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 4,458.8800 | 4.4589 | 3,835.7300 | 3.8357 | (13.975) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 4,409.0600 | 4.4091 | 3,785.9100 | 3.7859 | (14.133) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/11/2022 | 10.10 | Call | Bond Future | 713.0900 | 0.7131 | 899.9600 | 0.9000 | 26.206 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/11/2022 | 10.10 | Put | Bond Future | 3,245.2700 | 3.2453 | 2,800.1500 | 2.8001 | (13.716) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/11/2022 | 10.20 | Put | Bond Future | 2,920.1300 | 2.9201 | 2,500.2600 | 2.5003 | (14.378) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/11/2022 | 9.70 | Call | Bond Future | 316.7200 | 0.3167 | 418.4300 | 0.4184 | 32.114 | 0 | 0 | 500 |
| 2022/08/02 | 2030 | 03/11/2022 | 9.70 | Put | Bond Future | 4,754.0000 | 4.7540 | 4,223.7200 | 4.2237 | (11.154) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/11/2022 | | | Bond Future | 10.6487 | 89.0248 | 10.5099 | 89.6568 | (1.304) | 0.0000 | 0.0000 | 67,115 |
| 2022/08/02 | 2030 | 03/11/2022 | 10.20 | Call | Bond Future | 856.3300 | 0.8563 | 1,068.4500 | 1.0684 | 24.771 | 0 | 0 | 500 |
| 2022/08/02 | 2030 | 03/11/2022 | 11.57 | Call | Bond Future | 4,552.0400 | 4.5520 | 5,070.7700 | 5.0708 | 11.396 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/11/2022 | 11.57 | Put | Bond Future | 502.6100 | 0.5026 | 389.3500 | 0.3894 | (22.534) | 0 | 0 | 500 |
| 2022/08/02 | 2030 | 03/11/2022 | 10.08 | Call | Bond Future | 686.5300 | 0.6865 | 868.4800 | 0.8685 | 26.503 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/11/2022 | 10.08 | Put | Bond Future | 3,312.7600 | 3.3128 | 2,862.7200 | 2.8627 | (13.585) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/11/2022 | 10.09 | Call | Bond Future | 699.7200 | 0.6997 | 884.1300 | 0.8841 | 26.355 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/11/2022 | 10.09 | Put | Bond Future | 3,278.9100 | 3.2789 | 2,831.3300 | 2.8313 | (13.650) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 11.16 | Put | Bond Future | 1,731.3700 | 1.7314 | 1,509.4500 | 1.5094 | (12.818) | 0 | 0 | 388 |
| 2022/08/02 | 2030 | 02/02/2023 | 11.35 | Call | Bond Future | 3,825.0400 | 3.8250 | 4,217.5900 | 4.2176 | 10.263 | 0 | 0 | 5,000 |
| 2022/08/02 | 2030 | 02/02/2023 | 11.35 | Put | Bond Future | 1,460.4300 | 1.4604 | 1,266.2100 | 1.2662 | (13.299) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 920.9000 | 0.9209 | 1,086.4400 | 1.0864 | 17.976 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 933.2500 | 0.9333 | 1,100.4000 | 1.1004 | 17.911 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 4,513.9200 | 4.5139 | 4,095.9000 | 4.0959 | (9.261) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 708.0800 | 0.7081 | 844.5500 | 0.8445 | 19.273 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 4,753.4800 | 4.7535 | 4,324.3600 | 4.3244 | (9.027) | 0 | 0 | 102 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 317.8800 | 0.3179 | 388.4000 | 0.3884 | 22.184 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 7,730.2100 | 7.7302 | 7,213.9600 | 7.2140 | (6.678) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 587.6900 | 0.5877 | 705.5400 | 0.7055 | 20.053 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 5,792.1100 | 5.7921 | 5,323.1900 | 5.3232 | (8.096) | 0 | 0 | 102 |
| 2022/08/02 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 9,518.1400 | 9.5181 | 8,974.7100 | 8.9747 | (5.709) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.04 | Call | Bond Future | 253.5500 | 0.2536 | 311.6300 | 0.3116 | 22.907 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.04 | Put | Bond Future | 8,449.5100 | 8.4495 | 7,920.8200 | 7.9208 | (6.257) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.08 | Put | Bond Future | 8,267.7300 | 8.2677 | 7,741.9700 | 7.7420 | (6.359) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | | | Bond Future | 10.8020 | 86.6571 | 10.6689 | 87.2439 | (1.232) | 0.0000 | 0.0000 | 5,200 |
| 2022/08/02 | 2030 | 02/02/2023 | 11.55 | Call | Bond Future | 4,425.9300 | 4.4259 | 4,844.8700 | 4.8449 | 9.466 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | 2030 | 02/02/2023 | 11.55 | Put | Bond Future | 1,218.9200 | 1.2189 | 1,051.0900 | 1.0511 | (13.769) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 11.12 | Call | Bond Future | 3,176.4200 | 3.1764 | 3,535.1300 | 3.5351 | 11.293 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 11.12 | Put | Bond Future | 1,794.0400 | 1.7940 | 1,565.9800 | 1.5660 | (12.712) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 11.16 | Call | Bond Future | 3,285.6200 | 3.2856 | 3,650.4700 | 3.6505 | 11.104 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 4,581.5900 | 4.5816 | 4,160.3600 | 4.1604 | (9.194) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 4,547.6800 | 4.5477 | 4,128.0600 | 4.1281 | (9.227) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 945.7300 | 0.9457 | 1,114.4800 | 1.1145 | 17.843 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 5,253.5400 | 5.2535 | 4,803.2400 | 4.8032 | (8.571) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.83 | Call | Bond Future | 738.9900 | 0.7390 | 879.8800 | 0.8799 | 19.065 | 0 | 0 | 388 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.83 | Put | Bond Future | 5,144.0200 | 5.1440 | 4,698.1400 | 4.6981 | (8.668) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 861.0100 | 0.8610 | 1,018.6600 | 1.0187 | 18.310 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.79 | Call | Bond Future | 697.9200 | 0.6979 | 832.9400 | 0.8329 | 19.346 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.79 | Put | Bond Future | 5,290.2500 | 5.2902 | 4,838.5000 | 4.8385 | (8.539) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 181.2600 | 0.1813 | 224.6000 | 0.2246 | 23.910 | 0 | 0 | 102 |
| 2022/08/02 | 2030 | 02/02/2023 | 9.08 | Call | Bond Future | 268.4500 | 0.2684 | 329.4600 | 0.3295 | 22.727 | 0 | 0 | 388 |
| 2022/08/02 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 3,749.7600 | 3.7498 | 4,095.5900 | 4.0956 | 9.223 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 2,165.0600 | 2.1651 | 1,942.7100 | 1.9427 | (10.270) | 0 | 0 | 150 |
| 2022/08/02 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 1,735.6900 | 1.7357 | 1,956.6100 | 1.9566 | 12.728 | 0 | 0 | 479 |
| 2022/08/02 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 4,085.3200 | 4.0853 | 3,738.0600 | 3.7381 | (8.500) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 1,907.6200 | 1.9076 | 2,142.6200 | 2.1426 | 12.319 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 3,818.5500 | 3.8186 | 3,485.3700 | 3.4854 | (8.725) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 1,925.9100 | 1.9259 | 2,162.3400 | 2.1623 | 12.276 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 3,793.1200 | 3.7931 | 3,461.3700 | 3.4614 | (8.746) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 810.5800 | 0.8106 | 937.3000 | 0.9373 | 15.633 | 0 | 0 | 479 |
| 2022/08/02 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 6,539.7600 | 6.5398 | 6,098.3000 | 6.0983 | (6.750) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 906.5500 | 0.9066 | 1,045.0400 | 1.0450 | 15.277 | 0 | 0 | 388 |
| 2022/08/02 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 6,130.0300 | 6.1300 | 5,700.3400 | 5.7003 | (7.010) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 1,125.5300 | 1.1255 | 1,289.4500 | 1.2894 | 14.564 | 0 | 0 | 1,080 |
| 2022/08/02 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 5,348.0500 | 5.3480 | 4,943.7900 | 4.9438 | (7.559) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 402.5900 | 0.4026 | 473.8900 | 0.4739 | 17.710 | 0 | 0 | 388 |
| 2022/08/02 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 9,144.7600 | 9.1448 | 8,647.8800 | 8.6479 | (5.433) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 6,883.8600 | 6.8839 | 6,433.2600 | 6.4333 | (6.546) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | | | Bond Future | 10.9631 | 88.2908 | 10.8300 | 88.8589 | (1.213) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 12.57 | Call | Bond Future | 7,411.6700 | 7.4117 | 7,872.2600 | 7.8723 | 6.214 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 12.57 | Put | Bond Future | 906.8400 | 0.9068 | 799.2500 | 0.7992 | (11.864) | 0 | 0 | 350 |
| 2022/08/02 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 4,514.7600 | 4.5148 | 4,892.8400 | 4.8928 | 8.374 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 1,776.7900 | 1.7768 | 1,586.6900 | 1.5867 | (10.699) | 0 | 0 | 388 |
| 2022/08/02 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 5,750.6300 | 5.7506 | 6,170.1700 | 6.1702 | 7.296 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 1,319.9400 | 1.3199 | 1,171.3000 | 1.1713 | (11.261) | 0 | 0 | 1,080 |
| 2022/08/02 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 7,187.5200 | 7.1875 | 7,643.3600 | 7.6434 | 6.342 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 952.7500 | 0.9528 | 840.4100 | 0.8404 | (11.791) | 0 | 0 | 479 |
| 2022/08/02 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 1,944.3100 | 1.9443 | 2,182.1600 | 2.1822 | 12.233 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 3,767.8300 | 3.7678 | 3,437.5000 | 3.4375 | (8.767) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 10.65 | Call | Bond Future | 2,153.1100 | 2.1531 | 2,406.5900 | 2.4066 | 11.773 | 0 | 0 | 350 |
| 2022/08/02 | 2030 | 04/05/2023 | 10.65 | Put | Bond Future | 3,497.8300 | 3.4978 | 3,183.1300 | 3.1831 | (8.997) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 738.3000 | 0.7383 | 855.8800 | 0.8559 | 15.926 | 0 | 0 | 150 |
| 2022/08/02 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 8,047.1900 | 8.0472 | 8,579.1800 | 8.5792 | 6.611 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 1,150.0100 | 1.1500 | 1,015.8000 | 1.0158 | (11.670) | 0 | 0 | 350 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 3,722.9500 | 3.7230 | 4,103.6400 | 4.1036 | 10.225 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 2,834.9800 | 2.8350 | 2,549.4700 | 2.5495 | (10.071) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 3,746.9900 | 3.7470 | 4,128.9500 | 4.1289 | 10.194 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 2,801.9600 | 2.8020 | 2,519.0000 | 2.5190 | (10.099) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 1,814.2900 | 1.8143 | 2,064.0100 | 2.0640 | 13.764 | 0 | 0 | 1,012 |
| 2022/08/02 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 2,241.7800 | 2.2418 | 2,527.4100 | 2.5274 | 12.741 | 0 | 0 | 350 |
| 2022/08/02 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 4,214.8800 | 4.2149 | 3,834.3100 | 3.8343 | (9.029) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/08/2023 | | | Bond Future | 11.1228 | 86.0187 | 10.9616 | 86.6849 | (1.449) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 7,145.6400 | 7.1456 | 7,655.5200 | 7.6555 | 7.136 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 1,368.3400 | 1.3683 | 1,212.0200 | 1.2120 | (11.424) | 0 | 0 | 1,012 |
| 2022/08/02 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 2,818.4300 | 2.8184 | 2,534.1900 | 2.5342 | (10.085) | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 3,771.0900 | 3.7711 | 4,154.3300 | 4.1543 | 10.163 | 0 | 0 | 0 |
| 2022/08/02 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 4,853.9100 | 4.8539 | 4,437.4300 | 4.4374 | (8.580) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 8.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2022/08/02 | 2032 | 04/08/2022 | 8.97 | Put | Bond Future | 11,037.0000 | 11.0370 | 10,311.3600 | 10.3114 | (6.575) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 9.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 9.40 | Put | Bond Future | 8,430.6200 | 8.4306 | 7,704.9800 | 7.7050 | (8.607) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 9.72 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2022/08/02 | 2032 | 04/08/2022 | 9.72 | Put | Bond Future | 6,551.5500 | 6.5515 | 5,825.9100 | 5.8259 | (11.076) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 3,770.5200 | 3.7705 | 3,044.8800 | 3.0449 | (19.245) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 9.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 900 |
| 2022/08/02 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 3,826.1400 | 3.8261 | 3,100.5000 | 3.1005 | (18.965) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | | | Bond Future | 10.9082 | 87.3385 | 10.7706 | 88.0642 | (1.261) | 0.0000 | 0.0000 | 54,629 |
| 2022/08/02 | 2032 | 04/08/2022 | 11.89 | Call | Bond Future | 4,945.6900 | 4.9457 | 5,671.3300 | 5.6713 | 14.672 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 11.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 10.70 | Call | Bond Future | 46.9600 | 0.0470 | 142.1500 | 0.1421 | 202.704 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 10.70 | Put | Bond Future | 1,148.3100 | 1.1483 | 517.8600 | 0.5179 | (54.902) | 0 | 0 | 7,500 |
| 2022/08/02 | 2032 | 04/08/2022 | 11.00 | Call | Bond Future | 643.9600 | 0.6440 | 1,220.1000 | 1.2201 | 89.468 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 11.00 | Put | Bond Future | 164.1500 | 0.1641 | 14.6500 | 0.0147 | (91.075) | 0 | 0 | 7,500 |
| 2022/08/02 | 2032 | 04/08/2022 | 11.60 | Call | Bond Future | 3,526.4500 | 3.5264 | 4,252.0800 | 4.2521 | 20.577 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 11.60 | Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 800 |
| 2022/08/02 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 3,714.9500 | 3.7150 | 2,989.3100 | 2.9893 | (19.533) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 10.50 | Call | Bond Future | 2.3000 | 0.0023 | 6.8000 | 0.0068 | 195.652 | 0 | 0 | 900 |
| 2022/08/02 | 2032 | 04/08/2022 | 10.50 | Put | Bond Future | 2,179.9300 | 2.1799 | 1,458.7900 | 1.4588 | (33.081) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 9.80 | Put | Bond Future | 6,089.6500 | 6.0897 | 5,364.0100 | 5.3640 | (11.916) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 10.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 10.10 | Put | Bond Future | 4,384.9200 | 4.3849 | 3,659.2800 | 3.6593 | (16.549) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.56 | Put | Bond Future | 3,588.3400 | 3.5883 | 3,076.7100 | 3.0767 | (14.258) | 0 | 0 | 180 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.16 | Call | Bond Future | 347.5100 | 0.3475 | 467.0200 | 0.4670 | 34.390 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.16 | Put | Bond Future | 5,276.4200 | 5.2764 | 4,659.8600 | 4.6599 | (11.685) | 0 | 0 | 180 |
| 2022/08/02 | 2032 | 03/11/2022 | 9.46 | Put | Bond Future | 8,952.0600 | 8.9521 | 8,242.2400 | 8.2422 | (7.929) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 9.92 | Call | Bond Future | 190.5000 | 0.1905 | 264.9000 | 0.2649 | 39.055 | 0 | 0 | 750 |
| 2022/08/02 | 2032 | 03/11/2022 | 9.92 | Put | Bond Future | 6,453.8800 | 6.4539 | 5,792.2100 | 5.7922 | (10.252) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.11 | Put | Bond Future | 5,511.8300 | 5.5118 | 4,884.4800 | 4.8845 | (11.382) | 0 | 0 | 454 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | 2032 | 03/11/2022 | 9.31 | Put | Bond Future | 9,812.2800 | 9.8123 | 9,093.9600 | 9.0940 | (7.321) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 9.36 | Call | Bond Future | 41.7000 | 0.0417 | 61.9800 | 0.0620 | 48.633 | 0 | 0 | 454 |
| 2022/08/02 | 2032 | 03/11/2022 | 9.36 | Put | Bond Future | 9,523.4600 | 9.5235 | 8,807.6700 | 8.8077 | (7.516) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | | | Bond Future | 11.0897 | 84.5496 | 10.9463 | 85.2856 | (1.293) | 0.0000 | 0.0000 | 146,856 |
| 2022/08/02 | 2032 | 03/11/2022 | 11.55 | Call | Bond Future | 3,409.0900 | 3.4091 | 3,921.1900 | 3.9212 | 15.022 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 11.55 | Put | Bond Future | 1,103.9200 | 1.1039 | 879.9500 | 0.8800 | (20.289) | 0 | 0 | 500 |
| 2022/08/02 | 2032 | 03/11/2022 | 12.30 | Call | Bond Future | 6,274.2000 | 6.2742 | 6,916.2800 | 6.9163 | 10.234 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 12.30 | Put | Bond Future | 391.7300 | 0.3917 | 297.7400 | 0.2977 | (23.994) | 0 | 0 | 750 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.56 | Call | Bond Future | 825.9600 | 0.8260 | 1,050.4000 | 1.0504 | 27.173 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.66 | Call | Bond Future | 997.0500 | 0.9970 | 1,251.7700 | 1.2518 | 25.547 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.66 | Put | Bond Future | 3,228.7900 | 3.2288 | 2,747.4400 | 2.7474 | (14.908) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.67 | Call | Bond Future | 1,015.2700 | 1.0153 | 1,273.0700 | 1.2731 | 25.392 | 0 | 0 | 750 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.67 | Put | Bond Future | 3,194.1900 | 3.1942 | 2,715.9200 | 2.7159 | (14.973) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.21 | Call | Bond Future | 391.7800 | 0.3918 | 522.6400 | 0.5226 | 33.401 | 0 | 0 | 500 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.21 | Put | Bond Future | 5,045.9700 | 5.0460 | 4,440.7600 | 4.4408 | (11.994) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.49 | Call | Bond Future | 718.5700 | 0.7186 | 922.4500 | 0.9225 | 28.373 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.49 | Put | Bond Future | 3,854.9800 | 3.8550 | 3,322.7900 | 3.3228 | (13.805) | 0 | 0 | 454 |
| 2022/08/02 | 2032 | 03/11/2022 | 9.46 | Call | Bond Future | 55.9800 | 0.0560 | 82.2300 | 0.0822 | 46.892 | 0 | 0 | 500 |
| 2022/08/02 | 2032 | 03/11/2022 | 10.11 | Call | Bond Future | 307.0800 | 0.3071 | 415.8000 | 0.4158 | 35.404 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/11/2022 | 9.31 | Call | Bond Future | 35.8500 | 0.0359 | 53.6000 | 0.0536 | 49.512 | 0 | 0 | 180 |
| 2022/08/02 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 4,060.4700 | 4.0605 | 4,508.6600 | 4.5087 | 11.038 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 1,862.5000 | 1.8625 | 1,616.0700 | 1.6161 | (13.231) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 1,012.0800 | 1.0121 | 1,204.6100 | 1.2046 | 19.023 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 5,337.6900 | 5.3377 | 4,835.6000 | 4.8356 | (9.407) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 1,161.5500 | 1.1616 | 1,373.6400 | 1.3736 | 18.259 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 4,957.0800 | 4.9571 | 4,474.5500 | 4.4745 | (9.734) | 0 | 0 | 454 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 1,447.1500 | 1.4472 | 1,693.6500 | 1.6937 | 17.033 | 0 | 0 | 750 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 4,351.2500 | 4.3513 | 3,903.1300 | 3.9031 | (10.299) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 780.9700 | 0.7810 | 940.4400 | 0.9404 | 20.419 | 0 | 0 | 500 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 6,071.4900 | 6.0715 | 5,536.3400 | 5.5363 | (8.814) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 253.4800 | 0.2535 | 317.4700 | 0.3175 | 25.245 | 0 | 0 | 500 |
| 2022/08/02 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 9,718.3900 | 9.7184 | 9,087.7600 | 9.0878 | (6.489) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 512.5400 | 0.5125 | 626.8500 | 0.6269 | 22.303 | 0 | 0 | 750 |
| 2022/08/02 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 7,442.5900 | 7.4426 | 6,862.2800 | 6.8623 | (7.797) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | | | Bond Future | 11.2404 | 86.1078 | 11.1016 | 86.8024 | (1.235) | 0.0000 | 0.0000 | 18 |
| 2022/08/02 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 4,547.8100 | 4.5478 | 5,020.3900 | 5.0204 | 10.391 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 1,633.7800 | 1.6338 | 1,411.7400 | 1.4117 | (13.591) | 0 | 0 | 500 |
| 2022/08/02 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 7,807.6700 | 7.8077 | 8,390.1100 | 8.3901 | 7.460 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 726.4900 | 0.7265 | 614.3100 | 0.6143 | (15.441) | 0 | 0 | 750 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 983.7600 | 0.9838 | 1,172.4600 | 1.1725 | 19.182 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 5,415.8900 | 5.4159 | 4,909.9700 | 4.9100 | (9.341) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 997.9500 | 0.9980 | 1,188.5800 | 1.1886 | 19.102 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 5,376.8000 | 5.3768 | 4,872.8100 | 4.8728 | (9.373) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 720.0200 | 0.7200 | 869.7200 | 0.8697 | 20.791 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 6,335.2900 | 6.3353 | 5,790.3700 | 5.7904 | (8.601) | 0 | 0 | 454 |
| 2022/08/02 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 193.1000 | 0.1931 | 243.9300 | 0.2439 | 26.323 | 0 | 0 | 454 |
| 2022/08/02 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 10,581.7600 | 10.5818 | 9,937.9700 | 9.9380 | (6.084) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 2,201.6500 | 2.2016 | 2,478.6200 | 2.4786 | 12.580 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 4,689.7100 | 4.6897 | 4,287.8300 | 4.2878 | (8.569) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/05/2023 | 11.37 | Call | Bond Future | 3,326.0100 | 3.3260 | 3,680.2700 | 3.6803 | 10.651 | 0 | 0 | 400 |
| 2022/08/02 | 2032 | 04/05/2023 | 13.43 | Call | Bond Future | 9,968.4000 | 9.9684 | 10,546.1000 | 10.5461 | 5.795 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/05/2023 | 13.43 | Put | Bond Future | 823.2500 | 0.8233 | 722.1000 | 0.7221 | (12.287) | 0 | 0 | 400 |
| 2022/08/02 | 2032 | 04/05/2023 | | | Bond Future | 11.3929 | 83.5713 | 11.2537 | 84.2502 | (1.222) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2032 | 04/05/2023 | 11.37 | Put | Bond Future | 3,437.0700 | 3.4371 | 3,112.4800 | 3.1125 | (9.444) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/05/2023 | 10.62 | Call | Bond Future | 1,693.6600 | 1.6937 | 1,926.7900 | 1.9268 | 13.765 | 0 | 0 | 400 |
| 2022/08/02 | 2032 | 04/05/2023 | 10.62 | Put | Bond Future | 5,558.4300 | 5.5584 | 5,112.7100 | 5.1127 | (8.019) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 2,160.7200 | 2.1607 | 2,434.4000 | 2.4344 | 12.666 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 4,749.7600 | 4.7498 | 4,344.5900 | 4.3446 | (8.530) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 2,181.1300 | 2.1811 | 2,456.4500 | 2.4565 | 12.623 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 4,719.6600 | 4.7197 | 4,316.1300 | 4.3161 | (8.550) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 4,731.9700 | 4.7320 | 5,198.5500 | 5.1986 | 9.860 | 0 | 0 | 5,000 |
| 2022/08/02 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 3,042.1400 | 3.0421 | 2,732.3400 | 2.7323 | (10.184) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 4,370.2400 | 4.3702 | 4,818.1200 | 4.8181 | 10.248 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 3,281.9500 | 3.2819 | 2,953.4500 | 2.9535 | (10.009) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/08/2023 | | | Bond Future | 11.5380 | 85.2150 | 11.3750 | 85.9914 | (1.413) | 0.0000 | 0.0000 | 2,600 |
| 2022/08/02 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 4,315.3500 | 4.3154 | 4,760.2900 | 4.7603 | 10.311 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 3,320.1300 | 3.3201 | 2,988.6900 | 2.9887 | (9.983) | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 4,342.9300 | 4.3429 | 4,789.3400 | 4.7893 | 10.279 | 0 | 0 | 0 |
| 2022/08/02 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 3,301.1600 | 3.3012 | 2,971.1900 | 2.9712 | (9.996) | 0 | 0 | 0 |
| 2022/08/02 | 2033 | 04/08/2022 | | | Bond Future | 112.9499 | 112.9499 | 114.0152 | 114.0152 | 0.943 | 0.0000 | 0.0000 | 3,546 |
| 2022/08/02 | 2033 | 03/11/2022 | | | Bond Future | 113.4074 | 113.4074 | 114.4885 | 114.4885 | 0.953 | 0.0000 | 0.0000 | 1,267 |
| 2022/08/02 | 2033 | 02/02/2023 | | | Bond Future | 115.5211 | 115.5211 | 116.5497 | 116.5497 | 0.890 | 0.0000 | 0.0000 | 5,967 |
| 2022/08/02 | 2033 | 04/05/2023 | | | Bond Future | 116.3377 | 116.3377 | 117.3466 | 117.3466 | 0.867 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2033 | 03/08/2023 | | | Bond Future | 118.6466 | 118.6466 | 119.7882 | 119.7882 | 0.962 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 10.8900 | 0.0109 | 16.0900 | 0.0161 | 47.750 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 2,712.4900 | 2.7125 | 1,983.0900 | 1.9831 | (26.890) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 12.3100 | 0.0123 | 18.5000 | 0.0185 | 50.284 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/08/2022 | 11.95 | Call | Bond Future | 3,571.9200 | 3.5719 | 4,305.4500 | 4.3055 | 20.536 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/08/2022 | 11.95 | Put | Bond Future | 1.0800 | 0.0011 | 0.0100 | 0.0000 | (99.074) | 0 | 0 | 1,050 |
| 2022/08/02 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 2,590.1800 | 2.5902 | 1,862.9200 | 1.8629 | (28.078) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/08/2022 | | | Bond Future | 11.3314 | 80.3070 | 11.2092 | 81.0416 | (1.078) | 0.0000 | 0.0000 | 84,472 |
| 2022/08/02 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 50 |
| 2022/08/02 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 7,883.1500 | 7.8832 | 7,148.5500 | 7.1486 | (9.319) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 2,651.2200 | 2.6512 | 1,922.8100 | 1.9228 | (27.475) | 0 | 0 | 50 |
| 2022/08/02 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 13.8900 | 0.0139 | 21.2300 | 0.0212 | 52.844 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/08/2022 | 11.21 | Call | Bond Future | 241.4800 | 0.2415 | 435.5600 | 0.4356 | 80.371 | 0 | 0 | 1,050 |
| 2022/08/02 | 2037 | 04/08/2022 | 11.21 | Put | Bond Future | 971.3000 | 0.9713 | 430.7800 | 0.4308 | (55.649) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 828.8200 | 0.8288 | 1,325.3300 | 1.3253 | 59.906 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 302.2600 | 0.3023 | 64.1700 | 0.0642 | (78.770) | 0 | 0 | 50 |
| 2022/08/02 | 2037 | 03/11/2022 | 11.32 | Call | Bond Future | 1,766.4600 | 1.7665 | 2,103.6500 | 2.1037 | 19.088 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 03/11/2022 | 11.30 | Put | Bond Future | 2,839.3500 | 2.8394 | 2,424.9900 | 2.4250 | (14.593) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 03/11/2022 | 11.31 | Call | Bond Future | 1,739.2400 | 1.7392 | 2,073.2700 | 2.0733 | 19.206 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 03/11/2022 | 11.31 | Put | Bond Future | 2,806.7200 | 2.8067 | 2,395.5300 | 2.3955 | (14.650) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 03/11/2022 | | | Bond Future | 11.4910 | 81.5610 | 11.3642 | 82.3062 | (1.103) | 0.0000 | 0.0000 | 65,007 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | 2037 | 03/11/2022 | 11.32 | Put | Bond Future | 2,774.4000 | 2.7744 | 2,366.3700 | 2.3664 | (14.707) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 03/11/2022 | 11.30 | Call | Bond Future | 1,712.2600 | 1.7123 | 2,043.1200 | 2.0431 | 19.323 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 1,691.8400 | 1.6918 | 1,939.8100 | 1.9398 | 14.657 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 5,221.6200 | 5.2216 | 4,762.8300 | 4.7628 | (8.786) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 1,713.3200 | 1.7133 | 1,963.3700 | 1.9634 | 14.594 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 5,182.0600 | 5.1821 | 4,725.3500 | 4.7254 | (8.813) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 02/02/2023 | | | Bond Future | 11.6269 | 78.8056 | 11.5042 | 79.5124 | (1.055) | 0.0000 | 0.0000 | 63,547 |
| 2022/08/02 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 1,735.1700 | 1.7352 | 1,987.3100 | 1.9873 | 14.531 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 5,142.9400 | 5.1429 | 4,688.3200 | 4.6883 | (8.840) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/05/2023 | 13.73 | Put | Bond Future | 1,057.9900 | 1.0580 | 946.1400 | 0.9461 | (10.572) | 0 | 0 | 400 |
| 2022/08/02 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 2,665.3200 | 2.6653 | 2,956.3200 | 2.9563 | 10.918 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 5,286.3500 | 5.2863 | 4,884.2500 | 4.8843 | (7.606) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/05/2023 | 11.03 | Put | Bond Future | 6,334.7200 | 6.3347 | 5,885.6400 | 5.8856 | (7.089) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 2,640.8500 | 2.6408 | 2,930.1600 | 2.9302 | 10.955 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 5,320.8400 | 5.3208 | 4,917.0500 | 4.9170 | (7.589) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/05/2023 | | | Bond Future | 11.7657 | 80.2918 | 11.6430 | 80.9849 | (1.043) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2037 | 04/05/2023 | 13.73 | Call | Bond Future | 11,023.0200 | 11.0230 | 11,604.2700 | 11.6043 | 5.273 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 2,689.9200 | 2.6899 | 2,982.6100 | 2.9826 | 10.881 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 5,252.0500 | 5.2521 | 4,851.6400 | 4.8516 | (7.624) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/05/2023 | 11.78 | Call | Bond Future | 3,956.9800 | 3.9570 | 4,325.2600 | 4.3253 | 9.307 | 0 | 0 | 400 |
| 2022/08/02 | 2037 | 04/05/2023 | 11.78 | Put | Bond Future | 3,876.5400 | 3.8765 | 3,551.7200 | 3.5517 | (8.379) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 04/05/2023 | 11.03 | Call | Bond Future | 2,038.6300 | 2.0386 | 2,282.6500 | 2.2826 | 11.970 | 0 | 0 | 400 |
| 2022/08/02 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 5,177.2400 | 5.1772 | 5,630.1800 | 5.6302 | 8.749 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 3,991.7300 | 3.9917 | 3,658.4000 | 3.6584 | (8.351) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 5,208.1600 | 5.2082 | 5,662.5500 | 5.6625 | 8.725 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 3,968.8800 | 3.9689 | 3,637.0000 | 3.6370 | (8.362) | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 03/08/2023 | | | Bond Future | 11.9021 | 77.6125 | 11.7603 | 78.3988 | (1.192) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 5,239.1500 | 5.2391 | 5,694.9700 | 5.6950 | 8.700 | 0 | 0 | 0 |
| 2022/08/02 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 3,946.1600 | 3.9462 | 3,615.7100 | 3.6157 | (8.374) | 0 | 0 | 0 |
| 2022/08/02 | 2038 | 04/08/2022 | | | Bond Future | 125.9106 | 125.9106 | 127.9142 | 127.9142 | 1.591 | 0.0000 | 0.0000 | 3,429 |
| 2022/08/02 | 2038 | 03/11/2022 | | | Bond Future | 127.9078 | 127.9078 | 129.9419 | 129.9419 | 1.590 | 0.0000 | 0.0000 | 5,096 |
| 2022/08/02 | 2038 | 02/02/2023 | | | Bond Future | 128.3793 | 128.3793 | 130.3687 | 130.3687 | 1.550 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2038 | 04/05/2023 | | | Bond Future | 130.8257 | 130.8257 | 132.8090 | 132.8090 | 1.516 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2038 | 03/08/2023 | | | Bond Future | 131.4397 | 131.4397 | 133.5894 | 133.5894 | 1.636 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2040 | 04/08/2022 | 9.70 | Put | Bond Future | 12,188.4200 | 12.1884 | 11,430.1600 | 11.4302 | (6.221) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 34.5000 | 0.0345 | 54.0300 | 0.0540 | 56.609 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 2,340.5400 | 2.3405 | 1,601.8100 | 1.6018 | (31.562) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/08/2022 | 12.24 | Put | Bond Future | 0.0400 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 460 |
| 2022/08/02 | 2040 | 04/08/2022 | | | Bond Future | 11.4010 | 82.2132 | 11.2839 | 82.9714 | (1.027) | 0.0000 | 0.0000 | 70,358 |
| 2022/08/02 | 2040 | 04/08/2022 | 9.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 460 |
| 2022/08/02 | 2040 | 04/08/2022 | 10.70 | Call | Bond Future | 0.2700 | 0.0003 | 0.1700 | 0.0002 | (37.037) | 0 | 0 | 460 |
| 2022/08/02 | 2040 | 04/08/2022 | 10.70 | Put | Bond Future | 4,708.7500 | 4.7088 | 3,950.3900 | 3.9504 | (16.105) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 27.7700 | 0.0278 | 42.4100 | 0.0424 | 52.719 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 2,468.2800 | 2.4683 | 1,724.6600 | 1.7247 | (30.127) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 30.9800 | 0.0310 | 47.9300 | 0.0479 | 54.713 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 2,404.2100 | 2.4042 | 1,662.9000 | 1.6629 | (30.834) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | 2040 | 04/08/2022 | 12.24 | Call | Bond Future | 5,125.0900 | 5.1251 | 5,883.3100 | 5.8833 | 14.794 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/11/2022 | 12.52 | Call | Bond Future | 6,456.4600 | 6.4565 | 7,085.7700 | 7.0858 | 9.747 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/11/2022 | 11.41 | Put | Bond Future | 2,929.3300 | 2.9293 | 2,516.1700 | 2.5162 | (14.104) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/11/2022 | 12.00 | Call | Bond Future | 4,153.8900 | 4.1539 | 4,679.7900 | 4.6798 | 12.660 | 0 | 0 | 1,160 |
| 2022/08/02 | 2040 | 03/11/2022 | 12.00 | Put | Bond Future | 1,427.3200 | 1.4273 | 1,184.0100 | 1.1840 | (17.047) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/11/2022 | 11.39 | Call | Bond Future | 1,951.1200 | 1.9511 | 2,300.7300 | 2.3007 | 17.918 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/11/2022 | 11.40 | Call | Bond Future | 1,981.0700 | 1.9811 | 2,333.9000 | 2.3339 | 17.810 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/11/2022 | 10.70 | Call | Bond Future | 515.0400 | 0.5150 | 654.5300 | 0.6545 | 27.083 | 0 | 0 | 1,078 |
| 2022/08/02 | 2040 | 03/11/2022 | 11.20 | Call | Bond Future | 1,432.1300 | 1.4321 | 1,719.9400 | 1.7199 | 20.097 | 0 | 0 | 1,078 |
| 2022/08/02 | 2040 | 03/11/2022 | 11.20 | Put | Bond Future | 3,712.4200 | 3.7124 | 3,231.0200 | 3.2310 | (12.967) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/11/2022 | | | Bond Future | 11.5547 | 83.4969 | 11.4333 | 84.2662 | (1.050) | 0.0000 | 0.0000 | 51,671 |
| 2022/08/02 | 2040 | 03/11/2022 | 12.52 | Put | Bond Future | 726.1900 | 0.7262 | 586.2900 | 0.5863 | (19.265) | 0 | 0 | 1,078 |
| 2022/08/02 | 2040 | 03/11/2022 | 11.41 | Call | Bond Future | 2,011.0900 | 2.0111 | 2,367.1400 | 2.3671 | 17.704 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/11/2022 | 11.50 | Call | Bond Future | 2,291.9900 | 2.2920 | 2,676.6800 | 2.6767 | 16.784 | 0 | 0 | 1,500 |
| 2022/08/02 | 2040 | 03/11/2022 | 11.50 | Put | Bond Future | 2,637.1600 | 2.6372 | 2,252.6400 | 2.2526 | (14.581) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/11/2022 | 11.30 | Call | Bond Future | 1,693.5300 | 1.6935 | 2,013.9100 | 2.0139 | 18.918 | 0 | 0 | 1,160 |
| 2022/08/02 | 2040 | 03/11/2022 | 11.30 | Put | Bond Future | 3,320.8400 | 3.3208 | 2,872.0100 | 2.8720 | (13.516) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/11/2022 | 11.39 | Put | Bond Future | 2,997.5700 | 2.9976 | 2,577.9700 | 2.5780 | (13.998) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/11/2022 | 11.40 | Put | Bond Future | 2,963.3800 | 2.9634 | 2,547.0000 | 2.5470 | (14.051) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/11/2022 | 10.70 | Put | Bond Future | 6,184.0600 | 6.1841 | 5,554.3400 | 5.5543 | (10.183) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/11/2022 | 10.80 | Call | Bond Future | 649.4000 | 0.6494 | 815.2000 | 0.8152 | 25.531 | 0 | 0 | 1,500 |
| 2022/08/02 | 2040 | 03/11/2022 | 10.80 | Put | Bond Future | 5,623.7500 | 5.6238 | 5,020.3400 | 5.0203 | (10.730) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 12.27 | Call | Bond Future | 5,601.0300 | 5.6010 | 6,092.4900 | 6.0925 | 8.774 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 12.27 | Put | Bond Future | 2,120.7300 | 2.1207 | 1,882.2200 | 1.8822 | (11.247) | 0 | 0 | 388 |
| 2022/08/02 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 1,863.9600 | 1.8640 | 2,125.2400 | 2.1252 | 14.017 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 5,476.8900 | 5.4769 | 5,008.2000 | 5.0082 | (8.558) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 12.24 | Call | Bond Future | 5,482.7400 | 5.4827 | 5,969.3300 | 5.9693 | 8.875 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 12.24 | Put | Bond Future | 2,175.2900 | 2.1753 | 1,931.9100 | 1.9319 | (11.188) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 10.93 | Call | Bond Future | 1,455.5500 | 1.4556 | 1,676.1700 | 1.6762 | 15.157 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 10.96 | Call | Bond Future | 1,516.1400 | 1.5161 | 1,743.0900 | 1.7431 | 14.969 | 0 | 0 | 388 |
| 2022/08/02 | 2040 | 02/02/2023 | 10.96 | Put | Bond Future | 6,196.8300 | 6.1968 | 5,693.8100 | 5.6938 | (8.117) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | | | Bond Future | 11.6858 | 80.5269 | 11.5683 | 81.2569 | (1.005) | 0.0000 | 0.0000 | 62,354 |
| 2022/08/02 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 1,841.0400 | 1.8410 | 2,100.1500 | 2.1001 | 14.074 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 5,520.0900 | 5.5201 | 5,049.2300 | 5.0492 | (8.530) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 10.93 | Put | Bond Future | 6,338.7900 | 6.3388 | 5,829.4400 | 5.8294 | (8.035) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 1,818.0800 | 1.8181 | 2,075.0100 | 2.0750 | 14.132 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 5,563.3400 | 5.5633 | 5,090.3000 | 5.0903 | (8.503) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 10.18 | Call | Bond Future | 483.4200 | 0.4834 | 577.5600 | 0.5776 | 19.474 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 10.18 | Put | Bond Future | 10,682.3300 | 10.6823 | 10,046.5000 | 10.0465 | (5.952) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 02/02/2023 | 10.21 | Call | Bond Future | 507.6200 | 0.5076 | 605.6000 | 0.6056 | 19.302 | 0 | 0 | 388 |
| 2022/08/02 | 2040 | 02/02/2023 | 10.21 | Put | Bond Future | 10,484.2600 | 10.4843 | 9,852.2700 | 9.8523 | (6.028) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 1,459.4000 | 1.4594 | 1,317.2800 | 1.3173 | (9.738) | 0 | 0 | 486 |
| 2022/08/02 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 3,089.7100 | 3.0897 | 3,402.6100 | 3.4026 | 10.127 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 5,500.8200 | 5.5008 | 5,097.6500 | 5.0976 | (7.329) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 7,754.6700 | 7.7547 | 8,265.1600 | 8.2652 | 6.583 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 2,256.4600 | 2.2565 | 2,050.8800 | 2.0509 | (9.111) | 0 | 0 | 388 |
| 2022/08/02 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 8,566.4400 | 8.5664 | 8,044.1600 | 8.0442 | (6.097) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/05/2023 | | | Bond Future | 11.8191 | 82.0456 | 11.7016 | 82.7617 | (0.994) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 10,441.6500 | 10.4416 | 11,015.6000 | 11.0156 | 5.497 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 3,228.9900 | 3.2290 | 3,550.5200 | 3.5505 | 9.958 | 0 | 0 | 486 |
| 2022/08/02 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 5,323.9200 | 5.3239 | 4,929.3800 | 4.9294 | (7.411) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 1,877.5400 | 1.8775 | 2,102.5000 | 2.1025 | 11.982 | 0 | 0 | 388 |
| 2022/08/02 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 7,625.1400 | 7.6251 | 7,134.0300 | 7.1340 | (6.441) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 3,034.9600 | 3.0350 | 3,344.3800 | 3.3444 | 10.195 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 5,573.0800 | 5.5731 | 5,166.4300 | 5.1664 | (7.297) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 3,062.2800 | 3.0623 | 3,373.4400 | 3.3734 | 10.161 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 5,536.8500 | 5.5368 | 5,131.9400 | 5.1319 | (7.313) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 812.2900 | 0.8123 | 930.7600 | 0.9308 | 14.585 | 0 | 0 | 388 |
| 2022/08/02 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 11,859.4600 | 11.8595 | 11,261.8600 | 11.2619 | (5.039) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 1,522.0300 | 1.5220 | 1,715.8200 | 1.7158 | 12.732 | 0 | 0 | 486 |
| 2022/08/02 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 5,737.6800 | 5.7377 | 6,215.3000 | 6.2153 | 8.324 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 4,101.5900 | 4.1016 | 3,767.6400 | 3.7676 | (8.142) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/08/2023 | | | Bond Future | 11.9499 | 79.1505 | 11.8144 | 79.9621 | (1.134) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 5,670.6800 | 5.6707 | 6,145.3400 | 6.1453 | 8.370 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 4,149.6500 | 4.1496 | 3,812.7400 | 3.8127 | (8.119) | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 5,704.3000 | 5.7043 | 6,180.4400 | 6.1804 | 8.347 | 0 | 0 | 0 |
| 2022/08/02 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 4,125.7100 | 4.1257 | 3,790.2800 | 3.7903 | (8.130) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 49.3300 | 0.0493 | 85.2100 | 0.0852 | 72.735 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 2,161.5600 | 2.1616 | 1,391.3100 | 1.3913 | (35.634) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 54.6000 | 0.0546 | 95.0400 | 0.0950 | 74.066 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 2,098.4100 | 2.0984 | 1,332.7200 | 1.3327 | (36.489) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 04/08/2022 | | | Bond Future | 11.3954 | 79.1663 | 11.2734 | 79.9724 | (1.071) | 0.0000 | 0.0000 | 12,332 |
| 2022/08/02 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 60.3300 | 0.0603 | 105.7600 | 0.1058 | 75.303 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 2,035.8200 | 2.0358 | 1,275.1200 | 1.2751 | (37.366) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/11/2022 | 11.40 | Put | Bond Future | 2,964.9400 | 2.9649 | 2,529.1600 | 2.5292 | (14.698) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/11/2022 | 11.41 | Call | Bond Future | 2,087.3800 | 2.0874 | 2,472.9200 | 2.4729 | 18.470 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/11/2022 | 11.41 | Put | Bond Future | 2,930.5400 | 2.9305 | 2,498.1800 | 2.4982 | (14.754) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/11/2022 | 10.60 | Call | Bond Future | 417.7200 | 0.4177 | 543.6600 | 0.5437 | 30.149 | 0 | 0 | 1,600 |
| 2022/08/02 | 2044 | 03/11/2022 | 10.60 | Put | Bond Future | 6,860.2600 | 6.8603 | 6,168.3000 | 6.1683 | (10.086) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/11/2022 | 11.30 | Call | Bond Future | 1,760.0000 | 1.7600 | 2,107.4600 | 2.1075 | 19.742 | 0 | 0 | 1,600 |
| 2022/08/02 | 2044 | 03/11/2022 | 11.30 | Put | Bond Future | 3,326.9800 | 3.3270 | 2,856.5400 | 2.8565 | (14.140) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/11/2022 | | | Bond Future | 11.5403 | 80.4025 | 11.4139 | 81.2204 | (1.095) | 0.0000 | 0.0000 | 66,630 |
| 2022/08/02 | 2044 | 03/11/2022 | 11.40 | Call | Bond Future | 2,056.4300 | 2.0564 | 2,438.5500 | 2.4385 | 18.582 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/11/2022 | 11.39 | Call | Bond Future | 2,025.7200 | 2.0257 | 2,404.4000 | 2.4044 | 18.694 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/11/2022 | 11.39 | Put | Bond Future | 2,999.6700 | 2.9997 | 2,560.4500 | 2.5605 | (14.642) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 2,018.1900 | 2.0182 | 2,311.4200 | 2.3114 | 14.529 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 5,367.0500 | 5.3671 | 4,878.8600 | 4.8789 | (9.096) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 1,993.7600 | 1.9938 | 2,284.6400 | 2.2846 | 14.590 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 5,410.2200 | 5.4102 | 4,919.6800 | 4.9197 | (9.067) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 02/02/2023 | | | Bond Future | 11.6635 | 77.5007 | 11.5404 | 78.2822 | (1.055) | 0.0000 | 0.0000 | 29,403 |
| 2022/08/02 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 2,042.7800 | 2.0428 | 2,338.3700 | 2.3384 | 14.470 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 5,324.1300 | 5.3241 | 4,838.3000 | 4.8383 | (9.125) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 3,199.4700 | 3.1995 | 3,541.3400 | 3.5413 | 10.685 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 5,534.6400 | 5.5346 | 5,106.9300 | 5.1069 | (7.728) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 3,171.0800 | 3.1711 | 3,511.0600 | 3.5111 | 10.721 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 5,571.2900 | 5.5713 | 5,141.6900 | 5.1417 | (7.711) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 04/05/2023 | | | Bond Future | 11.7884 | 78.9624 | 11.6649 | 79.7320 | (1.047) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 3,227.7200 | 3.2277 | 3,571.4500 | 3.5714 | 10.649 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 5,497.9400 | 5.4979 | 5,072.0900 | 5.0721 | (7.746) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 5,735.2500 | 5.7352 | 6,240.8600 | 6.2409 | 8.816 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 4,245.5500 | 4.2456 | 3,887.9900 | 3.8880 | (8.422) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 5,701.1700 | 5.7012 | 6,205.1800 | 6.2052 | 8.840 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 4,270.2400 | 4.2702 | 3,911.0800 | 3.9111 | (8.411) | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/08/2023 | | | Bond Future | 11.9105 | 76.1319 | 11.7697 | 76.9951 | (1.182) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 5,769.1000 | 5.7691 | 6,276.2900 | 6.2763 | 8.791 | 0 | 0 | 0 |
| 2022/08/02 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 4,220.7100 | 4.2207 | 3,864.7300 | 3.8647 | (8.434) | 0 | 0 | 0 |
| 2022/08/02 | 2046 | 04/08/2022 | | | Bond Future | 115.4791 | 115.4791 | 116.8301 | 116.8301 | 1.170 | 0.0000 | 0.0000 | 4,858 |
| 2022/08/02 | 2046 | 03/11/2022 | | | Bond Future | 115.3338 | 115.3338 | 116.7051 | 116.7051 | 1.189 | 0.0000 | 0.0000 | 15,833 |
| 2022/08/02 | 2046 | 02/02/2023 | | | Bond Future | 117.4845 | 117.4845 | 118.8068 | 118.8068 | 1.126 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2046 | 04/05/2023 | | | Bond Future | 117.6830 | 117.6830 | 118.9906 | 118.9906 | 1.111 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2046 | 03/08/2023 | | | Bond Future | 120.0196 | 120.0196 | 121.4681 | 121.4681 | 1.207 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2050 | 04/08/2022 | | | Bond Future | 117.0565 | 117.0565 | 118.1564 | 118.1564 | 0.940 | 0.0000 | 0.0000 | 1,973 |
| 2022/08/02 | 2050 | 03/11/2022 | | | Bond Future | 118.9131 | 118.9131 | 120.0294 | 120.0294 | 0.939 | 0.0000 | 0.0000 | 9,740 |
| 2022/08/02 | 2050 | 02/02/2023 | | | Bond Future | 119.0054 | 119.0054 | 120.0664 | 120.0664 | 0.892 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2050 | 04/05/2023 | | | Bond Future | 121.2732 | 121.2732 | 122.3137 | 122.3137 | 0.858 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 2050 | 03/08/2023 | | | Bond Future | 121.4784 | 121.4784 | 122.6567 | 122.6567 | 0.970 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | AL37 | 04/08/2022 | | | Index Future | 811.5320 | 811.5320 | 814.9370 | 814.9370 | 0.420 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | AL37 | 03/11/2022 | | | Index Future | 824.3140 | 824.3140 | 827.7670 | 827.7670 | 0.419 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | AL37 | 02/02/2023 | | | Index Future | 839.4570 | 839.4570 | 842.4520 | 842.4520 | 0.357 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | AL37 | 04/05/2023 | | | Index Future | 855.2410 | 855.2410 | 858.0070 | 858.0070 | 0.323 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | AL37 | 03/08/2023 | | | Index Future | 872.0110 | 872.0110 | 875.6410 | 875.6410 | 0.416 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | AL7T | 04/08/2022 | | | Index Future | 921.2570 | 921.2570 | 928.3210 | 928.3210 | 0.767 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | AL7T | 03/11/2022 | | | Index Future | 935.7680 | 935.7680 | 942.9360 | 942.9360 | 0.766 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | AL7T | 02/02/2023 | | | Index Future | 952.9570 | 952.9570 | 959.6640 | 959.6640 | 0.704 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | AL7T | 04/05/2023 | | | Index Future | 970.8760 | 970.8760 | 977.3830 | 977.3830 | 0.670 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | AL7T | 03/08/2023 | | | Index Future | 989.9130 | 989.9130 | 997.4710 | 997.4710 | 0.764 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | ALBI | 04/08/2022 | | | Index Future | 821.6280 | 821.6280 | 828.0660 | 828.0660 | 0.784 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | ALBI | 03/11/2022 | | | Index Future | 834.5700 | 834.5700 | 841.1010 | 841.1010 | 0.783 | 0.0000 | 0.0000 | 138 |
| 2022/08/02 | ALBI | 02/02/2023 | | | Index Future | 849.9010 | 849.9010 | 856.0230 | 856.0230 | 0.720 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | ALBI | 04/05/2023 | | | Index Future | 865.8810 | 865.8810 | 871.8290 | 871.8290 | 0.687 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | ALBI | 03/08/2023 | | | Index Future | 882.8600 | 882.8600 | 889.7470 | 889.7470 | 0.780 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | ES33 | 04/08/2022 | | | Bond Future | 12.1149 | 75.2324 | 11.9871 | 75.8503 | (1.055) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | ES33 | 03/11/2022 | | | Bond Future | 12.3250 | 72.6401 | 12.1919 | 73.2671 | (1.080) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | ES33 | 02/02/2023 | | | Bond Future | 12.5119 | 73.9957 | 12.3832 | 74.5874 | (1.028) | 0.0000 | 0.0000 | 350 |
| 2022/08/02 | ES33 | 04/05/2023 | | | Bond Future | 12.6966 | 71.6144 | 12.5679 | 72.1928 | (1.014) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | ES33 | 03/08/2023 | | | Bond Future | 12.8760 | 73.0386 | 12.7254 | 73.7004 | (1.170) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | ES42 | 04/08/2022 | | | Bond Future | 12.4535 | 73.6430 | 12.3259 | 74.3532 | (1.024) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | ES42 | 03/11/2022 | | | Bond Future | 12.6454 | 70.5506 | 12.5126 | 71.2713 | (1.050) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | ES42 | 02/02/2023 | | | Bond Future | 12.8103 | 71.8697 | 12.6807 | 72.5574 | (1.011) | 0.0000 | 0.0000 | 4,769 |
| 2022/08/02 | ES42 | 04/05/2023 | | | Bond Future | 12.9805 | 68.9782 | 12.8501 | 69.6546 | (1.004) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | ES42 | 03/08/2023 | | | Bond Future | 13.1410 | 70.3517 | 12.9915 | 71.1127 | (1.138) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 92,040.0000 | 9.2040 | 28,240.0000 | 2.8240 | (69.318) | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 04/08/2022 | | | GOVI | 810.0760 | 810.0760 | 816.4560 | 816.4560 | 0.788 | 0.0000 | 0.0000 | 7 |
| 2022/08/02 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 91,840.0000 | 9.1840 | 28,040.0000 | 2.8040 | (69.469) | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 91,940.0000 | 9.1940 | 28,140.0000 | 2.8140 | (69.393) | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 03/11/2022 | 820.41 | Call | GOVI | 24,260.0000 | 2.4260 | 88,990.0000 | 8.8990 | 266.818 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 03/11/2022 | 820.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 03/11/2022 | 820.42 | Call | GOVI | 24,160.0000 | 2.4160 | 88,890.0000 | 8.8890 | 267.922 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 03/11/2022 | 820.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 03/11/2022 | | | GOVI | 822.8360 | 822.8360 | 829.3090 | 829.3090 | 0.787 | 0.0000 | 0.0000 | 868 |
| 2022/08/02 | GOVI | 03/11/2022 | 820.43 | Call | GOVI | 24,060.0000 | 2.4060 | 88,790.0000 | 8.8790 | 269.036 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 03/11/2022 | 820.43 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 128,690.0000 | 12.8690 | 67,990.0000 | 6.7990 | (47.168) | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 128,790.0000 | 12.8790 | 68,090.0000 | 6.8090 | (47.131) | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 02/02/2023 | | | GOVI | 837.9510 | 837.9510 | 844.0210 | 844.0210 | 0.724 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 128,890.0000 | 12.8890 | 68,190.0000 | 6.8190 | (47.094) | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 8,470.0000 | 0.8470 | 67,460.0000 | 6.7460 | 696.458 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 8,370.0000 | 0.8370 | 67,360.0000 | 6.7360 | 704.779 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/08/02 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 04/05/2023 | | | GOVI | 853.7070 | 853.7070 | 859.6060 | 859.6060 | 0.691 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 8,270.0000 | 0.8270 | 67,260.0000 | 6.7260 | 713.301 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 332,360.0000 | 33.2360 | 400,630.0000 | 40.0630 | 20.541 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 332,260.0000 | 33.2260 | 400,530.0000 | 40.0530 | 20.547 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 03/08/2023 | | | GOVI | 870.4460 | 870.4460 | 877.2730 | 877.2730 | 0.784 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 332,160.0000 | 33.2160 | 400,430.0000 | 40.0430 | 20.553 | 0 | 0 | 0 |
| 2022/08/02 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IGOV | 04/08/2022 | | | Index Future | 316.9550 | 316.9550 | 319.0240 | 319.0240 | 0.653 | 0.0000 | 0.0000 | 14 |
| 2022/08/02 | IGOV | 03/11/2022 | | | Index Future | 322.0270 | 322.0270 | 324.1260 | 324.1260 | 0.652 | 0.0000 | 0.0000 | 703 |
| 2022/08/02 | IGOV | 02/02/2023 | | | Index Future | 328.0200 | 328.0200 | 329.9540 | 329.9540 | 0.590 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IGOV | 04/05/2023 | | | Index Future | 334.2630 | 334.2630 | 336.1230 | 336.1230 | 0.556 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IGOV | 03/08/2023 | | | Index Future | 340.8920 | 340.8920 | 343.1060 | 343.1060 | 0.649 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | JBAF | 17/08/2022 | | | Jibar Tradeable Future | 5.7850 | 94.2150 | 5.7600 | 94.2400 | (0.432) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.8900 | 94.1100 | 5.8650 | 94.1350 | (0.424) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | JBAF | 19/10/2022 | | | Jibar Tradeable Future | 6.4750 | 93.5250 | 6.4550 | 93.5450 | (0.309) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | JBAF | 16/11/2022 | | | Jibar Tradeable Future | 6.5800 | 93.4200 | 6.5550 | 93.4450 | (0.380) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 7.0800 | 92.9200 | 7.0550 | 92.9450 | (0.353) | 0.0000 | 0.0000 | 68 |
| 2022/08/02 | JBAF | 18/01/2023 | | | Jibar Tradeable Future | 7.1600 | 92.8400 | 7.1400 | 92.8600 | (0.279) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 7.5200 | 92.4800 | 7.4500 | 92.5500 | (0.931) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 7.8150 | 92.1850 | 7.7350 | 92.2650 | (1.024) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 8.0800 | 91.9200 | 7.9800 | 92.0200 | (1.238) | 0.0000 | 0.0000 | 75 |
| 2022/08/02 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 7.9750 | 92.0250 | 7.8700 | 92.1300 | (1.317) | 0.0000 | 0.0000 | 272 |
| 2022/08/02 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 8.1200 | 91.8800 | 8.0100 | 91.9900 | (1.355) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 8.0500 | 91.9500 | 7.9750 | 92.0250 | (0.932) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 505.9100 | 0.5059 | 527.6900 | 0.5277 | 4.305 | 0 | 0 | 0 |
| 2022/08/02 | R023 | 04/08/2022 | | | Bond Future | 6.9819 | 103.8386 | 7.0222 | 103.8168 | 0.577 | 0.0000 | 0.0000 | 22,369 |
| 2022/08/02 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 516.8200 | 0.5168 | 538.6000 | 0.5386 | 4.214 | 0 | 0 | 0 |
| 2022/08/02 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 511.3600 | 0.5114 | 533.1400 | 0.5331 | 4.259 | 0 | 0 | 0 |
| 2022/08/02 | R023 | 03/11/2022 | 6.25 | Call | Bond Future | 0.5900 | 0.0006 | 0.3700 | 0.0004 | (37.288) | 0 | 0 | 0 |
| 2022/08/02 | R023 | 03/11/2022 | 6.25 | Put | Bond Future | 382.0100 | 0.3820 | 404.9900 | 0.4050 | 6.016 | 0 | 0 | 0 |
| 2022/08/02 | R023 | 03/11/2022 | 6.26 | Call | Bond Future | 0.6400 | 0.0006 | 0.4000 | 0.0004 | (37.500) | 0 | 0 | 0 |
| 2022/08/02 | R023 | 03/11/2022 | 6.26 | Put | Bond Future | 379.0000 | 0.3790 | 401.9600 | 0.4020 | 6.058 | 0 | 0 | 0 |
| 2022/08/02 | R023 | 03/11/2022 | | | Bond Future | 7.4977 | 101.5389 | 7.5739 | 101.5157 | 1.016 | 0.0000 | 0.0000 | 12,292 |
| 2022/08/02 | R023 | 03/11/2022 | 6.27 | Call | Bond Future | 0.6900 | 0.0007 | 0.4400 | 0.0004 | (36.232) | 0 | 0 | 0 |
| 2022/08/02 | R023 | 03/11/2022 | 6.27 | Put | Bond Future | 375.9800 | 0.3760 | 398.9300 | 0.3989 | 6.104 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/08/2022 | 9.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 394 |
| 2022/08/02 | R035 | 04/08/2022 | 9.53 | Put | Bond Future | 10,546.2100 | 10.5462 | 9,786.9400 | 9.7869 | (7.199) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 100 |
| 2022/08/02 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 8,412.3900 | 8.4124 | 7,653.1200 | 7.6531 | (9.026) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/08/2022 | 10.53 | Put | Bond Future | 3,898.9800 | 3.8990 | 3,139.7000 | 3.1397 | (19.474) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 637.1900 | 0.6372 | 209.6200 | 0.2096 | (67.102) | 0 | 0 | 100 |
| 2022/08/02 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 3.3400 | 0.0033 | 4.5000 | 0.0045 | 34.731 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 3,210.8200 | 3.2108 | 2,452.7100 | 2.4527 | (23.611) | 0 | 0 | 100 |
| 2022/08/02 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 9.6700 | 0.0097 | 15.3100 | 0.0153 | 58.325 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 2,719.5000 | 2.7195 | 1,965.8700 | 1.9659 | (27.712) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 10.9600 | 0.0110 | 17.6300 | 0.0176 | 60.858 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 2,658.8600 | 2.6589 | 1,906.2600 | 1.9063 | (28.305) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/08/2022 | | | Bond Future | 11.1673 | 88.6365 | 11.0399 | 89.3958 | (1.141) | 0.0000 | 0.0000 | 83,641 |
| 2022/08/02 | R035 | 04/08/2022 | 10.53 | Call | Bond Future | 0.6300 | 0.0006 | 0.6200 | 0.0006 | (1.587) | 0 | 0 | 394 |
| 2022/08/02 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 12.3900 | 0.0124 | 20.2500 | 0.0202 | 63.438 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 2,598.4300 | 2.5984 | 1,847.0200 | 1.8470 | (28.918) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 415.8400 | 0.4158 | 747.5400 | 0.7475 | 79.766 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/08/2022 | 12.18 | Call | Bond Future | 5,705.4700 | 5.7055 | 6,464.7400 | 6.4647 | 13.308 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/08/2022 | 12.18 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 394 |
| 2022/08/02 | R035 | 03/11/2022 | 11.15 | Call | Bond Future | 1,711.1000 | 1.7111 | 2,055.1000 | 2.0551 | 20.104 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/11/2022 | 11.15 | Put | Bond Future | 2,806.7000 | 2.8067 | 2,380.5300 | 2.3805 | (15.184) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/11/2022 | 12.68 | Call | Bond Future | 7,653.3900 | 7.6534 | 8,337.1000 | 8.3371 | 8.933 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/11/2022 | 12.68 | Put | Bond Future | 381.6800 | 0.3817 | 295.2200 | 0.2952 | (22.652) | 0 | 0 | 976 |
| 2022/08/02 | R035 | 03/11/2022 | 10.99 | Call | Bond Future | 1,313.5900 | 1.3136 | 1,605.1700 | 1.6052 | 22.197 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/11/2022 | 10.99 | Put | Bond Future | 3,358.9800 | 3.3590 | 2,880.3900 | 2.8804 | (14.248) | 0 | 0 | 582 |
| 2022/08/02 | R035 | 03/11/2022 | 11.05 | Call | Bond Future | 1,455.5600 | 1.4556 | 1,766.8100 | 1.7668 | 21.384 | 0 | 0 | 976 |
| 2022/08/02 | R035 | 03/11/2022 | 10.57 | Call | Bond Future | 568.2300 | 0.5682 | 731.4100 | 0.7314 | 28.717 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/08/02 | R035 | 03/11/2022 | 10.57 | Put | Bond Future | 5,179.7100 | | 5.1797 | 4,572.7200 | 4.5727 | (11.719) | 0 | 0 | 582 |
| 2022/08/02 | R035 | 03/11/2022 | | | Bond Future | 11.3378 | | 85.5302 | 11.2054 | 86.3004 | (1.167) | 0.0000 | 0.0000 | 59,692 |
| 2022/08/02 | R035 | 03/11/2022 | 11.14 | Call | Bond Future | 1,684.5500 | | 1.6846 | 2,025.2900 | 2.0253 | 20.227 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/11/2022 | 11.14 | Put | Bond Future | 2,839.0800 | | 2.8391 | 2,409.6500 | 2.4097 | (15.126) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/11/2022 | 11.05 | Put | Bond Future | 3,143.0200 | | 3.1430 | 2,684.1000 | 2.6841 | (14.601) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/11/2022 | 11.13 | Call | Bond Future | 1,658.0500 | | 1.6581 | 1,995.5200 | 1.9955 | 20.353 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/11/2022 | 11.13 | Put | Bond Future | 2,871.5600 | | 2.8716 | 2,438.8600 | 2.4389 | (15.068) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/11/2022 | 9.82 | Call | Bond Future | 78.3800 | | 0.0784 | 111.3300 | 0.1113 | 42.039 | 0 | 0 | 582 |
| 2022/08/02 | R035 | 03/11/2022 | 9.82 | Put | Bond Future | 9,548.4000 | | 9.5484 | 8,811.1800 | 8.8112 | (7.721) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/11/2022 | 10.30 | Call | Bond Future | 290.9000 | | 0.2909 | 389.2000 | 0.3892 | 33.792 | 0 | 0 | 976 |
| 2022/08/02 | R035 | 03/11/2022 | 10.30 | Put | Bond Future | 6,609.5700 | | 6.6096 | 5,937.7000 | 5.9377 | (10.165) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 11.94 | Call | Bond Future | 4,668.0500 | | 4.6681 | 5,138.0700 | 5.1381 | 10.069 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 706.2400 | | 0.7062 | 604.3200 | 0.6043 | (14.431) | 0 | 0 | 976 |
| 2022/08/02 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 1,602.1900 | | 1.6022 | 1,854.0500 | 1.8541 | 15.720 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 5,116.0800 | | 5.1161 | 4,638.8400 | 4.6388 | (9.328) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 1,192.0300 | | 1.1920 | 1,397.4700 | 1.3975 | 17.234 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 6,039.3600 | | 6.0394 | 5,515.7000 | 5.5157 | (8.671) | 0 | 0 | 582 |
| 2022/08/02 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 7,801.0700 | | 7.8011 | 7,211.2800 | 7.2113 | (7.560) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 10.60 | Call | Bond Future | 1,093.1700 | | 1.0932 | 1,286.4200 | 1.2864 | 17.678 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 10.60 | Put | Bond Future | 6,309.1800 | | 6.3092 | 5,773.3300 | 5.7733 | (8.493) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 10.64 | Put | Bond Future | 6,128.5100 | | 6.1285 | 5,600.7600 | 5.6008 | (8.611) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 324.1900 | | 0.3242 | 398.2200 | 0.3982 | 22.835 | 0 | 0 | 582 |
| 2022/08/02 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 10,603.1900 | | 10.6032 | 9,948.1200 | 9.9481 | (6.178) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 9.85 | Call | Bond Future | 347.2600 | | 0.3473 | 425.6200 | 0.4256 | 22.565 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 9.89 | Call | Bond Future | 371.6400 | | 0.3716 | 454.5100 | 0.4545 | 22.298 | 0 | 0 | 388 |
| 2022/08/02 | R035 | 02/02/2023 | 9.89 | Put | Bond Future | 10,119.7600 | | 10.1198 | 9,473.5300 | 9.4735 | (6.386) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | | | Bond Future | 11.4834 | | 87.1050 | 11.3553 | 87.8342 | (1.116) | 0.0000 | 0.0000 | 72,176 |
| 2022/08/02 | R035 | 02/02/2023 | 11.94 | Put | Bond Future | 2,142.7000 | | 2.1427 | 1,883.6200 | 1.8836 | (12.091) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 11.98 | Call | Bond Future | 4,812.1500 | | 4.8121 | 5,289.0500 | 5.2890 | 9.910 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 11.98 | Put | Bond Future | 2,070.8100 | | 2.0708 | 1,818.6100 | 1.8186 | (12.179) | 0 | 0 | 388 |
| 2022/08/02 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 9,749.4600 | | 9.7495 | 10,376.6400 | 10.3766 | 6.433 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 1,974.2200 | | 1.9742 | 2,263.1600 | 2.2632 | 14.636 | 0 | 0 | 976 |
| 2022/08/02 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 4,477.1900 | | 4.4772 | 4,037.0300 | 4.0370 | (9.831) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 1,997.9100 | | 1.9979 | 2,289.0500 | 2.2891 | 14.572 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 4,441.9300 | | 4.4419 | 4,003.9700 | 4.0040 | (9.860) | 0 | 0 | 582 |
| 2022/08/02 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 1,561.8000 | | 1.5618 | 1,809.3600 | 1.8094 | 15.851 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 5,195.7300 | | 5.1957 | 4,714.1900 | 4.7142 | (9.268) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 1,581.8000 | | 1.5818 | 1,831.5000 | 1.8315 | 15.786 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 5,155.6800 | | 5.1557 | 4,676.2800 | 4.6763 | (9.298) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 708.7100 | | 0.7087 | 848.0200 | 0.8480 | 19.657 | 0 | 0 | 976 |
| 2022/08/02 | R035 | 02/02/2023 | 10.64 | Call | Bond Future | 1,158.5300 | | 1.1585 | 1,359.8800 | 1.3599 | 17.380 | 0 | 0 | 388 |
| 2022/08/02 | R035 | 02/02/2023 | 9.85 | Put | Bond Future | 10,360.3000 | | 10.3603 | 9,709.5600 | 9.7096 | (6.281) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 5,027.3600 | | 5.0274 | 4,622.1100 | 4.6221 | (8.061) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 6,661.7000 | | 6.6617 | 7,157.7600 | 7.1578 | 7.446 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 2,203.5000 | | 2.2035 | 1,985.4100 | 1.9854 | (9.897) | 0 | 0 | 388 |
| 2022/08/02 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 9,375.2700 | | 9.3753 | 9,944.4600 | 9.9445 | 6.071 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 1,355.9400 | | 1.3559 | 1,210.9800 | 1.2110 | (10.691) | 0 | 0 | 491 |
| 2022/08/02 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 2,632.9200 | | 2.6329 | 2,933.1500 | 2.9331 | 11.403 | 0 | 0 | 491 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 2,706.3100 | 2.7063 | 3,011.7400 | 3.0117 | 11.286 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 2,730.8200 | 2.7308 | 3,037.9800 | 3.0380 | 11.248 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 1,472.5800 | 1.4726 | 1,675.8100 | 1.6758 | 13.801 | 0 | 0 | 388 |
| 2022/08/02 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 7,420.1200 | 7.4201 | 6,909.2000 | 6.9092 | (6.886) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/05/2023 | | | Bond Future | 11.6224 | 84.2456 | 11.4942 | 84.9597 | (1.103) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 2,755.7300 | 2.7557 | 3,064.6300 | 3.0646 | 11.209 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 5,192.9400 | 5.1929 | 4,779.0200 | 4.7790 | (7.971) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 5,093.1300 | 5.0931 | 4,684.4100 | 4.6844 | (8.025) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 5,060.0200 | 5.0600 | 4,653.0300 | 4.6530 | (8.043) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 624.6000 | 0.6246 | 728.9200 | 0.7289 | 16.702 | 0 | 0 | 388 |
| 2022/08/02 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 11,323.5600 | 11.3236 | 10,713.7300 | 10.7137 | (5.385) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 1,205.6200 | 1.2056 | 1,381.1300 | 1.3811 | 14.558 | 0 | 0 | 491 |
| 2022/08/02 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 8,262.1700 | 8.2622 | 7,723.5300 | 7.7235 | (6.519) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 5,097.1700 | 5.0972 | 5,567.9900 | 5.5680 | 9.237 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 3,790.4300 | 3.7904 | 3,448.7600 | 3.4488 | (9.014) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/08/2023 | | | Bond Future | 11.7563 | 85.9018 | 11.6075 | 86.7143 | (1.266) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 5,035.6400 | 5.0356 | 5,503.4300 | 5.5034 | 9.290 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 3,835.0100 | 3.8350 | 3,490.3100 | 3.4903 | (8.988) | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 5,066.2000 | 5.0662 | 5,535.5100 | 5.5355 | 9.264 | 0 | 0 | 0 |
| 2022/08/02 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 3,812.4900 | 3.8125 | 3,469.3100 | 3.4693 | (9.001) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/08/2022 | 7.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 3,541 |
| 2022/08/02 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 3,445.3500 | 3.4454 | 2,995.0400 | 2.9950 | (13.070) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/08/2022 | 9.78 | Call | Bond Future | 2,536.0700 | 2.5361 | 2,986.3800 | 2.9864 | 17.756 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/08/2022 | 9.78 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 3,541 |
| 2022/08/02 | R186 | 04/08/2022 | | | Bond Future | 9.0747 | 106.4542 | 8.9517 | 106.9045 | (1.355) | 0.0000 | 0.0000 | 40,222 |
| 2022/08/02 | R186 | 04/08/2022 | 6.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 3,541 |
| 2022/08/02 | R186 | 04/08/2022 | 6.96 | Put | Bond Future | 8,089.4300 | 8.0894 | 7,639.1200 | 7.6391 | (5.567) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/08/2022 | 7.96 | Put | Bond Future | 4,170.6700 | 4.1707 | 3,720.3600 | 3.7204 | (10.797) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 3,521.4200 | 3.5214 | 3,071.1100 | 3.0711 | (12.788) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 3,483.3800 | 3.4834 | 3,033.0700 | 3.0331 | (12.927) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/11/2022 | 8.91 | Put | Bond Future | 1,965.5400 | 1.9655 | 1,673.9500 | 1.6740 | (14.835) | 0 | 0 | 4,310 |
| 2022/08/02 | R186 | 03/11/2022 | 8.53 | Call | Bond Future | 339.9500 | 0.3399 | 437.2800 | 0.4373 | 28.631 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/11/2022 | 8.53 | Put | Bond Future | 2,941.3000 | 2.9413 | 2,582.3900 | 2.5824 | (12.202) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/11/2022 | 8.54 | Call | Bond Future | 347.0900 | 0.3471 | 445.9600 | 0.4460 | 28.485 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/11/2022 | 8.54 | Put | Bond Future | 2,912.8900 | 2.9129 | 2,555.5200 | 2.5555 | (12.269) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/11/2022 | | | Bond Future | 9.2730 | 108.1165 | 9.1410 | 108.5728 | (1.423) | 0.0000 | 0.0000 | 66,189 |
| 2022/08/02 | R186 | 03/11/2022 | 8.55 | Call | Bond Future | 354.3400 | 0.3543 | 454.7700 | 0.4548 | 28.343 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/11/2022 | 8.55 | Put | Bond Future | 2,884.6100 | 2.8846 | 2,528.8000 | 2.5288 | (12.335) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/11/2022 | 8.91 | Call | Bond Future | 704.6400 | 0.7046 | 869.2900 | 0.8693 | 23.367 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/11/2022 | 8.23 | Call | Bond Future | 181.0400 | 0.1810 | 239.8400 | 0.2398 | 32.479 | 0 | 0 | 4,310 |
| 2022/08/02 | R186 | 03/11/2022 | 8.23 | Put | Bond Future | 3,855.7100 | 3.8557 | 3,458.2700 | 3.4583 | (10.308) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 421.5500 | 0.4216 | 500.5500 | 0.5005 | 18.740 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 4,029.8500 | 4.0299 | 3,712.3200 | 3.7123 | (7.879) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 415.3800 | 0.4154 | 493.4700 | 0.4935 | 18.800 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 4,057.6200 | 4.0576 | 3,739.1800 | 3.7392 | (7.848) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 02/02/2023 | | | Bond Future | 9.4163 | 104.8077 | 9.2946 | 105.2043 | (1.292) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 428.0100 | 0.4280 | 507.9300 | 0.5079 | 18.672 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 4,002.3800 | 4.0024 | 3,685.7700 | 3.6858 | (7.911) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 3,244.1900 | 3.2442 | 2,996.7500 | 2.9968 | (7.627) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 970.9900 | 0.9710 | 1,092.7100 | 1.0927 | 12.536 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/05/2023 | | | Bond Future | 9.5678 | 106.7829 | 9.4474 | 107.1511 | (1.258) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 960.3200 | 0.9603 | 1,081.1400 | 1.0811 | 12.581 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 3,223.4900 | 3.2235 | 2,976.9500 | 2.9769 | (7.648) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 950.0600 | 0.9501 | 1,069.9800 | 1.0700 | 12.622 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 3,265.3200 | 3.2653 | 3,016.9800 | 3.0170 | (7.605) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 2,244.2400 | 2.2442 | 2,497.5200 | 2.4975 | 11.286 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 2,157.6700 | 2.1577 | 1,931.1500 | 1.9312 | (10.498) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 2,169.6100 | 2.1696 | 1,942.1100 | 1.9421 | (10.486) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/08/2023 | | | Bond Future | 9.7097 | 103.5786 | 9.5423 | 104.0584 | (1.724) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 2,260.8900 | 2.2609 | 2,515.1500 | 2.5151 | 11.246 | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 2,145.7800 | 2.1458 | 1,920.2400 | 1.9202 | (10.511) | 0 | 0 | 0 |
| 2022/08/02 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 2,227.6300 | 2.2276 | 2,479.9300 | 2.4799 | 11.326 | 0 | 0 | 0 |
| 2022/08/02 | R197 | 04/08/2022 | | | Bond Future | 331.2867 | 331.2867 | 331.4007 | 331.4007 | 0.034 | 0.0000 | 0.0000 | 110 |
| 2022/08/02 | R197 | 03/11/2022 | | | Bond Future | 336.5414 | 336.5414 | 336.6539 | 336.6539 | 0.033 | 0.0000 | 0.0000 | 831 |
| 2022/08/02 | R197 | 02/02/2023 | | | Bond Future | 333.9880 | 333.9880 | 333.8903 | 333.8903 | (0.029) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R197 | 04/05/2023 | | | Bond Future | 340.3534 | 340.3534 | 340.1408 | 340.1408 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R197 | 03/08/2023 | | | Bond Future | 337.9679 | 337.9679 | 338.0766 | 338.0766 | 0.032 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R202 | 04/08/2022 | | | Bond Future | 244.9272 | 244.9272 | 245.8686 | 245.8686 | 0.384 | 0.0000 | 0.0000 | 5,614 |
| 2022/08/02 | R202 | 03/11/2022 | | | Bond Future | 248.8121 | 248.8121 | 249.7660 | 249.7660 | 0.383 | 0.0000 | 0.0000 | 6,140 |
| 2022/08/02 | R202 | 02/02/2023 | | | Bond Future | 248.7613 | 248.7613 | 249.5751 | 249.5751 | 0.327 | 0.0000 | 0.0000 | 460 |
| 2022/08/02 | R202 | 04/05/2023 | | | Bond Future | 253.5013 | 253.5013 | 254.2462 | 254.2462 | 0.294 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R202 | 03/08/2023 | | | Bond Future | 253.6770 | 253.6770 | 254.6793 | 254.6793 | 0.395 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 3,159.2400 | 3.1592 | 2,497.5100 | 2.4975 | (20.946) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 1.2700 | 0.0013 | 1.4900 | 0.0015 | 17.323 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 3,104.2300 | 3.1042 | 2,442.5700 | 2.4426 | (21.315) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 04/08/2022 | | | Bond Future | 11.1610 | 68.2388 | 11.0338 | 68.9007 | (1.139) | 0.0000 | 0.0000 | 8,968 |
| 2022/08/02 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 1.0900 | 0.0011 | 1.2400 | 0.0012 | 13.761 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 1.4800 | 0.0015 | 1.7800 | 0.0018 | 20.270 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 3,049.3200 | 3.0493 | 2,387.7400 | 2.3877 | (21.696) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 12.00 | Call | Bond Future | 4,166.8700 | 4.1669 | 4,678.1500 | 4.6781 | 12.270 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 12.00 | Put | Bond Future | 807.4900 | 0.8075 | 647.2500 | 0.6472 | (19.844) | 0 | 0 | 9,500 |
| 2022/08/02 | R209 | 03/11/2022 | 11.03 | Call | Bond Future | 1,274.8800 | 1.2749 | 1,548.4200 | 1.5484 | 21.456 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 11.03 | Put | Bond Future | 2,724.5800 | 2.7246 | 2,326.6000 | 2.3266 | (14.607) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 10.50 | Put | Bond Future | 4,743.8300 | 4.7438 | 4,203.7800 | 4.2038 | (11.384) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 9.25 | Call | Bond Future | 10.5600 | 0.0106 | 16.1000 | 0.0161 | 52.462 | 0 | 0 | 6,000 |
| 2022/08/02 | R209 | 03/11/2022 | 9.25 | Put | Bond Future | 11,738.7500 | 11.7388 | 11,072.7700 | 11.0728 | (5.673) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 9.50 | Call | Bond Future | 25.9600 | 0.0260 | 38.3300 | 0.0383 | 47.650 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 9.50 | Put | Bond Future | 10,184.6400 | 10.1846 | 9,525.4900 | 9.5255 | (6.472) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | | | Bond Future | 11.3118 | 66.1583 | 11.1802 | 66.8299 | (1.163) | 0.0000 | 0.0000 | 18,801 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | R209 | 03/11/2022 | 11.02 | Call | Bond Future | 1,253.5800 | 1.2536 | 1,524.2300 | 1.5242 | 21.590 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 11.02 | Put | Bond Future | 2,755.5600 | 2.7556 | 2,354.6900 | 2.3547 | (14.548) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 11.50 | Call | Bond Future | 2,495.1200 | 2.4951 | 2,898.3700 | 2.8984 | 16.162 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 11.50 | Put | Bond Future | 1,551.2300 | 1.5512 | 1,282.9600 | 1.2830 | (17.294) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 10.50 | Call | Bond Future | 442.7800 | 0.4428 | 574.2500 | 0.5742 | 29.692 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 11.00 | Call | Bond Future | 1,211.5900 | 1.2116 | 1,476.4600 | 1.4765 | 21.861 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 11.00 | Put | Bond Future | 2,818.2900 | 2.8183 | 2,411.6400 | 2.4116 | (14.429) | 0 | 0 | 8,750 |
| 2022/08/02 | R209 | 03/11/2022 | 11.01 | Call | Bond Future | 1,232.4800 | 1.2325 | 1,500.2400 | 1.5002 | 21.725 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 11.01 | Put | Bond Future | 2,786.7900 | 2.7868 | 2,383.0300 | 2.3830 | (14.488) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/11/2022 | 10.00 | Call | Bond Future | 121.4900 | 0.1215 | 168.4700 | 0.1685 | 38.670 | 0 | 0 | 9,500 |
| 2022/08/02 | R209 | 03/11/2022 | 10.00 | Put | Bond Future | 7,269.9000 | 7.2699 | 6,645.3600 | 6.6454 | (8.591) | 0 | 0 | 6,000 |
| 2022/08/02 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 4,614.0700 | 4.6141 | 4,188.6100 | 4.1886 | (9.221) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 1,298.3600 | 1.2984 | 1,509.8900 | 1.5099 | 16.292 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 1,315.5900 | 1.3156 | 1,529.0200 | 1.5290 | 16.223 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 02/02/2023 | | | Bond Future | 11.4366 | 67.3776 | 11.3088 | 68.0184 | (1.118) | 0.0000 | 0.0000 | 2,066 |
| 2022/08/02 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 1,332.7800 | 1.3328 | 1,548.1100 | 1.5481 | 16.156 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 4,686.4400 | 4.6864 | 4,257.1800 | 4.2572 | (9.160) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 4,650.2400 | 4.6502 | 4,222.8800 | 4.2229 | (9.190) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 2,253.6600 | 2.2537 | 2,516.6800 | 2.5167 | 11.671 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 4,618.8100 | 4.6188 | 4,251.6400 | 4.2516 | (7.949) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 2,274.8800 | 2.2749 | 2,539.4600 | 2.5395 | 11.631 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 4,588.6000 | 4.5886 | 4,222.9900 | 4.2230 | (7.968) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 04/05/2023 | | | Bond Future | 11.5613 | 65.4963 | 11.4334 | 66.1265 | (1.106) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 2,296.2100 | 2.2962 | 2,562.3400 | 2.5623 | 11.590 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 4,558.5700 | 4.5586 | 4,194.5100 | 4.1945 | (7.986) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 3,252.8100 | 3.2528 | 2,961.1600 | 2.9612 | (8.966) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 4,486.6200 | 4.4866 | 4,900.9100 | 4.9009 | 9.234 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 4,514.2000 | 4.5142 | 4,929.8100 | 4.9298 | 9.207 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/08/2023 | | | Bond Future | 11.6786 | 66.7844 | 11.5325 | 67.4930 | (1.250) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 4,541.5600 | 4.5416 | 4,958.4900 | 4.9585 | 9.180 | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 3,291.5900 | 3.2916 | 2,997.3000 | 2.9973 | (8.941) | 0 | 0 | 0 |
| 2022/08/02 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 3,272.2800 | 3.2723 | 2,979.3100 | 2.9793 | (8.953) | 0 | 0 | 0 |
| 2022/08/02 | R210 | 04/08/2022 | | | Bond Future | 224.6499 | 224.6499 | 225.3795 | 225.3795 | 0.325 | 0.0000 | 0.0000 | 439 |
| 2022/08/02 | R210 | 03/11/2022 | | | Bond Future | 225.2163 | 225.2163 | 225.9553 | 225.9553 | 0.328 | 0.0000 | 0.0000 | 732 |
| 2022/08/02 | R210 | 02/02/2023 | | | Bond Future | 229.4154 | 229.4154 | 230.0240 | 230.0240 | 0.265 | 0.0000 | 0.0000 | 300 |
| 2022/08/02 | R210 | 04/05/2023 | | | Bond Future | 230.6937 | 230.6937 | 231.2361 | 231.2361 | 0.235 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R210 | 03/08/2023 | | | Bond Future | 235.2732 | 235.2732 | 236.0491 | 236.0491 | 0.330 | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 4,299.4900 | 4.2995 | 3,669.0100 | 3.6690 | (14.664) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 04/08/2022 | | | Bond Future | 10.7783 | 82.3130 | 10.6457 | 82.9435 | (1.230) | 0.0000 | 0.0000 | 27,866 |
| 2022/08/02 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 4,400.8400 | 4.4008 | 3,770.3600 | 3.7704 | (14.326) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 4,350.1400 | 4.3501 | 3,719.6600 | 3.7197 | (14.493) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/11/2022 | 10.38 | Call | Bond Future | 673.3800 | 0.6734 | 854.0000 | 0.8540 | 26.823 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/11/2022 | 10.38 | Put | Bond Future | 3,412.8100 | 3.4128 | 2,953.9700 | 2.9540 | (13.445) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/08/02 | R213 | 03/11/2022 | 10.39 | Call | Bond Future | 686.2600 | 0.6863 | 869.3400 | 0.8693 | 26.678 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/11/2022 | 10.39 | Put | Bond Future | 3,377.6500 | 3.3776 | 2,921.2700 | 2.9213 | (13.512) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/11/2022 | 10.37 | Call | Bond Future | 660.6700 | 0.6607 | 838.8400 | 0.8388 | 26.968 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/11/2022 | 10.37 | Put | Bond Future | 3,448.1800 | 3.4482 | 2,986.8900 | 2.9869 | (13.378) | 0 | 0 | 200 |
| 2022/08/02 | R213 | 03/11/2022 | 9.19 | Call | Bond Future | 45.4000 | 0.0454 | 64.8500 | 0.0649 | 42.841 | 0 | 0 | 476 |
| 2022/08/02 | R213 | 03/11/2022 | 9.19 | Put | Bond Future | 8,769.1000 | 8.7691 | 8,149.0900 | 8.1491 | (7.070) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/11/2022 | | | Bond Future | 10.9626 | 80.0566 | 10.8243 | 80.6961 | (1.261) | 0.0000 | 0.0000 | 33,524 |
| 2022/08/02 | R213 | 03/11/2022 | 10.40 | Call | Bond Future | 699.3100 | 0.6993 | 884.8600 | 0.8849 | 26.533 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/11/2022 | 10.40 | Put | Bond Future | 3,342.6900 | 3.3427 | 2,888.7800 | 2.8888 | (13.579) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/11/2022 | 9.98 | Call | Bond Future | 288.7200 | 0.2887 | 384.3300 | 0.3843 | 33.115 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/11/2022 | 9.98 | Put | Bond Future | 4,979.8400 | 4.9798 | 4,435.9900 | 4.4360 | (10.921) | 0 | 0 | 200 |
| 2022/08/02 | R213 | 03/11/2022 | 10.19 | Call | Bond Future | 459.9300 | 0.4599 | 596.5700 | 0.5966 | 29.709 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/11/2022 | 10.19 | Put | Bond Future | 4,119.0700 | 4.1191 | 3,616.2500 | 3.6163 | (12.207) | 0 | 0 | 476 |
| 2022/08/02 | R213 | 03/11/2022 | 9.13 | Call | Bond Future | 38.7700 | 0.0388 | 55.6600 | 0.0557 | 43.565 | 0 | 0 | 200 |
| 2022/08/02 | R213 | 03/11/2022 | 9.13 | Put | Bond Future | 9,078.7400 | 9.0787 | 8,456.1700 | 8.4562 | (6.857) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/11/2022 | 9.84 | Call | Bond Future | 214.6600 | 0.2147 | 289.4600 | 0.2895 | 34.846 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/11/2022 | 9.84 | Put | Bond Future | 5,602.9300 | 5.6029 | 5,038.2700 | 5.0383 | (10.078) | 0 | 0 | 476 |
| 2022/08/02 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 4,286.7800 | 4.2868 | 3,878.4000 | 3.8784 | (9.526) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 5,618.3100 | 5.6183 | 6,082.3000 | 6.0823 | 8.259 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 962.1200 | 0.9621 | 826.4700 | 0.8265 | (14.099) | 0 | 0 | 912 |
| 2022/08/02 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 5,007.5600 | 5.0076 | 4,564.4400 | 4.5644 | (8.849) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 859.9300 | 0.8599 | 1,018.0500 | 1.0181 | 18.388 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 1,012.5000 | 1.0125 | 1,190.2300 | 1.1902 | 17.554 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 4,553.3600 | 4.5534 | 4,131.4500 | 4.1314 | (9.266) | 0 | 0 | 476 |
| 2022/08/02 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 622.9100 | 0.6229 | 747.5800 | 0.7476 | 20.014 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 02/02/2023 | | | Bond Future | 11.1187 | 81.5304 | 10.9855 | 82.1301 | (1.199) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 1,123.8000 | 1.1238 | 1,315.0600 | 1.3151 | 17.019 | 0 | 0 | 912 |
| 2022/08/02 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 847.9000 | 0.8479 | 1,004.4200 | 1.0044 | 18.460 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 4,971.7800 | 4.9718 | 4,530.2600 | 4.5303 | (8.881) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 178.6100 | 0.1786 | 222.5100 | 0.2225 | 24.579 | 0 | 0 | 476 |
| 2022/08/02 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 9,611.6200 | 9.6116 | 9,055.8800 | 9.0559 | (5.782) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 5,794.7600 | 5.7948 | 5,319.7900 | 5.3198 | (8.197) | 0 | 0 | 476 |
| 2022/08/02 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 836.1700 | 0.8362 | 991.1000 | 0.9911 | 18.529 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 5,043.6800 | 5.0437 | 4,598.9700 | 4.5990 | (8.817) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 1,891.7900 | 1.8918 | 2,125.1500 | 2.1251 | 12.335 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 4,199.8700 | 4.1999 | 3,849.3300 | 3.8493 | (8.346) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 04/05/2023 | | | Bond Future | 11.2694 | 79.5164 | 11.1362 | 80.1003 | (1.182) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 1,874.2800 | 1.8743 | 2,106.2200 | 2.1062 | 12.375 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 4,227.6500 | 4.2276 | 3,875.6900 | 3.8757 | (8.325) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 1,856.8700 | 1.8569 | 2,087.4000 | 2.0874 | 12.415 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 4,255.5500 | 4.2556 | 3,902.1800 | 3.9022 | (8.304) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 2,997.4200 | 2.9974 | 2,707.2800 | 2.7073 | (9.680) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 3,885.9400 | 3.8859 | 4,271.4000 | 4.2714 | 9.919 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/08/2023 | | | Bond Future | 11.4152 | 81.0791 | 11.2573 | 81.7535 | (1.383) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 3,861.2900 | 3.8613 | 4,245.4700 | 4.2455 | 9.950 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 2,980.2100 | 2.9802 | 2,691.3500 | 2.6913 | (9.693) | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 3,836.6900 | 3.8367 | 4,219.5900 | 4.2196 | 9.980 | 0 | 0 | 0 |
| 2022/08/02 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 3,014.7200 | 3.0147 | 2,723.3000 | 2.7233 | (9.667) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/08/02 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 1,804.6100 | 1.8046 | 1,144.2100 | 1.1442 | (36.595) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 41.4300 | 0.0414 | 76.5700 | 0.0766 | 84.818 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 04/08/2022 | | | Bond Future | 11.3003 | 65.9147 | 11.1733 | 66.6063 | (1.124) | 0.0000 | 0.0000 | 74,238 |
| 2022/08/02 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 33.6300 | 0.0336 | 61.2600 | 0.0613 | 82.159 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 1,857.2900 | 1.8573 | 1,193.3100 | 1.1933 | (35.750) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 37.3600 | 0.0374 | 68.5700 | 0.0686 | 83.539 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 1,752.3300 | 1.7523 | 1,095.8600 | 1.0959 | (37.463) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 03/11/2022 | 11.34 | Call | Bond Future | 1,756.5500 | 1.7566 | 2,096.8700 | 2.0969 | 19.374 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 03/11/2022 | 11.36 | Put | Bond Future | 2,247.9900 | 2.2480 | 1,892.5600 | 1.8926 | (15.811) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 03/11/2022 | | | Bond Future | 11.4424 | 63.6553 | 11.3111 | 64.3570 | (1.148) | 0.0000 | 0.0000 | 11,475 |
| 2022/08/02 | R214 | 03/11/2022 | 11.34 | Put | Bond Future | 2,302.6700 | 2.3027 | 1,941.3000 | 1.9413 | (15.694) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 03/11/2022 | 11.35 | Call | Bond Future | 1,782.7700 | 1.7828 | 2,126.0700 | 2.1261 | 19.257 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 03/11/2022 | 11.35 | Put | Bond Future | 2,275.2600 | 2.2753 | 1,916.8700 | 1.9169 | (15.752) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 03/11/2022 | 11.36 | Call | Bond Future | 1,809.0700 | 1.8091 | 2,155.3300 | 2.1553 | 19.140 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 1,719.6300 | 1.7196 | 1,977.4900 | 1.9775 | 14.995 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 4,372.4900 | 4.3725 | 3,956.9300 | 3.9569 | (9.504) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 1,740.7800 | 1.7408 | 2,000.6900 | 2.0007 | 14.931 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 4,338.1200 | 4.3381 | 3,924.6100 | 3.9246 | (9.532) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 02/02/2023 | | | Bond Future | 11.5632 | 64.8273 | 11.4349 | 65.5007 | (1.109) | 0.0000 | 0.0000 | 65,489 |
| 2022/08/02 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 1,762.0900 | 1.7621 | 2,024.0400 | 2.0240 | 14.866 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 4,303.9700 | 4.3040 | 3,892.5000 | 3.8925 | (9.560) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 2,708.9500 | 2.7089 | 3,012.9200 | 3.0129 | 11.221 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 4,369.2900 | 4.3693 | 4,008.6200 | 4.0086 | (8.255) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 2,732.8500 | 2.7329 | 3,038.4500 | 3.0385 | 11.182 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 4,339.8000 | 4.3398 | 3,980.7600 | 3.9808 | (8.273) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 04/05/2023 | | | Bond Future | 11.6773 | 62.7525 | 11.5487 | 63.4171 | (1.101) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 2,756.6300 | 2.7566 | 3,063.8600 | 3.0639 | 11.145 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 4,310.2600 | 4.3103 | 3,952.8500 | 3.9529 | (8.292) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 5,060.4700 | 5.0605 | 5,508.6100 | 5.5086 | 8.856 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 3,312.5900 | 3.3126 | 3,020.1300 | 3.0201 | (8.829) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 5,089.2700 | 5.0893 | 5,538.7300 | 5.5387 | 8.832 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 3,293.1600 | 3.2932 | 3,002.0200 | 3.0020 | (8.841) | 0 | 0 | 0 |
| 2022/08/02 | R214 | 03/08/2023 | | | Bond Future | 11.7859 | 63.9861 | 11.6406 | 64.7267 | (1.233) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 5,118.3600 | 5.1184 | 5,569.1300 | 5.5691 | 8.807 | 0 | 0 | 0 |
| 2022/08/02 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 3,274.0900 | 3.2741 | 2,984.2600 | 2.9843 | (8.852) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/08/2022 | 10.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,700 |
| 2022/08/02 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 34.1800 | 0.0342 | 54.0300 | 0.0540 | 58.075 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 2,455.4200 | 2.4554 | 1,680.9700 | 1.6810 | (31.540) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/08/2022 | 11.30 | Call | Bond Future | 466.0900 | 0.4661 | 790.7900 | 0.7908 | 69.665 | 0 | 0 | 1,600 |
| 2022/08/02 | R248 | 04/08/2022 | 11.30 | Put | Bond Future | 738.6900 | 0.7387 | 269.0900 | 0.2691 | (63.572) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/08/2022 | 10.40 | Put | Bond Future | 6,803.8700 | 6.8039 | 6,009.5700 | 6.0096 | (11.674) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 30.6000 | 0.0306 | 47.7900 | 0.0478 | 56.176 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 2,522.8500 | 2.5228 | 1,745.7400 | 1.7457 | (30.803) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/08/2022 | | | Bond Future | 11.3404 | 82.3840 | 11.2234 | 83.1783 | (1.032) | 0.0000 | 0.0000 | 92,125 |
| 2022/08/02 | R248 | 04/08/2022 | 9.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/08/2022 | 9.70 | Put | Bond Future | 12,557.5000 | 12.5575 | 11,763.2000 | 11.7632 | (6.325) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/08/02 | R248 | 04/08/2022 | 10.20 | Put | Bond Future | 8,383.2200 | 8.3832 | 7,588.9200 | 7.5889 | (9.475) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/08/2022 | 10.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,200 |
| 2022/08/02 | R248 | 04/08/2022 | 10.30 | Put | Bond Future | 7,587.3400 | 7.5873 | 6,793.0400 | 6.7930 | (10.469) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 38.1000 | 0.0381 | 60.9300 | 0.0609 | 59.921 | 0 | 0 | 1,200 |
| 2022/08/02 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 2,388.4300 | 2.3884 | 1,616.9600 | 1.6170 | (32.300) | 0 | 0 | 50 |
| 2022/08/02 | R248 | 04/08/2022 | 10.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/08/2022 | 10.90 | Call | Bond Future | 11.8500 | 0.0119 | 16.2900 | 0.0163 | 37.468 | 0 | 0 | 100 |
| 2022/08/02 | R248 | 04/08/2022 | 10.90 | Put | Bond Future | 3,076.1300 | 3.0761 | 2,286.2700 | 2.2863 | (25.677) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/11/2022 | 11.32 | Call | Bond Future | 2,011.1200 | 2.0111 | 2,378.3100 | 2.3783 | 18.258 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/11/2022 | 11.20 | Call | Bond Future | 1,657.8300 | 1.6578 | 1,983.4400 | 1.9834 | 19.641 | 0 | 0 | 1,650 |
| 2022/08/02 | R248 | 03/11/2022 | 11.20 | Put | Bond Future | 3,566.3300 | 3.5663 | 3,086.1600 | 3.0862 | (13.464) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/11/2022 | 11.30 | Put | Bond Future | 3,176.3100 | 3.1763 | 2,730.8200 | 2.7308 | (14.025) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/11/2022 | 11.31 | Put | Bond Future | 3,139.4100 | 3.1394 | 2,697.3700 | 2.6974 | (14.080) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/11/2022 | | | Bond Future | 11.4838 | 79.2434 | 11.3625 | 80.0491 | (1.056) | 0.0000 | 0.0000 | 251,592 |
| 2022/08/02 | R248 | 03/11/2022 | 11.32 | Put | Bond Future | 3,102.8600 | 3.1029 | 2,664.2700 | 2.6643 | (14.135) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/11/2022 | 11.90 | Call | Bond Future | 4,174.6800 | 4.1747 | 4,720.5700 | 4.7206 | 13.076 | 0 | 0 | 1,650 |
| 2022/08/02 | R248 | 03/11/2022 | 11.90 | Put | Bond Future | 1,518.4400 | 1.5184 | 1,258.5500 | 1.2586 | (17.116) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/11/2022 | 11.30 | Call | Bond Future | 1,949.4700 | 1.9495 | 2,309.7600 | 2.3098 | 18.481 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/11/2022 | 11.31 | Call | Bond Future | 1,980.1700 | 1.9802 | 2,343.9100 | 2.3439 | 18.369 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 2,073.6900 | 2.0737 | 2,359.2900 | 2.3593 | 13.773 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 5,607.6200 | 5.6076 | 5,123.8300 | 5.1238 | (8.627) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 02/02/2023 | | | Bond Future | 11.6061 | 80.7025 | 11.4880 | 81.4719 | (1.018) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 2,047.9400 | 2.0479 | 2,331.2100 | 2.3312 | 13.832 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 5,651.7700 | 5.6518 | 5,165.6500 | 5.1657 | (8.601) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 2,022.3600 | 2.0224 | 2,303.3000 | 2.3033 | 13.892 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 5,696.2100 | 5.6962 | 5,207.7600 | 5.2078 | (8.575) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 3,238.4400 | 3.2384 | 3,573.6300 | 3.5736 | 10.350 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 5,661.7700 | 5.6618 | 5,239.6500 | 5.2397 | (7.456) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/05/2023 | | | Bond Future | 11.7215 | 77.7859 | 11.6032 | 78.5432 | (1.009) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 3,209.4600 | 3.2095 | 3,542.7900 | 3.5428 | 10.386 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 5,699.8800 | 5.6999 | 5,275.9000 | 5.2759 | (7.438) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 3,180.6200 | 3.1806 | 3,512.0800 | 3.5121 | 10.421 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 5,738.2200 | 5.7382 | 5,312.3700 | 5.3124 | (7.421) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 6,039.3100 | 6.0393 | 6,540.3500 | 6.5403 | 8.296 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 4,337.3500 | 4.3374 | 3,988.0900 | 3.9881 | (8.052) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/08/2023 | | | Bond Future | 11.8317 | 79.3154 | 11.6967 | 80.1657 | (1.141) | 0.0000 | 0.0000 | 0 |
| 2022/08/02 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 6,004.4700 | 6.0045 | 6,503.9800 | 6.5040 | 8.319 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 4,362.4800 | 4.3625 | 4,011.6900 | 4.0117 | (8.041) | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 5,969.3700 | 5.9694 | 6,467.3500 | 6.4674 | 8.342 | 0 | 0 | 0 |
| 2022/08/02 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 4,387.4400 | 4.3874 | 4,035.1200 | 4.0351 | (8.030) | 0 | 0 | 0 |

Total

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