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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/01/2023 TO 19/01/2023

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 1386             | 28/02/2031 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 1409             | 28/02/2041 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2025             | 02/02/2023 |     | Bond Future        | 166.3415                    | 166.3415                    | 166.3756              | 166.3756              | 0.021             | 0.0000       | 0.0000      | 6,322         |
| 2023/01/19 | 2025             | 04/05/2023 |     | Bond Future        | 169.5964                    | 169.5964                    | 169.6299              | 169.6299              | 0.020             | 0.0000       | 0.0000      | 4,823         |
| 2023/01/19 | 2025             | 03/08/2023 |     | Bond Future        | 171.2890                    | 171.2890                    | 171.3227              | 171.3227              | 0.020             | 0.0000       | 0.0000      | 214           |
| 2023/01/19 | 2025             | 02/11/2023 |     | Bond Future        | 174.7514                    | 174.7514                    | 174.7859              | 174.7859              | 0.020             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2025             | 01/02/2024 |     | Bond Future        | 176.4876                    | 176.4876                    | 176.5229              | 176.5229              | 0.020             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2029             | 02/02/2023 |     | Bond Future        | 121.3089                    | 121.3089                    | 120.8995              | 120.8995              | (0.337)           | 0.0000       | 0.0000      | 1,476         |
| 2023/01/19 | 2029             | 04/05/2023 |     | Bond Future        | 122.3860                    | 122.3860                    | 121.9676              | 121.9676              | (0.342)           | 0.0000       | 0.0000      | 387           |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | 2029             | 03/08/2023 |        |      | Bond Future | 124.8637                    | 124.8637                    | 124.4365              | 124.4365              | (0.342)           | 0.0000       | 0.0000      | 728           |
| 2023/01/19 | 2029             | 02/11/2023 |        |      | Bond Future | 126.0596                    | 126.0596                    | 125.6238              | 125.6238              | (0.346)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2029             | 01/02/2024 |        |      | Bond Future | 128.6033                    | 128.6033                    | 128.1590              | 128.1590              | (0.346)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 8.81   | Put  | Bond Future | 4,144.0100                  | 4.1440                      | 4,518.5300            | 4.5185                | 9.038             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.04   | Call | Bond Future | 9.6900                      | 0.0097                      | 3.4200                | 0.0034                | (64.706)          | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.04   | Put  | Bond Future | 3,012.5800                  | 3.0126                      | 3,380.9900            | 3.3810                | 12.229            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.08   | Put  | Bond Future | 2,821.9800                  | 2.8220                      | 3,186.9400            | 3.1869                | 12.933            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 11.16  | Put  | Bond Future | 1.6500                      | 0.0017                      | 1.9300                | 0.0019                | 16.970            | 0            | 0           | 388           |
| 2023/01/19 | 2030             | 02/02/2023 | 11.35  | Call | Bond Future | 7,558.3400                  | 7.5583                      | 7,183.7400            | 7.1837                | (4.956)           | 0            | 0           | 5,000         |
| 2023/01/19 | 2030             | 02/02/2023 | 11.35  | Put  | Bond Future | 0.6600                      | 0.0007                      | 0.7400                | 0.0007                | 12.121            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.99   | Call | Bond Future | 1,779.3100                  | 1.7793                      | 1,473.9200            | 1.4739                | (17.163)          | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 10.00  | Call | Bond Future | 1,816.9600                  | 1.8170                      | 1,509.2800            | 1.5093                | (16.934)          | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 10.01  | Put  | Bond Future | 229.8800                    | 0.2299                      | 294.6400              | 0.2946                | 28.171            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.80   | Call | Bond Future | 1,119.6500                  | 1.1197                      | 869.5400              | 0.8695                | (22.338)          | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.94   | Put  | Bond Future | 294.3700                    | 0.2944                      | 376.0600              | 0.3761                | 27.751            | 0            | 0           | 102           |
| 2023/01/19 | 2030             | 02/02/2023 | 9.20   | Call | Bond Future | 53.4500                     | 0.0534                      | 25.3200               | 0.0253                | (52.629)          | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.20   | Put  | Bond Future | 2,272.7100                  | 2.2727                      | 2,619.2600            | 2.6193                | 15.248            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.66   | Call | Bond Future | 718.6400                    | 0.7186                      | 522.2000              | 0.5222                | (27.335)          | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.66   | Put  | Bond Future | 729.9900                    | 0.7300                      | 908.2300              | 0.9082                | 24.417            | 0            | 0           | 102           |
| 2023/01/19 | 2030             | 02/02/2023 |        |      | Bond Future | 9.6624                      | 91.8502                     | 9.7419                | 91.4755               | 0.822             | 0.0000       | 0.0000      | 37,934        |
| 2023/01/19 | 2030             | 02/02/2023 | 8.81   | Call | Bond Future | 0.2000                      | 0.0002                      | 0.0400                | 0.0000                | (80.000)          | 0            | 0           | 102           |
| 2023/01/19 | 2030             | 02/02/2023 | 9.08   | Call | Bond Future | 15.7700                     | 0.0158                      | 6.0500                | 0.0061                | (61.636)          | 0            | 0           | 388           |
| 2023/01/19 | 2030             | 02/02/2023 | 11.55  | Call | Bond Future | 8,400.3300                  | 8.4003                      | 8,025.6700            | 8.0257                | (4.460)           | 0            | 0           | 5,000         |
| 2023/01/19 | 2030             | 02/02/2023 | 11.55  | Put  | Bond Future | 0.2500                      | 0.0003                      | 0.2700                | 0.0003                | 8.000             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 11.12  | Call | Bond Future | 6,577.4500                  | 6.5775                      | 6,203.1200            | 6.2031                | (5.691)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 11.12  | Put  | Bond Future | 2.0000                      | 0.0020                      | 2.3500                | 0.0024                | 17.500            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 11.16  | Call | Bond Future | 6,748.9700                  | 6.7490                      | 6,374.5700            | 6.3746                | (5.548)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.99   | Put  | Bond Future | 246.9300                    | 0.2469                      | 316.2200              | 0.3162                | 28.061            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 10.00  | Put  | Bond Future | 238.3200                    | 0.2383                      | 305.3200              | 0.3053                | 28.113            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 10.01  | Call | Bond Future | 1,854.7600                  | 1.8548                      | 1,544.8400            | 1.5448                | (16.709)          | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.80   | Put  | Bond Future | 472.0400                    | 0.4720                      | 596.6100              | 0.5966                | 26.390            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.83   | Call | Bond Future | 1,215.7900                  | 1.2158                      | 955.4900              | 0.9555                | (21.410)          | 0            | 0           | 388           |
| 2023/01/19 | 2030             | 02/02/2023 | 9.83   | Put  | Bond Future | 427.7500                    | 0.4277                      | 542.1300              | 0.5421                | 26.740            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.94   | Call | Bond Future | 1,594.9700                  | 1.5950                      | 1,301.9800            | 1.3020                | (18.370)          | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.79   | Call | Bond Future | 1,088.4200                  | 1.0884                      | 841.8100              | 0.8418                | (22.658)          | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/02/2023 | 9.79   | Put  | Bond Future | 487.6800                    | 0.4877                      | 615.7500              | 0.6158                | 26.261            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 11.34  | Call | Bond Future | 7,242.7800                  | 7.2428                      | 6,898.5400            | 6.8985                | (4.753)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 11.34  | Put  | Bond Future | 324.0600                    | 0.3241                      | 362.4900              | 0.3625                | 11.859            | 0            | 0           | 150           |
| 2023/01/19 | 2030             | 04/05/2023 | 10.42  | Call | Bond Future | 3,984.6100                  | 3.9846                      | 3,705.2200            | 3.7052                | (7.012)           | 0            | 0           | 479           |
| 2023/01/19 | 2030             | 04/05/2023 | 10.42  | Put  | Bond Future | 1,000.2200                  | 1.0002                      | 1,103.5000            | 1.1035                | 10.326            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 10.52  | Call | Bond Future | 4,312.1400                  | 4.3121                      | 4,023.1000            | 4.0231                | (6.703)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 10.52  | Put  | Bond Future | 889.0500                    | 0.8891                      | 982.6800              | 0.9827                | 10.531            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 10.53  | Call | Bond Future | 4,345.3000                  | 4.3453                      | 4,055.3300            | 4.0553                | (6.673)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 10.53  | Put  | Bond Future | 878.4900                    | 0.8785                      | 971.1900              | 0.9712                | 10.552            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 9.67   | Call | Bond Future | 1,899.5900                  | 1.8996                      | 1,711.3100            | 1.7113                | (9.912)           | 0            | 0           | 479           |
| 2023/01/19 | 2030             | 04/05/2023 | 9.67   | Put  | Bond Future | 2,294.7500                  | 2.2947                      | 2,489.1400            | 2.4891                | 8.471             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 9.78   | Call | Bond Future | 2,156.2200                  | 2.1562                      | 1,953.0400            | 1.9530                | (9.423)           | 0            | 0           | 388           |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | 2030             | 04/05/2023 | 9.78   | Put  | Bond Future | 2,045.6800                  | 2.0457                      | 2,225.1700            | 2.2252                | 8.774             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 10.00  | Call | Bond Future | 2,724.5200                  | 2.7245                      | 2,492.6900            | 2.4927                | (8.509)           | 0            | 0           | 1,080         |
| 2023/01/19 | 2030             | 04/05/2023 | 10.00  | Put  | Bond Future | 1,613.0200                  | 1.6130                      | 1,763.8600            | 1.7639                | 9.351             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 9.03   | Call | Bond Future | 801.2900                    | 0.8013                      | 696.9900              | 0.6970                | (13.017)          | 0            | 0           | 388           |
| 2023/01/19 | 2030             | 04/05/2023 | 9.03   | Put  | Bond Future | 4,209.4400                  | 4.2094                      | 4,487.8100            | 4.4878                | 6.613             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 9.58   | Put  | Bond Future | 2,515.0100                  | 2.5150                      | 2,721.7400            | 2.7217                | 8.220             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 |        |      | Bond Future | 9.7559                      | 93.6248                     | 9.8395                | 93.2421               | 0.857             | 0.0000       | 0.0000      | 82,693        |
| 2023/01/19 | 2030             | 04/05/2023 | 12.57  | Call | Bond Future | 11,882.8700                 | 11.8829                     | 11,506.5300           | 11.5065               | (3.167)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 12.57  | Put  | Bond Future | 44.0200                     | 0.0440                      | 50.3500               | 0.0504                | 14.380            | 0            | 0           | 350           |
| 2023/01/19 | 2030             | 04/05/2023 | 11.62  | Call | Bond Future | 8,298.6400                  | 8.2986                      | 7,943.5600            | 7.9436                | (4.279)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 11.62  | Put  | Bond Future | 226.6500                    | 0.2266                      | 254.2400              | 0.2542                | 12.173            | 0            | 0           | 388           |
| 2023/01/19 | 2030             | 04/05/2023 | 12.04  | Call | Bond Future | 9,882.0300                  | 9.8820                      | 9,514.6700            | 9.5147                | (3.717)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 12.04  | Put  | Bond Future | 117.3200                    | 0.1173                      | 132.6300              | 0.1326                | 13.050            | 0            | 0           | 1,080         |
| 2023/01/19 | 2030             | 04/05/2023 | 12.50  | Call | Bond Future | 11,619.2000                 | 11.6192                     | 11,243.6900           | 11.2437               | (3.232)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 12.50  | Put  | Bond Future | 50.4100                     | 0.0504                      | 57.5700               | 0.0576                | 14.204            | 0            | 0           | 479           |
| 2023/01/19 | 2030             | 04/05/2023 | 10.54  | Call | Bond Future | 4,378.5400                  | 4.3785                      | 4,087.6500            | 4.0876                | (6.644)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 10.54  | Put  | Bond Future | 868.0400                    | 0.8680                      | 959.8200              | 0.9598                | 10.573            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 10.65  | Call | Bond Future | 4,750.2100                  | 4.7502                      | 4,449.6200            | 4.4496                | (6.328)           | 0            | 0           | 350           |
| 2023/01/19 | 2030             | 04/05/2023 | 10.65  | Put  | Bond Future | 760.9100                    | 0.7609                      | 842.9900              | 0.8430                | 10.787            | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 04/05/2023 | 9.58   | Call | Bond Future | 1,703.4700                  | 1.7035                      | 1,527.5300            | 1.5275                | (10.328)          | 0            | 0           | 150           |
| 2023/01/19 | 2030             | 03/08/2023 | 12.89  | Call | Bond Future | 12,502.6800                 | 12.5027                     | 12,127.0800           | 12.1271               | (3.004)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 03/08/2023 | 12.89  | Put  | Bond Future | 133.4300                    | 0.1334                      | 148.3600              | 0.1484                | 11.189            | 0            | 0           | 350           |
| 2023/01/19 | 2030             | 03/08/2023 | 11.34  | Call | Bond Future | 7,091.6000                  | 7.0916                      | 6,767.5100            | 6.7675                | (4.570)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 03/08/2023 | 11.34  | Put  | Bond Future | 731.5600                    | 0.7316                      | 798.0000              | 0.7980                | 9.082             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 03/08/2023 | 11.35  | Call | Bond Future | 7,125.9200                  | 7.1259                      | 6,801.3100            | 6.8013                | (4.555)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 03/08/2023 | 11.36  | Put  | Bond Future | 718.9000                    | 0.7189                      | 784.3100              | 0.7843                | 9.099             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 03/08/2023 | 10.40  | Call | Bond Future | 4,083.3700                  | 4.0834                      | 3,825.3900            | 3.8254                | (6.318)           | 0            | 0           | 1,012         |
| 2023/01/19 | 2030             | 03/08/2023 | 10.65  | Call | Bond Future | 4,833.1000                  | 4.8331                      | 4,554.0200            | 4.5540                | (5.774)           | 0            | 0           | 350           |
| 2023/01/19 | 2030             | 03/08/2023 | 10.65  | Put  | Bond Future | 1,334.1300                  | 1.3341                      | 1,445.5800            | 1.4456                | 8.354             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 03/08/2023 |        |      | Bond Future | 9.8437                      | 91.4907                     | 9.9317                | 91.1002               | 0.895             | 0.0000       | 0.0000      | 3,629         |
| 2023/01/19 | 2030             | 03/08/2023 | 12.59  | Call | Bond Future | 11,447.7600                 | 11.4478                     | 11,078.3500           | 11.0784               | (3.227)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 03/08/2023 | 12.59  | Put  | Bond Future | 198.3900                    | 0.1984                      | 219.5100              | 0.2195                | 10.646            | 0            | 0           | 1,012         |
| 2023/01/19 | 2030             | 03/08/2023 | 11.35  | Put  | Bond Future | 725.2900                    | 0.7253                      | 791.2100              | 0.7912                | 9.089             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 03/08/2023 | 11.36  | Call | Bond Future | 7,160.1000                  | 7.1601                      | 6,834.9800            | 6.8350                | (4.541)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 03/08/2023 | 10.40  | Put  | Bond Future | 1,650.9200                  | 1.6509                      | 1,783.4700            | 1.7835                | 8.029             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/11/2023 | 10.81  | Call | Bond Future | 5,409.9100                  | 5.4099                      | 5,132.6100            | 5.1326                | (5.126)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/11/2023 | 10.81  | Put  | Bond Future | 1,711.7400                  | 1.7117                      | 1,832.7600            | 1.8328                | 7.070             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/11/2023 | 10.80  | Call | Bond Future | 5,380.5900                  | 5.3806                      | 5,103.9800            | 5.1040                | (5.141)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/11/2023 | 10.80  | Put  | Bond Future | 1,723.3600                  | 1.7234                      | 1,845.0700            | 1.8451                | 7.062             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/11/2023 |        |      | Bond Future | 9.9297                      | 93.3189                     | 10.0224               | 92.9206               | 0.933             | 0.0000       | 0.0000      | 149           |
| 2023/01/19 | 2030             | 02/11/2023 | 10.82  | Call | Bond Future | 5,439.2800                  | 5.4393                      | 5,161.3100            | 5.1613                | (5.110)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 02/11/2023 | 10.82  | Put  | Bond Future | 1,700.1900                  | 1.7002                      | 1,820.5400            | 1.8205                | 7.079             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 01/02/2024 | 11.37  | Call | Bond Future | 6,821.6200                  | 6.8216                      | 6,517.0400            | 6.5170                | (4.465)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 01/02/2024 | 11.37  | Put  | Bond Future | 1,428.4100                  | 1.4284                      | 1,529.9400            | 1.5299                | 7.108             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 01/02/2024 |        |      | Bond Future | 10.0259                     | 91.1755                     | 10.1236               | 90.7694               | 0.975             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2030             | 01/02/2024 | 11.36  | Call | Bond Future | 6,791.9300                  | 6.7919                      | 6,487.9000            | 6.4879                | (4.476)           | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 01/02/2024 | 11.36  | Put  | Bond Future | 1,437.3500                  | 1.4374                      | 1,539.4300            | 1.5394                | 7.102             | 0            | 0           | 0             |
| 2023/01/19 | 2030             | 01/02/2024 | 11.35  | Call | Bond Future | 6,762.0000                  | 6.7620                      | 6,458.5000            | 6.4585                | (4.488)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | 2030             | 01/02/2024 | 11.35  | Put  | Bond Future | 1,446.0600                  | 1.4461                      | 1,548.6700            | 1.5487                | 7.096             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 9.47   | Call | Bond Future | 0.8500                      | 0.0009                      | 0.2500                | 0.0003                | (70.588)          | 0            | 0           | 500           |
| 2023/01/19 | 2032             | 02/02/2023 | 9.47   | Put  | Bond Future | 4,630.7600                  | 4.6308                      | 4,973.1400            | 4.9731                | 7.394             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 9.92   | Call | Bond Future | 123.4700                    | 0.1235                      | 73.5800               | 0.0736                | (40.407)          | 0            | 0           | 750           |
| 2023/01/19 | 2032             | 02/02/2023 | 9.92   | Put  | Bond Future | 2,218.5200                  | 2.2185                      | 2,511.6100            | 2.5116                | 13.211            | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 11.50  | Call | Bond Future | 6,121.9900                  | 6.1220                      | 5,779.9700            | 5.7800                | (5.587)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 11.50  | Put  | Bond Future | 8.3200                      | 0.0083                      | 9.2800                | 0.0093                | 11.538            | 0            | 0           | 8,000         |
| 2023/01/19 | 2032             | 02/02/2023 | 11.69  | Call | Bond Future | 7,036.3900                  | 7.0364                      | 6,693.6800            | 6.6937                | (4.871)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 11.69  | Put  | Bond Future | 3.4200                      | 0.0034                      | 3.6900                | 0.0037                | 7.895             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 10.50  | Call | Bond Future | 1,492.8000                  | 1.4928                      | 1,238.9500            | 1.2389                | (17.005)          | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 10.50  | Put  | Bond Future | 453.3300                    | 0.4533                      | 542.4600              | 0.5425                | 19.661            | 0            | 0           | 454           |
| 2023/01/19 | 2032             | 02/02/2023 | 10.67  | Call | Bond Future | 2,182.0000                  | 2.1820                      | 1,889.2500            | 1.8893                | (13.417)          | 0            | 0           | 750           |
| 2023/01/19 | 2032             | 02/02/2023 | 10.67  | Put  | Bond Future | 251.1000                    | 0.2511                      | 301.3300              | 0.3013                | 20.004            | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 11.45  | Call | Bond Future | 5,879.8200                  | 5.8798                      | 5,538.1300            | 5.5381                | (5.811)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 11.45  | Put  | Bond Future | 10.3800                     | 0.0104                      | 11.6700               | 0.0117                | 12.428            | 0            | 0           | 8,000         |
| 2023/01/19 | 2032             | 02/02/2023 | 10.40  | Call | Bond Future | 1,134.8800                  | 1.1349                      | 911.4700              | 0.9115                | (19.686)          | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 10.40  | Put  | Bond Future | 625.4900                    | 0.6255                      | 745.0600              | 0.7451                | 19.116            | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 10.22  | Call | Bond Future | 610.6100                    | 0.6106                      | 453.2300              | 0.4532                | (25.774)          | 0            | 0           | 500           |
| 2023/01/19 | 2032             | 02/02/2023 | 10.22  | Put  | Bond Future | 1,066.1300                  | 1.0661                      | 1,251.7300            | 1.2517                | 17.409            | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 |        |      | Bond Future | 10.3046                     | 90.9428                     | 10.3688               | 90.5998               | 0.622             | 0.0000       | 0.0000      | 52,067        |
| 2023/01/19 | 2032             | 02/02/2023 | 9.31   | Call | Bond Future | 0.1700                      | 0.0002                      | 0.0400                | 0.0000                | (76.471)          | 0            | 0           | 454           |
| 2023/01/19 | 2032             | 02/02/2023 | 9.31   | Put  | Bond Future | 5,553.8300                  | 5.5538                      | 5,896.6800            | 5.8967                | 6.173             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 12.75  | Call | Bond Future | 11,916.1900                 | 11.9162                     | 11,573.2100           | 11.5732               | (2.878)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 12.75  | Put  | Bond Future | 0.0100                      | 0.0000                      | 0.0100                | 0.0000                | 0.000             | 0            | 0           | 750           |
| 2023/01/19 | 2032             | 02/02/2023 | 11.84  | Call | Bond Future | 7,750.7000                  | 7.7507                      | 7,407.8100            | 7.4078                | (4.424)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 11.84  | Put  | Bond Future | 1.6700                      | 0.0017                      | 1.7600                | 0.0018                | 5.389             | 0            | 0           | 500           |
| 2023/01/19 | 2032             | 02/02/2023 | 10.38  | Call | Bond Future | 1,068.6100                  | 1.0686                      | 851.9200              | 0.8519                | (20.278)          | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 10.38  | Put  | Bond Future | 665.7400                    | 0.6657                      | 792.0300              | 0.7920                | 18.970            | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 10.39  | Call | Bond Future | 1,101.4800                  | 1.1015                      | 881.4000              | 0.8814                | (19.980)          | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 10.39  | Put  | Bond Future | 645.3300                    | 0.6453                      | 768.2300              | 0.7682                | 19.045            | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 10.16  | Call | Bond Future | 474.0000                    | 0.4740                      | 340.2100              | 0.3402                | (28.226)          | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/02/2023 | 10.16  | Put  | Bond Future | 1,254.2700                  | 1.2543                      | 1,463.4600            | 1.4635                | 16.678            | 0            | 0           | 454           |
| 2023/01/19 | 2032             | 02/02/2023 | 10.30  | Call | Bond Future | 823.0600                    | 0.8231                      | 634.9800              | 0.6350                | (22.851)          | 0            | 0           | 8,000         |
| 2023/01/19 | 2032             | 02/02/2023 | 10.30  | Put  | Bond Future | 848.0100                    | 0.8480                      | 1,002.9100            | 1.0029                | 18.266            | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 04/05/2023 | 13.43  | Call | Bond Future | 14,167.5000                 | 14.1675                     | 13,822.3800           | 13.8224               | (2.436)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 04/05/2023 | 13.43  | Put  | Bond Future | 53.6100                     | 0.0536                      | 58.8300               | 0.0588                | 9.737             | 0            | 0           | 400           |
| 2023/01/19 | 2032             | 04/05/2023 | 10.89  | Call | Bond Future | 4,025.9000                  | 4.0259                      | 3,785.7700            | 3.7858                | (5.965)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 04/05/2023 | 10.89  | Put  | Bond Future | 1,545.2200                  | 1.5452                      | 1,655.4300            | 1.6554                | 7.132             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 04/05/2023 | 11.06  | Call | Bond Future | 4,621.9100                  | 4.6219                      | 4,366.2900            | 4.3663                | (5.531)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 04/05/2023 | 11.06  | Put  | Bond Future | 1,289.1800                  | 1.2892                      | 1,383.9000            | 1.3839                | 7.347             | 0            | 0           | 730           |
| 2023/01/19 | 2032             | 04/05/2023 | 11.37  | Call | Bond Future | 5,775.5400                  | 5.7755                      | 5,495.8300            | 5.4958                | (4.843)           | 0            | 0           | 400           |
| 2023/01/19 | 2032             | 04/05/2023 |        |      | Bond Future | 10.4075                     | 88.5401                     | 10.4746               | 88.1897               | 0.644             | 0.0000       | 0.0000      | 173,194       |
| 2023/01/19 | 2032             | 04/05/2023 | 11.37  | Put  | Bond Future | 917.8600                    | 0.9179                      | 988.4900              | 0.9885                | 7.695             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 04/05/2023 | 10.62  | Call | Bond Future | 3,149.3300                  | 3.1493                      | 2,936.9700            | 2.9370                | (6.743)           | 0            | 0           | 400           |
| 2023/01/19 | 2032             | 04/05/2023 | 10.62  | Put  | Bond Future | 2,045.3600                  | 2.0454                      | 2,183.3400            | 2.1833                | 6.746             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 04/05/2023 | 10.87  | Call | Bond Future | 3,957.7500                  | 3.9577                      | 3,719.5600            | 3.7196                | (6.018)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 04/05/2023 | 10.87  | Put  | Bond Future | 1,578.0500                  | 1.5781                      | 1,690.2000            | 1.6902                | 7.107             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | 2032             | 04/05/2023 | 10.88  | Call | Bond Future | 3,991.6800            | 3.9917              | 3,752.5200      | 3.7525        | (5.991)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 04/05/2023 | 10.88  | Put  | Bond Future | 1,561.4700            | 1.5615              | 1,672.6500      | 1.6726        | 7.120             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 04/05/2023 | 10.03  | Call | Bond Future | 1,611.9200            | 1.6119              | 1,469.2000      | 1.4692        | (8.854)           | 0            | 0           | 730           |
| 2023/01/19 | 2032             | 04/05/2023 | 10.03  | Put  | Bond Future | 3,619.6700            | 3.6197              | 3,827.2900      | 3.8273        | 5.736             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 04/05/2023 | 10.53  | Call | Bond Future | 2,879.4000            | 2.8794              | 2,677.0600      | 2.6771        | (7.027)           | 0            | 0           | 730           |
| 2023/01/19 | 2032             | 04/05/2023 | 10.53  | Put  | Bond Future | 2,240.8400            | 2.2408              | 2,388.8400      | 2.3888        | 6.605             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 03/08/2023 | 11.90  | Call | Bond Future | 7,961.6000            | 7.9616              | 7,674.2700      | 7.6743        | (3.609)           | 0            | 0           | 5,000         |
| 2023/01/19 | 2032             | 03/08/2023 | 11.90  | Put  | Bond Future | 1,174.9300            | 1.1749              | 1,245.1200      | 1.2451        | 5.974             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 03/08/2023 | 11.77  | Call | Bond Future | 7,483.8100            | 7.4838              | 7,202.9700      | 7.2030        | (3.753)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 03/08/2023 | 11.77  | Put  | Bond Future | 1,298.6800            | 1.2987              | 1,375.3600      | 1.3754        | 5.904             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 03/08/2023 | 9.60   | Call | Bond Future | 1,411.7700            | 1.4118              | 1,302.5700      | 1.3026        | (7.735)           | 0            | 0           | 1,500         |
| 2023/01/19 | 2032             | 03/08/2023 | 9.60   | Put  | Bond Future | 6,199.8900            | 6.1999              | 6,448.2100      | 6.4482        | 4.005             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 03/08/2023 | 10.30  | Call | Bond Future | 2,819.7200            | 2.8197              | 2,647.1600      | 2.6472        | (6.120)           | 0            | 0           | 1,500         |
| 2023/01/19 | 2032             | 03/08/2023 | 10.30  | Put  | Bond Future | 3,866.9400            | 3.8669              | 4,051.9000      | 4.0519        | 4.783             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 03/08/2023 |        |      | Bond Future | 10.5029               | 90.3118             | 10.5729         | 89.9543       | 0.666             | 0.0000       | 0.0000      | 2,600         |
| 2023/01/19 | 2032             | 03/08/2023 | 11.75  | Call | Bond Future | 7,410.7700            | 7.4108              | 7,130.9700      | 7.1310        | (3.776)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 03/08/2023 | 11.75  | Put  | Bond Future | 1,318.7100            | 1.3187              | 1,396.4300      | 1.3964        | 5.894             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 03/08/2023 | 11.76  | Call | Bond Future | 7,447.2700            | 7.4473              | 7,166.9500      | 7.1670        | (3.764)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 03/08/2023 | 11.76  | Put  | Bond Future | 1,308.6600            | 1.3087              | 1,385.8600      | 1.3859        | 5.899             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/11/2023 | 11.24  | Call | Bond Future | 5,588.0100            | 5.5880              | 5,348.1700      | 5.3482        | (4.292)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/11/2023 | 11.24  | Put  | Bond Future | 2,488.2600            | 2.4883              | 2,613.0800      | 2.6131        | 5.016             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/11/2023 |        |      | Bond Future | 10.6053               | 87.9571             | 10.6784         | 87.5924       | 0.690             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2032             | 02/11/2023 | 11.22  | Call | Bond Future | 5,524.9200            | 5.5249              | 5,286.4000      | 5.2864        | (4.317)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/11/2023 | 11.22  | Put  | Bond Future | 2,520.6200            | 2.5206              | 2,646.7600      | 2.6468        | 5.004             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/11/2023 | 11.23  | Call | Bond Future | 5,556.5800            | 5.5566              | 5,317.4000      | 5.3174        | (4.304)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 02/11/2023 | 11.23  | Put  | Bond Future | 2,504.5400            | 2.5045              | 2,630.0200      | 2.6300        | 5.010             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 01/02/2024 | 11.83  | Call | Bond Future | 7,261.4000            | 7.2614              | 6,993.4600      | 6.9935        | (3.690)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 01/02/2024 | 11.83  | Put  | Bond Future | 2,034.7100            | 2.0347              | 2,138.5700      | 2.1386        | 5.104             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 01/02/2024 | 11.84  | Call | Bond Future | 7,294.4400            | 7.2944              | 7,025.9800      | 7.0260        | (3.680)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 01/02/2024 | 11.84  | Put  | Bond Future | 2,022.7800            | 2.0228              | 2,126.1200      | 2.1261        | 5.109             | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 01/02/2024 |        |      | Bond Future | 10.7145               | 89.7112             | 10.7909         | 89.3394       | 0.713             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2032             | 01/02/2024 | 11.85  | Call | Bond Future | 7,327.5200            | 7.3275              | 7,058.5300      | 7.0585        | (3.671)           | 0            | 0           | 0             |
| 2023/01/19 | 2032             | 01/02/2024 | 11.85  | Put  | Bond Future | 2,010.9200            | 2.0109              | 2,113.7300      | 2.1137        | 5.113             | 0            | 0           | 0             |
| 2023/01/19 | 2033             | 02/02/2023 |        |      | Bond Future | 117.3377              | 117.3377            | 116.5161        | 116.5161      | (0.700)           | 0.0000       | 0.0000      | 1,244         |
| 2023/01/19 | 2033             | 04/05/2023 |        |      | Bond Future | 118.2479              | 118.2479            | 117.4092        | 117.4092      | (0.709)           | 0.0000       | 0.0000      | 318           |
| 2023/01/19 | 2033             | 03/08/2023 |        |      | Bond Future | 120.6416              | 120.6416            | 119.7858        | 119.7858      | (0.709)           | 0.0000       | 0.0000      | 6,141         |
| 2023/01/19 | 2033             | 02/11/2023 |        |      | Bond Future | 121.6629              | 121.6629            | 120.7897        | 120.7897      | (0.718)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2033             | 01/02/2024 |        |      | Bond Future | 124.1179              | 124.1179            | 123.2272        | 123.2272      | (0.718)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2037             | 02/02/2023 | 11.03  | Call | Bond Future | 916.1400              | 0.9161              | 582.7300        | 0.5827        | (36.393)          | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 02/02/2023 | 11.03  | Put  | Bond Future | 1,126.2000            | 1.1262              | 1,514.5600      | 1.5146        | 34.484            | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 02/02/2023 | 11.04  | Call | Bond Future | 945.7700              | 0.9458              | 605.2400        | 0.6052        | (36.006)          | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 02/02/2023 | 11.04  | Put  | Bond Future | 1,094.7900            | 1.0948              | 1,476.0300      | 1.4760        | 34.823            | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 02/02/2023 | 11.97  | Call | Bond Future | 5,277.0700            | 5.2771              | 4,572.2900      | 4.5723        | (13.356)          | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 02/02/2023 |        |      | Bond Future | 11.0645               | 82.1253             | 11.1839         | 81.4036       | 1.079             | 0.0000       | 0.0000      | 39,264        |
| 2023/01/19 | 2037             | 02/02/2023 | 11.05  | Call | Bond Future | 975.9400              | 0.9759              | 628.3000        | 0.6283        | (35.621)          | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 02/02/2023 | 11.05  | Put  | Bond Future | 1,063.9900            | 1.0640              | 1,438.1200      | 1.4381        | 35.163            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | 2037             | 02/02/2023 | 11.10  | Call | Bond Future | 1,134.9700                  | 1.1350                      | 752.0300              | 0.7520                | (33.740)          | 0            | 0           | 577           |
| 2023/01/19 | 2037             | 02/02/2023 | 11.10  | Put  | Bond Future | 919.1500                    | 0.9192                      | 1,257.9800            | 1.2580                | 36.863            | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 02/02/2023 | 11.97  | Put  | Bond Future | 28.8800                     | 0.0289                      | 45.8700               | 0.0459                | 58.830            | 0            | 0           | 577           |
| 2023/01/19 | 2037             | 04/05/2023 | 13.73  | Put  | Bond Future | 158.1100                    | 0.1581                      | 188.2300              | 0.1882                | 19.050            | 0            | 0           | 400           |
| 2023/01/19 | 2037             | 04/05/2023 | 11.94  | Call | Bond Future | 5,725.5600                  | 5.7256                      | 5,184.4900            | 5.1845                | (9.450)           | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 04/05/2023 | 11.03  | Put  | Bond Future | 3,339.0200                  | 3.3390                      | 3,732.0200            | 3.7320                | 11.770            | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 04/05/2023 | 11.30  | Call | Bond Future | 3,310.0200                  | 3.3100                      | 2,900.2800            | 2.9003                | (12.379)          | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 04/05/2023 | 11.30  | Put  | Bond Future | 2,569.7300                  | 2.5697                      | 2,896.3900            | 2.8964                | 12.712            | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 04/05/2023 | 11.31  | Call | Bond Future | 3,343.7800                  | 3.3438                      | 2,931.6700            | 2.9317                | (12.325)          | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 04/05/2023 | 11.31  | Put  | Bond Future | 2,544.5300                  | 2.5445                      | 2,868.8200            | 2.8688                | 12.745            | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 04/05/2023 | 10.95  | Call | Bond Future | 2,237.1900                  | 2.2372                      | 1,914.0800            | 1.9141                | (14.443)          | 0            | 0           | 703           |
| 2023/01/19 | 2037             | 04/05/2023 | 10.95  | Put  | Bond Future | 3,600.9100                  | 3.6009                      | 4,014.2000            | 4.0142                | 11.477            | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 04/05/2023 |        |      | Bond Future | 11.1754                     | 83.7121                     | 11.2993               | 82.9757               | 1.109             | 0.0000       | 0.0000      | 60,731        |
| 2023/01/19 | 2037             | 04/05/2023 | 13.73  | Call | Bond Future | 13,543.4200                 | 13.5434                     | 12,837.1400           | 12.8371               | (5.215)           | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 04/05/2023 | 11.32  | Call | Bond Future | 3,377.6900                  | 3.3777                      | 2,963.2200            | 2.9632                | (12.271)          | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 04/05/2023 | 11.32  | Put  | Bond Future | 2,519.5400                  | 2.5195                      | 2,841.4700            | 2.8415                | 12.777            | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 04/05/2023 | 11.78  | Call | Bond Future | 5,079.9900                  | 5.0800                      | 4,567.6100            | 4.5676                | (10.086)          | 0            | 0           | 400           |
| 2023/01/19 | 2037             | 04/05/2023 | 11.78  | Put  | Bond Future | 1,579.2700                  | 1.5793                      | 1,803.2900            | 1.8033                | 14.185            | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 04/05/2023 | 11.94  | Put  | Bond Future | 1,335.5500                  | 1.3356                      | 1,530.8800            | 1.5309                | 14.625            | 0            | 0           | 703           |
| 2023/01/19 | 2037             | 04/05/2023 | 11.03  | Call | Bond Future | 2,463.2100                  | 2.4632                      | 2,119.8100            | 2.1198                | (13.941)          | 0            | 0           | 400           |
| 2023/01/19 | 2037             | 03/08/2023 | 12.12  | Call | Bond Future | 6,934.8000                  | 6.9348                      | 6,410.5600            | 6.4106                | (7.560)           | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 03/08/2023 | 12.12  | Put  | Bond Future | 2,232.5500                  | 2.2325                      | 2,459.6100            | 2.4596                | 10.170            | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 03/08/2023 | 12.13  | Call | Bond Future | 6,972.6700                  | 6.9727                      | 6,447.1000            | 6.4471                | (7.538)           | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 03/08/2023 | 12.13  | Put  | Bond Future | 2,216.6500                  | 2.2166                      | 2,442.3800            | 2.4424                | 10.183            | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 03/08/2023 |        |      | Bond Future | 11.2836                     | 81.1293                     | 11.4124               | 80.3780               | 1.141             | 0.0000       | 0.0000      | 71,091        |
| 2023/01/19 | 2037             | 03/08/2023 | 12.14  | Call | Bond Future | 7,010.7900                  | 7.0108                      | 6,483.9100            | 6.4839                | (7.515)           | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 03/08/2023 | 12.14  | Put  | Bond Future | 2,201.0600                  | 2.2011                      | 2,425.4800            | 2.4255                | 10.196            | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 02/11/2023 | 11.57  | Call | Bond Future | 5,248.4100                  | 5.2484                      | 4,818.3500            | 4.8183                | (8.194)           | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 02/11/2023 | 11.55  | Put  | Bond Future | 4,261.1800                  | 4.2612                      | 4,600.3500            | 4.6004                | 7.960             | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 02/11/2023 | 11.56  | Put  | Bond Future | 4,236.4700                  | 4.2365                      | 4,574.1700            | 4.5742                | 7.971             | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 02/11/2023 |        |      | Bond Future | 11.3888                     | 82.7503                     | 11.5224               | 81.9840               | 1.173             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2037             | 02/11/2023 | 11.57  | Put  | Bond Future | 4,211.8900                  | 4.2119                      | 4,548.1200            | 4.5481                | 7.983             | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 02/11/2023 | 11.55  | Call | Bond Future | 5,184.2200                  | 5.1842                      | 4,757.1000            | 4.7571                | (8.239)           | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 02/11/2023 | 11.56  | Call | Bond Future | 5,216.2800                  | 5.2163                      | 4,787.6900            | 4.7877                | (8.216)           | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 01/02/2024 | 12.33  | Call | Bond Future | 7,770.0000                  | 7.7700                      | 7,251.5900            | 7.2516                | (6.672)           | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 01/02/2024 | 12.33  | Put  | Bond Future | 3,268.3500                  | 3.2683                      | 3,531.3600            | 3.5314                | 8.047             | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 01/02/2024 |        |      | Bond Future | 11.5022                     | 80.1455                     | 11.6410               | 79.3640               | 1.206             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2037             | 01/02/2024 | 12.31  | Call | Bond Future | 7,700.4300                  | 7.7004                      | 7,184.2800            | 7.1843                | (6.703)           | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 01/02/2024 | 12.31  | Put  | Bond Future | 3,303.1300                  | 3.3031                      | 3,568.4000            | 3.5684                | 8.031             | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 01/02/2024 | 12.32  | Call | Bond Future | 7,735.0500                  | 7.7350                      | 7,217.7600            | 7.2178                | (6.688)           | 0            | 0           | 0             |
| 2023/01/19 | 2037             | 01/02/2024 | 12.32  | Put  | Bond Future | 3,285.5500                  | 3.2856                      | 3,549.6800            | 3.5497                | 8.039             | 0            | 0           | 0             |
| 2023/01/19 | 2038             | 02/02/2023 |        |      | Bond Future | 129.8107                    | 129.8107                    | 128.4044              | 128.4044              | (1.083)           | 0.0000       | 0.0000      | 2,363         |
| 2023/01/19 | 2038             | 04/05/2023 |        |      | Bond Future | 132.3508                    | 132.3508                    | 130.9160              | 130.9160              | (1.084)           | 0.0000       | 0.0000      | 2,863         |
| 2023/01/19 | 2038             | 03/08/2023 |        |      | Bond Future | 133.0719                    | 133.0719                    | 131.6076              | 131.6076              | (1.100)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2038             | 02/11/2023 |        |      | Bond Future | 135.7617                    | 135.7617                    | 134.2680              | 134.2680              | (1.100)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2038             | 01/02/2024 |        |      | Bond Future | 136.4870                    | 136.4870                    | 134.9632              | 134.9632              | (1.116)           | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | 2040             | 02/02/2023 | 10.93  | Call | Bond Future | 358.1900                    | 0.3582                      | 188.2900              | 0.1883                | (47.433)          | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 12.24  | Call | Bond Future | 6,222.2000                  | 6.2222                      | 5,460.6800            | 5.4607                | (12.239)          | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 12.24  | Put  | Bond Future | 19.1100                     | 0.0191                      | 30.4400               | 0.0304                | 59.288            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 12.27  | Call | Bond Future | 6,392.3900                  | 6.3924                      | 5,629.3400            | 5.6293                | (11.937)          | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 12.27  | Put  | Bond Future | 16.4500                     | 0.0165                      | 26.2500               | 0.0263                | 59.574            | 0            | 0           | 388           |
| 2023/01/19 | 2040             | 02/02/2023 | 11.12  | Call | Bond Future | 764.6700                    | 0.7647                      | 463.8800              | 0.4639                | (39.336)          | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 11.12  | Put  | Bond Future | 1,481.9600                  | 1.4820                      | 1,954.0200            | 1.9540                | 31.854            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 11.19  | Call | Bond Future | 967.8200                    | 0.9678                      | 614.0600              | 0.6141                | (36.552)          | 0            | 0           | 563           |
| 2023/01/19 | 2040             | 02/02/2023 | 11.19  | Put  | Bond Future | 1,224.5000                  | 1.2245                      | 1,643.5900            | 1.6436                | 34.225            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 12.07  | Put  | Bond Future | 43.2300                     | 0.0432                      | 68.1500               | 0.0682                | 57.645            | 0            | 0           | 563           |
| 2023/01/19 | 2040             | 02/02/2023 | 10.96  | Call | Bond Future | 408.7600                    | 0.4088                      | 220.2500              | 0.2202                | (46.118)          | 0            | 0           | 388           |
| 2023/01/19 | 2040             | 02/02/2023 | 10.96  | Put  | Bond Future | 2,193.8100                  | 2.1938                      | 2,778.1500            | 2.7781                | 26.636            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 |        |      | Bond Future | 11.2293                     | 83.4225                     | 11.3487               | 82.6497               | 1.063             | 0.0000       | 0.0000      | 88,775        |
| 2023/01/19 | 2040             | 02/02/2023 | 10.18  | Call | Bond Future | 1.9300                      | 0.0019                      | 0.4200                | 0.0004                | (78.238)          | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 10.18  | Put  | Bond Future | 7,305.2000                  | 7.3052                      | 8,076.5400            | 8.0765                | 10.559            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 10.21  | Call | Bond Future | 2.5300                      | 0.0025                      | 0.5700                | 0.0006                | (77.470)          | 0            | 0           | 388           |
| 2023/01/19 | 2040             | 02/02/2023 | 10.21  | Put  | Bond Future | 7,083.5300                  | 7.0835                      | 7,854.4200            | 7.8544                | 10.883            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 10.93  | Put  | Bond Future | 2,345.7900                  | 2.3458                      | 2,948.7400            | 2.9487                | 25.703            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 12.07  | Call | Bond Future | 5,255.0500                  | 5.2550                      | 4,507.1200            | 4.5071                | (14.233)          | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 11.10  | Call | Bond Future | 711.9800                    | 0.7120                      | 426.0900              | 0.4261                | (40.154)          | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 11.10  | Put  | Bond Future | 1,561.6000                  | 1.5616                      | 2,048.5600            | 2.0486                | 31.183            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 11.11  | Call | Bond Future | 738.0300                    | 0.7380                      | 444.7100              | 0.4447                | (39.744)          | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/02/2023 | 11.11  | Put  | Bond Future | 1,521.4400                  | 1.5214                      | 2,000.9700            | 2.0010                | 31.518            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 | 13.45  | Put  | Bond Future | 350.0500                    | 0.3501                      | 409.4800              | 0.4095                | 16.978            | 0            | 0           | 486           |
| 2023/01/19 | 2040             | 04/05/2023 | 12.05  | Put  | Bond Future | 1,590.8000                  | 1.5908                      | 1,812.3300            | 1.8123                | 13.926            | 0            | 0           | 684           |
| 2023/01/19 | 2040             | 04/05/2023 | 12.78  | Call | Bond Future | 9,235.2900                  | 9.2353                      | 8,562.8700            | 8.5629                | (7.281)           | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 | 12.78  | Put  | Bond Future | 748.3700                    | 0.7484                      | 864.5300              | 0.8645                | 15.522            | 0            | 0           | 388           |
| 2023/01/19 | 2040             | 04/05/2023 | 11.43  | Call | Bond Future | 3,510.2800                  | 3.5103                      | 3,078.8000            | 3.0788                | (12.292)          | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 | 11.43  | Put  | Bond Future | 2,932.6800                  | 2.9327                      | 3,289.7800            | 3.2898                | 12.177            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 | 10.73  | Put  | Bond Future | 5,536.7500                  | 5.5367                      | 6,078.3100            | 6.0783                | 9.781             | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 |        |      | Bond Future | 11.3394                     | 85.0343                     | 11.4633               | 84.2458               | 1.093             | 0.0000       | 0.0000      | 35,303        |
| 2023/01/19 | 2040             | 04/05/2023 | 13.45  | Call | Bond Future | 12,321.0100                 | 12.3210                     | 11,591.8600           | 11.5919               | (5.918)           | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 | 11.48  | Call | Bond Future | 3,689.0600                  | 3.6891                      | 3,245.2100            | 3.2452                | (12.032)          | 0            | 0           | 486           |
| 2023/01/19 | 2040             | 04/05/2023 | 11.48  | Put  | Bond Future | 2,795.2800                  | 2.7953                      | 3,140.0100            | 3.1400                | 12.333            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 | 12.05  | Call | Bond Future | 5,958.3100                  | 5.9583                      | 5,391.2600            | 5.3913                | (9.517)           | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 | 11.41  | Call | Bond Future | 3,439.7700                  | 3.4398                      | 3,013.3000            | 3.0133                | (12.398)          | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 | 11.41  | Put  | Bond Future | 2,989.1800                  | 2.9892                      | 3,351.2900            | 3.3513                | 12.114            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 | 11.42  | Call | Bond Future | 3,474.9500                  | 3.4750                      | 3,045.9700            | 3.0460                | (12.345)          | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 | 11.42  | Put  | Bond Future | 2,960.8100                  | 2.9608                      | 3,320.4100            | 3.3204                | 12.145            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 | 10.73  | Call | Bond Future | 1,481.0500                  | 1.4810                      | 1,234.0300            | 1.2340                | (16.679)          | 0            | 0           | 486           |
| 2023/01/19 | 2040             | 04/05/2023 | 10.92  | Call | Bond Future | 1,936.1600                  | 1.9362                      | 1,638.9100            | 1.6389                | (15.353)          | 0            | 0           | 388           |
| 2023/01/19 | 2040             | 04/05/2023 | 10.92  | Put  | Bond Future | 4,695.0500                  | 4.6950                      | 5,186.3800            | 5.1864                | 10.465            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 | 11.03  | Call | Bond Future | 2,233.4500                  | 2.2334                      | 1,906.6800            | 1.9067                | (14.631)          | 0            | 0           | 684           |
| 2023/01/19 | 2040             | 04/05/2023 | 11.03  | Put  | Bond Future | 4,255.1600                  | 4.2552                      | 4,716.9700            | 4.7170                | 10.853            | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 04/05/2023 | 10.17  | Call | Bond Future | 578.4900                    | 0.5785                      | 457.4300              | 0.4574                | (20.927)          | 0            | 0           | 388           |
| 2023/01/19 | 2040             | 04/05/2023 | 10.17  | Put  | Bond Future | 8,636.9500                  | 8.6370                      | 9,304.4700            | 9.3045                | 7.729             | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 03/08/2023 | 12.23  | Call | Bond Future | 7,300.3400                  | 7.3003                      | 6,747.7800            | 6.7478                | (7.569)           | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 03/08/2023 | 12.23  | Put  | Bond Future | 2,587.2300                  | 2.5872                      | 2,839.1700            | 2.8392                | 9.738             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | 2040             | 03/08/2023 |        |      | Bond Future | 11.4471                     | 82.2276                     | 11.5757               | 81.4231               | 1.123             | 0.0000       | 0.0000      | 81,349        |
| 2023/01/19 | 2040             | 03/08/2023 | 12.21  | Call | Bond Future | 7,221.0300                  | 7.2210                      | 6,671.3200            | 6.6713                | (7.613)           | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 03/08/2023 | 12.21  | Put  | Bond Future | 2,622.9800                  | 2.6230                      | 2,877.7700            | 2.8778                | 9.714             | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 03/08/2023 | 12.22  | Call | Bond Future | 7,260.7600                  | 7.2608                      | 6,709.6200            | 6.7096                | (7.591)           | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 03/08/2023 | 12.22  | Put  | Bond Future | 2,605.1500                  | 2.6051                      | 2,858.5100            | 2.8585                | 9.725             | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/11/2023 | 11.60  | Put  | Bond Future | 4,909.1800                  | 4.9092                      | 5,288.7900            | 5.2888                | 7.733             | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/11/2023 | 11.58  | Call | Bond Future | 5,142.7900                  | 5.1428                      | 4,705.1200            | 4.7051                | (8.510)           | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/11/2023 | 11.58  | Put  | Bond Future | 4,966.3600                  | 4.9664                      | 5,349.2100            | 5.3492                | 7.709             | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/11/2023 | 11.59  | Call | Bond Future | 5,176.0800                  | 5.1761                      | 4,736.7900            | 4.7368                | (8.487)           | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/11/2023 |        |      | Bond Future | 11.5515                     | 83.8705                     | 11.6848               | 83.0500               | 1.154             | 0.0000       | 0.0000      | 84            |
| 2023/01/19 | 2040             | 02/11/2023 | 11.60  | Call | Bond Future | 5,209.1500                  | 5.2091                      | 4,768.2400            | 4.7682                | (8.464)           | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 02/11/2023 | 11.59  | Put  | Bond Future | 4,937.8400                  | 4.9378                      | 5,319.0700            | 5.3191                | 7.721             | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 01/02/2024 | 12.33  | Call | Bond Future | 7,856.7400                  | 7.8567                      | 7,321.1400            | 7.3211                | (6.817)           | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 01/02/2024 | 12.33  | Put  | Bond Future | 3,945.5400                  | 3.9455                      | 4,246.7100            | 4.2467                | 7.633             | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 01/02/2024 | 12.34  | Call | Bond Future | 7,892.8000                  | 7.8928                      | 7,355.9700            | 7.3560                | (6.802)           | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 01/02/2024 | 12.34  | Put  | Bond Future | 3,925.1700                  | 3.9252                      | 4,225.1100            | 4.2251                | 7.641             | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 01/02/2024 |        |      | Bond Future | 11.6636                     | 81.0377                     | 11.8019               | 80.2009               | 1.186             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2040             | 01/02/2024 | 12.35  | Call | Bond Future | 7,928.9100                  | 7.9289                      | 7,390.8400            | 7.3908                | (6.786)           | 0            | 0           | 0             |
| 2023/01/19 | 2040             | 01/02/2024 | 12.35  | Put  | Bond Future | 3,904.9100                  | 3.9049                      | 4,203.6100            | 4.2036                | 7.649             | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 10.30  | Call | Bond Future | 4.5400                      | 0.0045                      | 0.8800                | 0.0009                | (80.617)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 10.30  | Put  | Bond Future | 6,827.0400                  | 6.8270                      | 7,776.0200            | 7.7760                | 13.900            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 11.00  | Call | Bond Future | 443.0100                    | 0.4430                      | 214.6000              | 0.2146                | (51.559)          | 0            | 0           | 2,500         |
| 2023/01/19 | 2044             | 02/02/2023 | 11.00  | Put  | Bond Future | 2,192.8200                  | 2.1928                      | 2,917.0500            | 2.9170                | 33.027            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 11.75  | Put  | Bond Future | 207.5500                    | 0.2075                      | 344.6000              | 0.3446                | 66.032            | 0            | 0           | 2,500         |
| 2023/01/19 | 2044             | 02/02/2023 | 11.90  | Call | Bond Future | 4,200.4000                  | 4.2004                      | 3,328.1400            | 3.3281                | (20.766)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 11.90  | Put  | Bond Future | 112.1800                    | 0.1122                      | 192.5600              | 0.1926                | 71.653            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 12.00  | Call | Bond Future | 4,766.5200                  | 4.7665                      | 3,868.4300            | 3.8684                | (18.842)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 12.00  | Put  | Bond Future | 72.7600                     | 0.0728                      | 127.3100              | 0.1273                | 74.973            | 0            | 0           | 4,000         |
| 2023/01/19 | 2044             | 02/02/2023 | 11.20  | Put  | Bond Future | 1,325.9900                  | 1.3260                      | 1,877.6200            | 1.8776                | 41.601            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 11.70  | Call | Bond Future | 3,104.6200                  | 3.1046                      | 2,313.5100            | 2.3135                | (25.482)          | 0            | 0           | 1,700         |
| 2023/01/19 | 2044             | 02/02/2023 | 11.70  | Put  | Bond Future | 252.3600                    | 0.2524                      | 413.8900              | 0.4139                | 64.008            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 11.10  | Call | Bond Future | 660.2000                    | 0.6602                      | 349.2400              | 0.3492                | (47.101)          | 0            | 0           | 1,700         |
| 2023/01/19 | 2044             | 02/02/2023 | 11.14  | Call | Bond Future | 763.5500                    | 0.7636                      | 417.1900              | 0.4172                | (45.362)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 11.14  | Put  | Bond Future | 1,557.0800                  | 1.5571                      | 2,163.3600            | 2.1634                | 38.937            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 11.15  | Call | Bond Future | 790.9200                    | 0.7909                      | 435.5500              | 0.4355                | (44.931)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 11.15  | Put  | Bond Future | 1,516.8500                  | 1.5169                      | 2,114.1200            | 2.1141                | 39.376            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 |        |      | Bond Future | 11.2583                     | 80.1237                     | 11.4029               | 79.1710               | 1.284             | 0.0000       | 0.0000      | 35,997        |
| 2023/01/19 | 2044             | 02/02/2023 | 10.75  | Call | Bond Future | 127.7300                    | 0.1277                      | 47.4700               | 0.0475                | (62.836)          | 0            | 0           | 2,500         |
| 2023/01/19 | 2044             | 02/02/2023 | 10.75  | Put  | Bond Future | 3,632.2500                  | 3.6323                      | 4,504.6300            | 4.5046                | 24.018            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 11.75  | Call | Bond Future | 3,371.9500                  | 3.3719                      | 2,556.3600            | 2.5564                | (24.187)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 11.16  | Call | Bond Future | 818.8300                    | 0.8188                      | 454.4100              | 0.4544                | (44.505)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 11.16  | Put  | Bond Future | 1,477.2500                  | 1.4772                      | 2,065.4700            | 2.0655                | 39.819            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 11.20  | Call | Bond Future | 936.6500                    | 0.9367                      | 535.6400              | 0.5356                | (42.813)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/02/2023 | 11.10  | Put  | Bond Future | 1,725.0600                  | 1.7251                      | 2,366.7400            | 2.3667                | 37.198            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 04/05/2023 | 11.75  | Put  | Bond Future | 2,264.6700                  | 2.2647                      | 2,624.6400            | 2.6246                | 15.895            | 0            | 0           | 4,115         |
| 2023/01/19 | 2044             | 04/05/2023 | 11.41  | Call | Bond Future | 3,451.6000                  | 3.4516                      | 2,939.0100            | 2.9390                | (14.851)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 04/05/2023 | 11.41  | Put  | Bond Future | 3,142.5100                  | 3.1425                      | 3,601.6600            | 3.6017                | 14.611            | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | 2044             | 04/05/2023 | 11.42  | Call | Bond Future        | 3,487.0300            | 3.4870              | 2,971.3400      | 2.9713        | (14.789)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 04/05/2023 | 11.42  | Put  | Bond Future        | 3,112.9000            | 3.1129              | 3,568.9500      | 3.5689        | 14.650            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 04/05/2023 |        |      | Bond Future        | 11.3627               | 81.6717             | 11.5125         | 80.6999       | 1.319             | 0.0000       | 0.0000      | 51,813        |
| 2023/01/19 | 2044             | 04/05/2023 | 11.75  | Call | Bond Future        | 4,736.1900            | 4.7362              | 4,124.4200      | 4.1244        | (12.917)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 04/05/2023 | 12.00  | Call | Bond Future        | 5,769.8400            | 5.7698              | 5,094.5900      | 5.0946        | (11.703)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 04/05/2023 | 12.00  | Put  | Bond Future        | 1,770.5000            | 1.7705              | 2,066.9900      | 2.0670        | 16.746            | 0            | 0           | 4,115         |
| 2023/01/19 | 2044             | 04/05/2023 | 12.25  | Call | Bond Future        | 6,856.9000            | 6.8569              | 6,126.8900      | 6.1269        | (10.646)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 04/05/2023 | 12.25  | Put  | Bond Future        | 1,380.0400            | 1.3800              | 1,621.7700      | 1.6218        | 17.516            | 0            | 0           | 1,500         |
| 2023/01/19 | 2044             | 04/05/2023 | 11.43  | Call | Bond Future        | 3,522.6000            | 3.5226              | 3,003.8300      | 3.0038        | (14.727)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 04/05/2023 | 11.43  | Put  | Bond Future        | 3,083.5200            | 3.0835              | 3,536.4900      | 3.5365        | 14.690            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 03/08/2023 | 12.15  | Call | Bond Future        | 7,074.4000            | 7.0744              | 6,414.9700      | 6.4150        | (9.321)           | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 03/08/2023 | 12.15  | Put  | Bond Future        | 2,852.5500            | 2.8525              | 3,184.4600      | 3.1845        | 11.636            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 03/08/2023 | 12.16  | Call | Bond Future        | 7,113.7900            | 7.1138              | 6,452.5500      | 6.4525        | (9.295)           | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 03/08/2023 | 12.16  | Put  | Bond Future        | 2,833.1700            | 2.8332              | 3,163.2700      | 3.1633        | 11.651            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 03/08/2023 |        |      | Bond Future        | 11.4644               | 78.9229             | 11.6198         | 77.9315       | 1.355             | 0.0000       | 0.0000      | 21,473        |
| 2023/01/19 | 2044             | 03/08/2023 | 12.17  | Call | Bond Future        | 7,153.4300            | 7.1534              | 6,490.4100      | 6.4904        | (9.269)           | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 03/08/2023 | 12.17  | Put  | Bond Future        | 2,814.1200            | 2.8141              | 3,142.4400      | 3.1424        | 11.667            | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/11/2023 | 11.57  | Call | Bond Future        | 5,217.0300            | 5.2170              | 4,684.1700      | 4.6842        | (10.214)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/11/2023 | 11.57  | Put  | Bond Future        | 5,171.3800            | 5.1714              | 5,649.6400      | 5.6496        | 9.248             | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/11/2023 |        |      | Bond Future        | 11.5628               | 80.4998             | 11.7237         | 79.4887       | 1.391             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2044             | 02/11/2023 | 11.55  | Call | Bond Future        | 5,149.9700            | 5.1500              | 4,621.1300      | 4.6211        | (10.269)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/11/2023 | 11.55  | Put  | Bond Future        | 5,231.4100            | 5.2314              | 5,713.6900      | 5.7137        | 9.219             | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/11/2023 | 11.56  | Call | Bond Future        | 5,183.3200            | 5.1833              | 4,652.4700      | 4.6525        | (10.242)          | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 02/11/2023 | 11.56  | Put  | Bond Future        | 5,201.1700            | 5.2012              | 5,681.4400      | 5.6814        | 9.234             | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 01/02/2024 | 12.29  | Call | Bond Future        | 7,892.1600            | 7.8922              | 7,240.9400      | 7.2409        | (8.251)           | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 01/02/2024 | 12.29  | Put  | Bond Future        | 4,160.1100            | 4.1601              | 4,540.0300      | 4.5400        | 9.132             | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 01/02/2024 |        |      | Bond Future        | 11.6681               | 77.7248             | 11.8349         | 76.6937       | 1.430             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2044             | 01/02/2024 | 12.27  | Call | Bond Future        | 7,819.6800            | 7.8197              | 7,171.5500      | 7.1715        | (8.288)           | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 01/02/2024 | 12.27  | Put  | Bond Future        | 4,202.9700            | 4.2030              | 4,585.9800      | 4.5860        | 9.113             | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 01/02/2024 | 12.28  | Call | Bond Future        | 7,855.9000            | 7.8559              | 7,206.2200      | 7.2062        | (8.270)           | 0            | 0           | 0             |
| 2023/01/19 | 2044             | 01/02/2024 | 12.28  | Put  | Bond Future        | 4,181.4800            | 4.1815              | 4,562.9400      | 4.5629        | 9.123             | 0            | 0           | 0             |
| 2023/01/19 | 2046             | 02/02/2023 |        |      | Bond Future        | 117.4171              | 117.4171            | 116.6161        | 116.6161      | (0.682)           | 0.0000       | 0.0000      | 7,251         |
| 2023/01/19 | 2046             | 04/05/2023 |        |      | Bond Future        | 117.6772              | 117.6772            | 116.8597        | 116.8597      | (0.695)           | 0.0000       | 0.0000      | 12,712        |
| 2023/01/19 | 2046             | 03/08/2023 |        |      | Bond Future        | 120.0597              | 120.0597            | 119.2252        | 119.2252      | (0.695)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2046             | 02/11/2023 |        |      | Bond Future        | 120.3997              | 120.3997            | 119.5482        | 119.5482      | (0.707)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2046             | 01/02/2024 |        |      | Bond Future        | 122.8288              | 122.8288            | 121.9605        | 121.9605      | (0.707)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2050             | 02/02/2023 |        |      | Bond Future        | 118.0536              | 118.0536            | 116.8984        | 116.8984      | (0.979)           | 0.0000       | 0.0000      | 3,214         |
| 2023/01/19 | 2050             | 04/05/2023 |        |      | Bond Future        | 120.3636              | 120.3636            | 119.1848        | 119.1848      | (0.979)           | 0.0000       | 0.0000      | 10,758        |
| 2023/01/19 | 2050             | 03/08/2023 |        |      | Bond Future        | 120.6217              | 120.6217            | 119.4187        | 119.4187      | (0.997)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2050             | 02/11/2023 |        |      | Bond Future        | 123.0600              | 123.0600            | 121.8327        | 121.8327      | (0.997)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 2050             | 01/02/2024 |        |      | Bond Future        | 123.3013              | 123.3013            | 122.0493        | 122.0493      | (1.015)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | 8657             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | AL37             | 02/02/2023 |        |     | Index Future       | 873.7380                    | 873.7380                    | 871.4170              | 871.4170              | (0.266)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | AL37             | 04/05/2023 |        |     | Index Future       | 890.6190                    | 890.6190                    | 888.2450              | 888.2450              | (0.267)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | AL37             | 03/08/2023 |        |     | Index Future       | 908.4360                    | 908.4360                    | 906.0120              | 906.0120              | (0.267)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | AL37             | 02/11/2023 |        |     | Index Future       | 926.5930                    | 926.5930                    | 924.1210              | 924.1210              | (0.267)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | AL37             | 01/02/2024 |        |     | Index Future       | 945.0920                    | 945.0920                    | 942.5720              | 942.5720              | (0.267)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | AL7T             | 02/02/2023 |        |     | Index Future       | 1,019.1350                  | 1,019.1350                  | 1,014.9650            | 1,014.9650            | (0.409)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | AL7T             | 04/05/2023 |        |     | Index Future       | 1,038.8250                  | 1,038.8250                  | 1,034.5660            | 1,034.5660            | (0.410)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | AL7T             | 03/08/2023 |        |     | Index Future       | 1,059.6060                  | 1,059.6060                  | 1,055.2600            | 1,055.2600            | (0.410)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | AL7T             | 02/11/2023 |        |     | Index Future       | 1,080.7850                  | 1,080.7850                  | 1,076.3520            | 1,076.3520            | (0.410)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | AL7T             | 01/02/2024 |        |     | Index Future       | 1,102.3620                  | 1,102.3620                  | 1,097.8420            | 1,097.8420            | (0.410)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | ALBI             | 02/02/2023 |        |     | Index Future       | 887.4340                    | 887.4340                    | 881.5740              | 881.5740              | (0.660)           | 0.0000       | 0.0000      | 88            |
| 2023/01/19 | ALBI             | 04/05/2023 |        |     | Index Future       | 904.5800                    | 904.5800                    | 898.5990              | 898.5990              | (0.661)           | 0.0000       | 0.0000      | 23            |
| 2023/01/19 | ALBI             | 03/08/2023 |        |     | Index Future       | 922.6750                    | 922.6750                    | 916.5730              | 916.5730              | (0.661)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | ALBI             | 02/11/2023 |        |     | Index Future       | 941.1170                    | 941.1170                    | 934.8930              | 934.8930              | (0.661)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | ALBI             | 01/02/2024 |        |     | Index Future       | 959.9060                    | 959.9060                    | 953.5590              | 953.5590              | (0.661)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | C202             | 07/12/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C209             | 31/03/2036 |        |      | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C210             | 31/03/2028 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C213             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C214             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C223             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C226             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C303             | 14/08/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C303             | 28/02/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | ES33             | 02/02/2023 |        |      | Bond Future        | 11.7974                     | 77.3689                     | 11.9213               | 76.7681               | 1.051             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | ES33             | 04/05/2023 |        |      | Bond Future        | 11.9441                     | 75.0888                     | 12.0734               | 74.4756               | 1.082             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | ES33             | 03/08/2023 |        |      | Bond Future        | 12.0856                     | 76.6092                     | 12.2203               | 75.9834               | 1.115             | 0.0000       | 0.0000      | 350           |
| 2023/01/19 | ES33             | 02/11/2023 |        |      | Bond Future        | 12.2380                     | 74.3633                     | 12.3785               | 73.7249               | 1.148             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | ES33             | 01/02/2024 |        |      | Bond Future        | 12.4030                     | 75.8626                     | 12.5496               | 75.2114               | 1.182             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | ES42             | 02/02/2023 |        |      | Bond Future        | 12.1743                     | 75.3568                     | 12.3186               | 74.5409               | 1.185             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | ES42             | 04/05/2023 |        |      | Bond Future        | 12.3118                     | 72.5687                     | 12.4619               | 71.7361               | 1.219             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | ES42             | 03/08/2023 |        |      | Bond Future        | 12.4413                     | 74.0385                     | 12.5972               | 73.1889               | 1.253             | 0.0000       | 0.0000      | 4,000         |
| 2023/01/19 | ES42             | 02/11/2023 |        |      | Bond Future        | 12.5795                     | 71.2726                     | 12.7417               | 70.4058               | 1.289             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | ES42             | 01/02/2024 |        |      | Bond Future        | 12.7215                     | 72.7087                     | 12.8900               | 71.8246               | 1.325             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | GOVI             | 02/02/2023 | 850.82 | Call | GOVI               | 242,610.0000                | 24.2610                     | 185,560.0000          | 18.5560               | (23.515)          | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 02/02/2023 | 850.82 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 02/02/2023 | 850.83 | Call | GOVI               | 242,510.0000                | 24.2510                     | 185,460.0000          | 18.5460               | (23.525)          | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 02/02/2023 | 850.83 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 02/02/2023 |        |      | GOVI               | 875.0810                    | 875.0810                    | 869.3760              | 869.3760              | (0.652)           | 0.0000       | 0.0000      | 269           |
| 2023/01/19 | GOVI             | 02/02/2023 | 850.84 | Call | GOVI               | 242,410.0000                | 24.2410                     | 185,360.0000          | 18.5360               | (23.535)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | GOVI             | 02/02/2023 | 850.84 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 04/05/2023 | 852.86 | Call | GOVI               | 391,280.0000                | 39.1280                     | 333,050.0000          | 33.3050               | (14.882)          | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 04/05/2023 | 852.86 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 04/05/2023 | 852.87 | Call | GOVI               | 391,180.0000                | 39.1180                     | 332,950.0000          | 33.2950               | (14.886)          | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 04/05/2023 | 852.87 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 04/05/2023 |        |      | GOVI               | 891.9880                    | 891.9880                    | 886.1650              | 886.1650              | (0.653)           | 0.0000       | 0.0000      | 670           |
| 2023/01/19 | GOVI             | 04/05/2023 | 852.88 | Call | GOVI               | 391,080.0000                | 39.1080                     | 332,850.0000          | 33.2850               | (14.890)          | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 04/05/2023 | 852.88 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 03/08/2023 | 837.21 | Call | GOVI               | 726,220.0000                | 72.6220                     | 666,810.0000          | 66.6810               | (8.181)           | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 03/08/2023 | 837.21 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 03/08/2023 | 837.22 | Call | GOVI               | 726,120.0000                | 72.6120                     | 666,710.0000          | 66.6710               | (8.182)           | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 03/08/2023 | 837.22 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 03/08/2023 |        |      | GOVI               | 909.8320                    | 909.8320                    | 903.8910              | 903.8910              | (0.653)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | GOVI             | 03/08/2023 | 837.23 | Call | GOVI               | 726,020.0000                | 72.6020                     | 666,610.0000          | 66.6610               | (8.183)           | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 03/08/2023 | 837.23 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 02/11/2023 | 885.81 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 02/11/2023 | 885.82 | Call | GOVI               | 421,970.0000                | 42.1970                     | 361,370.0000          | 36.1370               | (14.361)          | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 02/11/2023 |        |      | GOVI               | 928.0170                    | 928.0170                    | 921.9570              | 921.9570              | (0.653)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | GOVI             | 02/11/2023 | 885.80 | Call | GOVI               | 422,170.0000                | 42.2170                     | 361,570.0000          | 36.1570               | (14.354)          | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 02/11/2023 | 885.80 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 02/11/2023 | 885.81 | Call | GOVI               | 422,070.0000                | 42.2070                     | 361,470.0000          | 36.1470               | (14.358)          | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 02/11/2023 | 885.82 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 01/02/2024 | 880.00 | Call | GOVI               | 665,440.0000                | 66.5440                     | 603,650.0000          | 60.3650               | (9.286)           | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 01/02/2024 | 880.00 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 01/02/2024 |        |      | GOVI               | 946.5440                    | 946.5440                    | 940.3650              | 940.3650              | (0.653)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | GOVI             | 01/02/2024 | 879.98 | Call | GOVI               | 665,640.0000                | 66.5640                     | 603,850.0000          | 60.3850               | (9.283)           | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 01/02/2024 | 879.98 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 01/02/2024 | 879.99 | Call | GOVI               | 665,540.0000                | 66.5540                     | 603,750.0000          | 60.3750               | (9.284)           | 0            | 0           | 0             |
| 2023/01/19 | GOVI             | 01/02/2024 | 879.99 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IGOV             | 02/02/2023 |        |      | Index Future       | 329.7150                    | 329.7150                    | 327.7670              | 327.7670              | (0.591)           | 0.0000       | 0.0000      | 151           |
| 2023/01/19 | IGOV             | 04/05/2023 |        |      | Index Future       | 336.1670                    | 336.1670                    | 334.1780              | 334.1780              | (0.592)           | 0.0000       | 0.0000      | 654           |
| 2023/01/19 | IGOV             | 03/08/2023 |        |      | Index Future       | 342.9720                    | 342.9720                    | 340.9420              | 340.9420              | (0.592)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IGOV             | 02/11/2023 |        |      | Index Future       | 349.9050                    | 349.9050                    | 347.8350              | 347.8350              | (0.592)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IGOV             | 01/02/2024 |        |      | Index Future       | 356.9680                    | 356.9680                    | 354.8560              | 354.8560              | (0.592)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS05             | 22/03/2023 |        |      | Interest Rate Swap | 86.5400                     | 86.5400                     | 86.5400               | 86.5400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS05             | 20/06/2023 |        |      | Interest Rate Swap | 92.1700                     | 92.1700                     | 92.1700               | 92.1700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS05             | 19/09/2023 |        |      | Interest Rate Swap | 94.8800                     | 94.8800                     | 94.8800               | 94.8800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS10             | 17/12/2025 |        |      | Interest Rate Swap | 80.2800                     | 80.2800                     | 80.2800               | 80.2800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS10             | 16/03/2026 |        |      | Interest Rate Swap | 76.8200                     | 76.8200                     | 76.8200               | 76.8200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS10             | 15/06/2026 |        |      | Interest Rate Swap | 75.2400                     | 75.2400                     | 75.2400               | 75.2400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS10             | 21/09/2026 |        |      | Interest Rate Swap | 77.2700                     | 77.2700                     | 77.2700               | 77.2700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS10             | 21/12/2026 |        |      | Interest Rate Swap | 81.3000                     | 81.3000                     | 81.3000               | 81.3000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS10             | 15/03/2027 |        |      | Interest Rate Swap | 79.8000                     | 79.8000                     | 79.8000               | 79.8000               | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 81.8600                     | 81.8600                     | 81.8600               | 81.8600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 87.6100                     | 87.6100                     | 87.6100               | 87.6100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 87.9400                     | 87.9400                     | 87.9400               | 87.9400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 80.8900                     | 80.8900                     | 80.8900               | 80.8900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 88.6800                     | 88.6800                     | 88.6800               | 88.6800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 92.0200                     | 92.0200                     | 92.0200               | 92.0200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | JBAF             | 15/02/2023 |        |      | Jibar Tradeable Future | 7.5100                      | 92.4900                     | 7.5600                | 92.4400               | 0.666             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | JBAF             | 15/03/2023 |        |      | Jibar Tradeable Future | 7.5600                      | 92.4400                     | 7.5650                | 92.4350               | 0.066             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | JBAF             | 19/04/2023 |        |      | Jibar Tradeable Future | 7.6200                      | 92.3800                     | 7.6650                | 92.3350               | 0.591             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | JBAF             | 17/05/2023 |        |      | Jibar Tradeable Future | 7.6200                      | 92.3800                     | 7.6650                | 92.3350               | 0.591             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | JBAF             | 21/06/2023 |        |      | Jibar Tradeable Future | 7.6200                      | 92.3800                     | 7.6750                | 92.3250               | 0.722             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | JBAF             | 19/07/2023 |        |      | Jibar Tradeable Future | 7.5900                      | 92.4100                     | 7.6600                | 92.3400               | 0.922             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | JBAF             | 20/09/2023 |        |      | Jibar Tradeable Future | 7.5500                      | 92.4500                     | 7.6050                | 92.3950               | 0.728             | 0.0000       | 0.0000      | 75            |
| 2023/01/19 | JBAF             | 20/12/2023 |        |      | Jibar Tradeable Future | 7.2950                      | 92.7050                     | 7.3500                | 92.6500               | 0.754             | 0.0000       | 0.0000      | 272           |
| 2023/01/19 | JBAF             | 20/03/2024 |        |      | Jibar Tradeable Future | 7.1950                      | 92.8050                     | 7.2200                | 92.7800               | 0.347             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | JBAF             | 19/06/2024 |        |      | Jibar Tradeable Future | 7.1300                      | 92.8700                     | 7.1650                | 92.8350               | 0.491             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | JBAF             | 18/09/2024 |        |      | Jibar Tradeable Future | 7.0900                      | 92.9100                     | 7.1550                | 92.8450               | 0.917             | 0.0000       | 0.0000      | 68            |
| 2023/01/19 | JBAF             | 18/12/2024 |        |      | Jibar Tradeable Future | 7.1800                      | 92.8200                     | 7.2200                | 92.7800               | 0.557             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 9.81   | Call | Bond Future            | 1.3400                      | 0.0013                      | 0.3500                | 0.0004                | (73.881)          | 0            | 0           | 582           |
| 2023/01/19 | R035             | 02/02/2023 | 9.81   | Put  | Bond Future            | 6,743.9600                  | 6.7440                      | 7,305.1800            | 7.3052                | 8.322             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 9.85   | Call | Bond Future            | 2.0100                      | 0.0020                      | 0.5600                | 0.0006                | (72.139)          | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 9.89   | Call | Bond Future            | 2.9700                      | 0.0030                      | 0.8800                | 0.0009                | (70.370)          | 0            | 0           | 388           |
| 2023/01/19 | R035             | 02/02/2023 | 9.89   | Put  | Bond Future            | 6,214.7100                  | 6.2147                      | 6,774.8300            | 6.7748                | 9.013             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 11.94  | Call | Bond Future            | 6,073.9800                  | 6.0740                      | 5,516.4900            | 5.5165                | (9.178)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 13.22  | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 976           |
| 2023/01/19 | R035             | 02/02/2023 | 10.88  | Call | Bond Future            | 1,012.6300                  | 1.0126                      | 718.4600              | 0.7185                | (29.050)          | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 10.88  | Put  | Bond Future            | 990.1400                    | 0.9901                      | 1,258.1800            | 1.2582                | 27.071            | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 10.66  | Call | Bond Future            | 464.2900                    | 0.4643                      | 291.3400              | 0.2913                | (37.250)          | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 10.66  | Put  | Bond Future            | 1,775.2400                  | 1.7752                      | 2,164.5000            | 2.1645                | 21.927            | 0            | 0           | 582           |
| 2023/01/19 | R035             | 02/02/2023 | 10.30  | Put  | Bond Future            | 3,629.2600                  | 3.6293                      | 4,152.7200            | 4.1527                | 14.423            | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 10.60  | Call | Bond Future            | 360.2300                    | 0.3602                      | 217.1900              | 0.2172                | (39.708)          | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 10.60  | Put  | Bond Future            | 2,039.8600                  | 2.0399                      | 2,459.0300            | 2.4590                | 20.549            | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 10.64  | Put  | Bond Future            | 1,861.1900                  | 1.8612                      | 2,260.6700            | 2.2607                | 21.464            | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 |        |      | Bond Future            | 10.8763                     | 90.6414                     | 10.9704               | 90.0792               | 0.866             | 0.0000       | 0.0000      | 99,638        |
| 2023/01/19 | R035             | 02/02/2023 | 9.85   | Put  | Bond Future            | 6,478.6700                  | 6.4787                      | 7,039.4300            | 7.0394                | 8.655             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 11.94  | Put  | Bond Future            | 12.2500                     | 0.0123                      | 16.9700               | 0.0170                | 38.531            | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 11.98  | Call | Bond Future            | 6,287.6500                  | 6.2876                      | 5,729.2400            | 5.7292                | (8.881)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 11.98  | Put  | Bond Future            | 9.9300                      | 0.0099                      | 13.7300               | 0.0137                | 38.268            | 0            | 0           | 388           |
| 2023/01/19 | R035             | 02/02/2023 | 13.22  | Call | Bond Future            | 12,579.6000                 | 12.5796                     | 12,017.3900           | 12.0174               | (4.469)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 11.05  | Call | Bond Future            | 1,614.4900                  | 1.6145                      | 1,231.3500            | 1.2314                | (23.731)          | 0            | 0           | 976           |
| 2023/01/19 | R035             | 02/02/2023 | 11.05  | Put  | Bond Future            | 581.0800                    | 0.5811                      | 760.1500              | 0.7602                | 30.817            | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 11.06  | Call | Bond Future            | 1,654.2700                  | 1.6543                      | 1,266.3800            | 1.2664                | (23.448)          | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 11.06  | Put  | Bond Future            | 561.9100                    | 0.5619                      | 736.2300              | 0.7362                | 31.023            | 0            | 0           | 582           |
| 2023/01/19 | R035             | 02/02/2023 | 10.86  | Call | Bond Future            | 951.7200                    | 0.9517                      | 668.7100              | 0.6687                | (29.737)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | R035             | 02/02/2023 | 10.86  | Put  | Bond Future | 1,049.2700                  | 1.0493                      | 1,328.4700            | 1.3285                | 26.609            | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 10.87  | Call | Bond Future | 981.9400                    | 0.9819                      | 693.3400              | 0.6933                | (29.391)          | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 10.87  | Put  | Bond Future | 1,019.4400                  | 1.0194                      | 1,293.0500            | 1.2931                | 26.839            | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/02/2023 | 10.30  | Call | Bond Future | 73.2800                     | 0.0733                      | 34.5300               | 0.0345                | (52.879)          | 0            | 0           | 976           |
| 2023/01/19 | R035             | 02/02/2023 | 10.64  | Call | Bond Future | 427.5900                    | 0.4276                      | 264.8600              | 0.2649                | (38.057)          | 0            | 0           | 388           |
| 2023/01/19 | R035             | 04/05/2023 | 13.18  | Call | Bond Future | 11,910.5900                 | 11.9106                     | 11,370.5300           | 11.3705               | (4.534)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 13.18  | Put  | Bond Future | 247.1300                    | 0.2471                      | 280.9900              | 0.2810                | 13.701            | 0            | 0           | 491           |
| 2023/01/19 | R035             | 04/05/2023 | 12.46  | Call | Bond Future | 8,695.0800                  | 8.6951                      | 8,195.7100            | 8.1957                | (5.743)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 12.46  | Put  | Bond Future | 592.7500                    | 0.5927                      | 667.3000              | 0.6673                | 12.577            | 0            | 0           | 388           |
| 2023/01/19 | R035             | 04/05/2023 | 11.20  | Call | Bond Future | 3,550.6800                  | 3.5507                      | 3,210.1500            | 3.2101                | (9.591)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 11.21  | Call | Bond Future | 3,585.4000                  | 3.5854                      | 3,243.0700            | 3.2431                | (9.548)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 11.22  | Put  | Bond Future | 2,247.5700                  | 2.2476                      | 2,477.3800            | 2.4774                | 10.225            | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 10.60  | Call | Bond Future | 1,777.2000                  | 1.7772                      | 1,553.1600            | 1.5532                | (12.606)          | 0            | 0           | 388           |
| 2023/01/19 | R035             | 04/05/2023 | 10.60  | Put  | Bond Future | 4,080.6100                  | 4.0806                      | 4,430.4900            | 4.4305                | 8.574             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 11.05  | Call | Bond Future | 3,049.4700                  | 3.0495                      | 2,736.5800            | 2.7366                | (10.260)          | 0            | 0           | 770           |
| 2023/01/19 | R035             | 04/05/2023 | 11.05  | Put  | Bond Future | 2,663.1800                  | 2.6632                      | 2,924.2100            | 2.9242                | 9.801             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 11.17  | Call | Bond Future | 3,447.7800                  | 3.4478                      | 3,112.6600            | 3.1127                | (9.720)           | 0            | 0           | 491           |
| 2023/01/19 | R035             | 04/05/2023 | 10.55  | Call | Bond Future | 1,659.3200                  | 1.6593                      | 1,445.2800            | 1.4453                | (12.899)          | 0            | 0           | 770           |
| 2023/01/19 | R035             | 04/05/2023 | 10.55  | Put  | Bond Future | 4,268.8500                  | 4.2688                      | 4,628.7300            | 4.6287                | 8.430             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 |        |      | Bond Future | 10.9842                     | 87.8897                     | 11.0821               | 87.3158               | 0.892             | 0.0000       | 0.0000      | 143,288       |
| 2023/01/19 | R035             | 04/05/2023 | 11.80  | Call | Bond Future | 5,846.1000                  | 5.8461                      | 5,413.0300            | 5.4130                | (7.408)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 11.80  | Put  | Bond Future | 1,227.0100                  | 1.2270                      | 1,367.8600            | 1.3679                | 11.479            | 0            | 0           | 1,035         |
| 2023/01/19 | R035             | 04/05/2023 | 11.87  | Call | Bond Future | 6,136.9500                  | 6.1370                      | 5,695.1600            | 5.6952                | (7.199)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 11.87  | Put  | Bond Future | 1,138.0200                  | 1.1380                      | 1,270.1500            | 1.2702                | 11.611            | 0            | 0           | 770           |
| 2023/01/19 | R035             | 04/05/2023 | 11.20  | Put  | Bond Future | 2,293.3700                  | 2.2934                      | 2,526.7600            | 2.5268                | 10.177            | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 11.21  | Put  | Bond Future | 2,270.4700                  | 2.2705                      | 2,502.0600            | 2.5021                | 10.200            | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 11.22  | Call | Bond Future | 3,620.0700                  | 3.6201                      | 3,275.9600            | 3.2760                | (9.506)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 11.17  | Put  | Bond Future | 2,363.6700                  | 2.3637                      | 2,602.4700            | 2.6025                | 10.103            | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 9.85   | Call | Bond Future | 535.1700                    | 0.5352                      | 442.4700              | 0.4425                | (17.322)          | 0            | 0           | 388           |
| 2023/01/19 | R035             | 04/05/2023 | 9.85   | Put  | Bond Future | 7,590.0000                  | 7.5900                      | 8,071.2200            | 8.0712                | 6.340             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 04/05/2023 | 10.42  | Call | Bond Future | 1,378.8200                  | 1.3788                      | 1,190.3000            | 1.1903                | (13.673)          | 0            | 0           | 491           |
| 2023/01/19 | R035             | 04/05/2023 | 10.42  | Put  | Bond Future | 4,791.2400                  | 4.7912                      | 5,176.6400            | 5.1766                | 8.044             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 03/08/2023 | 12.00  | Call | Bond Future | 7,110.0000                  | 7.1100                      | 6,691.0100            | 6.6910                | (5.893)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 03/08/2023 | 12.00  | Put  | Bond Future | 2,056.8700                  | 2.0569                      | 2,223.4100            | 2.2234                | 8.097             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 03/08/2023 |        |      | Bond Future | 11.0869                     | 89.6482                     | 11.1888               | 89.0627               | 0.919             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R035             | 03/08/2023 | 11.98  | Call | Bond Future | 7,033.7100                  | 7.0337                      | 6,616.7300            | 6.6167                | (5.928)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 03/08/2023 | 11.98  | Put  | Bond Future | 2,086.6900                  | 2.0867                      | 2,255.2400            | 2.2552                | 8.077             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 03/08/2023 | 11.99  | Call | Bond Future | 7,071.9400                  | 7.0719                      | 6,653.9600            | 6.6540                | (5.910)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 03/08/2023 | 11.99  | Put  | Bond Future | 2,071.8400                  | 2.0718                      | 2,239.3900            | 2.2394                | 8.087             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/11/2023 | 11.41  | Call | Bond Future | 5,134.0800                  | 5.1341                      | 4,793.5600            | 4.7936                | (6.633)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/11/2023 | 11.41  | Put  | Bond Future | 3,951.4500                  | 3.9514                      | 4,208.1300            | 4.2081                | 6.496             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/11/2023 | 11.42  | Call | Bond Future | 5,165.7800                  | 5.1658                      | 4,824.1000            | 4.8241                | (6.614)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/11/2023 | 11.42  | Put  | Bond Future | 3,927.6400                  | 3.9276                      | 4,183.1600            | 4.1832                | 6.506             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/11/2023 |        |      | Bond Future | 11.1991                     | 86.9357                     | 11.3051               | 86.3385               | 0.946             | 0.0000       | 0.0000      | 123           |
| 2023/01/19 | R035             | 02/11/2023 | 11.43  | Call | Bond Future | 5,197.5700                  | 5.1976                      | 4,854.7300            | 4.8547                | (6.596)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 02/11/2023 | 11.43  | Put  | Bond Future | 3,903.9600                  | 3.9040                      | 4,158.3200            | 4.1583                | 6.515             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 01/02/2024 | 12.18  | Put  | Bond Future | 3,132.4400                  | 3.1324                      | 3,333.8900            | 3.3339                | 6.431             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 01/02/2024 | 12.19  | Call | Bond Future | 7,749.6400                  | 7.7496                      | 7,341.2400            | 7.3412                | (5.270)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | R035             | 01/02/2024 | 12.19  | Put  | Bond Future | 3,115.8500                  | 3.1158                      | 3,316.4300            | 3.3164                | 6.437             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 01/02/2024 |        |      | Bond Future | 11.3211                     | 88.6697                     | 11.4315               | 88.0607               | 0.975             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R035             | 01/02/2024 | 12.20  | Call | Bond Future | 7,784.3700                  | 7.7844                      | 7,375.1000            | 7.3751                | (5.258)           | 0            | 0           | 0             |
| 2023/01/19 | R035             | 01/02/2024 | 12.20  | Put  | Bond Future | 3,099.3500                  | 3.0994                      | 3,299.0600            | 3.2991                | 6.444             | 0            | 0           | 0             |
| 2023/01/19 | R035             | 01/02/2024 | 12.18  | Call | Bond Future | 7,714.9400                  | 7.7149                      | 7,307.4100            | 7.3074                | (5.282)           | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/02/2023 | 8.32   | Call | Bond Future | 879.9400                    | 0.8799                      | 661.2400              | 0.6612                | (24.854)          | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/02/2023 | 8.32   | Put  | Bond Future | 162.4000                    | 0.1624                      | 235.4400              | 0.2354                | 44.975            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/02/2023 | 8.33   | Call | Bond Future | 906.5400                    | 0.9065                      | 684.9900              | 0.6850                | (24.439)          | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/02/2023 | 8.33   | Put  | Bond Future | 155.0600                    | 0.1551                      | 225.2500              | 0.2252                | 45.266            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/02/2023 |        |      | Bond Future | 8.1095                      | 109.1675                    | 8.1949                | 108.8758              | 1.053             | 0.0000       | 0.0000      | 42,419        |
| 2023/01/19 | R186             | 02/02/2023 | 8.34   | Call | Bond Future | 933.3500                    | 0.9333                      | 709.0300              | 0.7090                | (24.034)          | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/02/2023 | 8.34   | Put  | Bond Future | 147.9400                    | 0.1479                      | 215.3600              | 0.2154                | 45.573            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 04/05/2023 | 8.84   | Call | Bond Future | 2,644.1300                  | 2.6441                      | 2,412.8400            | 2.4128                | (8.747)           | 0            | 0           | 0             |
| 2023/01/19 | R186             | 04/05/2023 | 8.83   | Put  | Bond Future | 409.3100                    | 0.4093                      | 477.2300              | 0.4772                | 16.594            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 04/05/2023 |        |      | Bond Future | 8.1350                      | 111.2767                    | 8.2277                | 110.9784              | 1.140             | 0.0000       | 0.0000      | 88,456        |
| 2023/01/19 | R186             | 04/05/2023 | 8.84   | Put  | Bond Future | 402.8400                    | 0.4028                      | 469.8700              | 0.4699                | 16.639            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 04/05/2023 | 8.36   | Call | Bond Future | 1,563.4400                  | 1.5634                      | 1,384.1400            | 1.3841                | (11.468)          | 0            | 0           | 200           |
| 2023/01/19 | R186             | 04/05/2023 | 8.36   | Put  | Bond Future | 841.6500                    | 0.8417                      | 960.6700              | 0.9607                | 14.141            | 0            | 0           | 200           |
| 2023/01/19 | R186             | 04/05/2023 | 8.82   | Call | Bond Future | 2,594.4000                  | 2.5944                      | 2,364.9000            | 2.3649                | (8.846)           | 0            | 0           | 0             |
| 2023/01/19 | R186             | 04/05/2023 | 8.82   | Put  | Bond Future | 415.8700                    | 0.4159                      | 484.6900              | 0.4847                | 16.548            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 04/05/2023 | 8.83   | Call | Bond Future | 2,619.2300                  | 2.6192                      | 2,388.8300            | 2.3888                | (8.796)           | 0            | 0           | 0             |
| 2023/01/19 | R186             | 03/08/2023 | 9.73   | Put  | Bond Future | 279.2100                    | 0.2792                      | 318.1100              | 0.3181                | 13.932            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 03/08/2023 | 9.74   | Call | Bond Future | 4,982.2600                  | 4.9823                      | 4,716.3000            | 4.7163                | (5.338)           | 0            | 0           | 0             |
| 2023/01/19 | R186             | 03/08/2023 | 9.74   | Put  | Bond Future | 276.3200                    | 0.2763                      | 314.8500              | 0.3148                | 13.944            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 03/08/2023 |        |      | Bond Future | 8.1375                      | 108.1979                    | 8.2385                | 107.8934              | 1.241             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R186             | 03/08/2023 | 9.75   | Call | Bond Future | 5,007.7800                  | 5.0078                      | 4,741.4400            | 4.7414                | (5.319)           | 0            | 0           | 0             |
| 2023/01/19 | R186             | 03/08/2023 | 9.75   | Put  | Bond Future | 273.3000                    | 0.2733                      | 311.4500              | 0.3114                | 13.959            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 03/08/2023 | 9.73   | Call | Bond Future | 4,956.6000                  | 4.9566                      | 4,691.0100            | 4.6910                | (5.358)           | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/11/2023 | 9.40   | Call | Bond Future | 4,125.9400                  | 4.1259                      | 3,886.0600            | 3.8861                | (5.814)           | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/11/2023 | 9.40   | Put  | Bond Future | 647.7300                    | 0.6477                      | 718.3700              | 0.7184                | 10.906            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/11/2023 | 9.15   | Call | Bond Future | 3,587.0500                  | 3.5870                      | 3,360.0900            | 3.3601                | (6.327)           | 0            | 0           | 1,715         |
| 2023/01/19 | R186             | 02/11/2023 |        |      | Bond Future | 8.1393                      | 110.3600                    | 8.2497                | 110.0495              | 1.357             | 0.0000       | 0.0000      | 1,257         |
| 2023/01/19 | R186             | 02/11/2023 | 9.39   | Call | Bond Future | 4,103.9400                  | 4.1039                      | 3,864.5300            | 3.8645                | (5.834)           | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/11/2023 | 9.39   | Put  | Bond Future | 652.7500                    | 0.6528                      | 723.8600              | 0.7239                | 10.894            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/11/2023 | 10.42  | Call | Bond Future | 6,465.7400                  | 6.4657                      | 6,188.6500            | 6.1887                | (4.286)           | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/11/2023 | 10.42  | Put  | Bond Future | 277.5400                    | 0.2775                      | 310.9700              | 0.3110                | 12.045            | 0            | 0           | 1,715         |
| 2023/01/19 | R186             | 02/11/2023 | 9.15   | Put  | Bond Future | 787.0800                    | 0.7871                      | 870.6400              | 0.8706                | 10.616            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/11/2023 | 9.38   | Call | Bond Future | 4,081.9600                  | 4.0820                      | 3,843.0400            | 3.8430                | (5.853)           | 0            | 0           | 0             |
| 2023/01/19 | R186             | 02/11/2023 | 9.38   | Put  | Bond Future | 657.8000                    | 0.6578                      | 729.4000              | 0.7294                | 10.885            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 01/02/2024 | 9.50   | Call | Bond Future | 4,191.6100                  | 4.1916                      | 3,950.9200            | 3.9509                | (5.742)           | 0            | 0           | 0             |
| 2023/01/19 | R186             | 01/02/2024 | 9.51   | Call | Bond Future | 4,211.7100                  | 4.2117                      | 3,970.5700            | 3.9706                | (5.725)           | 0            | 0           | 0             |
| 2023/01/19 | R186             | 01/02/2024 | 9.52   | Put  | Bond Future | 713.1700                    | 0.7132                      | 788.1400              | 0.7881                | 10.512            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 01/02/2024 |        |      | Bond Future | 8.1431                      | 107.2569                    | 8.2646                | 106.9403              | 1.492             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R186             | 01/02/2024 | 9.50   | Put  | Bond Future | 722.6700                    | 0.7227                      | 798.5100              | 0.7985                | 10.494            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 01/02/2024 | 9.51   | Put  | Bond Future | 717.7400                    | 0.7177                      | 793.1300              | 0.7931                | 10.504            | 0            | 0           | 0             |
| 2023/01/19 | R186             | 01/02/2024 | 9.52   | Call | Bond Future | 4,232.1600                  | 4.2322                      | 3,990.6000            | 3.9906                | (5.708)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | R197             | 02/02/2023 |        |      | Bond Future | 329.0754                    | 329.0754                    | 329.2758              | 329.2758              | 0.061             | 0.0000       | 0.0000      | 877           |
| 2023/01/19 | R197             | 04/05/2023 |        |      | Bond Future | 335.5148                    | 335.5148                    | 335.7164              | 335.7164              | 0.060             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R197             | 03/08/2023 |        |      | Bond Future | 333.2398                    | 333.2398                    | 333.4447              | 333.4447              | 0.061             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R197             | 02/11/2023 |        |      | Bond Future | 339.9755                    | 339.9755                    | 340.1848              | 340.1848              | 0.062             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R202             | 02/02/2023 |        |      | Bond Future | 251.8028                    | 251.8028                    | 250.2626              | 250.2626              | (0.612)           | 0.0000       | 0.0000      | 1,246         |
| 2023/01/19 | R202             | 04/05/2023 |        |      | Bond Future | 256.7301                    | 256.7301                    | 255.1576              | 255.1576              | (0.613)           | 0.0000       | 0.0000      | 4,448         |
| 2023/01/19 | R202             | 03/08/2023 |        |      | Bond Future | 257.1115                    | 257.1115                    | 255.5064              | 255.5064              | (0.624)           | 0.0000       | 0.0000      | 460           |
| 2023/01/19 | R202             | 02/11/2023 |        |      | Bond Future | 262.3084                    | 262.3084                    | 260.6712              | 260.6712              | (0.624)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R202             | 01/02/2024 |        |      | Bond Future | 262.6484                    | 262.6484                    | 260.9782              | 260.9782              | (0.636)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R209             | 02/02/2023 | 10.78  | Call | Bond Future | 626.6100                    | 0.6266                      | 372.4200              | 0.3724                | (40.566)          | 0            | 0           | 0             |
| 2023/01/19 | R209             | 02/02/2023 | 10.79  | Call | Bond Future | 648.9100                    | 0.6489                      | 388.3500              | 0.3884                | (40.153)          | 0            | 0           | 0             |
| 2023/01/19 | R209             | 02/02/2023 | 10.80  | Put  | Bond Future | 1,114.6100                  | 1.1146                      | 1,501.0300            | 1.5010                | 34.669            | 0            | 0           | 0             |
| 2023/01/19 | R209             | 02/02/2023 |        |      | Bond Future | 10.8834                     | 70.2160                     | 11.0079               | 69.5626               | 1.143             | 0.0000       | 0.0000      | 11,626        |
| 2023/01/19 | R209             | 02/02/2023 | 10.78  | Put  | Bond Future | 1,176.2700                  | 1.1763                      | 1,575.4500            | 1.5754                | 33.936            | 0            | 0           | 0             |
| 2023/01/19 | R209             | 02/02/2023 | 10.79  | Put  | Bond Future | 1,145.1400                  | 1.1451                      | 1,537.9500            | 1.5379                | 34.302            | 0            | 0           | 0             |
| 2023/01/19 | R209             | 02/02/2023 | 10.80  | Call | Bond Future | 671.7400                    | 0.6717                      | 404.7900              | 0.4048                | (39.740)          | 0            | 0           | 0             |
| 2023/01/19 | R209             | 04/05/2023 | 11.50  | Put  | Bond Future | 1,474.5600                  | 1.4746                      | 1,691.8600            | 1.6919                | 14.737            | 0            | 0           | 0             |
| 2023/01/19 | R209             | 04/05/2023 | 11.09  | Call | Bond Future | 2,806.8500                  | 2.8069                      | 2,439.9100            | 2.4399                | (13.073)          | 0            | 0           | 0             |
| 2023/01/19 | R209             | 04/05/2023 | 11.09  | Put  | Bond Future | 2,247.0900                  | 2.2471                      | 2,546.7100            | 2.5467                | 13.334            | 0            | 0           | 0             |
| 2023/01/19 | R209             | 04/05/2023 | 11.10  | Call | Bond Future | 2,835.8400                  | 2.8358                      | 2,466.7300            | 2.4667                | (13.016)          | 0            | 0           | 0             |
| 2023/01/19 | R209             | 04/05/2023 | 11.10  | Put  | Bond Future | 2,224.6500                  | 2.2247                      | 2,522.1000            | 2.5221                | 13.371            | 0            | 0           | 0             |
| 2023/01/19 | R209             | 04/05/2023 | 10.00  | Call | Bond Future | 609.9500                    | 0.6099                      | 482.2200              | 0.4822                | (20.941)          | 0            | 0           | 500           |
| 2023/01/19 | R209             | 04/05/2023 | 10.00  | Put  | Bond Future | 5,998.7200                  | 5.9987                      | 6,537.5500            | 6.5375                | 8.982             | 0            | 0           | 0             |
| 2023/01/19 | R209             | 04/05/2023 | 10.50  | Call | Bond Future | 1,366.4500                  | 1.3665                      | 1,134.6500            | 1.1347                | (16.964)          | 0            | 0           | 2,500         |
| 2023/01/19 | R209             | 04/05/2023 | 10.50  | Put  | Bond Future | 3,940.0000                  | 3.9400                      | 4,374.7600            | 4.3748                | 11.035            | 0            | 0           | 0             |
| 2023/01/19 | R209             | 04/05/2023 |        |      | Bond Future | 10.9818                     | 68.4213                     | 11.1108               | 67.7547               | 1.174             | 0.0000       | 0.0000      | 17,981        |
| 2023/01/19 | R209             | 04/05/2023 | 11.50  | Call | Bond Future | 4,098.5000                  | 4.0985                      | 3,649.2400            | 3.6492                | (10.962)          | 0            | 0           | 1,000         |
| 2023/01/19 | R209             | 04/05/2023 | 12.50  | Call | Bond Future | 7,791.0800                  | 7.7911                      | 7,210.2600            | 7.2103                | (7.455)           | 0            | 0           | 0             |
| 2023/01/19 | R209             | 04/05/2023 | 12.50  | Put  | Bond Future | 492.0000                    | 0.4920                      | 577.7400              | 0.5777                | 17.427            | 0            | 0           | 8,500         |
| 2023/01/19 | R209             | 04/05/2023 | 11.11  | Call | Bond Future | 2,865.1100                  | 2.8651                      | 2,493.8300            | 2.4938                | (12.959)          | 0            | 0           | 0             |
| 2023/01/19 | R209             | 04/05/2023 | 11.11  | Put  | Bond Future | 2,202.5600                  | 2.2026                      | 2,497.8400            | 2.4978                | 13.406            | 0            | 0           | 0             |
| 2023/01/19 | R209             | 04/05/2023 | 11.00  | Call | Bond Future | 2,551.4800                  | 2.5515                      | 2,204.4000            | 2.2044                | (13.603)          | 0            | 0           | 2,500         |
| 2023/01/19 | R209             | 04/05/2023 | 11.00  | Put  | Bond Future | 2,457.0000                  | 2.4570                      | 2,776.4800            | 2.7765                | 13.003            | 0            | 0           | 6,250         |
| 2023/01/19 | R209             | 03/08/2023 | 11.94  | Call | Bond Future | 6,108.9800                  | 6.1090                      | 5,630.0800            | 5.6301                | (7.839)           | 0            | 0           | 0             |
| 2023/01/19 | R209             | 03/08/2023 | 11.95  | Put  | Bond Future | 1,847.4700                  | 1.8475                      | 2,047.4400            | 2.0474                | 10.824            | 0            | 0           | 0             |
| 2023/01/19 | R209             | 03/08/2023 | 11.93  | Call | Bond Future | 6,075.5500                  | 6.0755                      | 5,597.8500            | 5.5978                | (7.863)           | 0            | 0           | 0             |
| 2023/01/19 | R209             | 03/08/2023 |        |      | Bond Future | 11.0738                     | 69.7904                     | 11.2073               | 69.1103               | 1.206             | 0.0000       | 0.0000      | 1,690         |
| 2023/01/19 | R209             | 03/08/2023 | 11.94  | Put  | Bond Future | 1,861.0100                  | 1.8610                      | 2,062.1800            | 2.0622                | 10.810            | 0            | 0           | 0             |
| 2023/01/19 | R209             | 03/08/2023 | 11.95  | Call | Bond Future | 6,142.2700                  | 6.1423                      | 5,662.1700            | 5.6622                | (7.816)           | 0            | 0           | 0             |
| 2023/01/19 | R209             | 03/08/2023 | 11.93  | Put  | Bond Future | 1,874.4700                  | 1.8745                      | 2,076.8400            | 2.0768                | 10.796            | 0            | 0           | 0             |
| 2023/01/19 | R209             | 02/11/2023 | 11.34  | Call | Bond Future | 4,418.7200                  | 4.4187                      | 4,030.8000            | 4.0308                | (8.779)           | 0            | 0           | 0             |
| 2023/01/19 | R209             | 02/11/2023 | 11.34  | Put  | Bond Future | 3,570.5100                  | 3.5705                      | 3,876.2000            | 3.8762                | 8.562             | 0            | 0           | 0             |
| 2023/01/19 | R209             | 02/11/2023 | 11.33  | Call | Bond Future | 4,390.8600                  | 4.3909                      | 4,004.3200            | 4.0043                | (8.803)           | 0            | 0           | 0             |
| 2023/01/19 | R209             | 02/11/2023 | 11.33  | Put  | Bond Future | 3,592.3200                  | 3.5923                      | 3,899.3900            | 3.8994                | 8.548             | 0            | 0           | 0             |
| 2023/01/19 | R209             | 02/11/2023 |        |      | Bond Future | 11.1706                     | 68.0340                     | 11.3089               | 67.3403               | 1.238             | 0.0000       | 0.0000      | 5,720         |
| 2023/01/19 | R209             | 02/11/2023 | 11.35  | Call | Bond Future | 4,446.6500                  | 4.4467                      | 4,057.3500            | 4.0574                | (8.755)           | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | R209             | 02/11/2023 | 11.35  | Put  | Bond Future | 3,548.8200                  | 3.5488                      | 3,853.1300            | 3.8531                | 8.575             | 0            | 0           | 0             |
| 2023/01/19 | R209             | 01/02/2024 | 12.13  | Put  | Bond Future | 2,741.2800                  | 2.7413                      | 2,975.3200            | 2.9753                | 8.538             | 0            | 0           | 0             |
| 2023/01/19 | R209             | 01/02/2024 | 12.14  | Call | Bond Future | 6,859.9800                  | 6.8600                      | 6,385.6100            | 6.3856                | (6.915)           | 0            | 0           | 0             |
| 2023/01/19 | R209             | 01/02/2024 | 12.14  | Put  | Bond Future | 2,726.5900                  | 2.7266                      | 2,959.6000            | 2.9596                | 8.546             | 0            | 0           | 0             |
| 2023/01/19 | R209             | 01/02/2024 |        |      | Bond Future | 11.2720                     | 69.3908                     | 11.4153               | 68.6834               | 1.271             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R209             | 01/02/2024 | 12.13  | Call | Bond Future | 6,829.0900                  | 6.8291                      | 6,355.7500            | 6.3558                | (6.931)           | 0            | 0           | 0             |
| 2023/01/19 | R209             | 01/02/2024 | 12.12  | Call | Bond Future | 6,798.4800                  | 6.7985                      | 6,326.1700            | 6.3262                | (6.947)           | 0            | 0           | 0             |
| 2023/01/19 | R209             | 01/02/2024 | 12.12  | Put  | Bond Future | 2,756.3100                  | 2.7563                      | 2,991.3800            | 2.9914                | 8.528             | 0            | 0           | 0             |
| 2023/01/19 | R210             | 02/02/2023 |        |      | Bond Future | 223.5426                    | 223.5426                    | 223.1246              | 223.1246              | (0.187)           | 0.0000       | 0.0000      | 372           |
| 2023/01/19 | R210             | 04/05/2023 |        |      | Bond Future | 224.8283                    | 224.8283                    | 224.4002              | 224.4002              | (0.190)           | 0.0000       | 0.0000      | 72            |
| 2023/01/19 | R210             | 03/08/2023 |        |      | Bond Future | 229.3798                    | 229.3798                    | 228.9426              | 228.9426              | (0.191)           | 0.0000       | 0.0000      | 300           |
| 2023/01/19 | R210             | 02/11/2023 |        |      | Bond Future | 230.8530                    | 230.8530                    | 230.4069              | 230.4069              | (0.193)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R210             | 01/02/2024 |        |      | Bond Future | 235.5110                    | 235.5110                    | 235.0563              | 235.0563              | (0.193)           | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R213             | 02/02/2023 | 10.01  | Call | Bond Future | 568.4600                    | 0.5685                      | 406.4700              | 0.4065                | (28.496)          | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/02/2023 | 10.43  | Put  | Bond Future | 245.8800                    | 0.2459                      | 306.8100              | 0.3068                | 24.780            | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/02/2023 | 12.20  | Call | Bond Future | 9,466.9400                  | 9.4669                      | 9,109.4300            | 9.1094                | (3.776)           | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/02/2023 | 12.20  | Put  | Bond Future | 0.1200                      | 0.0001                      | 0.1200                | 0.0001                | 0.000             | 0            | 0           | 912           |
| 2023/01/19 | R213             | 02/02/2023 | 10.22  | Put  | Bond Future | 496.5000                    | 0.4965                      | 613.5000              | 0.6135                | 23.565            | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/02/2023 | 10.23  | Call | Bond Future | 1,179.8500                  | 1.1798                      | 936.1000              | 0.9361                | (20.659)          | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/02/2023 | 10.35  | Call | Bond Future | 1,593.6300                  | 1.5936                      | 1,315.4100            | 1.3154                | (17.458)          | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/02/2023 | 10.35  | Put  | Bond Future | 323.8600                    | 0.3239                      | 403.1500              | 0.4031                | 24.483            | 0            | 0           | 476           |
| 2023/01/19 | R213             | 02/02/2023 |        |      | Bond Future | 10.0846                     | 86.3411                     | 10.1588               | 85.9835               | 0.736             | 0.0000       | 0.0000      | 20,450        |
| 2023/01/19 | R213             | 02/02/2023 | 9.16   | Call | Bond Future | 0.1200                      | 0.0001                      | 0.0200                | 0.0000                | (83.333)          | 0            | 0           | 476           |
| 2023/01/19 | R213             | 02/02/2023 | 9.16   | Put  | Bond Future | 4,622.5000                  | 4.6225                      | 4,979.9100            | 4.9799                | 7.732             | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/02/2023 | 10.01  | Put  | Bond Future | 929.6800                    | 0.9297                      | 1,125.2000            | 1.1252                | 21.031            | 0            | 0           | 476           |
| 2023/01/19 | R213             | 02/02/2023 | 10.21  | Call | Bond Future | 1,115.5400                  | 1.1155                      | 878.3200              | 0.8783                | (21.265)          | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/02/2023 | 10.21  | Put  | Bond Future | 512.4200                    | 0.5124                      | 632.7100              | 0.6327                | 23.475            | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/02/2023 | 10.43  | Call | Bond Future | 1,893.5300                  | 1.8935                      | 1,596.9500            | 1.5969                | (15.663)          | 0            | 0           | 912           |
| 2023/01/19 | R213             | 02/02/2023 | 10.22  | Call | Bond Future | 1,147.4700                  | 1.1475                      | 906.9600              | 0.9070                | (20.960)          | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/02/2023 | 10.23  | Put  | Bond Future | 481.0700                    | 0.4811                      | 594.8300              | 0.5948                | 23.647            | 0            | 0           | 0             |
| 2023/01/19 | R213             | 04/05/2023 | 10.75  | Call | Bond Future | 3,856.9200                  | 3.8569                      | 3,599.7000            | 3.5997                | (6.669)           | 0            | 0           | 0             |
| 2023/01/19 | R213             | 04/05/2023 | 10.75  | Put  | Bond Future | 1,223.9100                  | 1.2239                      | 1,331.8100            | 1.3318                | 8.816             | 0            | 0           | 0             |
| 2023/01/19 | R213             | 04/05/2023 |        |      | Bond Future | 10.1801                     | 84.4575                     | 10.2578               | 84.0924               | 0.763             | 0.0000       | 0.0000      | 32,873        |
| 2023/01/19 | R213             | 04/05/2023 | 10.74  | Call | Bond Future | 3,825.1800                  | 3.8252                      | 3,568.9400            | 3.5689                | (6.699)           | 0            | 0           | 0             |
| 2023/01/19 | R213             | 04/05/2023 | 10.74  | Put  | Bond Future | 1,237.4600                  | 1.2375                      | 1,346.3400            | 1.3463                | 8.799             | 0            | 0           | 0             |
| 2023/01/19 | R213             | 04/05/2023 | 10.73  | Call | Bond Future | 3,793.5500                  | 3.7936                      | 3,538.2900            | 3.5383                | (6.729)           | 0            | 0           | 0             |
| 2023/01/19 | R213             | 04/05/2023 | 10.73  | Put  | Bond Future | 1,251.1400                  | 1.2511                      | 1,361.0000            | 1.3610                | 8.781             | 0            | 0           | 0             |
| 2023/01/19 | R213             | 03/08/2023 | 11.62  | Put  | Bond Future | 971.9600                    | 0.9720                      | 1,045.6000            | 1.0456                | 7.576             | 0            | 0           | 0             |
| 2023/01/19 | R213             | 03/08/2023 | 11.63  | Call | Bond Future | 6,937.9200                  | 6.9379                      | 6,638.3700            | 6.6384                | (4.318)           | 0            | 0           | 0             |
| 2023/01/19 | R213             | 03/08/2023 |        |      | Bond Future | 10.2689                     | 86.1473                     | 10.3501               | 85.7747               | 0.791             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R213             | 03/08/2023 | 11.62  | Call | Bond Future | 6,904.0300                  | 6.9040                      | 6,605.0200            | 6.6050                | (4.331)           | 0            | 0           | 0             |
| 2023/01/19 | R213             | 03/08/2023 | 11.63  | Put  | Bond Future | 963.9900                    | 0.9640                      | 1,037.0900            | 1.0371                | 7.583             | 0            | 0           | 0             |
| 2023/01/19 | R213             | 03/08/2023 | 11.61  | Call | Bond Future | 6,870.1700                  | 6.8702                      | 6,571.6900            | 6.5717                | (4.345)           | 0            | 0           | 0             |
| 2023/01/19 | R213             | 03/08/2023 | 11.61  | Put  | Bond Future | 980.0000                    | 0.9800                      | 1,054.1700            | 1.0542                | 7.568             | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/11/2023 | 11.13  | Call | Bond Future | 5,321.8300                  | 5.3218                      | 5,064.5400            | 5.0645                | (4.835)           | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/11/2023 | 11.13  | Put  | Bond Future | 1,998.2500                  | 1.9982                      | 2,120.9900            | 2.1210                | 6.142             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | R213             | 02/11/2023 |        |      | Bond Future | 10.3692                     | 84.3165                     | 10.4543               | 83.9364               | 0.820             | 0.0000       | 0.0000      | 1,911         |
| 2023/01/19 | R213             | 02/11/2023 | 11.12  | Call | Bond Future | 5,292.5000                  | 5.2925                      | 5,035.8800            | 5.0359                | (4.849)           | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/11/2023 | 11.12  | Put  | Bond Future | 2,011.5100                  | 2.0115                      | 2,134.9200            | 2.1349                | 6.135             | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/11/2023 | 11.11  | Call | Bond Future | 5,263.2300                  | 5.2632                      | 5,007.2800            | 5.0073                | (4.863)           | 0            | 0           | 0             |
| 2023/01/19 | R213             | 02/11/2023 | 11.11  | Put  | Bond Future | 2,024.8600                  | 2.0249                      | 2,148.9400            | 2.1489                | 6.128             | 0            | 0           | 0             |
| 2023/01/19 | R213             | 01/02/2024 | 11.71  | Call | Bond Future | 6,815.8800                  | 6.8159                      | 6,531.4500            | 6.5314                | (4.173)           | 0            | 0           | 0             |
| 2023/01/19 | R213             | 01/02/2024 | 11.71  | Put  | Bond Future | 1,668.6800                  | 1.6687                      | 1,771.7400            | 1.7717                | 6.176             | 0            | 0           | 0             |
| 2023/01/19 | R213             | 01/02/2024 | 11.70  | Call | Bond Future | 6,785.4500                  | 6.7854                      | 6,501.5500            | 6.5015                | (4.184)           | 0            | 0           | 0             |
| 2023/01/19 | R213             | 01/02/2024 | 11.70  | Put  | Bond Future | 1,678.4800                  | 1.6785                      | 1,782.0700            | 1.7821                | 6.172             | 0            | 0           | 0             |
| 2023/01/19 | R213             | 01/02/2024 |        |      | Bond Future | 10.4808                     | 85.9985                     | 10.5700               | 85.6110               | 0.851             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R213             | 01/02/2024 | 11.72  | Call | Bond Future | 6,846.3300                  | 6.8463                      | 6,561.3800            | 6.5614                | (4.162)           | 0            | 0           | 0             |
| 2023/01/19 | R213             | 01/02/2024 | 11.72  | Put  | Bond Future | 1,658.9300                  | 1.6589                      | 1,761.4700            | 1.7615                | 6.181             | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 10.90  | Put  | Bond Future | 1,617.8400                  | 1.6178                      | 2,186.7800            | 2.1868                | 35.167            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 11.10  | Call | Bond Future | 909.3900                    | 0.9094                      | 538.1100              | 0.5381                | (40.827)          | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 11.07  | Call | Bond Future | 827.8000                    | 0.8278                      | 479.6200              | 0.4796                | (42.061)          | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 11.07  | Put  | Bond Future | 1,039.6800                  | 1.0397                      | 1,483.0400            | 1.4830                | 42.644            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 11.08  | Call | Bond Future | 854.5200                    | 0.8545                      | 498.6400              | 0.4986                | (41.647)          | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 11.08  | Put  | Bond Future | 1,010.8800                  | 1.0109                      | 1,446.5400            | 1.4465                | 43.097            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 |        |      | Bond Future | 11.1082                     | 67.2683                     | 11.2528               | 66.4767               | 1.301             | 0.0000       | 0.0000      | 68,050        |
| 2023/01/19 | R214             | 02/02/2023 |        | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 |        | Put  | Bond Future | 32,731.7200                 | 32.7317                     | 33,523.2600           | 33.5233               | 2.418             | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 10.30  | Call | Bond Future | 13.4600                     | 0.0135                      | 3.3100                | 0.0033                | (75.409)          | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 10.30  | Put  | Bond Future | 4,732.1300                  | 4.7321                      | 5,513.5200            | 5.5135                | 16.512            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 10.90  | Call | Bond Future | 450.5800                    | 0.4506                      | 227.9800              | 0.2280                | (49.403)          | 0            | 0           | 2,300         |
| 2023/01/19 | R214             | 02/02/2023 | 11.80  | Call | Bond Future | 3,728.5500                  | 3.7286                      | 2,991.6500            | 2.9917                | (19.764)          | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 11.80  | Put  | Bond Future | 73.9900                     | 0.0740                      | 128.6300              | 0.1286                | 73.848            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 11.09  | Call | Bond Future | 881.7400                    | 0.8817                      | 518.1600              | 0.5182                | (41.234)          | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 11.09  | Put  | Bond Future | 982.6400                    | 0.9826                      | 1,410.6000            | 1.4106                | 43.552            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 11.10  | Put  | Bond Future | 954.9100                    | 0.9549                      | 1,375.1700            | 1.3752                | 44.010            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 11.60  | Call | Bond Future | 2,802.5900                  | 2.8026                      | 2,124.3800            | 2.1244                | (24.199)          | 0            | 0           | 2,300         |
| 2023/01/19 | R214             | 02/02/2023 | 11.60  | Put  | Bond Future | 170.6200                    | 0.1706                      | 283.9500              | 0.2839                | 66.422            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 11.00  | Call | Bond Future | 654.8500                    | 0.6548                      | 360.0100              | 0.3600                | (45.024)          | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/02/2023 | 11.00  | Put  | Bond Future | 1,257.5000                  | 1.2575                      | 1,754.2000            | 1.7542                | 39.499            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 04/05/2023 | 11.36  | Call | Bond Future | 3,126.0700                  | 3.1261                      | 2,671.4600            | 2.6715                | (14.543)          | 0            | 0           | 0             |
| 2023/01/19 | R214             | 04/05/2023 | 11.36  | Put  | Bond Future | 2,268.9700                  | 2.2690                      | 2,621.7500            | 2.6218                | 15.548            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 04/05/2023 | 11.37  | Call | Bond Future | 3,156.9500                  | 3.1569                      | 2,699.7800            | 2.6998                | (14.481)          | 0            | 0           | 0             |
| 2023/01/19 | R214             | 04/05/2023 | 11.37  | Put  | Bond Future | 2,246.4600                  | 2.2465                      | 2,596.6800            | 2.5967                | 15.590            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 04/05/2023 |        |      | Bond Future | 11.2012                     | 65.2699                     | 11.3507               | 64.4626               | 1.334             | 0.0000       | 0.0000      | 22,783        |
| 2023/01/19 | R214             | 04/05/2023 | 11.38  | Call | Bond Future | 3,187.9500                  | 3.1880                      | 2,728.2300            | 2.7282                | (14.421)          | 0            | 0           | 0             |
| 2023/01/19 | R214             | 04/05/2023 | 11.38  | Put  | Bond Future | 2,224.1400                  | 2.2241                      | 2,571.8100            | 2.5718                | 15.632            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 03/08/2023 | 12.14  | Call | Bond Future | 6,360.8700                  | 6.3609                      | 5,786.3000            | 5.7863                | (9.033)           | 0            | 0           | 0             |
| 2023/01/19 | R214             | 03/08/2023 | 12.14  | Put  | Bond Future | 2,023.1900                  | 2.0232                      | 2,272.3100            | 2.2723                | 12.313            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 03/08/2023 | 12.15  | Call | Bond Future | 6,394.8800                  | 6.3949                      | 5,818.8800            | 5.8189                | (9.007)           | 0            | 0           | 0             |
| 2023/01/19 | R214             | 03/08/2023 | 12.15  | Put  | Bond Future | 2,008.9700                  | 2.0090                      | 2,256.6600            | 2.2567                | 12.329            | 0            | 0           | 0             |
| 2023/01/19 | R214             | 03/08/2023 |        |      | Bond Future | 11.2893                     | 66.5759                     | 11.4438               | 65.7522               | 1.369             | 0.0000       | 0.0000      | 2,980         |
| 2023/01/19 | R214             | 03/08/2023 | 12.16  | Call | Bond Future | 6,428.9300                  | 6.4289                      | 5,851.5100            | 5.8515                | (8.982)           | 0            | 0           | 0             |
| 2023/01/19 | R214             | 03/08/2023 | 12.16  | Put  | Bond Future | 1,994.8600                  | 1.9949                      | 2,241.1300            | 2.2411                | 12.345            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/01/19 | R214             | 02/11/2023 | 11.45  | Put  | Bond Future | 4,125.4300                  | 4.1254                      | 4,512.2800            | 4.5123                | 9.377             | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/11/2023 | 11.46  | Call | Bond Future | 4,502.7100                  | 4.5027                      | 4,047.8300            | 4.0478                | (10.102)          | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/11/2023 | 11.46  | Put  | Bond Future | 4,101.0300                  | 4.1010                      | 4,486.2300            | 4.4862                | 9.393             | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/11/2023 |        |      | Bond Future | 11.3840                     | 64.6076                     | 11.5438               | 63.7675               | 1.403             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R214             | 02/11/2023 | 11.47  | Call | Bond Future | 4,531.2600                  | 4.5313                      | 4,074.7200            | 4.0747                | (10.075)          | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/11/2023 | 11.47  | Put  | Bond Future | 4,076.9900                  | 4.0770                      | 4,460.5300            | 4.4605                | 9.407             | 0            | 0           | 0             |
| 2023/01/19 | R214             | 02/11/2023 | 11.45  | Call | Bond Future | 4,474.4600                  | 4.4745                      | 4,021.2300            | 4.0212                | (10.129)          | 0            | 0           | 0             |
| 2023/01/19 | R214             | 01/02/2024 | 12.16  | Call | Bond Future | 6,637.2400                  | 6.6372                      | 6,088.2600            | 6.0883                | (8.271)           | 0            | 0           | 0             |
| 2023/01/19 | R214             | 01/02/2024 | 12.16  | Put  | Bond Future | 3,251.4800                  | 3.2515                      | 3,559.3000            | 3.5593                | 9.467             | 0            | 0           | 0             |
| 2023/01/19 | R214             | 01/02/2024 |        |      | Bond Future | 11.4855                     | 65.8963                     | 11.6508               | 65.0395               | 1.439             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R214             | 01/02/2024 | 12.14  | Call | Bond Future | 6,575.6900                  | 6.5757                      | 6,029.3200            | 6.0293                | (8.309)           | 0            | 0           | 0             |
| 2023/01/19 | R214             | 01/02/2024 | 12.14  | Put  | Bond Future | 3,286.2400                  | 3.2862                      | 3,596.6700            | 3.5967                | 9.446             | 0            | 0           | 0             |
| 2023/01/19 | R214             | 01/02/2024 | 12.15  | Call | Bond Future | 6,606.5700                  | 6.6066                      | 6,058.8900            | 6.0589                | (8.290)           | 0            | 0           | 0             |
| 2023/01/19 | R214             | 01/02/2024 | 12.15  | Put  | Bond Future | 3,268.9400                  | 3.2689                      | 3,578.0600            | 3.5781                | 9.456             | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 | 11.00  | Call | Bond Future | 829.1400                    | 0.8291                      | 456.9700              | 0.4570                | (44.886)          | 0            | 0           | 2,900         |
| 2023/01/19 | R248             | 02/02/2023 | 11.00  | Put  | Bond Future | 1,581.1000                  | 1.5811                      | 2,204.2700            | 2.2043                | 39.414            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 | 11.60  | Call | Bond Future | 3,521.8700                  | 3.5219                      | 2,669.9100            | 2.6699                | (24.191)          | 0            | 0           | 2,900         |
| 2023/01/19 | R248             | 02/02/2023 | 11.60  | Put  | Bond Future | 217.2300                    | 0.2172                      | 360.6100              | 0.3606                | 66.004            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 | 11.70  | Call | Bond Future | 4,091.4400                  | 4.0914                      | 3,197.4900            | 3.1975                | (21.849)          | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 | 11.70  | Put  | Bond Future | 145.2300                    | 0.1452                      | 246.6200              | 0.2466                | 69.813            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 | 11.08  | Call | Bond Future | 1,081.3400                  | 1.0813                      | 632.4300              | 0.6324                | (41.514)          | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 | 11.08  | Put  | Bond Future | 1,271.0900                  | 1.2711                      | 1,817.5200            | 1.8175                | 42.989            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 | 11.10  | Put  | Bond Future | 1,200.8300                  | 1.2008                      | 1,727.9300            | 1.7279                | 43.895            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 |        |      | Bond Future | 11.1072                     | 84.0467                     | 11.2519               | 83.0513               | 1.302             | 0.0000       | 0.0000      | 55,768        |
| 2023/01/19 | R248             | 02/02/2023 | 10.40  | Call | Bond Future | 35.8700                     | 0.0359                      | 10.2200               | 0.0102                | (71.508)          | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 | 10.40  | Put  | Bond Future | 5,230.3400                  | 5.2303                      | 6,200.0300            | 6.2000                | 18.540            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 | 11.06  | Call | Bond Future | 1,014.5700                  | 1.0146                      | 584.9700              | 0.5850                | (42.343)          | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 | 11.06  | Put  | Bond Future | 1,344.2400                  | 1.3442                      | 1,909.9800            | 1.9100                | 42.086            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 | 11.07  | Call | Bond Future | 1,047.6500                  | 1.0477                      | 608.4000              | 0.6084                | (41.927)          | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 | 11.07  | Put  | Bond Future | 1,307.3000                  | 1.3073                      | 1,863.3900            | 1.8634                | 42.537            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/02/2023 | 11.10  | Call | Bond Future | 1,150.5800                  | 1.1506                      | 682.3400              | 0.6823                | (40.696)          | 0            | 0           | 0             |
| 2023/01/19 | R248             | 04/05/2023 | 11.35  | Call | Bond Future | 3,976.0600                  | 3.9761                      | 3,407.4200            | 3.4074                | (14.302)          | 0            | 0           | 0             |
| 2023/01/19 | R248             | 04/05/2023 | 11.35  | Put  | Bond Future | 2,973.5700                  | 2.9736                      | 3,420.2200            | 3.4202                | 15.021            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 04/05/2023 |        |      | Bond Future | 11.2021                     | 81.2118                     | 11.3519               | 80.1965               | 1.337             | 0.0000       | 0.0000      | 249,874       |
| 2023/01/19 | R248             | 04/05/2023 | 11.34  | Call | Bond Future | 3,937.6800                  | 3.9377                      | 3,372.1900            | 3.3722                | (14.361)          | 0            | 0           | 0             |
| 2023/01/19 | R248             | 04/05/2023 | 11.34  | Put  | Bond Future | 3,002.2800                  | 3.0023                      | 3,452.0800            | 3.4521                | 14.982            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 04/05/2023 | 11.33  | Call | Bond Future | 3,899.4500                  | 3.8994                      | 3,337.1200            | 3.3371                | (14.421)          | 0            | 0           | 0             |
| 2023/01/19 | R248             | 04/05/2023 | 11.33  | Put  | Bond Future | 3,031.2300                  | 3.0312                      | 3,484.1900            | 3.4842                | 14.943            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 03/08/2023 | 12.11  | Call | Bond Future | 7,818.6100                  | 7.8186                      | 7,103.9900            | 7.1040                | (9.140)           | 0            | 0           | 0             |
| 2023/01/19 | R248             | 03/08/2023 | 12.11  | Put  | Bond Future | 2,632.8800                  | 2.6329                      | 2,954.1000            | 2.9541                | 12.200            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 03/08/2023 |        |      | Bond Future | 11.2949                     | 82.7992                     | 11.4502               | 81.7634               | 1.374             | 0.0000       | 0.0000      | 0             |
| 2023/01/19 | R248             | 03/08/2023 | 12.10  | Call | Bond Future | 7,776.8900                  | 7.7769                      | 7,064.0900            | 7.0641                | (9.166)           | 0            | 0           | 0             |
| 2023/01/19 | R248             | 03/08/2023 | 12.10  | Put  | Bond Future | 2,651.1300                  | 2.6511                      | 2,974.1700            | 2.9742                | 12.185            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 03/08/2023 | 12.09  | Call | Bond Future | 7,735.2200                  | 7.7352                      | 7,024.2300            | 7.0242                | (9.192)           | 0            | 0           | 0             |
| 2023/01/19 | R248             | 03/08/2023 | 12.09  | Put  | Bond Future | 2,669.5200                  | 2.6695                      | 2,994.3700            | 2.9944                | 12.169            | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/11/2023 | 11.48  | Call | Bond Future | 5,720.9800                  | 5.7210                      | 5,144.7800            | 5.1448                | (10.072)          | 0            | 0           | 0             |
| 2023/01/19 | R248             | 02/11/2023 | 11.49  | Put  | Bond Future | 5,069.3800                  | 5.0694                      | 5,547.5500            | 5.5475                | 9.433             | 0            | 0           | 0             |

| Deal Date    | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest  |
|--------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|----------------|
| 2023/01/19   | R248             | 02/11/2023 | 11.47  | Call | Bond Future | 5,685.2900                     | 5.6853                         | 5,111.1600               | 5.1112                   | (10.099)             | 0            | 0           | 0              |
| 2023/01/19   | R248             | 02/11/2023 |        |      | Bond Future | 11.3859                        | 80.0325                        | 11.5465                  | 78.9761                  | 1.411                | 0.0000       | 0.0000      | 13,000         |
| 2023/01/19   | R248             | 02/11/2023 | 11.48  | Put  | Bond Future | 5,099.2100                     | 5.0992                         | 5,579.4400               | 5.5794                   | 9.418                | 0            | 0           | 0              |
| 2023/01/19   | R248             | 02/11/2023 | 11.49  | Call | Bond Future | 5,756.7500                     | 5.7567                         | 5,178.4900               | 5.1785                   | (10.045)             | 0            | 0           | 0              |
| 2023/01/19   | R248             | 02/11/2023 | 11.47  | Put  | Bond Future | 5,129.2100                     | 5.1292                         | 5,611.5100               | 5.6115                   | 9.403                | 0            | 0           | 0              |
| 2023/01/19   | R248             | 01/02/2024 | 12.15  | Call | Bond Future | 8,352.3500                     | 8.3524                         | 7,663.9900               | 7.6640                   | (8.242)              | 0            | 0           | 0              |
| 2023/01/19   | R248             | 01/02/2024 | 12.15  | Put  | Bond Future | 4,170.6400                     | 4.1706                         | 4,559.6900               | 4.5597                   | 9.328                | 0            | 0           | 0              |
| 2023/01/19   | R248             | 01/02/2024 | 12.14  | Call | Bond Future | 8,314.3000                     | 8.3143                         | 7,627.5400               | 7.6275                   | (8.260)              | 0            | 0           | 0              |
| 2023/01/19   | R248             | 01/02/2024 | 12.14  | Put  | Bond Future | 4,192.1600                     | 4.1922                         | 4,582.8100               | 4.5828                   | 9.319                | 0            | 0           | 0              |
| 2023/01/19   | R248             | 01/02/2024 |        |      | Bond Future | 11.4808                        | 81.6657                        | 11.6471                  | 80.5883                  | 1.449                | 0.0000       | 0.0000      | 0              |
| 2023/01/19   | R248             | 01/02/2024 | 12.16  | Call | Bond Future | 8,390.4300                     | 8.3904                         | 7,700.4800               | 7.7005                   | (8.223)              | 0            | 0           | 0              |
| 2023/01/19   | R248             | 01/02/2024 | 12.16  | Put  | Bond Future | 4,149.2300                     | 4.1492                         | 4,536.6900               | 4.5367                   | 9.338                | 0            | 0           | 0              |
| <b>Total</b> |                  |            |        |      |             |                                |                                |                          |                          |                      |              |             | <b>1938921</b> |