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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/04/2023 TO 18/04/2023

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2025 | 04/05/2023 | | Bond Future | 168.6023 | 168.6023 | 168.5759 | 168.5759 | (0.016) | 0.0000 | 0.0000 | 5,293 |
| 2023/04/18 | 2025 | 03/08/2023 | | Bond Future | 170.4139 | 170.4139 | 170.3861 | 170.3861 | (0.016) | 0.0000 | 0.0000 | 5,108 |
| 2023/04/18 | 2025 | 02/11/2023 | | Bond Future | 174.0823 | 174.0823 | 174.0538 | 174.0538 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2025 | 01/02/2024 | | Bond Future | 176.1386 | 176.1386 | 176.1094 | 176.1094 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2025 | 02/05/2024 | | Bond Future | 180.0200 | 180.0200 | 179.9903 | 179.9903 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2029 | 04/05/2023 | | Bond Future | 122.1846 | 122.1846 | 122.2077 | 122.2077 | 0.019 | 0.0000 | 0.0000 | 2,027 |
| 2023/04/18 | 2029 | 03/08/2023 | | Bond Future | 124.7599 | 124.7599 | 124.7829 | 124.7829 | 0.018 | 0.0000 | 0.0000 | 1,886 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | 2029 | 02/11/2023 | | | Bond Future | 126.1185 | 126.1185 | 126.1419 | 126.1419 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2029 | 01/02/2024 | | | Bond Future | 128.9048 | 128.9048 | 128.9287 | 128.9287 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2029 | 02/05/2024 | | | Bond Future | 130.3828 | 130.3828 | 130.4073 | 130.4073 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 0.0200 | 0.0000 | 0.0200 | 0.0000 | 0.000 | 0 | 0 | 388 |
| 2023/04/18 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 4,837.9600 | 4.8380 | 4,764.8700 | 4.7649 | (1.511) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 2,305.1400 | 2.3051 | 2,230.7700 | 2.2308 | (3.226) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 119.4100 | 0.1194 | 118.6100 | 0.1186 | (0.670) | 0 | 0 | 479 |
| 2023/04/18 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 1,944.3600 | 1.9444 | 1,870.4700 | 1.8705 | (3.800) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 5,496.5800 | 5.4966 | 5,567.4700 | 5.5675 | 1.290 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 7.6500 | 0.0077 | 5.4500 | 0.0055 | (28.758) | 0 | 0 | 150 |
| 2023/04/18 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 2,179.0700 | 2.1791 | 2,225.5800 | 2.2256 | 2.134 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 185.7700 | 0.1858 | 159.1900 | 0.1592 | (14.308) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 2,216.5500 | 2.2166 | 2,263.6600 | 2.2637 | 2.125 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 179.5300 | 0.1795 | 153.5500 | 0.1536 | (14.471) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 226.1400 | 0.2261 | 227.2700 | 0.2273 | 0.500 | 0 | 0 | 388 |
| 2023/04/18 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 1,545.3900 | 1.5454 | 1,473.4300 | 1.4734 | (4.656) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 591.2800 | 0.5913 | 601.8100 | 0.6018 | 1.781 | 0 | 0 | 1,080 |
| 2023/04/18 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 909.5700 | 0.9096 | 847.0100 | 0.8470 | (6.878) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 1,814.8600 | 1.8149 | 1,854.8900 | 1.8549 | 2.206 | 0 | 0 | 479 |
| 2023/04/18 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 260.2600 | 0.2603 | 227.2000 | 0.2272 | (12.703) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | | | Bond Future | 10.0706 | 92.1950 | 10.0544 | 92.2681 | (0.161) | 0.0000 | 0.0000 | 28,102 |
| 2023/04/18 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 63.8100 | 0.0638 | 62.5300 | 0.0625 | (2.006) | 0 | 0 | 150 |
| 2023/04/18 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 8,335.1400 | 8.3351 | 8,408.1300 | 8.4081 | 0.876 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 0.2200 | 0.0002 | 0.1200 | 0.0001 | (45.455) | 0 | 0 | 1,080 |
| 2023/04/18 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 10,139.0100 | 10.1390 | 10,212.0900 | 10.2121 | 0.721 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 479 |
| 2023/04/18 | 2030 | 04/05/2023 | 12.57 | Call | Bond Future | 10,409.0600 | 10.4091 | 10,482.1500 | 10.4821 | 0.702 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 12.57 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 350 |
| 2023/04/18 | 2030 | 04/05/2023 | 10.65 | Call | Bond Future | 2,677.4000 | 2.6774 | 2,731.0700 | 2.7311 | 2.005 | 0 | 0 | 350 |
| 2023/04/18 | 2030 | 04/05/2023 | 10.65 | Put | Bond Future | 117.8900 | 0.1179 | 98.4700 | 0.0985 | (16.473) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 6,644.5300 | 6.6445 | 6,716.8300 | 6.7168 | 1.088 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 2.3300 | 0.0023 | 1.5400 | 0.0015 | (33.906) | 0 | 0 | 388 |
| 2023/04/18 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 2,254.1400 | 2.2541 | 2,301.8400 | 2.3018 | 2.116 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 173.4300 | 0.1734 | 148.0400 | 0.1480 | (14.640) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 11,007.8200 | 11.0078 | 11,080.4800 | 11.0805 | 0.660 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 21.1900 | 0.0212 | 19.6400 | 0.0196 | (7.315) | 0 | 0 | 350 |
| 2023/04/18 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 5,377.8900 | 5.3779 | 5,436.8200 | 5.4368 | 1.096 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 354.7000 | 0.3547 | 339.5900 | 0.3396 | (4.260) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 2,345.4000 | 2.3454 | 2,382.4200 | 2.3824 | 1.578 | 0 | 0 | 1,012 |
| 2023/04/18 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 3,056.9600 | 3.0570 | 3,100.8600 | 3.1009 | 1.436 | 0 | 0 | 350 |
| 2023/04/18 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 940.6100 | 0.9406 | 910.3000 | 0.9103 | (3.222) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 5,342.4400 | 5.3424 | 5,401.2100 | 5.4012 | 1.100 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 365.0200 | 0.3650 | 349.5800 | 0.3496 | (4.230) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 03/08/2023 | | | Bond Future | 10.1576 | 90.1081 | 10.1406 | 90.1823 | (0.167) | 0.0000 | 0.0000 | 75,529 |
| 2023/04/18 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 359.8800 | 0.3599 | 344.6000 | 0.3446 | (4.246) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 5,413.2800 | 5.4133 | 5,472.3800 | 5.4724 | 1.092 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 9,908.6000 | 9.9086 | 9,980.0700 | 9.9801 | 0.721 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 41.8500 | 0.0418 | 39.1100 | 0.0391 | (6.547) | 0 | 0 | 1,012 |
| 2023/04/18 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 1,295.5700 | 1.2956 | 1,258.3800 | 1.2584 | (2.871) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 3,797.1400 | 3.7971 | 3,841.8700 | 3.8419 | 1.178 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 1,432.1500 | 1.4322 | 1,401.1600 | 1.4012 | (2.164) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 3,825.5500 | 3.8256 | 3,870.4700 | 3.8705 | 1.174 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 1,419.6200 | 1.4196 | 1,388.8200 | 1.3888 | (2.170) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/11/2023 | 9.57 | Call | Bond Future | 1,115.2900 | 1.1153 | 1,134.5000 | 1.1345 | 1.722 | 0 | 0 | 800 |
| 2023/04/18 | 2030 | 02/11/2023 | 9.57 | Put | Bond Future | 3,974.7900 | 3.9748 | 3,918.2800 | 3.9183 | (1.422) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/11/2023 | 10.07 | Call | Bond Future | 1,986.5600 | 1.9866 | 2,016.1900 | 2.0162 | 1.492 | 0 | 0 | 800 |
| 2023/04/18 | 2030 | 02/11/2023 | 10.07 | Put | Bond Future | 2,676.4700 | 2.6765 | 2,630.3800 | 2.6304 | (1.722) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/11/2023 | | | Bond Future | 10.2321 | 92.0266 | 10.2143 | 92.1024 | (0.175) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2030 | 02/11/2023 | 11.57 | Call | Bond Future | 6,163.8700 | 6.1639 | 6,220.9100 | 6.2209 | 0.925 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/11/2023 | 11.57 | Put | Bond Future | 715.3300 | 0.7153 | 696.6500 | 0.6967 | (2.611) | 0 | 0 | 800 |
| 2023/04/18 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 3,853.7900 | 3.8538 | 3,898.9000 | 3.8989 | 1.171 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 1,406.9400 | 1.4069 | 1,376.3300 | 1.3763 | (2.176) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 01/02/2024 | 11.37 | Call | Bond Future | 5,525.0600 | 5.5251 | 5,577.6500 | 5.5776 | 0.952 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 01/02/2024 | 11.37 | Put | Bond Future | 1,273.9600 | 1.2740 | 1,249.2200 | 1.2492 | (1.942) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 01/02/2024 | 12.10 | Put | Bond Future | 733.5300 | 0.7335 | 717.3100 | 0.7173 | (2.211) | 0 | 0 | 400 |
| 2023/04/18 | 2030 | 01/02/2024 | 9.57 | Put | Bond Future | 4,421.7700 | 4.4218 | 4,366.2500 | 4.3663 | (1.256) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 01/02/2024 | 9.93 | Call | Bond Future | 1,951.6600 | 1.9517 | 1,980.0400 | 1.9800 | 1.454 | 0 | 0 | 1,360 |
| 2023/04/18 | 2030 | 01/02/2024 | 9.93 | Put | Bond Future | 3,494.5300 | 3.4945 | 3,445.5800 | 3.4456 | (1.401) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 01/02/2024 | | | Bond Future | 10.3021 | 90.0334 | 10.2832 | 90.1107 | (0.183) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2030 | 01/02/2024 | 11.36 | Call | Bond Future | 5,495.7400 | 5.4957 | 5,548.2000 | 5.5482 | 0.955 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 01/02/2024 | 11.36 | Put | Bond Future | 1,283.2700 | 1.2833 | 1,258.4000 | 1.2584 | (1.938) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 01/02/2024 | 12.10 | Call | Bond Future | 7,746.1400 | 7.7461 | 7,807.2500 | 7.8073 | 0.789 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 01/02/2024 | 10.07 | Call | Bond Future | 2,222.0900 | 2.2221 | 2,253.0900 | 2.2531 | 1.395 | 0 | 0 | 400 |
| 2023/04/18 | 2030 | 01/02/2024 | 10.07 | Put | Bond Future | 3,180.5900 | 3.1806 | 3,134.2600 | 3.1343 | (1.457) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 01/02/2024 | 11.31 | Call | Bond Future | 5,349.3000 | 5.3493 | 5,401.0800 | 5.4011 | 0.968 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 01/02/2024 | 11.31 | Put | Bond Future | 1,330.2800 | 1.3303 | 1,304.7300 | 1.3047 | (1.921) | 0 | 0 | 1,360 |
| 2023/04/18 | 2030 | 01/02/2024 | 11.35 | Call | Bond Future | 5,466.4800 | 5.4665 | 5,518.8000 | 5.5188 | 0.957 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 01/02/2024 | 11.35 | Put | Bond Future | 1,292.6500 | 1.2926 | 1,267.6400 | 1.2676 | (1.935) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 01/02/2024 | 9.57 | Call | Bond Future | 1,354.5700 | 1.3546 | 1,376.3800 | 1.3764 | 1.610 | 0 | 0 | 400 |
| 2023/04/18 | 2030 | 02/05/2024 | 9.81 | Call | Bond Future | 1,792.3500 | 1.7924 | 1,819.4900 | 1.8195 | 1.514 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/05/2024 | 9.81 | Put | Bond Future | 4,107.8400 | 4.1078 | 4,055.8600 | 4.0559 | (1.265) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/05/2024 | 9.82 | Call | Bond Future | 1,808.7900 | 1.8088 | 1,836.1100 | 1.8361 | 1.510 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/05/2024 | 9.82 | Put | Bond Future | 4,083.3200 | 4.0833 | 4,031.5200 | 4.0315 | (1.269) | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/05/2024 | | | Bond Future | 10.3841 | 91.9966 | 10.3642 | 92.0757 | (0.192) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2030 | 02/05/2024 | 9.83 | Call | Bond Future | 1,825.6900 | 1.8257 | 1,853.1800 | 1.8532 | 1.506 | 0 | 0 | 0 |
| 2023/04/18 | 2030 | 02/05/2024 | 9.83 | Put | Bond Future | 4,059.2800 | 4.0593 | 4,007.6500 | 4.0076 | (1.272) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 9.80 | Call | Bond Future | 0.0600 | 0.0001 | 0.0600 | 0.0001 | 0.000 | 0 | 0 | 500 |
| 2023/04/18 | 2032 | 04/05/2023 | 9.85 | Put | Bond Future | 4,843.3800 | 4.8434 | 4,683.1400 | 4.6831 | (3.308) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 11.37 | Call | Bond Future | 3,117.0200 | 3.1170 | 3,250.7300 | 3.2507 | 4.290 | 0 | 0 | 400 |
| 2023/04/18 | 2032 | 04/05/2023 | 13.43 | Call | Bond Future | 12,256.8800 | 12.2569 | 12,417.1300 | 12.4171 | 1.307 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 13.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 400 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 1,204.8500 | 1.2048 | 1,282.3700 | 1.2824 | 6.434 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 581.1800 | 0.5812 | 498.4500 | 0.4984 | (14.235) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 11.06 | Call | Bond Future | 1,816.4200 | 1.8164 | 1,918.1600 | 1.9182 | 5.601 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | 2032 | 04/05/2023 | 11.06 | Put | Bond Future | 340.7000 | 0.3407 | 282.1900 | 0.2822 | (17.173) | 0 | 0 | 730 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.69 | Call | Bond Future | 633.0400 | 0.6330 | 679.9700 | 0.6800 | 7.413 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | | | Bond Future | 10.7670 | 86.6831 | 10.7356 | 86.8433 | (0.292) | 0.0000 | 0.0000 | 72,115 |
| 2023/04/18 | 2032 | 04/05/2023 | 9.80 | Put | Bond Future | 5,117.5200 | 5.1175 | 4,957.2700 | 4.9573 | (3.131) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 9.85 | Call | Bond Future | 0.1800 | 0.0002 | 0.1900 | 0.0002 | 5.556 | 0 | 0 | 6,500 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.03 | Call | Bond Future | 4.5000 | 0.0045 | 4.7900 | 0.0048 | 6.444 | 0 | 0 | 730 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.03 | Put | Bond Future | 3,869.2600 | 3.8693 | 3,709.3000 | 3.7093 | (4.134) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 11.37 | Put | Bond Future | 116.3500 | 0.1163 | 89.8100 | 0.0898 | (22.810) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 11.00 | Call | Bond Future | 1,590.2900 | 1.5903 | 1,683.8600 | 1.6839 | 5.884 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 11.00 | Put | Bond Future | 414.0100 | 0.4140 | 347.3300 | 0.3473 | (16.106) | 0 | 0 | 13,000 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.69 | Put | Bond Future | 1,026.3600 | 1.0264 | 913.0400 | 0.9130 | (11.041) | 0 | 0 | 500 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 1,139.7500 | 1.1397 | 1,214.2200 | 1.2142 | 6.534 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 617.0600 | 0.6171 | 531.2800 | 0.5313 | (13.901) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 1,172.1000 | 1.1721 | 1,248.0900 | 1.2481 | 6.483 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 598.9000 | 0.5989 | 514.6400 | 0.5146 | (14.069) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.30 | Call | Bond Future | 75.2900 | 0.0753 | 81.6000 | 0.0816 | 8.381 | 0 | 0 | 500 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.30 | Put | Bond Future | 2,498.1400 | 2.4981 | 2,344.2000 | 2.3442 | (6.162) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.53 | Call | Bond Future | 316.3600 | 0.3164 | 341.8300 | 0.3418 | 8.051 | 0 | 0 | 730 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.53 | Put | Bond Future | 1,534.8100 | 1.5348 | 1,400.0300 | 1.4000 | (8.782) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.62 | Call | Bond Future | 478.2400 | 0.4782 | 515.1700 | 0.5152 | 7.722 | 0 | 0 | 400 |
| 2023/04/18 | 2032 | 04/05/2023 | 10.62 | Put | Bond Future | 1,231.2800 | 1.2313 | 1,107.9600 | 1.1080 | (10.016) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 5,057.9200 | 5.0579 | 5,180.3000 | 5.1803 | 2.420 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 695.9300 | 0.6959 | 655.1500 | 0.6552 | (5.860) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 5,551.9900 | 5.5520 | 5,679.3300 | 5.6793 | 2.294 | 0 | 0 | 5,000 |
| 2023/04/18 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 588.4600 | 0.5885 | 552.6400 | 0.5526 | (6.087) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 03/08/2023 | 10.30 | Call | Bond Future | 889.4100 | 0.8894 | 930.2000 | 0.9302 | 4.586 | 0 | 0 | 1,500 |
| 2023/04/18 | 2032 | 03/08/2023 | 10.30 | Put | Bond Future | 3,759.7700 | 3.7598 | 3,637.4000 | 3.6374 | (3.255) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 03/08/2023 | 9.60 | Call | Bond Future | 217.4000 | 0.2174 | 229.8100 | 0.2298 | 5.708 | 0 | 0 | 1,500 |
| 2023/04/18 | 2032 | 03/08/2023 | 9.60 | Put | Bond Future | 6,828.6600 | 6.8287 | 6,677.9100 | 6.6779 | (2.208) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 03/08/2023 | | | Bond Future | 10.8638 | 88.4887 | 10.8311 | 88.6518 | (0.301) | 0.0000 | 0.0000 | 93,181 |
| 2023/04/18 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 4,982.8900 | 4.9829 | 5,104.4700 | 5.1045 | 2.440 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 713.9700 | 0.7140 | 672.3900 | 0.6724 | (5.824) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 5,020.3700 | 5.0204 | 5,142.3500 | 5.1424 | 2.430 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 704.9000 | 0.7049 | 663.7200 | 0.6637 | (5.842) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 3,628.2900 | 3.6283 | 3,720.2200 | 3.7202 | 2.534 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 2,274.6700 | 2.2747 | 2,200.0400 | 2.2000 | (3.281) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/11/2023 | 11.90 | Call | Bond Future | 5,741.6500 | 5.7416 | 5,858.3000 | 5.8583 | 2.032 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/11/2023 | 11.90 | Put | Bond Future | 1,316.4500 | 1.3165 | 1,266.5400 | 1.2665 | (3.791) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/11/2023 | | | Bond Future | 10.9591 | 86.2109 | 10.9249 | 86.3775 | (0.312) | 0.0000 | 0.0000 | 64,607 |
| 2023/04/18 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 3,599.0500 | 3.5990 | 3,690.5600 | 3.6906 | 2.543 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 2,293.1400 | 2.2931 | 2,218.0900 | 2.2181 | (3.273) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 3,570.1600 | 3.5702 | 3,661.2400 | 3.6612 | 2.551 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 2,311.9900 | 2.3120 | 2,236.5100 | 2.2365 | (3.265) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 01/02/2024 | 11.84 | Call | Bond Future | 5,617.5000 | 5.6175 | 5,728.3900 | 5.7284 | 1.974 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 01/02/2024 | 11.84 | Put | Bond Future | 1,960.6800 | 1.9607 | 1,901.4000 | 1.9014 | (3.023) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 01/02/2024 | 10.01 | Call | Bond Future | 1,249.0600 | 1.2491 | 1,291.7900 | 1.2918 | 3.421 | 0 | 0 | 1,200 |
| 2023/04/18 | 2032 | 01/02/2024 | 10.01 | Put | Bond Future | 6,390.4400 | 6.3904 | 6,263.0000 | 6.2630 | (1.994) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 01/02/2024 | 11.83 | Call | Bond Future | 5,586.0800 | 5.5861 | 5,696.6600 | 5.6967 | 1.980 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | 2032 | 01/02/2024 | 11.83 | Put | Bond Future | 1,974.2300 | 1.9742 | 1,914.6400 | 1.9146 | (3.018) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 01/02/2024 | | | Bond Future | 11.0496 | 88.0964 | 11.0139 | 88.2666 | (0.323) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2032 | 01/02/2024 | 11.85 | Call | Bond Future | 5,649.2500 | 5.6492 | 5,760.4500 | 5.7604 | 1.968 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 01/02/2024 | 11.85 | Put | Bond Future | 1,947.4900 | 1.9475 | 1,888.5200 | 1.8885 | (3.028) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 01/02/2024 | 12.62 | Call | Bond Future | 8,219.1200 | 8.2191 | 8,350.3600 | 8.3504 | 1.597 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 01/02/2024 | 12.62 | Put | Bond Future | 1,152.5800 | 1.1526 | 1,113.6500 | 1.1136 | (3.378) | 0 | 0 | 1,200 |
| 2023/04/18 | 2032 | 01/02/2024 | 10.76 | Call | Bond Future | 2,620.1300 | 2.6201 | 2,691.9600 | 2.6920 | 2.741 | 0 | 0 | 1,200 |
| 2023/04/18 | 2032 | 01/02/2024 | 10.76 | Put | Bond Future | 4,013.3300 | 4.0133 | 3,914.9900 | 3.9150 | (2.450) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/05/2024 | 10.56 | Call | Bond Future | 2,272.0400 | 2.2720 | 2,336.9100 | 2.3369 | 2.855 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/05/2024 | 10.56 | Put | Bond Future | 5,061.4400 | 5.0614 | 4,952.3400 | 4.9523 | (2.156) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/05/2024 | | | Bond Future | 11.1477 | 85.8562 | 11.1103 | 86.0301 | (0.335) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2032 | 02/05/2024 | 10.54 | Call | Bond Future | 2,232.9900 | 2.2330 | 2,297.1000 | 2.2971 | 2.871 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/05/2024 | 10.54 | Put | Bond Future | 5,119.3800 | 5.1194 | 5,009.5200 | 5.0095 | (2.146) | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/05/2024 | 10.55 | Call | Bond Future | 2,252.4700 | 2.2525 | 2,316.9600 | 2.3170 | 2.863 | 0 | 0 | 0 |
| 2023/04/18 | 2032 | 02/05/2024 | 10.55 | Put | Bond Future | 5,090.3400 | 5.0903 | 4,980.8600 | 4.9809 | (2.151) | 0 | 0 | 0 |
| 2023/04/18 | 2033 | 04/05/2023 | | | Bond Future | 116.0054 | 116.0054 | 116.4956 | 116.4956 | 0.423 | 0.0000 | 0.0000 | 986 |
| 2023/04/18 | 2033 | 03/08/2023 | | | Bond Future | 118.4506 | 118.4506 | 118.9505 | 118.9505 | 0.422 | 0.0000 | 0.0000 | 6,988 |
| 2023/04/18 | 2033 | 02/11/2023 | | | Bond Future | 119.5825 | 119.5825 | 120.0932 | 120.0932 | 0.427 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2033 | 01/02/2024 | | | Bond Future | 122.2244 | 122.2244 | 122.7463 | 122.7463 | 0.427 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2033 | 02/05/2024 | | | Bond Future | 123.4599 | 123.4599 | 123.9933 | 123.9933 | 0.432 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2037 | 04/05/2023 | 10.95 | Call | Bond Future | 21.6600 | 0.0217 | 24.3100 | 0.0243 | 12.235 | 0 | 0 | 703 |
| 2023/04/18 | 2037 | 04/05/2023 | 10.95 | Put | Bond Future | 4,240.8900 | 4.2409 | 4,006.7000 | 4.0067 | (5.522) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 04/05/2023 | 11.03 | Put | Bond Future | 3,770.7800 | 3.7708 | 3,538.9600 | 3.5390 | (6.148) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 207.3200 | 0.2073 | 233.7800 | 0.2338 | 12.763 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 2,322.5400 | 2.3225 | 2,112.1600 | 2.1122 | (9.058) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 04/05/2023 | 11.94 | Call | Bond Future | 1,907.7100 | 1.9077 | 2,066.4900 | 2.0665 | 8.323 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 04/05/2023 | 13.73 | Put | Bond Future | 0.0200 | 0.0000 | 0.0100 | 0.0000 | (50.000) | 0 | 0 | 400 |
| 2023/04/18 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 218.2700 | 0.2183 | 246.0500 | 0.2461 | 12.727 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 2,274.5300 | 2.2745 | 2,065.4700 | 2.0655 | (9.191) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 04/05/2023 | | | Bond Future | 11.6656 | 80.8565 | 11.6239 | 81.0934 | (0.357) | 0.0000 | 0.0000 | 36,234 |
| 2023/04/18 | 2037 | 04/05/2023 | 11.03 | Call | Bond Future | 39.4600 | 0.0395 | 44.4800 | 0.0445 | 12.722 | 0 | 0 | 400 |
| 2023/04/18 | 2037 | 04/05/2023 | 11.94 | Put | Bond Future | 373.2100 | 0.3732 | 295.1500 | 0.2952 | (20.916) | 0 | 0 | 703 |
| 2023/04/18 | 2037 | 04/05/2023 | 13.73 | Call | Bond Future | 10,529.8200 | 10.5298 | 10,766.6500 | 10.7666 | 2.249 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 229.6400 | 0.2296 | 258.7800 | 0.2588 | 12.689 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 2,227.0000 | 2.2270 | 2,019.3000 | 2.0193 | (9.326) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 04/05/2023 | 11.78 | Call | Bond Future | 1,293.3200 | 1.2933 | 1,417.2300 | 1.4172 | 9.581 | 0 | 0 | 400 |
| 2023/04/18 | 2037 | 04/05/2023 | 11.78 | Put | Bond Future | 648.1100 | 0.6481 | 535.1800 | 0.5352 | (17.425) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 3,617.4600 | 3.6175 | 3,759.5200 | 3.7595 | 3.927 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 1,761.4500 | 1.7615 | 1,662.0900 | 1.6621 | (5.641) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 3,652.2000 | 3.6522 | 3,795.0100 | 3.7950 | 3.910 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 1,742.4200 | 1.7424 | 1,643.8100 | 1.6438 | (5.659) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 03/08/2023 | | | Bond Future | 11.7810 | 78.2830 | 11.7378 | 78.5244 | (0.367) | 0.0000 | 0.0000 | 114,865 |
| 2023/04/18 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 3,687.2200 | 3.6872 | 3,830.7900 | 3.8308 | 3.894 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 1,723.7300 | 1.7237 | 1,625.8800 | 1.6259 | (5.677) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 03/08/2023 | 11.00 | Call | Bond Future | 768.1600 | 0.7682 | 817.8600 | 0.8179 | 6.470 | 0 | 0 | 1,800 |
| 2023/04/18 | 2037 | 03/08/2023 | 11.00 | Put | Bond Future | 5,305.0700 | 5.3051 | 5,113.3500 | 5.1133 | (3.614) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | 2037 | 03/08/2023 | 10.30 | Call | Bond Future | 162.7200 | 0.1627 | 176.3100 | 0.1763 | 8.352 | 0 | 0 | 1,800 |
| 2023/04/18 | 2037 | 03/08/2023 | 10.30 | Put | Bond Future | 9,098.0400 | 9.0980 | 8,870.2100 | 8.8702 | (2.504) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 2,440.2800 | 2.4403 | 2,540.7100 | 2.5407 | 4.116 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 4,267.1900 | 4.2672 | 4,119.7400 | 4.1197 | (3.455) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 4,235.6100 | 4.2356 | 4,088.8400 | 4.0888 | (3.465) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 02/11/2023 | | | Bond Future | 11.8863 | 79.9498 | 11.8415 | 80.1964 | (0.377) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 4,204.2200 | 4.2042 | 4,058.1300 | 4.0581 | (3.475) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 2,389.7700 | 2.3898 | 2,488.8400 | 2.4888 | 4.146 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 2,414.9600 | 2.4150 | 2,514.7100 | 2.5147 | 4.131 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 01/02/2024 | 12.33 | Call | Bond Future | 5,018.4100 | 5.0184 | 5,162.8500 | 5.1628 | 2.878 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 01/02/2024 | 12.33 | Put | Bond Future | 3,220.0600 | 3.2201 | 3,112.6700 | 3.1127 | (3.335) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 01/02/2024 | | | Bond Future | 11.9909 | 77.4422 | 11.9443 | 77.6940 | (0.388) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2037 | 01/02/2024 | 12.31 | Call | Bond Future | 4,954.9000 | 4.9549 | 5,098.3500 | 5.0983 | 2.895 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 01/02/2024 | 12.31 | Put | Bond Future | 3,260.9000 | 3.2609 | 3,152.5200 | 3.1525 | (3.324) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 01/02/2024 | 12.32 | Call | Bond Future | 4,986.6200 | 4.9866 | 5,130.5700 | 5.1306 | 2.887 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 01/02/2024 | 12.32 | Put | Bond Future | 3,240.4200 | 3.2404 | 3,132.5400 | 3.1325 | (3.329) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 02/05/2024 | 11.45 | Call | Bond Future | 2,813.4200 | 2.8134 | 2,911.5600 | 2.9116 | 3.488 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 02/05/2024 | 11.43 | Put | Bond Future | 6,466.6700 | 6.4667 | 6,306.3500 | 6.3063 | (2.479) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 02/05/2024 | 11.44 | Call | Bond Future | 2,791.9500 | 2.7919 | 2,889.5800 | 2.8896 | 3.497 | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 02/05/2024 | 11.44 | Put | Bond Future | 6,430.9900 | 6.4310 | 6,271.1800 | 6.2712 | (2.485) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 02/05/2024 | | | Bond Future | 12.1032 | 79.1305 | 12.0548 | 79.3880 | (0.400) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2037 | 02/05/2024 | 11.45 | Put | Bond Future | 6,395.7600 | 6.3958 | 6,236.4600 | 6.2365 | (2.491) | 0 | 0 | 0 |
| 2023/04/18 | 2037 | 02/05/2024 | 11.43 | Call | Bond Future | 2,770.8800 | 2.7709 | 2,868.0000 | 2.8680 | 3.505 | 0 | 0 | 0 |
| 2023/04/18 | 2038 | 04/05/2023 | | | Bond Future | 129.4690 | 129.4690 | 129.1457 | 129.1457 | (0.250) | 0.0000 | 0.0000 | 2,894 |
| 2023/04/18 | 2038 | 03/08/2023 | | | Bond Future | 130.2381 | 130.2381 | 129.9073 | 129.9073 | (0.254) | 0.0000 | 0.0000 | 2,175 |
| 2023/04/18 | 2038 | 02/11/2023 | | | Bond Future | 133.0416 | 133.0416 | 132.7036 | 132.7036 | (0.254) | 0.0000 | 0.0000 | 1,343 |
| 2023/04/18 | 2038 | 01/02/2024 | | | Bond Future | 133.9675 | 133.9675 | 133.6221 | 133.6221 | (0.258) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2038 | 02/05/2024 | | | Bond Future | 136.9194 | 136.9194 | 136.5666 | 136.5666 | (0.258) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 7,538.1900 | 7.5382 | 7,348.3700 | 7.3484 | (2.518) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 5,037.8700 | 5.0379 | 5,217.5900 | 5.2176 | 3.567 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 33.1600 | 0.0332 | 23.0800 | 0.0231 | (30.398) | 0 | 0 | 388 |
| 2023/04/18 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 1.0800 | 0.0011 | 0.5900 | 0.0006 | (45.370) | 0 | 0 | 486 |
| 2023/04/18 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 128.9800 | 0.1290 | 137.6200 | 0.1376 | 6.699 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 3,033.5900 | 3.0336 | 2,852.4300 | 2.8524 | (5.972) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 12.05 | Put | Bond Future | 626.4600 | 0.6265 | 533.8300 | 0.5338 | (14.786) | 0 | 0 | 684 |
| 2023/04/18 | 2040 | 04/05/2023 | | | Bond Future | 11.9010 | 81.5521 | 11.8694 | 81.7419 | (0.266) | 0.0000 | 0.0000 | 32,260 |
| 2023/04/18 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 388 |
| 2023/04/18 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 11,540.6700 | 11.5407 | 11,350.8700 | 11.3509 | (1.645) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 0.2800 | 0.0003 | 0.2600 | 0.0003 | (7.143) | 0 | 0 | 486 |
| 2023/04/18 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 2.3400 | 0.0023 | 2.3100 | 0.0023 | (1.282) | 0 | 0 | 388 |
| 2023/04/18 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 6,243.4400 | 6.2434 | 6,053.6100 | 6.0536 | (3.040) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 8,489.8300 | 8.4898 | 8,679.1400 | 8.6791 | 2.230 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 170.7300 | 0.1707 | 182.6300 | 0.1826 | 6.970 | 0 | 0 | 486 |
| 2023/04/18 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 2,759.1600 | 2.7592 | 2,581.2600 | 2.5813 | (6.448) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 12.05 | Call | Bond Future | 1,511.7600 | 1.5118 | 1,608.9300 | 1.6089 | 6.428 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 11.03 | Call | Bond Future | 6.7800 | 0.0068 | 6.8700 | 0.0069 | 1.327 | 0 | 0 | 684 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | 2040 | 04/05/2023 | 11.03 | Put | Bond Future | 5,510.7000 | 5.5107 | 5,320.9900 | 5.3210 | (3.443) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 114.7000 | 0.1147 | 122.2300 | 0.1222 | 6.565 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 3,146.3200 | 3.1463 | 2,964.0500 | 2.9640 | (5.793) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 121.6600 | 0.1217 | 129.7300 | 0.1297 | 6.633 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 3,089.7300 | 3.0897 | 2,908.0000 | 2.9080 | (5.882) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 3,408.8900 | 3.4089 | 3,511.1000 | 3.5111 | 2.998 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 2,180.6900 | 2.1807 | 2,089.5400 | 2.0895 | (4.180) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 03/08/2023 | | | Bond Future | 12.0189 | 78.7427 | 11.9862 | 78.9360 | (0.273) | 0.0000 | 0.0000 | 112,358 |
| 2023/04/18 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 3,374.1600 | 3.3742 | 3,475.7500 | 3.4757 | 3.011 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 2,203.4600 | 2.2035 | 2,111.6900 | 2.1117 | (4.165) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 3,339.5900 | 3.3396 | 3,440.5400 | 3.4405 | 3.023 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 2,226.4500 | 2.2265 | 2,134.0400 | 2.1340 | (4.151) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 2,083.0000 | 2.0830 | 2,149.7500 | 2.1497 | 3.205 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 5,258.0500 | 5.2580 | 5,127.9400 | 5.1279 | (2.474) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 2,059.6200 | 2.0596 | 2,125.8500 | 2.1259 | 3.216 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 5,334.4600 | 5.3345 | 5,203.3000 | 5.2033 | (2.459) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 02/11/2023 | | | Bond Future | 12.1267 | 80.4193 | 12.0927 | 80.6166 | (0.280) | 0.0000 | 0.0000 | 29 |
| 2023/04/18 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 5,296.0300 | 5.2960 | 5,165.3900 | 5.1654 | (2.467) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 2,106.7500 | 2.1068 | 2,174.0300 | 2.1740 | 3.194 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 01/02/2024 | 12.34 | Call | Bond Future | 4,629.7300 | 4.6297 | 4,733.9300 | 4.7339 | 2.251 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 01/02/2024 | 12.34 | Put | Bond Future | 4,028.2500 | 4.0282 | 3,930.7900 | 3.9308 | (2.419) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 01/02/2024 | 12.33 | Call | Bond Future | 4,598.0600 | 4.5981 | 4,701.8500 | 4.7019 | 2.257 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 01/02/2024 | 12.33 | Put | Bond Future | 4,053.0100 | 4.0530 | 3,955.1400 | 3.9551 | (2.415) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 01/02/2024 | | | Bond Future | 12.2340 | 77.6715 | 12.1988 | 77.8732 | (0.288) | 0.0000 | 0.0000 | 11 |
| 2023/04/18 | 2040 | 01/02/2024 | 12.35 | Call | Bond Future | 4,661.2000 | 4.6612 | 4,765.8200 | 4.7658 | 2.244 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 01/02/2024 | 12.35 | Put | Bond Future | 4,003.3500 | 4.0033 | 3,906.3100 | 3.9063 | (2.424) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 02/05/2024 | 11.61 | Call | Bond Future | 2,972.6600 | 2.9727 | 3,047.5100 | 3.0475 | 2.518 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 02/05/2024 | 11.62 | Put | Bond Future | 7,263.8800 | 7.2639 | 7,132.9400 | 7.1329 | (1.803) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 02/05/2024 | 11.60 | Call | Bond Future | 2,949.5500 | 2.9495 | 3,024.0000 | 3.0240 | 2.524 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 02/05/2024 | | | Bond Future | 12.3484 | 79.3648 | 12.3118 | 79.5710 | (0.297) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2040 | 02/05/2024 | 11.61 | Put | Bond Future | 7,301.7800 | 7.3018 | 7,170.4400 | 7.1704 | (1.799) | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 02/05/2024 | 11.62 | Call | Bond Future | 2,995.8700 | 2.9959 | 3,071.1200 | 3.0711 | 2.512 | 0 | 0 | 0 |
| 2023/04/18 | 2040 | 02/05/2024 | 11.60 | Put | Bond Future | 7,339.8600 | 7.3399 | 7,208.1200 | 7.2081 | (1.795) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 73.1000 | 0.0731 | 81.7700 | 0.0818 | 11.860 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 3,704.8400 | 3.7048 | 3,462.3200 | 3.4623 | (6.546) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 77.9300 | 0.0779 | 87.2000 | 0.0872 | 11.895 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 3,644.6300 | 3.6446 | 3,402.7100 | 3.4027 | (6.638) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 04/05/2023 | 11.75 | Put | Bond Future | 1,903.7800 | 1.9038 | 1,701.9300 | 1.7019 | (10.603) | 0 | 0 | 4,423 |
| 2023/04/18 | 2044 | 04/05/2023 | | | Bond Future | 11.9903 | 77.7309 | 11.9486 | 77.9820 | (0.347) | 0.0000 | 0.0000 | 39,333 |
| 2023/04/18 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 83.0000 | 0.0830 | 92.8900 | 0.0929 | 11.916 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 3,584.7500 | 3.5848 | 3,343.4500 | 3.3435 | (6.731) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 04/05/2023 | 11.75 | Call | Bond Future | 434.4700 | 0.4345 | 483.8100 | 0.4838 | 11.356 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 04/05/2023 | 12.00 | Call | Bond Future | 1,054.9700 | 1.0550 | 1,158.9300 | 1.1589 | 9.854 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 04/05/2023 | 12.00 | Put | Bond Future | 996.4600 | 0.9965 | 849.2300 | 0.8492 | (14.775) | 0 | 0 | 4,423 |
| 2023/04/18 | 2044 | 04/05/2023 | 12.25 | Call | Bond Future | 1,991.4600 | 1.9915 | 2,152.9600 | 2.1530 | 8.110 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 04/05/2023 | 12.25 | Put | Bond Future | 455.4300 | 0.4554 | 365.7400 | 0.3657 | (19.693) | 0 | 0 | 1,798 |
| 2023/04/18 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 2,888.5900 | 2.8886 | 3,015.4300 | 3.0154 | 4.391 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 2,563.8600 | 2.5639 | 2,434.6200 | 2.4346 | (5.041) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 03/08/2023 | 12.00 | Call | Bond Future | 2,390.3300 | 2.3903 | 2,502.9600 | 2.5030 | 4.712 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 03/08/2023 | 12.00 | Put | Bond Future | 3,015.3400 | 3.0153 | 2,871.8900 | 2.8719 | (4.757) | 0 | 0 | 4,754 |
| 2023/04/18 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 2,856.1900 | 2.8562 | 2,982.1500 | 2.9821 | 4.410 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 2,590.2300 | 2.5902 | 2,460.1100 | 2.4601 | (5.023) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 03/08/2023 | | | Bond Future | 12.1049 | 74.9670 | 12.0617 | 75.2231 | (0.357) | 0.0000 | 0.0000 | 54,603 |
| 2023/04/18 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 2,921.1600 | 2.9212 | 3,048.8600 | 3.0489 | 4.372 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 2,537.7400 | 2.5377 | 2,409.3600 | 2.4094 | (5.059) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 03/08/2023 | 11.75 | Call | Bond Future | 1,706.9200 | 1.7069 | 1,796.7900 | 1.7968 | 5.265 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 03/08/2023 | 11.75 | Put | Bond Future | 3,857.0400 | 3.8570 | 3,690.8300 | 3.6908 | (4.309) | 0 | 0 | 3,076 |
| 2023/04/18 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 1,930.8700 | 1.9309 | 2,016.0200 | 2.0160 | 4.410 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 5,821.8300 | 5.8218 | 5,645.5100 | 5.6455 | (3.029) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 02/11/2023 | | | Bond Future | 12.2096 | 76.5632 | 12.1649 | 76.8247 | (0.366) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 1,908.5200 | 1.9085 | 1,992.9800 | 1.9930 | 4.425 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 5,862.9800 | 5.8630 | 5,685.9700 | 5.6860 | (3.019) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 1,886.1000 | 1.8861 | 1,969.8700 | 1.9699 | 4.441 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 5,904.1500 | 5.9041 | 5,726.4500 | 5.7264 | (3.010) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 01/02/2024 | 12.29 | Call | Bond Future | 4,315.4500 | 4.3155 | 4,449.3600 | 4.4494 | 3.103 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 01/02/2024 | 12.29 | Put | Bond Future | 4,451.9600 | 4.4520 | 4,318.7200 | 4.3187 | (2.993) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 01/02/2024 | | | Bond Future | 12.3137 | 73.8563 | 12.2673 | 74.1234 | (0.377) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2044 | 01/02/2024 | 12.28 | Call | Bond Future | 4,284.7600 | 4.2848 | 4,418.1000 | 4.4181 | 3.112 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 01/02/2024 | 12.28 | Put | Bond Future | 4,478.9000 | 4.4789 | 4,345.0900 | 4.3451 | (2.988) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 01/02/2024 | 12.27 | Call | Bond Future | 4,254.1400 | 4.2541 | 4,386.9200 | 4.3869 | 3.121 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 01/02/2024 | 12.27 | Put | Bond Future | 4,505.9900 | 4.5060 | 4,371.6200 | 4.3716 | (2.982) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 02/05/2024 | 11.67 | Call | Bond Future | 2,806.2400 | 2.8062 | 2,905.6900 | 2.9057 | 3.544 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 02/05/2024 | 11.67 | Put | Bond Future | 7,287.7800 | 7.2878 | 7,114.1600 | 7.1142 | (2.382) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 02/05/2024 | | | Bond Future | 12.4243 | 75.4664 | 12.3761 | 75.7394 | (0.387) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2044 | 02/05/2024 | 11.66 | Call | Bond Future | 2,784.2700 | 2.7843 | 2,883.1900 | 2.8832 | 3.553 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 02/05/2024 | 11.66 | Put | Bond Future | 7,328.2500 | 7.3283 | 7,154.1000 | 7.1541 | (2.376) | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 02/05/2024 | 11.65 | Call | Bond Future | 2,762.1100 | 2.7621 | 2,860.4800 | 2.8605 | 3.561 | 0 | 0 | 0 |
| 2023/04/18 | 2044 | 02/05/2024 | 11.65 | Put | Bond Future | 7,368.6100 | 7.3686 | 7,193.9100 | 7.1939 | (2.371) | 0 | 0 | 0 |
| 2023/04/18 | 2046 | 04/05/2023 | | | Bond Future | 113.3884 | 113.3884 | 112.2091 | 112.2091 | (1.040) | 0.0000 | 0.0000 | 12,310 |
| 2023/04/18 | 2046 | 03/08/2023 | | | Bond Future | 115.7783 | 115.7783 | 114.5736 | 114.5736 | (1.040) | 0.0000 | 0.0000 | 10,709 |
| 2023/04/18 | 2046 | 02/11/2023 | | | Bond Future | 116.1853 | 116.1853 | 114.9547 | 114.9547 | (1.059) | 0.0000 | 0.0000 | 4,231 |
| 2023/04/18 | 2046 | 01/02/2024 | | | Bond Future | 118.7523 | 118.7523 | 117.4945 | 117.4945 | (1.059) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2046 | 02/05/2024 | | | Bond Future | 119.2278 | 119.2278 | 117.9423 | 117.9423 | (1.078) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2050 | 04/05/2023 | | | Bond Future | 115.8170 | 115.8170 | 115.8026 | 115.8026 | (0.012) | 0.0000 | 0.0000 | 9,844 |
| 2023/04/18 | 2050 | 03/08/2023 | | | Bond Future | 116.0751 | 116.0751 | 116.0599 | 116.0599 | (0.013) | 0.0000 | 0.0000 | 9,630 |
| 2023/04/18 | 2050 | 02/11/2023 | | | Bond Future | 118.5737 | 118.5737 | 118.5582 | 118.5582 | (0.013) | 0.0000 | 0.0000 | 3,146 |
| 2023/04/18 | 2050 | 01/02/2024 | | | Bond Future | 118.9515 | 118.9515 | 118.9355 | 118.9355 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 2050 | 02/05/2024 | | | Bond Future | 121.5724 | 121.5724 | 121.5562 | 121.5562 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | AL37 | 04/05/2023 | | | Index Future | 876.6250 | 876.6250 | 876.7950 | 876.7950 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | AL37 | 03/08/2023 | | | Index Future | 894.8770 | 894.8770 | 895.0460 | 895.0460 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | AL37 | 02/11/2023 | | | Index Future | 913.9270 | 913.9270 | 914.0990 | 914.0990 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | AL37 | 01/02/2024 | | | Index Future | 933.9090 | 933.9090 | 934.0840 | 934.0840 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | AL37 | 02/05/2024 | | | Index Future | 954.2920 | 954.2920 | 954.4720 | 954.4720 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | AL7T | 04/05/2023 | | | Index Future | 1,005.1350 | 1,005.1350 | 1,006.9540 | 1,006.9540 | 0.181 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | AL7T | 03/08/2023 | | | Index Future | 1,026.0630 | 1,026.0630 | 1,027.9140 | 1,027.9140 | 0.180 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | AL7T | 02/11/2023 | | | Index Future | 1,047.9050 | 1,047.9050 | 1,049.7960 | 1,049.7960 | 0.180 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | AL7T | 01/02/2024 | | | Index Future | 1,070.8170 | 1,070.8170 | 1,072.7480 | 1,072.7480 | 0.180 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | AL7T | 02/05/2024 | | | Index Future | 1,094.1890 | 1,094.1890 | 1,096.1630 | 1,096.1630 | 0.180 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | ALBI | 04/05/2023 | | | Index Future | 878.5050 | 878.5050 | 879.9600 | 879.9600 | 0.166 | 0.0000 | 0.0000 | 99 |
| 2023/04/18 | ALBI | 03/08/2023 | | | Index Future | 896.7960 | 896.7960 | 898.2760 | 898.2760 | 0.165 | 0.0000 | 0.0000 | 17 |
| 2023/04/18 | ALBI | 02/11/2023 | | | Index Future | 915.8870 | 915.8870 | 917.3980 | 917.3980 | 0.165 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | ALBI | 01/02/2024 | | | Index Future | 935.9120 | 935.9120 | 937.4560 | 937.4560 | 0.165 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | ALBI | 02/05/2024 | | | Index Future | 956.3390 | 956.3390 | 957.9180 | 957.9180 | 0.165 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C253 | 31/03/2053 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C219 | 31/03/2029 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C431 | 31/01/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | ES33 | 04/05/2023 | | | Bond Future | 12.1750 | 73.9985 | 12.1381 | 74.1711 | (0.303) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | ES33 | 03/08/2023 | | | Bond Future | 12.3127 | 75.5582 | 12.2744 | 75.7341 | (0.311) | 0.0000 | 0.0000 | 350 |
| 2023/04/18 | ES33 | 02/11/2023 | | | Bond Future | 12.4534 | 73.3877 | 12.4134 | 73.5674 | (0.321) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | ES33 | 01/02/2024 | | | Bond Future | 12.5955 | 75.0093 | 12.5538 | 75.1928 | (0.331) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | ES33 | 02/05/2024 | | | Bond Future | 12.7435 | 72.8630 | 12.6999 | 73.0507 | (0.342) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | ES42 | 04/05/2023 | | | Bond Future | 12.6335 | 70.8037 | 12.5916 | 71.0292 | (0.331) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | ES42 | 03/08/2023 | | | Bond Future | 12.7643 | 72.2961 | 12.7210 | 72.5260 | (0.340) | 0.0000 | 0.0000 | 4,000 |
| 2023/04/18 | ES42 | 02/11/2023 | | | Bond Future | 12.8975 | 69.5893 | 12.8524 | 69.8240 | (0.350) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | ES42 | 01/02/2024 | | | Bond Future | 13.0255 | 71.1270 | 12.9786 | 71.3670 | (0.360) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | ES42 | 02/05/2024 | | | Bond Future | 13.1630 | 68.4313 | 13.1142 | 68.6765 | (0.371) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 131,880.0000 | 13.1880 | 146,080.0000 | 14.6080 | 10.767 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 131,780.0000 | 13.1780 | 145,980.0000 | 14.5980 | 10.776 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 04/05/2023 | | | GOVI | 866.0480 | 866.0480 | 867.4680 | 867.4680 | 0.164 | 0.0000 | 0.0000 | 245 |
| 2023/04/18 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 131,680.0000 | 13.1680 | 145,880.0000 | 14.5880 | 10.784 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 468,690.0000 | 46.8690 | 483,150.0000 | 48.3150 | 3.085 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 468,590.0000 | 46.8590 | 483,050.0000 | 48.3050 | 3.086 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 03/08/2023 | | | GOVI | 884.0790 | 884.0790 | 885.5250 | 885.5250 | 0.164 | 0.0000 | 0.0000 | 670 |
| 2023/04/18 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 468,490.0000 | 46.8490 | 482,950.0000 | 48.2950 | 3.087 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 170,790.0000 | 17.0790 | 185,550.0000 | 18.5550 | 8.642 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 02/11/2023 | | | GOVI | 902.8990 | 902.8990 | 904.3750 | 904.3750 | 0.163 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 170,990.0000 | 17.0990 | 185,750.0000 | 18.5750 | 8.632 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 170,890.0000 | 17.0890 | 185,650.0000 | 18.5650 | 8.637 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 01/02/2024 | 880.00 | Call | GOVI | 426,410.0000 | 42.6410 | 441,480.0000 | 44.1480 | 3.534 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 01/02/2024 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 01/02/2024 | | | GOVI | 922.6410 | 922.6410 | 924.1480 | 924.1480 | 0.163 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | GOVI | 01/02/2024 | 879.98 | Call | GOVI | 426,610.0000 | 42.6610 | 441,680.0000 | 44.1680 | 3.533 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 01/02/2024 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 01/02/2024 | 879.99 | Call | GOVI | 426,510.0000 | 42.6510 | 441,580.0000 | 44.1580 | 3.533 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 01/02/2024 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 02/05/2024 | 950.97 | Put | GOVI | 81,920.0000 | 8.1920 | 66,500.0000 | 6.6500 | (18.823) | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 02/05/2024 | 950.98 | Put | GOVI | 82,020.0000 | 8.2020 | 66,600.0000 | 6.6600 | (18.800) | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 02/05/2024 | 950.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 02/05/2024 | | | GOVI | 942.7780 | 942.7780 | 944.3200 | 944.3200 | 0.164 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | GOVI | 02/05/2024 | 950.97 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 02/05/2024 | 950.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | GOVI | 02/05/2024 | 950.99 | Put | GOVI | 82,120.0000 | 8.2120 | 66,700.0000 | 6.6700 | (18.777) | 0 | 0 | 0 |
| 2023/04/18 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IGOV | 04/05/2023 | | | Index Future | 327.4490 | 327.4490 | 326.8300 | 326.8300 | (0.189) | 0.0000 | 0.0000 | 289 |
| 2023/04/18 | IGOV | 03/08/2023 | | | Index Future | 334.3480 | 334.3480 | 333.7140 | 333.7140 | (0.190) | 0.0000 | 0.0000 | 624 |
| 2023/04/18 | IGOV | 02/11/2023 | | | Index Future | 341.5450 | 341.5450 | 340.8970 | 340.8970 | (0.190) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IGOV | 01/02/2024 | | | Index Future | 349.0900 | 349.0900 | 348.4280 | 348.4280 | (0.190) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IGOV | 02/05/2024 | | | Index Future | 356.7850 | 356.7850 | 356.1080 | 356.1080 | (0.190) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | JBAF | 19/04/2023 | | | Jibar Tradeable Future | 7.9850 | 92.0150 | 7.9550 | 92.0450 | (0.376) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | JBAF | 17/05/2023 | | | Jibar Tradeable Future | 8.0300 | 91.9700 | 8.0400 | 91.9600 | 0.125 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 8.2700 | 91.7300 | 8.2750 | 91.7250 | 0.060 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | JBAF | 19/07/2023 | | | Jibar Tradeable Future | 8.3200 | 91.6800 | 8.3100 | 91.6900 | (0.120) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | JBAF | 16/08/2023 | | | Jibar Tradeable Future | 8.4100 | 91.5900 | 8.4100 | 91.5900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 8.4350 | 91.5650 | 8.4250 | 91.5750 | (0.119) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | JBAF | 18/10/2023 | | | Jibar Tradeable Future | 8.3150 | 8.3150 | 8.3150 | 91.6850 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 8.3750 | 91.6250 | 8.3500 | 91.6500 | (0.299) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 8.2500 | 91.7500 | 8.2000 | 91.8000 | (0.606) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 8.0550 | 91.9450 | 7.9800 | 92.0200 | (0.931) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | JBAF | 18/09/2024 | | | Jibar Tradeable Future | 7.9850 | 92.0150 | 7.9250 | 92.0750 | (0.751) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | JBAF | 18/12/2024 | | | Jibar Tradeable Future | 7.9250 | 92.0750 | 7.8800 | 92.1200 | (0.568) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | JBAF | 19/03/2025 | | | Jibar Tradeable Future | 7.9550 | 92.0450 | 7.8850 | 92.1150 | (0.880) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 10.55 | Call | Bond Future | 8.3100 | 0.0083 | 8.5400 | 0.0085 | 2.768 | 0 | 0 | 770 |
| 2023/04/18 | R035 | 04/05/2023 | 10.55 | Put | Bond Future | 4,810.1200 | 4.8101 | 4,631.4700 | 4.6315 | (3.714) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 9,471.2800 | 9.4713 | 9,650.1100 | 9.6501 | 1.888 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 0.1000 | 0.0001 | 0.0500 | 0.0001 | (50.000) | 0 | 0 | 491 |
| 2023/04/18 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 5,917.5800 | 5.9176 | 6,093.6500 | 6.0937 | 2.975 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 7.5300 | 0.0075 | 4.7200 | 0.0047 | (37.317) | 0 | 0 | 388 |
| 2023/04/18 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 498.6400 | 0.4986 | 537.4800 | 0.5375 | 7.789 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 519.1100 | 0.5191 | 559.4600 | 0.5595 | 7.773 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 1,359.9100 | 1.3599 | 1,222.9100 | 1.2229 | (10.074) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 12.8400 | 0.0128 | 13.3200 | 0.0133 | 3.738 | 0 | 0 | 388 |
| 2023/04/18 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 4,508.5300 | 4.5085 | 4,330.1300 | 4.3301 | (3.957) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 11.05 | Call | Bond Future | 254.0000 | 0.2540 | 273.8200 | 0.2738 | 7.803 | 0 | 0 | 770 |
| 2023/04/18 | R035 | 04/05/2023 | 11.05 | Put | Bond Future | 2,059.9900 | 2.0600 | 1,900.9300 | 1.9009 | (7.721) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 440.4000 | 0.4404 | 474.8800 | 0.4749 | 7.829 | 0 | 0 | 491 |
| 2023/04/18 | R035 | 04/05/2023 | | | Bond Future | 11.3635 | 85.6974 | 11.3320 | 85.8763 | (0.277) | 0.0000 | 0.0000 | 29,561 |
| 2023/04/18 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 388 |
| 2023/04/18 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 9,247.1100 | 9.2471 | 9,068.2300 | 9.0682 | (1.934) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 2.3900 | 0.0024 | 2.3800 | 0.0024 | (0.418) | 0 | 0 | 491 |
| 2023/04/18 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 5,607.0900 | 5.6071 | 5,428.2000 | 5.4282 | (3.190) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 11.80 | Call | Bond Future | 2,613.3600 | 2.6134 | 2,752.0800 | 2.7521 | 5.308 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 11.80 | Put | Bond Future | 186.5500 | 0.1866 | 146.3900 | 0.1464 | (21.528) | 0 | 0 | 1,035 |
| 2023/04/18 | R035 | 04/05/2023 | 11.87 | Call | Bond Future | 2,945.2500 | 2.9452 | 3,092.0400 | 3.0920 | 4.984 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 11.87 | Put | Bond Future | 138.6000 | 0.1386 | 106.5100 | 0.1065 | (23.153) | 0 | 0 | 770 |
| 2023/04/18 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 1,433.6100 | 1.4336 | 1,293.5700 | 1.2936 | (9.768) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 1,396.4600 | 1.3965 | 1,257.9300 | 1.2579 | (9.920) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 540.1300 | 0.5401 | 582.0100 | 0.5820 | 7.754 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 1,548.5700 | 1.5486 | 1,404.1700 | 1.4042 | (9.325) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 4,261.9000 | 4.2619 | 4,377.2900 | 4.3773 | 2.707 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 1,374.4500 | 1.3744 | 1,307.6500 | 1.3076 | (4.860) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 03/08/2023 | | | Bond Future | 11.4687 | 87.4825 | 11.4361 | 87.6647 | (0.285) | 0.0000 | 0.0000 | 48,766 |
| 2023/04/18 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 4,187.2900 | 4.1873 | 4,301.5900 | 4.3016 | 2.730 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 1,405.9500 | 1.4059 | 1,338.0600 | 1.3381 | (4.829) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 4,224.6200 | 4.2246 | 4,339.4700 | 4.3395 | 2.719 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 1,390.2000 | 1.3902 | 1,322.8600 | 1.3229 | (4.844) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/11/2023 | 12.85 | Call | Bond Future | 7,726.0700 | 7.7261 | 7,866.8600 | 7.8669 | 1.822 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/11/2023 | 12.85 | Put | Bond Future | 1,151.2000 | 1.1512 | 1,105.9600 | 1.1060 | (3.930) | 0 | 0 | 400 |
| 2023/04/18 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 2,755.6100 | 2.7556 | 2,836.4800 | 2.8365 | 2.935 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 3,671.6600 | 3.6717 | 3,566.5000 | 3.5665 | (2.864) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 2,782.8700 | 2.7829 | 2,864.2600 | 2.8643 | 2.925 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 3,643.4100 | 3.6434 | 3,538.7700 | 3.5388 | (2.872) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/11/2023 | 11.12 | Call | Bond Future | 2,027.9100 | 2.0279 | 2,093.8500 | 2.0938 | 3.252 | 0 | 0 | 400 |
| 2023/04/18 | R035 | 02/11/2023 | | | Bond Future | 11.5762 | 84.8370 | 11.5422 | 85.0230 | (0.293) | 0.0000 | 0.0000 | 99,908 |
| 2023/04/18 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 2,810.2800 | 2.8103 | 2,892.1700 | 2.8922 | 2.914 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 3,615.3500 | 3.6154 | 3,511.2100 | 3.5112 | (2.880) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/11/2023 | 10.62 | Call | Bond Future | 1,085.8100 | 1.0858 | 1,127.5200 | 1.1275 | 3.841 | 0 | 0 | 400 |
| 2023/04/18 | R035 | 02/11/2023 | 10.62 | Put | Bond Future | 6,554.7600 | 6.5548 | 6,410.4400 | 6.4104 | (2.202) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/11/2023 | 11.12 | Put | Bond Future | 4,576.5400 | 4.5765 | 4,456.4500 | 4.4564 | (2.624) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 01/02/2024 | 12.18 | Put | Bond Future | 2,810.9100 | 2.8109 | 2,733.7900 | 2.7338 | (2.744) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 01/02/2024 | 12.19 | Call | Bond Future | 5,449.1800 | 5.4492 | 5,562.4400 | 5.5624 | 2.078 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 01/02/2024 | 12.19 | Put | Bond Future | 2,792.6500 | 2.7926 | 2,715.9000 | 2.7159 | (2.748) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 01/02/2024 | 10.62 | Call | Bond Future | 1,464.6500 | 1.4647 | 1,512.7300 | 1.5127 | 3.283 | 0 | 0 | 400 |
| 2023/04/18 | R035 | 01/02/2024 | 10.62 | Put | Bond Future | 7,458.0600 | 7.4581 | 7,316.1300 | 7.3161 | (1.903) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 01/02/2024 | 11.12 | Put | Bond Future | 5,521.4700 | 5.5215 | 5,400.4400 | 5.4004 | (2.192) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 01/02/2024 | | | Bond Future | 11.6835 | 86.6924 | 11.6482 | 86.8824 | (0.303) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R035 | 01/02/2024 | 13.46 | Call | Bond Future | 10,029.8700 | 10.0299 | 10,179.7600 | 10.1798 | 1.494 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 01/02/2024 | 13.46 | Put | Bond Future | 1,220.1900 | 1.2202 | 1,180.0700 | 1.1801 | (3.288) | 0 | 0 | 400 |
| 2023/04/18 | R035 | 01/02/2024 | 12.18 | Call | Bond Future | 5,416.1500 | 5.4162 | 5,529.0400 | 5.5290 | 2.084 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 01/02/2024 | 12.20 | Call | Bond Future | 5,482.5600 | 5.4826 | 5,596.1900 | 5.5962 | 2.073 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 01/02/2024 | 12.20 | Put | Bond Future | 2,774.8000 | 2.7748 | 2,698.4200 | 2.6984 | (2.753) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 01/02/2024 | 11.12 | Call | Bond Future | 2,418.3600 | 2.4184 | 2,487.3400 | 2.4873 | 2.852 | 0 | 0 | 400 |
| 2023/04/18 | R035 | 02/05/2024 | 11.19 | Call | Bond Future | 2,810.3900 | 2.8104 | 2,884.2400 | 2.8842 | 2.628 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/05/2024 | 11.19 | Put | Bond Future | 6,051.0000 | 6.0510 | 5,930.5700 | 5.9306 | (1.990) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/05/2024 | 11.20 | Call | Bond Future | 2,832.9300 | 2.8329 | 2,907.1700 | 2.9072 | 2.621 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/05/2024 | 11.20 | Put | Bond Future | 6,017.9700 | 6.0180 | 5,897.9300 | 5.8979 | (1.995) | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/05/2024 | | | Bond Future | 11.7887 | 84.0718 | 11.7519 | 84.2660 | (0.312) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R035 | 02/05/2024 | 11.21 | Call | Bond Future | 2,855.2400 | 2.8552 | 2,929.8700 | 2.9299 | 2.614 | 0 | 0 | 0 |
| 2023/04/18 | R035 | 02/05/2024 | 11.21 | Put | Bond Future | 5,984.7700 | 5.9848 | 5,865.1200 | 5.8651 | (1.999) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 04/05/2023 | | Call | Bond Future | 9,442.4900 | 9.4425 | 9,412.2600 | 9.4123 | (0.320) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 354.5700 | 0.3546 | 351.3300 | 0.3513 | (0.914) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 750.8600 | 0.7509 | 717.1800 | 0.7172 | (4.486) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 04/05/2023 | | | Bond Future | 8.7105 | 109.4425 | 8.7201 | 109.4123 | 0.110 | 0.0000 | 0.0000 | 39,090 |
| 2023/04/18 | R186 | 04/05/2023 | | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/04/18 | R186 | 04/05/2023 | 8.36 | Call | Bond Future | 101.0800 | 0.1011 | 87.9300 | 0.0879 | (13.009) | 0 | 0 | 200 |
| 2023/04/18 | R186 | 04/05/2023 | 8.36 | Put | Bond Future | 1,213.4800 | 1.2135 | 1,230.5600 | 1.2306 | 1.408 | 0 | 0 | 200 |
| 2023/04/18 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 710.0000 | 0.7100 | 676.7400 | 0.6767 | (4.685) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 365.6600 | 0.3657 | 362.6300 | 0.3626 | (0.829) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 730.3000 | 0.7303 | 696.8300 | 0.6968 | (4.583) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 343.7600 | 0.3438 | 340.3100 | 0.3403 | (1.004) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 3,207.4400 | 3.2074 | 3,177.6600 | 3.1777 | (0.928) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 284.6400 | 0.2846 | 286.2900 | 0.2863 | 0.580 | 0 | 0 | 0 |
| 2023/04/18 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 288.8200 | 0.2888 | 290.5100 | 0.2905 | 0.585 | 0 | 0 | 0 |
| 2023/04/18 | R186 | 03/08/2023 | | | Bond Future | 8.7341 | 106.4148 | 8.7447 | 106.3834 | 0.122 | 0.0000 | 0.0000 | 68,968 |
| 2023/04/18 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 3,231.7200 | 3.2317 | 3,201.9000 | 3.2019 | (0.923) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 280.3800 | 0.2804 | 281.9900 | 0.2820 | 0.574 | 0 | 0 | 0 |
| 2023/04/18 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 3,183.0700 | 3.1831 | 3,153.3300 | 3.1533 | (0.934) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 2,600.4300 | 2.6004 | 2,574.9400 | 2.5749 | (0.980) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 801.8000 | 0.8018 | 808.4500 | 0.8084 | 0.829 | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/11/2023 | 9.15 | Call | Bond Future | 2,127.8300 | 2.1278 | 2,104.2100 | 2.1042 | (1.110) | 0 | 0 | 1,715 |
| 2023/04/18 | R186 | 02/11/2023 | | | Bond Future | 8.7415 | 108.6804 | 8.7531 | 108.6483 | 0.133 | 0.0000 | 0.0000 | 15,692 |
| 2023/04/18 | R186 | 02/11/2023 | 10.42 | Call | Bond Future | 4,816.1700 | 4.8162 | 4,786.0900 | 4.7861 | (0.625) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/11/2023 | 10.42 | Put | Bond Future | 307.5500 | 0.3075 | 309.6100 | 0.3096 | 0.670 | 0 | 0 | 1,715 |
| 2023/04/18 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 2,561.3100 | 2.5613 | 2,535.9600 | 2.5360 | (0.990) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 816.7300 | 0.8167 | 823.5200 | 0.8235 | 0.831 | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 2,580.8400 | 2.5808 | 2,555.4300 | 2.5554 | (0.985) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 809.2300 | 0.8092 | 815.9600 | 0.8160 | 0.832 | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/11/2023 | 9.15 | Put | Bond Future | 1,007.4400 | 1.0074 | 1,015.9600 | 1.0160 | 0.846 | 0 | 0 | 0 |
| 2023/04/18 | R186 | 01/02/2024 | 9.52 | Put | Bond Future | 909.1600 | 0.9092 | 916.8400 | 0.9168 | 0.845 | 0 | 0 | 0 |
| 2023/04/18 | R186 | 01/02/2024 | 9.50 | Call | Bond Future | 2,882.4400 | 2.8824 | 2,857.3600 | 2.8574 | (0.870) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 01/02/2024 | 9.51 | Call | Bond Future | 2,900.8400 | 2.9008 | 2,875.7000 | 2.8757 | (0.867) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 01/02/2024 | | | Bond Future | 8.7263 | 105.7480 | 8.7392 | 105.7151 | 0.147 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R186 | 01/02/2024 | 9.52 | Call | Bond Future | 2,919.2800 | 2.9193 | 2,894.0700 | 2.8941 | (0.864) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 01/02/2024 | 9.50 | Put | Bond Future | 922.3700 | 0.9224 | 930.1800 | 0.9302 | 0.847 | 0 | 0 | 0 |
| 2023/04/18 | R186 | 01/02/2024 | 9.51 | Put | Bond Future | 915.7400 | 0.9157 | 923.4900 | 0.9235 | 0.846 | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/05/2024 | 8.01 | Call | Bond Future | 843.5000 | 0.8435 | 830.3800 | 0.8304 | (1.555) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/05/2024 | 8.01 | Put | Bond Future | 2,516.3900 | 2.5164 | 2,536.7900 | 2.5368 | 0.811 | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/05/2024 | | | Bond Future | 8.7109 | 108.0542 | 8.7251 | 108.0206 | 0.163 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R186 | 02/05/2024 | 7.99 | Call | Bond Future | 825.0900 | 0.8251 | 812.1400 | 0.8121 | (1.570) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/05/2024 | 7.99 | Put | Bond Future | 2,546.2200 | 2.5462 | 2,566.7900 | 2.5668 | 0.808 | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/05/2024 | 8.00 | Call | Bond Future | 834.0600 | 0.8341 | 821.0300 | 0.8210 | (1.562) | 0 | 0 | 0 |
| 2023/04/18 | R186 | 02/05/2024 | 8.00 | Put | Bond Future | 2,531.0700 | 2.5311 | 2,551.5600 | 2.5516 | 0.810 | 0 | 0 | 0 |
| 2023/04/18 | R197 | 04/05/2023 | | | Bond Future | 335.8365 | 335.8365 | 335.9235 | 335.9235 | 0.026 | 0.0000 | 0.0000 | 309 |
| 2023/04/18 | R197 | 03/08/2023 | | | Bond Future | 333.8296 | 333.8296 | 333.9168 | 333.9168 | 0.026 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R197 | 02/11/2023 | | | Bond Future | 341.0157 | 341.0157 | 341.1046 | 341.1046 | 0.026 | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R202 | 04/05/2023 | | | Bond Future | 253.4673 | 253.4673 | 252.5673 | 252.5673 | (0.355) | 0.0000 | 0.0000 | 4,492 |
| 2023/04/18 | R202 | 03/08/2023 | | | Bond Future | 253.9839 | 253.9839 | 253.0640 | 253.0640 | (0.362) | 0.0000 | 0.0000 | 5,420 |
| 2023/04/18 | R202 | 02/11/2023 | | | Bond Future | 259.4513 | 259.4513 | 258.5113 | 258.5113 | (0.362) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R202 | 01/02/2024 | | | Bond Future | 260.2279 | 260.2279 | 259.2670 | 259.2670 | (0.369) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R202 | 02/05/2024 | | | Bond Future | 265.9619 | 265.9619 | 264.9801 | 264.9801 | (0.369) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R209 | 04/05/2023 | 10.00 | Call | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 500 |
| 2023/04/18 | R209 | 04/05/2023 | 10.00 | Put | Bond Future | 7,599.3900 | 7.5994 | 7,418.2900 | 7.4183 | (2.383) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | R209 | 04/05/2023 | 10.50 | Call | Bond Future | 2.8300 | 0.0028 | 2.9700 | 0.0030 | 4.947 | 0 | 0 | 4,500 |
| 2023/04/18 | R209 | 04/05/2023 | 10.50 | Put | Bond Future | 4,786.9900 | 4.7870 | 4,606.0300 | 4.6060 | (3.780) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 04/05/2023 | 11.50 | Put | Bond Future | 612.0300 | 0.6120 | 517.5400 | 0.5175 | (15.439) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 211.2600 | 0.2113 | 232.9400 | 0.2329 | 10.262 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 1,862.1100 | 1.8621 | 1,702.6900 | 1.7027 | (8.561) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 222.1000 | 0.2221 | 244.8500 | 0.2448 | 10.243 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 1,821.5200 | 1.8215 | 1,663.1700 | 1.6632 | (8.693) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 04/05/2023 | | | Bond Future | 11.4165 | 66.2106 | 11.3801 | 66.3917 | (0.319) | 0.0000 | 0.0000 | 19,549 |
| 2023/04/18 | R209 | 04/05/2023 | 11.00 | Call | Bond Future | 130.6500 | 0.1306 | 144.0800 | 0.1441 | 10.279 | 0 | 0 | 1,250 |
| 2023/04/18 | R209 | 04/05/2023 | 11.00 | Put | Bond Future | 2,246.7800 | 2.2468 | 2,079.1100 | 2.0791 | (7.463) | 0 | 0 | 8,250 |
| 2023/04/18 | R209 | 04/05/2023 | 11.50 | Call | Bond Future | 1,025.3600 | 1.0254 | 1,111.9700 | 1.1120 | 8.447 | 0 | 0 | 2,250 |
| 2023/04/18 | R209 | 04/05/2023 | 12.50 | Call | Bond Future | 5,095.8400 | 5.0958 | 5,274.0700 | 5.2741 | 3.498 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 04/05/2023 | 12.50 | Put | Bond Future | 7.3700 | 0.0074 | 4.5000 | 0.0045 | (38.942) | 0 | 0 | 9,750 |
| 2023/04/18 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 233.2900 | 0.2333 | 257.1500 | 0.2571 | 10.228 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 1,781.3500 | 1.7813 | 1,624.1100 | 1.6241 | (8.827) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 1,343.4200 | 1.3434 | 1,272.4100 | 1.2724 | (5.286) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 03/08/2023 | 10.70 | Call | Bond Future | 604.5000 | 0.6045 | 639.0100 | 0.6390 | 5.709 | 0 | 0 | 1,800 |
| 2023/04/18 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 3,374.4200 | 3.3744 | 3,486.8400 | 3.4868 | 3.332 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 3,406.0400 | 3.4060 | 3,519.0200 | 3.5190 | 3.317 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 03/08/2023 | 10.00 | Call | Bond Future | 121.3700 | 0.1214 | 130.1400 | 0.1301 | 7.226 | 0 | 0 | 1,800 |
| 2023/04/18 | R209 | 03/08/2023 | 10.00 | Put | Bond Future | 8,154.2500 | 8.1542 | 7,978.4500 | 7.9785 | (2.156) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 03/08/2023 | | | Bond Future | 11.5127 | 67.5898 | 11.4751 | 67.7744 | (0.327) | 0.0000 | 0.0000 | 8,708 |
| 2023/04/18 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 3,437.6100 | 3.4376 | 3,551.1700 | 3.5512 | 3.303 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 03/08/2023 | 10.70 | Put | Bond Future | 4,760.6300 | 4.7606 | 4,610.5700 | 4.6106 | (3.152) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 1,373.9500 | 1.3740 | 1,301.8000 | 1.3018 | (5.251) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 1,358.6800 | 1.3587 | 1,287.0900 | 1.2871 | (5.269) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 2,168.6300 | 2.1686 | 2,246.3500 | 2.2463 | 3.584 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 3,528.0300 | 3.5280 | 3,417.2900 | 3.4173 | (3.139) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 2,191.3900 | 2.1914 | 2,269.6400 | 2.2696 | 3.571 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 3,501.1200 | 3.5011 | 3,390.9100 | 3.3909 | (3.148) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 02/11/2023 | | | Bond Future | 11.6075 | 65.8760 | 11.5685 | 66.0645 | (0.335) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 2,214.2700 | 2.2143 | 2,293.0400 | 2.2930 | 3.557 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 3,474.3800 | 3.4744 | 3,364.6900 | 3.3647 | (3.157) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 01/02/2024 | 12.14 | Call | Bond Future | 4,626.0100 | 4.6260 | 4,739.9800 | 4.7400 | 2.464 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 01/02/2024 | 12.14 | Put | Bond Future | 2,566.6900 | 2.5667 | 2,488.1300 | 2.4881 | (3.061) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 01/02/2024 | 12.13 | Put | Bond Future | 2,583.5100 | 2.5835 | 2,504.5700 | 2.5046 | (3.056) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 01/02/2024 | | | Bond Future | 11.6980 | 67.3167 | 11.6577 | 67.5093 | (0.345) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R209 | 01/02/2024 | 12.12 | Call | Bond Future | 4,568.5300 | 4.5685 | 4,681.7400 | 4.6817 | 2.478 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 01/02/2024 | 12.12 | Put | Bond Future | 2,600.4300 | 2.6004 | 2,521.1100 | 2.5211 | (3.050) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 01/02/2024 | 12.13 | Call | Bond Future | 4,597.2500 | 4.5973 | 4,710.8400 | 4.7108 | 2.471 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 02/05/2024 | 11.17 | Call | Bond Future | 2,475.2800 | 2.4753 | 2,550.5500 | 2.5506 | 3.041 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 02/05/2024 | 11.17 | Put | Bond Future | 5,499.2900 | 5.4993 | 5,377.7700 | 5.3778 | (2.210) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 02/05/2024 | 11.18 | Call | Bond Future | 2,495.0900 | 2.4951 | 2,570.7700 | 2.5708 | 3.033 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 02/05/2024 | 11.18 | Put | Bond Future | 5,469.1400 | 5.4691 | 5,348.0300 | 5.3480 | (2.214) | 0 | 0 | 0 |
| 2023/04/18 | R209 | 02/05/2024 | | | Bond Future | 11.7941 | 65.6322 | 11.7523 | 65.8290 | (0.355) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R209 | 02/05/2024 | 11.19 | Call | Bond Future | 2,514.9900 | 2.5150 | 2,591.0600 | 2.5911 | 3.025 | 0 | 0 | 0 |
| 2023/04/18 | R209 | 02/05/2024 | 11.19 | Put | Bond Future | 5,439.1400 | 5.4391 | 5,318.4200 | 5.3184 | (2.219) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | R210 | 04/05/2023 | | | Bond Future | 224.5384 | 224.5384 | 224.5047 | 224.5047 | (0.015) | 0.0000 | 0.0000 | 132 |
| 2023/04/18 | R210 | 03/08/2023 | | | Bond Future | 229.2710 | 229.2710 | 229.2357 | 229.2357 | (0.015) | 0.0000 | 0.0000 | 371 |
| 2023/04/18 | R210 | 02/11/2023 | | | Bond Future | 231.0453 | 231.0453 | 231.0090 | 231.0090 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R210 | 01/02/2024 | | | Bond Future | 236.1499 | 236.1499 | 236.1128 | 236.1128 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R210 | 02/05/2024 | | | Bond Future | 238.1077 | 238.1077 | 238.0700 | 238.0700 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 1,515.2000 | 1.5152 | 1,567.2100 | 1.5672 | 3.433 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 351.8800 | 0.3519 | 305.8500 | 0.3059 | (13.081) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 04/05/2023 | | | Bond Future | 10.4953 | 82.9878 | 10.4741 | 83.0859 | (0.202) | 0.0000 | 0.0000 | 9,466 |
| 2023/04/18 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 1,447.6200 | 1.4476 | 1,497.8100 | 1.4978 | 3.467 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 374.9000 | 0.3749 | 327.0500 | 0.3270 | (12.763) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 1,481.2600 | 1.4813 | 1,532.3700 | 1.5324 | 3.450 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 363.2300 | 0.3632 | 316.3000 | 0.3163 | (12.920) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 493.9800 | 0.4940 | 470.8300 | 0.4708 | (4.686) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 5,030.4500 | 5.0305 | 5,107.2000 | 5.1072 | 1.526 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 03/08/2023 | | | Bond Future | 10.5834 | 84.7165 | 10.5612 | 84.8162 | (0.209) | 0.0000 | 0.0000 | 27,237 |
| 2023/04/18 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 4,959.9300 | 4.9599 | 5,036.2100 | 5.0362 | 1.538 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 500.5900 | 0.5006 | 477.2000 | 0.4772 | (4.672) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 4,995.2200 | 4.9952 | 5,071.7400 | 5.0717 | 1.532 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 487.3500 | 0.4873 | 464.4300 | 0.4644 | (4.703) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 3,698.1000 | 3.6981 | 3,756.7300 | 3.7567 | 1.585 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 1,726.5100 | 1.7265 | 1,683.3700 | 1.6834 | (2.499) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 02/11/2023 | | | Bond Future | 10.6740 | 82.9645 | 10.6508 | 83.0662 | (0.217) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 3,642.2300 | 3.6422 | 3,700.3500 | 3.7004 | 1.596 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 1,755.8500 | 1.7559 | 1,712.2000 | 1.7122 | (2.486) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 3,670.1200 | 3.6701 | 3,728.5000 | 3.7285 | 1.591 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 1,741.1200 | 1.7411 | 1,697.7300 | 1.6977 | (2.492) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 01/02/2024 | 11.70 | Call | Bond Future | 5,417.4400 | 5.4174 | 5,486.5900 | 5.4866 | 1.276 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 01/02/2024 | 11.70 | Put | Bond Future | 1,530.1900 | 1.5302 | 1,495.4100 | 1.4954 | (2.273) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 01/02/2024 | 11.71 | Call | Bond Future | 5,447.2300 | 5.4472 | 5,516.5600 | 5.5166 | 1.273 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 01/02/2024 | 11.71 | Put | Bond Future | 1,519.7500 | 1.5197 | 1,485.1500 | 1.4851 | (2.277) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 01/02/2024 | | | Bond Future | 10.7633 | 84.7788 | 10.7390 | 84.8827 | (0.225) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R213 | 01/02/2024 | 11.72 | Call | Bond Future | 5,476.8000 | 5.4768 | 5,546.3200 | 5.5463 | 1.269 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 01/02/2024 | 11.72 | Put | Bond Future | 1,509.1200 | 1.5091 | 1,474.7100 | 1.4747 | (2.280) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 02/05/2024 | 10.30 | Call | Bond Future | 2,061.7000 | 2.0617 | 2,100.5200 | 2.1005 | 1.883 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 02/05/2024 | 10.30 | Put | Bond Future | 4,399.4200 | 4.3994 | 4,331.9500 | 4.3319 | (1.534) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 02/05/2024 | | | Bond Future | 10.8509 | 83.0698 | 10.8254 | 83.1761 | (0.235) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R213 | 02/05/2024 | 10.28 | Call | Bond Future | 2,025.8400 | 2.0258 | 2,064.2000 | 2.0642 | 1.894 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 02/05/2024 | 10.28 | Put | Bond Future | 4,450.0000 | 4.4500 | 4,382.0700 | 4.3821 | (1.527) | 0 | 0 | 0 |
| 2023/04/18 | R213 | 02/05/2024 | 10.29 | Call | Bond Future | 2,043.7300 | 2.0437 | 2,082.3100 | 2.0823 | 1.888 | 0 | 0 | 0 |
| 2023/04/18 | R213 | 02/05/2024 | 10.29 | Put | Bond Future | 4,424.6600 | 4.4247 | 4,356.9500 | 4.3569 | (1.530) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 151.0900 | 0.1511 | 169.6200 | 0.1696 | 12.264 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 2,317.1800 | 2.3172 | 2,125.6200 | 2.1256 | (8.267) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 159.4000 | 0.1594 | 178.9100 | 0.1789 | 12.240 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 2,272.1000 | 2.2721 | 2,081.5200 | 2.0815 | (8.388) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 04/05/2023 | | | Bond Future | 11.7766 | 62.2468 | 11.7352 | 62.4568 | (0.352) | 0.0000 | 0.0000 | 12,180 |
| 2023/04/18 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 168.0100 | 0.1680 | 188.5400 | 0.1885 | 12.220 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 2,227.3900 | 2.2274 | 2,037.8300 | 2.0378 | (8.510) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 2,993.0400 | 2.9930 | 3,114.4800 | 3.1145 | 4.057 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 1,687.9000 | 1.6879 | 1,595.2200 | 1.5952 | (5.491) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 3,023.2500 | 3.0232 | 3,145.3800 | 3.1454 | 4.040 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 1,669.8800 | 1.6699 | 1,577.8900 | 1.5779 | (5.509) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 03/08/2023 | | | Bond Future | 11.8741 | 63.5434 | 11.8313 | 63.7575 | (0.360) | 0.0000 | 0.0000 | 14,237 |
| 2023/04/18 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 3,053.5700 | 3.0536 | 3,176.3900 | 3.1764 | 4.022 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 1,652.0400 | 1.6520 | 1,560.7400 | 1.5607 | (5.527) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 4,459.9400 | 4.4599 | 4,318.8300 | 4.3188 | (3.164) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 1,816.1600 | 1.8162 | 1,894.3200 | 1.8943 | 4.304 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 4,427.5400 | 4.4275 | 4,287.0300 | 4.2870 | (3.174) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 02/11/2023 | | | Bond Future | 11.9728 | 61.5945 | 11.9285 | 61.8132 | (0.370) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 1,795.9100 | 1.7959 | 1,873.4700 | 1.8735 | 4.319 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 1,836.5400 | 1.8365 | 1,915.2900 | 1.9153 | 4.288 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 4,395.3300 | 4.3953 | 4,255.4100 | 4.2554 | (3.183) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 01/02/2024 | 12.16 | Call | Bond Future | 3,881.0600 | 3.8811 | 3,998.2200 | 3.9982 | 3.019 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 01/02/2024 | 12.16 | Put | Bond Future | 3,450.0100 | 3.4500 | 3,343.7500 | 3.3438 | (3.080) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 01/02/2024 | | | Bond Future | 12.0709 | 62.9416 | 12.0251 | 63.1650 | (0.380) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R214 | 01/02/2024 | 12.14 | Call | Bond Future | 3,827.6700 | 3.8277 | 3,943.9000 | 3.9439 | 3.037 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 01/02/2024 | 12.14 | Put | Bond Future | 3,492.9300 | 3.4929 | 3,385.7400 | 3.3857 | (3.069) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 01/02/2024 | 12.15 | Call | Bond Future | 3,854.2200 | 3.8542 | 3,970.9100 | 3.9709 | 3.028 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 01/02/2024 | 12.15 | Put | Bond Future | 3,471.3000 | 3.4713 | 3,364.5700 | 3.3646 | (3.075) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 02/05/2024 | 11.46 | Call | Bond Future | 2,484.1400 | 2.4841 | 2,569.8600 | 2.5699 | 3.451 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 02/05/2024 | 11.46 | Put | Bond Future | 6,030.2700 | 6.0303 | 5,887.6300 | 5.8876 | (2.365) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 02/05/2024 | 11.47 | Call | Bond Future | 2,503.3100 | 2.5033 | 2,589.4800 | 2.5895 | 3.442 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 02/05/2024 | 11.47 | Put | Bond Future | 5,997.0000 | 5.9970 | 5,854.8100 | 5.8548 | (2.371) | 0 | 0 | 0 |
| 2023/04/18 | R214 | 02/05/2024 | | | Bond Future | 12.1661 | 61.0103 | 12.1187 | 61.2386 | (0.390) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R214 | 02/05/2024 | 11.48 | Call | Bond Future | 2,522.5600 | 2.5226 | 2,609.1900 | 2.6092 | 3.434 | 0 | 0 | 0 |
| 2023/04/18 | R214 | 02/05/2024 | 11.48 | Put | Bond Future | 5,963.8700 | 5.9639 | 5,822.1400 | 5.8221 | (2.376) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 04/05/2023 | 10.40 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 1,500 |
| 2023/04/18 | R248 | 04/05/2023 | 10.40 | Put | Bond Future | 10,589.2400 | 10.5892 | 10,395.4600 | 10.3955 | (1.830) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 04/05/2023 | 11.10 | Call | Bond Future | 11.4200 | 0.0114 | 11.6100 | 0.0116 | 1.664 | 0 | 0 | 1,500 |
| 2023/04/18 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 73.6000 | 0.0736 | 77.5100 | 0.0775 | 5.313 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 3,816.7200 | 3.8167 | 3,626.8600 | 3.6269 | (4.974) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 04/05/2023 | | | Bond Future | 11.9328 | 76.4661 | 11.9013 | 76.6599 | (0.263) | 0.0000 | 0.0000 | 61,300 |
| 2023/04/18 | R248 | 04/05/2023 | 11.10 | Put | Bond Future | 5,462.0100 | 5.4620 | 5,268.4300 | 5.2684 | (3.544) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 64.5500 | 0.0646 | 67.8500 | 0.0679 | 5.112 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 3,941.9400 | 3.9419 | 3,751.4700 | 3.7515 | (4.832) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 68.9500 | 0.0689 | 72.5400 | 0.0725 | 5.207 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 3,879.1600 | 3.8792 | 3,688.9800 | 3.6890 | (4.903) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 3,099.7100 | 3.0997 | 3,194.7300 | 3.1947 | 3.065 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 2,654.2100 | 2.6542 | 2,551.7800 | 2.5518 | (3.859) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 03/08/2023 | | | Bond Future | 12.0361 | 78.0590 | 12.0035 | 78.2564 | (0.270) | 0.0000 | 0.0000 | 178,817 |
| 2023/04/18 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 3,066.2500 | 3.0663 | 3,160.6100 | 3.1606 | 3.077 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 2,680.7200 | 2.6807 | 2,577.6300 | 2.5776 | (3.846) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 3,032.9400 | 3.0329 | 3,126.6500 | 3.1267 | 3.090 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 2,707.4700 | 2.7075 | 2,603.7300 | 2.6037 | (3.832) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/04/18 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 1,931.8600 | 1.9319 | 1,994.2100 | 1.9942 | 3.227 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 6,022.9600 | 6.0230 | 5,884.2500 | 5.8842 | (2.303) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 1,909.9300 | 1.9099 | 1,971.7500 | 1.9718 | 3.237 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 02/11/2023 | | | Bond Future | 12.1406 | 75.2764 | 12.1069 | 75.4779 | (0.278) | 0.0000 | 0.0000 | 11,069 |
| 2023/04/18 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 6,066.2700 | 6.0663 | 5,927.0400 | 5.9270 | (2.295) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 1,954.1500 | 1.9541 | 2,017.0200 | 2.0170 | 3.217 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 6,110.0300 | 6.1100 | 5,970.2700 | 5.9703 | (2.287) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 01/02/2024 | 12.15 | Call | Bond Future | 4,205.2300 | 4.2052 | 4,303.1200 | 4.3031 | 2.328 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 01/02/2024 | 12.15 | Put | Bond Future | 4,766.5500 | 4.7665 | 4,658.4900 | 4.6585 | (2.267) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 01/02/2024 | 12.14 | Call | Bond Future | 4,174.8600 | 4.1749 | 4,272.3100 | 4.2723 | 2.334 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 01/02/2024 | 12.14 | Put | Bond Future | 4,795.7500 | 4.7957 | 4,687.2500 | 4.6873 | (2.262) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 01/02/2024 | | | Bond Future | 12.2449 | 76.9227 | 12.2099 | 77.1286 | (0.286) | 0.0000 | 0.0000 | 0 |
| 2023/04/18 | R248 | 01/02/2024 | 12.16 | Call | Bond Future | 4,235.9600 | 4.2360 | 4,334.2800 | 4.3343 | 2.321 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 01/02/2024 | 12.16 | Put | Bond Future | 4,737.7900 | 4.7378 | 4,630.1600 | 4.6302 | (2.272) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 02/05/2024 | 11.47 | Call | Bond Future | 2,602.6100 | 2.6026 | 2,672.6700 | 2.6727 | 2.692 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 02/05/2024 | 11.48 | Put | Bond Future | 7,961.0700 | 7.9611 | 7,821.0100 | 7.8210 | (1.759) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 02/05/2024 | 11.46 | Call | Bond Future | 2,581.0000 | 2.5810 | 2,650.6500 | 2.6506 | 2.699 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 02/05/2024 | | | Bond Future | 12.3463 | 74.1524 | 12.3101 | 74.3630 | (0.294) | 0.0000 | 0.0000 | 13,000 |
| 2023/04/18 | R248 | 02/05/2024 | 11.47 | Put | Bond Future | 8,004.9200 | 8.0049 | 7,864.4400 | 7.8644 | (1.755) | 0 | 0 | 0 |
| 2023/04/18 | R248 | 02/05/2024 | 11.48 | Call | Bond Future | 2,624.3200 | 2.6243 | 2,694.8000 | 2.6948 | 2.686 | 0 | 0 | 0 |
| 2023/04/18 | R248 | 02/05/2024 | 11.46 | Put | Bond Future | 8,048.9700 | 8.0490 | 7,908.0800 | 7.9081 | (1.750) | 0 | 0 | 0 |

Total

1601140