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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/07/2023 TO 11/07/2023

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/07/11 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2025 | 03/08/2023 | | Bond Future | 169.8026 | 169.8026 | 169.7257 | 169.7257 | (0.045) | 0.0000 | 0.0000 | 1,376 |
| 2023/07/11 | 2025 | 02/11/2023 | | Bond Future | 173.5843 | 173.5843 | 173.5054 | 173.5054 | (0.045) | 0.0000 | 0.0000 | 4,821 |
| 2023/07/11 | 2025 | 01/02/2024 | | Bond Future | 175.7825 | 175.7825 | 175.7018 | 175.7018 | (0.046) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2025 | 02/05/2024 | | Bond Future | 179.8223 | 179.8223 | 179.7399 | 179.7399 | (0.046) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2025 | 01/08/2024 | | Bond Future | 182.1278 | 182.1278 | 182.0443 | 182.0443 | (0.046) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2029 | 03/08/2023 | | Bond Future | 123.1903 | 123.1903 | 123.0608 | 123.0608 | (0.105) | 0.0000 | 0.0000 | 1,897 |
| 2023/07/11 | 2029 | 02/11/2023 | | Bond Future | 124.6023 | 124.6023 | 124.4697 | 124.4697 | (0.106) | 0.0000 | 0.0000 | 1,145 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/11 | 2029 | 01/02/2024 | | | Bond Future | 127.4679 | 127.4679 | 127.3322 | 127.3322 | (0.106) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2029 | 02/05/2024 | | | Bond Future | 129.0292 | 129.0292 | 128.8908 | 128.8908 | (0.107) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2029 | 01/08/2024 | | | Bond Future | 132.0047 | 132.0047 | 131.8632 | 131.8632 | (0.107) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 144.8600 | 0.1449 | 198.0200 | 0.1980 | 36.698 | 0 | 0 | 1,012 |
| 2023/07/11 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 468.5100 | 0.4685 | 588.7600 | 0.5888 | 25.666 | 0 | 0 | 350 |
| 2023/07/11 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 1,188.3200 | 1.1883 | 962.4000 | 0.9624 | (19.012) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 2,369.2000 | 2.3692 | 2,649.5400 | 2.6495 | 11.833 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 227.9400 | 0.2279 | 162.1100 | 0.1621 | (28.880) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 8,152.5600 | 8.1526 | 8,497.7500 | 8.4977 | 4.234 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 2.0900 | 0.0021 | 1.1100 | 0.0011 | (46.890) | 0 | 0 | 350 |
| 2023/07/11 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 2,403.8100 | 2.4038 | 2,685.5800 | 2.6856 | 11.722 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 216.1300 | 0.2161 | 153.1300 | 0.1531 | (29.149) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 03/08/2023 | | | Bond Future | 10.8209 | 87.2720 | 10.7385 | 87.6181 | (0.762) | 0.0000 | 0.0000 | 56,515 |
| 2023/07/11 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 1,931.1900 | 1.9312 | 1,638.1800 | 1.6382 | (15.173) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 221.9600 | 0.2220 | 157.5600 | 0.1576 | (29.014) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 2,438.5500 | 2.4385 | 2,721.7200 | 2.7217 | 11.612 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 7,036.8300 | 7.0368 | 7,380.3200 | 7.3803 | 4.881 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 6.2400 | 0.0062 | 3.5600 | 0.0036 | (42.949) | 0 | 0 | 1,012 |
| 2023/07/11 | 2030 | 02/11/2023 | 12.27 | Put | Bond Future | 406.6400 | 0.4066 | 353.0800 | 0.3531 | (13.171) | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 02/11/2023 | 11.43 | Call | Bond Future | 3,137.1800 | 3.1372 | 3,372.9900 | 3.3730 | 7.517 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | 11.43 | Put | Bond Future | 1,071.3700 | 1.0714 | 953.6100 | 0.9536 | (10.992) | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 1,627.0500 | 1.6271 | 1,790.6000 | 1.7906 | 10.052 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 2,094.4300 | 2.0944 | 1,904.4100 | 1.9044 | (9.073) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 1,646.9200 | 1.6469 | 1,811.7200 | 1.8117 | 10.007 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 2,073.3600 | 2.0734 | 1,884.5900 | 1.8846 | (9.105) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | 10.07 | Call | Bond Future | 576.6800 | 0.5767 | 655.2400 | 0.6552 | 13.623 | 0 | 0 | 800 |
| 2023/07/11 | 2030 | 02/11/2023 | 10.07 | Put | Bond Future | 4,098.9600 | 4.0990 | 3,823.9500 | 3.8239 | (6.709) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | 10.39 | Call | Bond Future | 939.4600 | 0.9395 | 1,052.6500 | 1.0527 | 12.048 | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 02/11/2023 | 9.57 | Call | Bond Future | 254.3800 | 0.2544 | 294.2900 | 0.2943 | 15.689 | 0 | 0 | 800 |
| 2023/07/11 | 2030 | 02/11/2023 | 9.57 | Put | Bond Future | 5,946.2500 | 5.9463 | 5,632.5900 | 5.6326 | (5.275) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | | | Bond Future | 10.9145 | 89.1943 | 10.8278 | 89.5478 | (0.794) | 0.0000 | 0.0000 | 44,537 |
| 2023/07/11 | 2030 | 02/11/2023 | 12.27 | Call | Bond Future | 5,708.2400 | 5.7082 | 6,008.2500 | 6.0083 | 5.256 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | 11.12 | Call | Bond Future | 2,331.9300 | 2.3319 | 2,534.1800 | 2.5342 | 8.673 | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 02/11/2023 | 11.12 | Put | Bond Future | 1,500.9300 | 1.5009 | 1,349.6100 | 1.3496 | (10.082) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | 11.57 | Call | Bond Future | 3,532.0500 | 3.5320 | 3,781.3400 | 3.7813 | 7.058 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | 11.57 | Put | Bond Future | 915.8800 | 0.9159 | 811.6000 | 0.8116 | (11.386) | 0 | 0 | 800 |
| 2023/07/11 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 1,666.9300 | 1.6669 | 1,832.9700 | 1.8330 | 9.961 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 2,052.4500 | 2.0525 | 1,864.9200 | 1.8649 | (9.137) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | 10.39 | Put | Bond Future | 3,106.4400 | 3.1064 | 2,866.0600 | 2.8661 | (7.738) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | 10.62 | Call | Bond Future | 1,294.7700 | 1.2948 | 1,435.9000 | 1.4359 | 10.900 | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 02/11/2023 | 10.62 | Put | Bond Future | 2,503.2700 | 2.5033 | 2,290.8300 | 2.2908 | (8.486) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/11/2023 | 9.89 | Call | Bond Future | 428.8900 | 0.4289 | 491.0300 | 0.4910 | 14.489 | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 02/11/2023 | 9.89 | Put | Bond Future | 4,724.8500 | 4.7249 | 4,433.4200 | 4.4334 | (6.168) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.86 | Put | Bond Future | 1,210.2500 | 1.2103 | 1,104.2700 | 1.1043 | (8.757) | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 01/02/2024 | 12.10 | Put | Bond Future | 997.6700 | 0.9977 | 907.2100 | 0.9072 | (9.067) | 0 | 0 | 400 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.37 | Call | Bond Future | 3,224.4100 | 3.2244 | 3,442.0200 | 3.4420 | 6.749 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.37 | Put | Bond Future | 1,788.0300 | 1.7880 | 1,644.1400 | 1.6441 | (8.047) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/11 | 2030 | 01/02/2024 | 11.85 | Call | Bond Future | 4,485.0100 | 4.4850 | 4,739.8300 | 4.7398 | 5.682 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.85 | Put | Bond Future | 1,220.0700 | 1.2201 | 1,113.3900 | 1.1134 | (8.744) | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 01/02/2024 | 10.16 | Call | Bond Future | 1,019.9300 | 1.0199 | 1,124.4900 | 1.1245 | 10.252 | 0 | 0 | 200 |
| 2023/07/11 | 2030 | 01/02/2024 | 10.16 | Put | Bond Future | 4,419.9400 | 4.4199 | 4,163.0000 | 4.1630 | (5.813) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.00 | Call | Bond Future | 2,379.9200 | 2.3799 | 2,563.9700 | 2.5640 | 7.733 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 9.93 | Call | Bond Future | 786.9800 | 0.7870 | 872.7500 | 0.8728 | 10.899 | 0 | 0 | 1,360 |
| 2023/07/11 | 2030 | 01/02/2024 | 9.93 | Put | Bond Future | 5,144.5700 | 5.1446 | 4,868.8400 | 4.8688 | (5.360) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 10.00 | Call | Bond Future | 845.7200 | 0.8457 | 936.7100 | 0.9367 | 10.759 | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 01/02/2024 | 10.00 | Put | Bond Future | 4,910.5400 | 4.9105 | 4,640.0300 | 4.6400 | (5.509) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 9.57 | Put | Bond Future | 6,418.4400 | 6.4184 | 6,119.1800 | 6.1192 | (4.663) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 9.89 | Put | Bond Future | 5,280.3500 | 5.2803 | 5,001.7500 | 5.0018 | (5.276) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | | | Bond Future | 11.0019 | 87.2186 | 10.9104 | 87.5801 | (0.831) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.86 | Call | Bond Future | 4,512.7600 | 4.5128 | 4,768.2800 | 4.7683 | 5.662 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 12.10 | Call | Bond Future | 5,195.5600 | 5.1956 | 5,466.6000 | 5.4666 | 5.217 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.75 | Call | Bond Future | 4,210.0300 | 4.2100 | 4,457.7600 | 4.4578 | 5.884 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.75 | Put | Bond Future | 1,321.9600 | 1.3220 | 1,208.1900 | 1.2082 | (8.606) | 0 | 0 | 200 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.31 | Call | Bond Future | 3,078.7800 | 3.0788 | 3,291.2100 | 3.2912 | 6.900 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.31 | Put | Bond Future | 1,874.4800 | 1.8745 | 1,725.4100 | 1.7254 | (7.953) | 0 | 0 | 1,360 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.35 | Call | Bond Future | 3,175.5600 | 3.1756 | 3,391.4600 | 3.3915 | 6.799 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.35 | Put | Bond Future | 1,816.4500 | 1.8165 | 1,670.8500 | 1.6709 | (8.016) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.36 | Call | Bond Future | 3,199.8100 | 3.1998 | 3,416.5700 | 3.4166 | 6.774 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.36 | Put | Bond Future | 1,802.0600 | 1.8021 | 1,657.3200 | 1.6573 | (8.032) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 10.39 | Call | Bond Future | 1,311.7100 | 1.3117 | 1,437.0400 | 1.4370 | 9.555 | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 01/02/2024 | 10.39 | Put | Bond Future | 3,766.6100 | 3.7666 | 3,530.4400 | 3.5304 | (6.270) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 11.00 | Put | Bond Future | 2,387.3300 | 2.3873 | 2,209.8800 | 2.2099 | (7.433) | 0 | 0 | 700 |
| 2023/07/11 | 2030 | 01/02/2024 | 10.07 | Call | Bond Future | 919.1200 | 0.9191 | 1,015.9400 | 1.0159 | 10.534 | 0 | 0 | 400 |
| 2023/07/11 | 2030 | 01/02/2024 | 10.07 | Put | Bond Future | 4,692.3400 | 4.6923 | 4,427.6600 | 4.4277 | (5.641) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/02/2024 | 9.57 | Call | Bond Future | 536.5200 | 0.5365 | 598.7600 | 0.5988 | 11.601 | 0 | 0 | 400 |
| 2023/07/11 | 2030 | 01/02/2024 | 9.89 | Call | Bond Future | 754.9400 | 0.7549 | 837.8400 | 0.8378 | 10.981 | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 02/05/2024 | 11.12 | Put | Bond Future | 2,724.8800 | 2.7249 | 2,546.4200 | 2.5464 | (6.549) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | 12.38 | Call | Bond Future | 5,936.2000 | 5.9362 | 6,211.4800 | 6.2115 | 4.637 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | 12.38 | Put | Bond Future | 1,224.3800 | 1.2244 | 1,129.8100 | 1.1298 | (7.724) | 0 | 0 | 1,080 |
| 2023/07/11 | 2030 | 02/05/2024 | 10.62 | Call | Bond Future | 1,854.5300 | 1.8545 | 2,004.0100 | 2.0040 | 8.060 | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 02/05/2024 | 10.62 | Put | Bond Future | 3,718.1900 | 3.7182 | 3,497.8200 | 3.4978 | (5.927) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | 10.82 | Call | Bond Future | 2,202.9100 | 2.2029 | 2,369.3900 | 2.3694 | 7.557 | 0 | 0 | 1,080 |
| 2023/07/11 | 2030 | 02/05/2024 | 10.82 | Put | Bond Future | 3,287.1300 | 3.2871 | 3,083.7600 | 3.0838 | (6.187) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | 9.81 | Call | Bond Future | 860.4300 | 0.8604 | 946.7200 | 0.9467 | 10.029 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | 9.81 | Put | Bond Future | 5,969.8700 | 5.9699 | 5,686.3100 | 5.6863 | (4.750) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | 9.82 | Call | Bond Future | 868.6600 | 0.8687 | 955.6100 | 0.9556 | 10.010 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | 9.82 | Put | Bond Future | 5,937.1400 | 5.9371 | 5,654.2400 | 5.6542 | (4.765) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | 9.66 | Call | Bond Future | 746.7300 | 0.7467 | 823.6800 | 0.8237 | 10.305 | 0 | 0 | 1,000 |
| 2023/07/11 | 2030 | 02/05/2024 | 9.66 | Put | Bond Future | 6,473.2900 | 6.4733 | 6,180.3900 | 6.1804 | (4.525) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | | | Bond Future | 11.1019 | 89.2027 | 11.0053 | 89.5725 | (0.871) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | 13.15 | Call | Bond Future | 8,122.3800 | 8.1224 | 8,431.3800 | 8.4314 | 3.804 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | 13.15 | Put | Bond Future | 725.7000 | 0.7257 | 664.8500 | 0.6648 | (8.385) | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 02/05/2024 | 11.12 | Call | Bond Future | 2,793.9200 | 2.7939 | 2,985.3100 | 2.9853 | 6.850 | 0 | 0 | 500 |
| 2023/07/11 | 2030 | 02/05/2024 | 11.94 | Call | Bond Future | 4,747.9700 | 4.7480 | 4,998.4200 | 4.9984 | 5.275 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | 11.94 | Put | Bond Future | 1,621.3900 | 1.6214 | 1,501.9900 | 1.5020 | (7.364) | 0 | 0 | 1,000 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/11 | 2030 | 02/05/2024 | 10.16 | Call | Bond Future | 1,206.7800 | 1.2068 | 1,318.2900 | 1.3183 | 9.240 | 0 | 0 | 1,000 |
| 2023/07/11 | 2030 | 02/05/2024 | 10.16 | Put | Bond Future | 4,895.9600 | 4.8960 | 4,637.6200 | 4.6376 | (5.277) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | 9.83 | Call | Bond Future | 876.7100 | 0.8767 | 964.3000 | 0.9643 | 9.991 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 02/05/2024 | 9.83 | Put | Bond Future | 5,904.2500 | 5.9042 | 5,621.9900 | 5.6220 | (4.781) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/08/2024 | 10.37 | Call | Bond Future | 1,585.6300 | 1.5856 | 1,716.9900 | 1.7170 | 8.284 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/08/2024 | 10.37 | Put | Bond Future | 4,752.8800 | 4.7529 | 4,505.7700 | 4.5058 | (5.199) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/08/2024 | 10.38 | Call | Bond Future | 1,599.1900 | 1.5992 | 1,731.3000 | 1.7313 | 8.261 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/08/2024 | 10.38 | Put | Bond Future | 4,727.9500 | 4.7280 | 4,481.5900 | 4.4816 | (5.211) | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/08/2024 | | | Bond Future | 11.2109 | 87.2335 | 11.1085 | 87.6119 | (0.914) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2030 | 01/08/2024 | 10.39 | Call | Bond Future | 1,612.8200 | 1.6128 | 1,745.7000 | 1.7457 | 8.239 | 0 | 0 | 0 |
| 2023/07/11 | 2030 | 01/08/2024 | 10.39 | Put | Bond Future | 4,703.1000 | 4.7031 | 4,457.5100 | 4.4575 | (5.222) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 03/08/2023 | 9.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,500 |
| 2023/07/11 | 2032 | 03/08/2023 | 9.60 | Put | Bond Future | 9,624.1800 | 9.6242 | 9,231.9900 | 9.2320 | (4.075) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 03/08/2023 | 10.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0100 | 0.0000 | 100.000 | 0 | 0 | 7,500 |
| 2023/07/11 | 2032 | 03/08/2023 | 10.30 | Put | Bond Future | 5,883.2800 | 5.8833 | 5,491.1000 | 5.4911 | (6.666) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 03/08/2023 | 12.04 | Call | Bond Future | 2,821.2500 | 2.8213 | 3,145.6600 | 3.1457 | 11.499 | 0 | 0 | 3,000 |
| 2023/07/11 | 2032 | 03/08/2023 | 12.04 | Put | Bond Future | 229.4200 | 0.2294 | 161.6400 | 0.1616 | (29.544) | 0 | 0 | 3,000 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 1,807.5000 | 1.8075 | 2,080.4800 | 2.0805 | 15.103 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 458.4300 | 0.4584 | 339.2200 | 0.3392 | (26.004) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 2,280.4400 | 2.2804 | 2,581.1000 | 2.5811 | 13.184 | 0 | 0 | 5,000 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 329.8300 | 0.3298 | 238.3000 | 0.2383 | (27.751) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.55 | Call | Bond Future | 1,097.8800 | 1.0979 | 1,311.4200 | 1.3114 | 19.450 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.55 | Put | Bond Future | 780.3800 | 0.7804 | 601.7300 | 0.6017 | (22.893) | 0 | 0 | 7,500 |
| 2023/07/11 | 2032 | 03/08/2023 | | | Bond Future | 11.4830 | 85.4758 | 11.4008 | 85.8680 | (0.716) | 0.0000 | 0.0000 | 79,453 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.45 | Call | Bond Future | 825.2300 | 0.8252 | 1,007.1500 | 1.0072 | 22.045 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.45 | Put | Bond Future | 982.3500 | 0.9823 | 772.0800 | 0.7721 | (21.405) | 0 | 0 | 7,500 |
| 2023/07/11 | 2032 | 03/08/2023 | 12.00 | Call | Bond Future | 2,664.4500 | 2.6644 | 2,982.6000 | 2.9826 | 11.941 | 0 | 0 | 5,000 |
| 2023/07/11 | 2032 | 03/08/2023 | 12.00 | Put | Bond Future | 255.1300 | 0.2551 | 181.0900 | 0.1811 | (29.020) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 1,772.6000 | 1.7726 | 2,043.2100 | 2.0432 | 15.266 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 470.0500 | 0.4701 | 348.4700 | 0.3485 | (25.865) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.50 | Call | Bond Future | 957.6800 | 0.9577 | 1,155.6600 | 1.1557 | 20.673 | 0 | 0 | 11,000 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.50 | Put | Bond Future | 877.0400 | 0.8770 | 682.8300 | 0.6828 | (22.144) | 0 | 0 | 11,000 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 1,737.9400 | 1.7379 | 2,006.1500 | 2.0062 | 15.433 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 481.9400 | 0.4819 | 357.9600 | 0.3580 | (25.725) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | 11.90 | Call | Bond Future | 3,012.8000 | 3.0128 | 3,254.2000 | 3.2542 | 8.012 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | 11.90 | Put | Bond Future | 1,603.0100 | 1.6030 | 1,443.8200 | 1.4438 | (9.931) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 1,410.1600 | 1.4102 | 1,563.3400 | 1.5633 | 10.863 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 3,071.9500 | 3.0719 | 2,824.5400 | 2.8245 | (8.054) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | 10.71 | Call | Bond Future | 627.8000 | 0.6278 | 713.4000 | 0.7134 | 13.635 | 0 | 0 | 500 |
| 2023/07/11 | 2032 | 02/11/2023 | 11.09 | Put | Bond Future | 3,522.8700 | 3.5229 | 3,254.9900 | 3.2550 | (7.604) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | 10.59 | Call | Bond Future | 508.0300 | 0.5080 | 580.7500 | 0.5808 | 14.314 | 0 | 0 | 500 |
| 2023/07/11 | 2032 | 02/11/2023 | 10.59 | Put | Bond Future | 5,345.8600 | 5.3459 | 5,017.9900 | 5.0180 | (6.133) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | | | Bond Future | 11.5931 | 83.1955 | 11.5071 | 83.5961 | (0.741) | 0.0000 | 0.0000 | 127,133 |
| 2023/07/11 | 2032 | 02/11/2023 | 11.78 | Call | Bond Future | 2,675.5000 | 2.6755 | 2,901.9300 | 2.9019 | 8.463 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | 11.78 | Put | Bond Future | 1,813.0600 | 1.8131 | 1,638.9000 | 1.6389 | (9.606) | 0 | 0 | 500 |
| 2023/07/11 | 2032 | 02/11/2023 | 12.26 | Call | Bond Future | 4,119.6900 | 4.1197 | 4,401.1600 | 4.4012 | 6.832 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | 12.26 | Put | Bond Future | 1,096.6400 | 1.0966 | 977.5200 | 0.9775 | (10.862) | 0 | 0 | 500 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/11 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 1,391.1600 | 1.3912 | 1,542.9600 | 1.5430 | 10.912 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 3,100.6600 | 3.1007 | 2,851.8700 | 2.8519 | (8.024) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | 11.28 | Call | Bond Future | 1,488.4200 | 1.4884 | 1,647.1500 | 1.6472 | 10.664 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | 11.28 | Put | Bond Future | 2,959.7400 | 2.9597 | 2,717.8800 | 2.7179 | (8.172) | 0 | 0 | 500 |
| 2023/07/11 | 2032 | 02/11/2023 | 10.71 | Put | Bond Future | 4,867.6300 | 4.8676 | 4,552.6400 | 4.5526 | (6.471) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | 11.09 | Call | Bond Future | 1,141.7500 | 1.1417 | 1,274.4600 | 1.2745 | 11.623 | 0 | 0 | 500 |
| 2023/07/11 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 1,372.3100 | 1.3723 | 1,522.7300 | 1.5227 | 10.961 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 3,129.5500 | 3.1295 | 2,879.3800 | 2.8794 | (7.994) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 12.50 | Call | Bond Future | 5,170.6900 | 5.1707 | 5,451.9500 | 5.4520 | 5.440 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 12.73 | Call | Bond Future | 5,894.2600 | 5.8943 | 6,192.0800 | 6.1921 | 5.053 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 12.73 | Put | Bond Future | 1,368.8000 | 1.3688 | 1,256.9800 | 1.2570 | (8.169) | 0 | 0 | 500 |
| 2023/07/11 | 2032 | 01/02/2024 | 11.83 | Call | Bond Future | 3,254.1400 | 3.2541 | 3,476.7900 | 3.4768 | 6.842 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 11.83 | Put | Bond Future | 2,649.0300 | 2.6490 | 2,462.0400 | 2.4620 | (7.059) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 11.84 | Call | Bond Future | 3,280.1500 | 3.2801 | 3,503.7800 | 3.5038 | 6.818 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 11.84 | Put | Bond Future | 2,630.0700 | 2.6301 | 2,444.0600 | 2.4441 | (7.072) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 10.78 | Call | Bond Future | 1,156.9900 | 1.1570 | 1,271.3800 | 1.2714 | 9.887 | 0 | 0 | 200 |
| 2023/07/11 | 2032 | 01/02/2024 | 11.09 | Call | Bond Future | 1,633.3200 | 1.6333 | 1,779.0300 | 1.7790 | 8.921 | 0 | 0 | 500 |
| 2023/07/11 | 2032 | 01/02/2024 | 11.09 | Put | Bond Future | 4,447.9800 | 4.4480 | 4,184.0500 | 4.1840 | (5.934) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 11.75 | Call | Bond Future | 3,049.0400 | 3.0490 | 3,263.7600 | 3.2638 | 7.042 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 11.75 | Put | Bond Future | 2,804.8600 | 2.8049 | 2,609.9400 | 2.6099 | (6.949) | 0 | 0 | 200 |
| 2023/07/11 | 2032 | 01/02/2024 | 10.01 | Call | Bond Future | 460.0800 | 0.4601 | 515.0200 | 0.5150 | 11.941 | 0 | 0 | 1,200 |
| 2023/07/11 | 2032 | 01/02/2024 | 10.01 | Put | Bond Future | 8,608.2000 | 8.6082 | 8,253.5000 | 8.2535 | (4.120) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 10.59 | Call | Bond Future | 918.9900 | 0.9190 | 1,015.5600 | 1.0156 | 10.508 | 0 | 0 | 500 |
| 2023/07/11 | 2032 | 01/02/2024 | | | Bond Future | 11.6961 | 85.0896 | 11.6063 | 85.4993 | (0.769) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 12.50 | Put | Bond Future | 1,623.1000 | 1.6231 | 1,494.7200 | 1.4947 | (7.910) | 0 | 0 | 200 |
| 2023/07/11 | 2032 | 01/02/2024 | 12.62 | Call | Bond Future | 5,544.9300 | 5.5449 | 5,835.0600 | 5.8351 | 5.232 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 12.62 | Put | Bond Future | 1,485.1300 | 1.4851 | 1,365.6200 | 1.3656 | (8.047) | 0 | 0 | 1,200 |
| 2023/07/11 | 2032 | 01/02/2024 | 11.85 | Call | Bond Future | 3,306.2500 | 3.3063 | 3,530.8600 | 3.5309 | 6.793 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 11.85 | Put | Bond Future | 2,611.2300 | 2.6112 | 2,426.2000 | 2.4262 | (7.086) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 10.78 | Put | Bond Future | 5,459.7700 | 5.4598 | 5,164.5200 | 5.1645 | (5.408) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 10.59 | Put | Bond Future | 6,150.6000 | 6.1506 | 5,837.5300 | 5.8375 | (5.090) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/02/2024 | 10.76 | Call | Bond Future | 1,130.1200 | 1.1301 | 1,242.5700 | 1.2426 | 9.950 | 0 | 0 | 1,200 |
| 2023/07/11 | 2032 | 01/02/2024 | 10.76 | Put | Bond Future | 5,530.0600 | 5.5301 | 5,232.8700 | 5.2329 | (5.374) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 12.90 | Call | Bond Future | 6,295.2100 | 6.2952 | 6,596.2000 | 6.5962 | 4.781 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 13.18 | Call | Bond Future | 7,170.0400 | 7.1700 | 7,487.3500 | 7.4874 | 4.425 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 13.18 | Put | Bond Future | 1,363.5800 | 1.3636 | 1,261.8400 | 1.2618 | (7.461) | 0 | 0 | 500 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.86 | Call | Bond Future | 1,425.3000 | 1.4253 | 1,552.8800 | 1.5529 | 8.951 | 0 | 0 | 1,000 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.86 | Put | Bond Future | 5,770.1700 | 5.7702 | 5,478.7000 | 5.4787 | (5.051) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.56 | Call | Bond Future | 1,068.6800 | 1.0687 | 1,171.3900 | 1.1714 | 9.611 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.56 | Put | Bond Future | 6,851.9400 | 6.8519 | 6,535.6000 | 6.5356 | (4.617) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.65 | Call | Bond Future | 1,162.4100 | 1.1624 | 1,272.1200 | 1.2721 | 9.438 | 0 | 0 | 1,550 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.65 | Put | Bond Future | 6,510.9200 | 6.5109 | 6,201.5800 | 6.2016 | (4.751) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.36 | Call | Bond Future | 881.2300 | 0.8812 | 969.3500 | 0.9694 | 10.000 | 0 | 0 | 1,000 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.36 | Put | Bond Future | 7,640.6300 | 7.6406 | 7,309.7000 | 7.3097 | (4.331) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | | | Bond Future | 11.8070 | 82.8623 | 11.7129 | 83.2814 | (0.797) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 12.90 | Put | Bond Future | 1,628.0400 | 1.6280 | 1,509.9800 | 1.5100 | (7.252) | 0 | 0 | 1,000 |
| 2023/07/11 | 2032 | 02/05/2024 | 13.35 | Call | Bond Future | 7,712.0800 | 7.7121 | 8,038.2900 | 8.0383 | 4.230 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 13.35 | Put | Bond Future | 1,224.6800 | 1.2247 | 1,131.8400 | 1.1318 | (7.581) | 0 | 0 | 1,550 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/07/11 | 2032 | 02/05/2024 | 11.09 | Call | Bond Future | 1,777.7700 | 1.7778 | 1,926.5300 | 1.9265 | 8.368 | 0 | 0 | 500 |
| 2023/07/11 | 2032 | 02/05/2024 | 11.09 | Put | Bond Future | 5,040.4500 | 5.0405 | 4,770.1600 | 4.7702 | (5.362) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 11.35 | Call | Bond Future | 2,243.2700 | 2.2433 | 2,416.7400 | 2.4167 | 7.733 | 0 | 0 | 1,550 |
| 2023/07/11 | 2032 | 02/05/2024 | 11.35 | Put | Bond Future | 4,303.6900 | 4.3037 | 4,058.1100 | 4.0581 | (5.706) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.59 | Call | Bond Future | 1,099.3300 | 1.0993 | 1,204.3500 | 1.2044 | 9.553 | 0 | 0 | 500 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.59 | Put | Bond Future | 6,737.3600 | 6.7374 | 6,423.3300 | 6.4233 | (4.661) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.54 | Call | Bond Future | 1,048.6100 | 1.0486 | 1,149.8000 | 1.1498 | 9.650 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.54 | Put | Bond Future | 6,928.8600 | 6.9289 | 6,611.0000 | 6.6110 | (4.587) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.55 | Call | Bond Future | 1,058.6100 | 1.0586 | 1,160.5500 | 1.1606 | 9.630 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 02/05/2024 | 10.55 | Put | Bond Future | 6,890.3400 | 6.8903 | 6,573.2300 | 6.5732 | (4.602) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/08/2024 | 11.15 | Call | Bond Future | 1,877.5400 | 1.8775 | 2,031.0100 | 2.0310 | 8.174 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/08/2024 | 11.15 | Put | Bond Future | 5,317.0600 | 5.3171 | 5,041.7500 | 5.0418 | (5.178) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/08/2024 | | | Bond Future | 11.9235 | 84.7535 | 11.8248 | 85.1823 | (0.828) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2032 | 01/08/2024 | 11.13 | Call | Bond Future | 1,845.3500 | 1.8453 | 1,997.0300 | 1.9970 | 8.220 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/08/2024 | 11.13 | Put | Bond Future | 5,376.2600 | 5.3763 | 5,099.1600 | 5.0992 | (5.154) | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/08/2024 | 11.14 | Call | Bond Future | 1,861.2400 | 1.8612 | 2,013.8100 | 2.0138 | 8.197 | 0 | 0 | 0 |
| 2023/07/11 | 2032 | 01/08/2024 | 11.14 | Put | Bond Future | 5,346.4400 | 5.3464 | 5,070.2300 | 5.0702 | (5.166) | 0 | 0 | 0 |
| 2023/07/11 | 2033 | 03/08/2023 | | | Bond Future | 116.7519 | 116.7519 | 116.7534 | 116.7534 | 0.001 | 0.0000 | 0.0000 | 7,134 |
| 2023/07/11 | 2033 | 02/11/2023 | | | Bond Future | 117.9275 | 117.9275 | 117.9288 | 117.9288 | 0.001 | 0.0000 | 0.0000 | 290 |
| 2023/07/11 | 2033 | 01/02/2024 | | | Bond Future | 120.6395 | 120.6395 | 120.6407 | 120.6407 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2033 | 02/05/2024 | | | Bond Future | 121.9488 | 121.9488 | 121.9505 | 121.9505 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2033 | 01/08/2024 | | | Bond Future | 124.7611 | 124.7611 | 124.7629 | 124.7629 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 411.5100 | 0.4115 | 506.6000 | 0.5066 | 23.108 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 2,197.6400 | 2.1976 | 1,889.4400 | 1.8894 | (14.024) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 426.1700 | 0.4262 | 523.8500 | 0.5238 | 22.920 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 2,158.5300 | 2.1585 | 1,852.9200 | 1.8529 | (14.158) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 03/08/2023 | | | Bond Future | 12.4579 | 74.6409 | 12.3806 | 75.0442 | (0.621) | 0.0000 | 0.0000 | 107,131 |
| 2023/07/11 | 2037 | 03/08/2023 | 10.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,800 |
| 2023/07/11 | 2037 | 03/08/2023 | 10.30 | Put | Bond Future | 12,577.4600 | 12.5775 | 12,174.1700 | 12.1742 | (3.206) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 03/08/2023 | 11.00 | Call | Bond Future | 0.4900 | 0.0005 | 0.6900 | 0.0007 | 40.816 | 0 | 0 | 1,800 |
| 2023/07/11 | 2037 | 03/08/2023 | 11.00 | Put | Bond Future | 8,179.5400 | 8.1795 | 7,776.4500 | 7.7764 | (4.928) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 441.1200 | 0.4411 | 541.4100 | 0.5414 | 22.735 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 2,119.7700 | 2.1198 | 1,816.7700 | 1.8168 | (14.294) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/11/2023 | 12.52 | Call | Bond Future | 2,343.0600 | 2.3431 | 2,542.4400 | 2.5424 | 8.509 | 0 | 0 | 750 |
| 2023/07/11 | 2037 | 02/11/2023 | 12.52 | Put | Bond Future | 2,643.1200 | 2.6431 | 2,430.4800 | 2.4305 | (8.045) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/11/2023 | 13.89 | Call | Bond Future | 6,952.5800 | 6.9526 | 7,290.2900 | 7.2903 | 4.857 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/11/2023 | 13.89 | Put | Bond Future | 679.0000 | 0.6790 | 604.6900 | 0.6047 | (10.944) | 0 | 0 | 750 |
| 2023/07/11 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 6,041.6000 | 6.0416 | 5,702.9400 | 5.7029 | (5.605) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 566.8700 | 0.5669 | 641.3300 | 0.6413 | 13.135 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 6,087.7600 | 6.0878 | 5,748.0300 | 5.7480 | (5.581) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/11/2023 | | | Bond Future | 12.5786 | 76.2850 | 12.4982 | 76.6970 | (0.639) | 0.0000 | 0.0000 | 32,778 |
| 2023/07/11 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 556.1200 | 0.5561 | 629.4800 | 0.6295 | 13.191 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 5,995.6400 | 5.9956 | 5,658.0800 | 5.6581 | (5.630) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/11/2023 | 12.02 | Call | Bond Future | 1,212.1700 | 1.2122 | 1,342.3600 | 1.3424 | 10.740 | 0 | 0 | 750 |
| 2023/07/11 | 2037 | 02/11/2023 | 12.02 | Put | Bond Future | 4,148.9300 | 4.1489 | 3,867.1000 | 3.8671 | (6.793) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 545.5100 | 0.5455 | 617.8000 | 0.6178 | 13.252 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2023/07/11 | 2037 | 01/02/2024 | 12.93 | Call | Bond Future | 3,991.0100 | 3.9910 | 4,230.0600 | 4.2301 | 5.990 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/02/2024 | 12.93 | Put | Bond Future | 2,835.1400 | 2.8351 | 2,652.8800 | 2.6529 | (6.429) | 0 | 0 | 2,500 |
| 2023/07/11 | 2037 | 01/02/2024 | 13.93 | Put | Bond Future | 1,404.1200 | 1.4041 | 1,299.5800 | 1.2996 | (7.445) | 0 | 0 | 2,500 |
| 2023/07/11 | 2037 | 01/02/2024 | 12.33 | Call | Bond Future | 2,404.3800 | 2.4044 | 2,582.2500 | 2.5823 | 7.398 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/02/2024 | 12.33 | Put | Bond Future | 4,283.0400 | 4.2830 | 4,039.6000 | 4.0396 | (5.684) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/02/2024 | 12.09 | Put | Bond Future | 5,030.1500 | 5.0301 | 4,760.8500 | 4.7608 | (5.354) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/02/2024 | | | Bond Future | 12.6972 | 73.7652 | 12.6136 | 74.1865 | (0.658) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2037 | 01/02/2024 | 13.93 | Call | Bond Future | 7,229.6300 | 7.2296 | 7,546.4000 | 7.5464 | 4.382 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/02/2024 | 12.31 | Call | Bond Future | 2,358.2900 | 2.3583 | 2,534.0100 | 2.5340 | 7.451 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/02/2024 | 12.31 | Put | Bond Future | 4,341.3000 | 4.3413 | 4,095.7100 | 4.0957 | (5.657) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/02/2024 | 12.32 | Call | Bond Future | 2,381.1700 | 2.3812 | 2,557.9600 | 2.5580 | 7.425 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/02/2024 | 12.32 | Put | Bond Future | 4,311.9800 | 4.3120 | 4,067.4600 | 4.0675 | (5.671) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/02/2024 | 12.09 | Call | Bond Future | 1,885.2000 | 1.8852 | 2,037.2100 | 2.0372 | 8.063 | 0 | 0 | 2,500 |
| 2023/07/11 | 2037 | 02/05/2024 | 11.44 | Call | Bond Future | 1,207.6300 | 1.2076 | 1,309.0100 | 1.3090 | 8.395 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/05/2024 | 11.44 | Put | Bond Future | 8,534.2900 | 8.5343 | 8,204.6700 | 8.2047 | (3.862) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/05/2024 | 11.45 | Call | Bond Future | 1,219.0000 | 1.2190 | 1,321.1300 | 1.3211 | 8.378 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/05/2024 | 11.43 | Put | Bond Future | 8,579.5300 | 8.5795 | 8,249.1600 | 8.2492 | (3.851) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/05/2024 | | | Bond Future | 12.8235 | 75.4429 | 12.7366 | 75.8739 | (0.678) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2037 | 02/05/2024 | 11.45 | Put | Bond Future | 8,488.9600 | 8.4890 | 8,160.0900 | 8.1601 | (3.874) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 02/05/2024 | 11.43 | Call | Bond Future | 1,196.1200 | 1.1961 | 1,296.7500 | 1.2968 | 8.413 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/08/2024 | 12.10 | Call | Bond Future | 2,402.8500 | 2.4028 | 2,563.2900 | 2.5633 | 6.677 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/08/2024 | 12.10 | Put | Bond Future | 6,740.7300 | 6.7407 | 6,460.2200 | 6.4602 | (4.161) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/08/2024 | 12.09 | Call | Bond Future | 2,384.5500 | 2.3846 | 2,544.1500 | 2.5441 | 6.693 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/08/2024 | 12.09 | Put | Bond Future | 6,775.2000 | 6.7752 | 6,493.8500 | 6.4938 | (4.153) | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/08/2024 | | | Bond Future | 12.9577 | 72.9088 | 12.8671 | 73.3498 | (0.699) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2037 | 01/08/2024 | 12.11 | Call | Bond Future | 2,421.2300 | 2.4212 | 2,582.5000 | 2.5825 | 6.661 | 0 | 0 | 0 |
| 2023/07/11 | 2037 | 01/08/2024 | 12.11 | Put | Bond Future | 6,706.3900 | 6.7064 | 6,426.7100 | 6.4267 | (4.170) | 0 | 0 | 0 |
| 2023/07/11 | 2038 | 03/08/2023 | | | Bond Future | 125.9887 | 125.9887 | 126.5100 | 126.5100 | 0.414 | 0.0000 | 0.0000 | 1,757 |
| 2023/07/11 | 2038 | 02/11/2023 | | | Bond Future | 128.7946 | 128.7946 | 129.3274 | 129.3274 | 0.414 | 0.0000 | 0.0000 | 2,931 |
| 2023/07/11 | 2038 | 01/02/2024 | | | Bond Future | 129.7385 | 129.7385 | 130.2836 | 130.2836 | 0.420 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2038 | 02/05/2024 | | | Bond Future | 132.7199 | 132.7199 | 133.2778 | 133.2778 | 0.420 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2038 | 01/08/2024 | | | Bond Future | 133.7088 | 133.7088 | 134.2801 | 134.2801 | 0.427 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 295.2500 | 0.2952 | 369.0100 | 0.3690 | 24.982 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 2,778.5200 | 2.7785 | 2,428.2100 | 2.4282 | (12.608) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 03/08/2023 | | | Bond Future | 12.6734 | 75.0312 | 12.5961 | 75.4552 | (0.610) | 0.0000 | 0.0000 | 124,459 |
| 2023/07/11 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 272.8000 | 0.2728 | 342.0100 | 0.3420 | 25.370 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 2,871.1300 | 2.8711 | 2,516.2700 | 2.5163 | (12.360) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 283.8400 | 0.2838 | 355.3000 | 0.3553 | 25.176 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 2,824.6100 | 2.8246 | 2,472.0000 | 2.4720 | (12.483) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/11/2023 | 12.60 | Call | Bond Future | 2,108.9400 | 2.1089 | 2,299.1900 | 2.2992 | 9.021 | 0 | 0 | 128 |
| 2023/07/11 | 2040 | 02/11/2023 | 12.60 | Put | Bond Future | 3,172.6000 | 3.1726 | 2,929.6200 | 2.9296 | (7.659) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/11/2023 | 13.64 | Call | Bond Future | 5,489.9900 | 5.4900 | 5,807.0500 | 5.8071 | 5.775 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/11/2023 | 13.64 | Put | Bond Future | 1,168.4100 | 1.1684 | 1,052.2400 | 1.0522 | (9.943) | 0 | 0 | 128 |
| 2023/07/11 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 413.0500 | 0.4130 | 470.9800 | 0.4710 | 14.025 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 7,423.2600 | 7.4233 | 7,047.9600 | 7.0480 | (5.056) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 420.8300 | 0.4208 | 479.6600 | 0.4797 | 13.980 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/07/11 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 7,315.2900 | | 7.3153 | 6,941.7900 | 6.9418 | (5.106) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/11/2023 | | | Bond Future | 12.7959 | | 76.6839 | 12.7156 | 77.1171 | (0.628) | 0.0000 | 0.0000 | 13,371 |
| 2023/07/11 | 2040 | 02/11/2023 | 11.80 | Call | Bond Future | 617.3500 | | 0.6173 | 697.4400 | 0.6974 | 12.973 | 0 | 0 | 128 |
| 2023/07/11 | 2040 | 02/11/2023 | 11.80 | Put | Bond Future | 6,284.4300 | | 6.2844 | 5,931.2900 | 5.9313 | (5.619) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 7,369.2300 | | 7.3692 | 6,994.8300 | 6.9948 | (5.081) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 428.6200 | | 0.4286 | 488.3500 | 0.4884 | 13.935 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 01/02/2024 | 12.33 | Call | Bond Future | 2,046.9700 | | 2.0470 | 2,209.8200 | 2.2098 | 7.956 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 01/02/2024 | 12.33 | Put | Bond Future | 5,250.6200 | | 5.2506 | 4,970.4800 | 4.9705 | (5.335) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 01/02/2024 | 12.34 | Call | Bond Future | 2,068.7900 | | 2.0688 | 2,232.7800 | 2.2328 | 7.927 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 01/02/2024 | 12.34 | Put | Bond Future | 5,216.0100 | | 5.2160 | 4,937.0100 | 4.9370 | (5.349) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 01/02/2024 | | | Bond Future | 12.9166 | | 73.9228 | 12.8331 | 74.3658 | (0.646) | 0.0000 | 0.0000 | 28 |
| 2023/07/11 | 2040 | 01/02/2024 | 12.35 | Call | Bond Future | 2,090.5300 | | 2.0905 | 2,255.6500 | 2.2556 | 7.898 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 01/02/2024 | 12.35 | Put | Bond Future | 5,181.3800 | | 5.1814 | 4,903.5100 | 4.9035 | (5.363) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/05/2024 | 11.60 | Call | Bond Future | 1,204.1100 | | 1.2041 | 1,306.1300 | 1.3061 | 8.473 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/05/2024 | 11.61 | Call | Bond Future | 1,215.7300 | | 1.2157 | 1,318.5300 | 1.3185 | 8.456 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/05/2024 | 11.62 | Put | Bond Future | 9,256.3300 | | 9.2563 | 8,906.7600 | 8.9068 | (3.777) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/05/2024 | | | Bond Future | 13.0444 | | 75.6041 | 12.9576 | 76.0572 | (0.665) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2040 | 02/05/2024 | 11.60 | Put | Bond Future | 9,355.1000 | | 9.3551 | 9,003.9700 | 9.0040 | (3.753) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/05/2024 | 11.61 | Put | Bond Future | 9,305.5300 | | 9.3055 | 8,955.1800 | 8.9552 | (3.765) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 02/05/2024 | 11.62 | Call | Bond Future | 1,227.6400 | | 1.2276 | 1,331.2200 | 1.3312 | 8.437 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 01/08/2024 | 12.34 | Call | Bond Future | 2,532.2700 | | 2.5323 | 2,702.3800 | 2.7024 | 6.718 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 01/08/2024 | 12.34 | Put | Bond Future | 7,023.8000 | | 7.0238 | 6,730.2400 | 6.7302 | (4.180) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 01/08/2024 | | | Bond Future | 13.1799 | | 72.8232 | 13.0894 | 73.2868 | (0.686) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2040 | 01/08/2024 | 12.32 | Call | Bond Future | 2,493.3400 | | 2.4933 | 2,661.6700 | 2.6617 | 6.751 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 01/08/2024 | 12.32 | Put | Bond Future | 7,097.0600 | | 7.0971 | 6,801.7200 | 6.8017 | (4.161) | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 01/08/2024 | 12.33 | Call | Bond Future | 2,512.9000 | | 2.5129 | 2,682.1300 | 2.6821 | 6.734 | 0 | 0 | 0 |
| 2023/07/11 | 2040 | 01/08/2024 | 12.33 | Put | Bond Future | 7,060.4900 | | 7.0605 | 6,766.0500 | 6.7661 | (4.170) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 03/08/2023 | 12.00 | Call | Bond Future | 77.7300 | | 0.0777 | 102.1100 | 0.1021 | 31.365 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 03/08/2023 | 12.00 | Put | Bond Future | 4,209.3100 | | 4.2093 | 3,809.8800 | 3.8099 | (9.489) | 0 | 0 | 4,754 |
| 2023/07/11 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 162.0600 | | 0.1621 | 207.9600 | 0.2080 | 28.323 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 3,402.6700 | | 3.4027 | 3,024.7600 | 3.0248 | (11.106) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 169.5300 | | 0.1695 | 217.2100 | 0.2172 | 28.125 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 3,351.3700 | | 3.3514 | 2,975.2400 | 2.9752 | (11.223) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 03/08/2023 | | | Bond Future | 12.7221 | | 71.4604 | 12.6448 | 71.8842 | (0.608) | 0.0000 | 0.0000 | 82,204 |
| 2023/07/11 | 2044 | 03/08/2023 | 11.75 | Call | Bond Future | 17.3600 | | 0.0174 | 23.6900 | 0.0237 | 36.463 | 0 | 0 | 4,553 |
| 2023/07/11 | 2044 | 03/08/2023 | 11.75 | Put | Bond Future | 5,674.0500 | | 5.6740 | 5,256.5700 | 5.2566 | (7.358) | 0 | 0 | 3,076 |
| 2023/07/11 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 177.2700 | | 0.1773 | 226.7700 | 0.2268 | 27.924 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 3,300.4200 | | 3.3004 | 2,926.1100 | 2.9261 | (11.341) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 03/08/2023 | 12.50 | Call | Bond Future | 618.3500 | | 0.6184 | 751.1000 | 0.7511 | 21.468 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 03/08/2023 | 12.50 | Put | Bond Future | 1,847.5300 | | 1.8475 | 1,556.4700 | 1.5565 | (15.754) | 0 | 0 | 9,106 |
| 2023/07/11 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 376.8300 | | 0.3768 | 430.1700 | 0.4302 | 14.155 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 7,796.5200 | | 7.7965 | 7,416.8900 | 7.4169 | (4.869) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 02/11/2023 | | | Bond Future | 12.8402 | | 73.0345 | 12.7600 | 73.4674 | (0.625) | 0.0000 | 0.0000 | 5,865 |
| 2023/07/11 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 362.6600 | | 0.3627 | 414.3100 | 0.4143 | 14.242 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 7,909.4400 | | 7.9094 | 7,528.1200 | 7.5281 | (4.821) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 369.6500 | | 0.3697 | 422.1300 | 0.4221 | 14.197 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 7,852.8400 | | 7.8528 | 7,472.3500 | 7.4724 | (4.845) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/11 | 2044 | 01/02/2024 | 12.29 | Call | Bond Future | 1,910.6300 | 1.9106 | 2,065.2700 | 2.0653 | 8.094 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 01/02/2024 | 12.29 | Put | Bond Future | 5,587.9200 | 5.5879 | 5,299.8600 | 5.2999 | (5.155) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 01/02/2024 | | | Bond Future | 12.9565 | 70.3155 | 12.8731 | 70.7582 | (0.643) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2044 | 01/02/2024 | 12.27 | Call | Bond Future | 1,869.2400 | 1.8692 | 2,021.6300 | 2.0216 | 8.153 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 01/02/2024 | 12.27 | Put | Bond Future | 5,661.8700 | 5.6619 | 5,371.5600 | 5.3716 | (5.127) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 01/02/2024 | 12.28 | Call | Bond Future | 1,889.8800 | 1.8899 | 2,043.3800 | 2.0434 | 8.122 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 01/02/2024 | 12.28 | Put | Bond Future | 5,624.8000 | 5.6248 | 5,335.6000 | 5.3356 | (5.142) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 02/05/2024 | 11.67 | Call | Bond Future | 1,262.4100 | 1.2624 | 1,367.6400 | 1.3676 | 8.336 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 02/05/2024 | 11.67 | Put | Bond Future | 9,295.6200 | 9.2956 | 8,947.9700 | 8.9480 | (3.740) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 02/05/2024 | | | Bond Future | 13.0791 | 71.9147 | 12.9925 | 72.3676 | (0.662) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2044 | 02/05/2024 | 11.65 | Call | Bond Future | 1,238.3700 | 1.2384 | 1,342.0200 | 1.3420 | 8.370 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 02/05/2024 | 11.65 | Put | Bond Future | 9,396.5400 | 9.3965 | 9,047.3100 | 9.0473 | (3.717) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 02/05/2024 | 11.66 | Call | Bond Future | 1,250.3500 | 1.2503 | 1,354.7900 | 1.3548 | 8.353 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 02/05/2024 | 11.66 | Put | Bond Future | 9,346.0000 | 9.3460 | 8,997.5600 | 8.9976 | (3.728) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 01/08/2024 | 12.28 | Call | Bond Future | 2,405.2200 | 2.4052 | 2,568.4900 | 2.5685 | 6.788 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 01/08/2024 | 12.28 | Put | Bond Future | 7,442.4500 | 7.4425 | 7,142.3000 | 7.1423 | (4.033) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 01/08/2024 | 12.29 | Call | Bond Future | 2,424.3300 | 2.4243 | 2,588.4900 | 2.5885 | 6.771 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 01/08/2024 | 12.29 | Put | Bond Future | 7,404.0900 | 7.4041 | 7,104.8300 | 7.1048 | (4.042) | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 01/08/2024 | | | Bond Future | 13.2088 | 69.1747 | 13.1187 | 69.6381 | (0.683) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2044 | 01/08/2024 | 12.30 | Call | Bond Future | 2,443.5300 | 2.4435 | 2,608.5800 | 2.6086 | 6.755 | 0 | 0 | 0 |
| 2023/07/11 | 2044 | 01/08/2024 | 12.30 | Put | Bond Future | 7,365.8800 | 7.3659 | 7,067.5100 | 7.0675 | (4.051) | 0 | 0 | 0 |
| 2023/07/11 | 2046 | 03/08/2023 | | | Bond Future | 111.4632 | 111.4632 | 111.7242 | 111.7242 | 0.234 | 0.0000 | 0.0000 | 12,491 |
| 2023/07/11 | 2046 | 02/11/2023 | | | Bond Future | 111.8532 | 111.8532 | 112.1198 | 112.1198 | 0.238 | 0.0000 | 0.0000 | 5,016 |
| 2023/07/11 | 2046 | 01/02/2024 | | | Bond Future | 114.4257 | 114.4257 | 114.6984 | 114.6984 | 0.238 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2046 | 02/05/2024 | | | Bond Future | 114.9055 | 114.9055 | 115.1849 | 115.1849 | 0.243 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2046 | 01/08/2024 | | | Bond Future | 117.5548 | 117.5548 | 117.8407 | 117.8407 | 0.243 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2050 | 03/08/2023 | | | Bond Future | 110.5425 | 110.5425 | 110.9271 | 110.9271 | 0.348 | 0.0000 | 0.0000 | 9,592 |
| 2023/07/11 | 2050 | 02/11/2023 | | | Bond Future | 113.0045 | 113.0045 | 113.3973 | 113.3973 | 0.348 | 0.0000 | 0.0000 | 4,487 |
| 2023/07/11 | 2050 | 01/02/2024 | | | Bond Future | 113.3566 | 113.3566 | 113.7585 | 113.7585 | 0.355 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2050 | 02/05/2024 | | | Bond Future | 115.9614 | 115.9614 | 116.3728 | 116.3728 | 0.355 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 2050 | 01/08/2024 | | | Bond Future | 116.3265 | 116.3265 | 116.7482 | 116.7482 | 0.363 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | AL37 | 03/08/2023 | | | Index Future | 873.7860 | 873.7860 | 876.1760 | 876.1760 | 0.274 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | AL37 | 02/11/2023 | | | Index Future | 893.0280 | 893.0280 | 895.4690 | 895.4690 | 0.273 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | AL37 | 01/02/2024 | | | Index Future | 913.3520 | 913.3520 | 915.8480 | 915.8480 | 0.273 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | AL37 | 02/05/2024 | | | Index Future | 934.1420 | 934.1420 | 936.6950 | 936.6950 | 0.273 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | AL37 | 01/08/2024 | | | Index Future | 955.4920 | 955.4920 | 958.1060 | 958.1060 | 0.274 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | AL7T | 03/08/2023 | | | Index Future | 988.5630 | 988.5630 | 993.6050 | 993.6050 | 0.510 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/07/11 | AL7T | 02/11/2023 | | | Index Future | 1,010.3320 | 1,010.3320 | 1,015.4830 | 1,015.4830 | 0.510 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | AL7T | 01/02/2024 | | | Index Future | 1,033.3260 | 1,033.3260 | 1,038.5930 | 1,038.5930 | 0.510 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | AL7T | 02/05/2024 | | | Index Future | 1,056.8470 | 1,056.8470 | 1,062.2350 | 1,062.2350 | 0.510 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | AL7T | 01/08/2024 | | | Index Future | 1,081.0020 | 1,081.0020 | 1,086.5150 | 1,086.5150 | 0.510 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | ALBI | 03/08/2023 | | | Index Future | 864.7430 | 864.7430 | 868.6600 | 868.6600 | 0.453 | 0.0000 | 0.0000 | 106 |
| 2023/07/11 | ALBI | 02/11/2023 | | | Index Future | 883.7850 | 883.7850 | 887.7870 | 887.7870 | 0.453 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | ALBI | 01/02/2024 | | | Index Future | 903.8990 | 903.8990 | 907.9910 | 907.9910 | 0.453 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | ALBI | 02/05/2024 | | | Index Future | 924.4740 | 924.4740 | 928.6600 | 928.6600 | 0.453 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | ALBI | 01/08/2024 | | | Index Future | 945.6030 | 945.6030 | 949.8870 | 949.8870 | 0.453 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C253 | 31/03/2053 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/07/11 | C219 | 31/03/2029 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C431 | 31/01/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | ES33 | 03/08/2023 | | | Bond Future | 12.9400 | 72.7601 | 12.8522 | 73.1426 | (0.678) | 0.0000 | 0.0000 | 350 |
| 2023/07/11 | ES33 | 02/11/2023 | | | Bond Future | 13.0953 | 70.5820 | 13.0038 | 70.9728 | (0.699) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | ES33 | 01/02/2024 | | | Bond Future | 13.2504 | 72.2055 | 13.1549 | 72.6052 | (0.721) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | ES33 | 02/05/2024 | | | Bond Future | 13.4111 | 70.0640 | 13.3113 | 70.4730 | (0.744) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | ES33 | 01/08/2024 | | | Bond Future | 13.5781 | 71.6780 | 13.4738 | 72.0966 | (0.769) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | ES42 | 03/08/2023 | | | Bond Future | 13.3878 | 69.1257 | 13.3103 | 69.5066 | (0.579) | 0.0000 | 0.0000 | 4,000 |
| 2023/07/11 | ES42 | 02/11/2023 | | | Bond Future | 13.5360 | 66.4017 | 13.4553 | 66.7910 | (0.596) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | ES42 | 01/02/2024 | | | Bond Future | 13.6769 | 67.9293 | 13.5930 | 68.3275 | (0.614) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | ES42 | 02/05/2024 | | | Bond Future | 13.8279 | 65.2271 | 13.7404 | 65.6344 | (0.633) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | ES42 | 01/08/2024 | | | Bond Future | 13.9812 | 66.7285 | 13.8900 | 67.1454 | (0.652) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 151,180.0000 | 15.1180 | 190,020.0000 | 19.0020 | 25.691 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 151,080.0000 | 15.1080 | 189,920.0000 | 18.9920 | 25.708 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 03/08/2023 | | | GOVI | 852.3280 | 852.3280 | 856.2120 | 856.2120 | 0.456 | 0.0000 | 0.0000 | 832 |
| 2023/07/11 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 150,980.0000 | 15.0980 | 189,820.0000 | 18.9820 | 25.725 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 147,130.0000 | 14.7130 | 107,450.0000 | 10.7450 | (26.969) | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 02/11/2023 | | | GOVI | 871.0970 | 871.0970 | 875.0650 | 875.0650 | 0.456 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 147,030.0000 | 14.7030 | 107,350.0000 | 10.7350 | (26.988) | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 147,230.0000 | 14.7230 | 107,550.0000 | 10.7550 | (26.951) | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 01/02/2024 | 880.00 | Call | GOVI | 109,230.0000 | 10.9230 | 149,800.0000 | 14.9800 | 37.142 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 01/02/2024 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 01/02/2024 | | | GOVI | 890.9230 | 890.9230 | 894.9800 | 894.9800 | 0.455 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/11 | GOVI | 01/02/2024 | 879.98 | Call | GOVI | 109,430.0000 | 10.9430 | 150,000.0000 | 15.0000 | 37.074 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 01/02/2024 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 01/02/2024 | 879.99 | Call | GOVI | 109,330.0000 | 10.9330 | 149,900.0000 | 14.9900 | 37.108 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 01/02/2024 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 02/05/2024 | 950.97 | Put | GOVI | 397,680.0000 | 39.7680 | 356,180.0000 | 35.6180 | (10.436) | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 02/05/2024 | 950.98 | Put | GOVI | 397,780.0000 | 39.7780 | 356,280.0000 | 35.6280 | (10.433) | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 02/05/2024 | 950.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 02/05/2024 | | | GOVI | 911.2020 | 911.2020 | 915.3520 | 915.3520 | 0.455 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | GOVI | 02/05/2024 | 950.97 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 02/05/2024 | 950.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 02/05/2024 | 950.99 | Put | GOVI | 397,880.0000 | 39.7880 | 356,380.0000 | 35.6380 | (10.430) | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 01/08/2024 | 943.39 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 01/08/2024 | 943.39 | Put | GOVI | 113,620.0000 | 11.3620 | 71,150.0000 | 7.1150 | (37.379) | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 01/08/2024 | | | GOVI | 932.0280 | 932.0280 | 936.2750 | 936.2750 | 0.456 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | GOVI | 01/08/2024 | 943.37 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 01/08/2024 | 943.37 | Put | GOVI | 113,420.0000 | 11.3420 | 70,950.0000 | 7.0950 | (37.445) | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 01/08/2024 | 943.38 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/11 | GOVI | 01/08/2024 | 943.38 | Put | GOVI | 113,520.0000 | 11.3520 | 71,050.0000 | 7.1050 | (37.412) | 0 | 0 | 0 |
| 2023/07/11 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IGOV | 03/08/2023 | | | Index Future | 326.0850 | 326.0850 | 326.3660 | 326.3660 | 0.086 | 0.0000 | 0.0000 | 498 |
| 2023/07/11 | IGOV | 02/11/2023 | | | Index Future | 333.3460 | 333.3460 | 333.6330 | 333.6330 | 0.086 | 0.0000 | 0.0000 | 16 |
| 2023/07/11 | IGOV | 01/02/2024 | | | Index Future | 341.0110 | 341.0110 | 341.3040 | 341.3040 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IGOV | 02/05/2024 | | | Index Future | 348.8500 | 348.8500 | 349.1500 | 349.1500 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IGOV | 01/08/2024 | | | Index Future | 356.8980 | 356.8980 | 357.2060 | 357.2060 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | JBAF | 19/07/2023 | | | Jibar Tradeable Future | 8.5100 | 91.4900 | 8.5100 | 91.4900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | JBAF | 16/08/2023 | | | Jibar Tradeable Future | 8.6800 | 91.3200 | 8.6600 | 91.3400 | (0.230) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 8.7000 | 91.3000 | 8.6800 | 91.3200 | (0.230) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | JBAF | 18/10/2023 | | | Jibar Tradeable Future | 8.7900 | 91.2100 | 8.7500 | 91.2500 | (0.455) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/11 | JBAF | 15/11/2023 | | | Jibar Tradeable Future | 8.7950 | 91.2050 | 8.7500 | 91.2500 | (0.512) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 8.8350 | 91.1650 | 8.7900 | 91.2100 | (0.509) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 8.8100 | 91.1900 | 8.7600 | 91.2400 | (0.568) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 8.7050 | 91.2950 | 8.6650 | 91.3350 | (0.460) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | JBAF | 18/09/2024 | | | Jibar Tradeable Future | 8.6150 | 91.3850 | 8.5800 | 91.4200 | (0.406) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | JBAF | 18/12/2024 | | | Jibar Tradeable Future | 8.5150 | 91.4850 | 8.4800 | 91.5200 | (0.411) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | JBAF | 19/03/2025 | | | Jibar Tradeable Future | 8.4750 | 91.5250 | 8.4300 | 91.5700 | (0.531) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | JBAF | 18/06/2025 | | | Jibar Tradeable Future | 8.5100 | 91.4900 | 8.4650 | 91.5350 | (0.529) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 770.5100 | 0.7705 | 974.9500 | 0.9750 | 26.533 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 1,458.6500 | 1.4587 | 1,150.4000 | 1.1504 | (21.133) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 03/08/2023 | 12.50 | Call | Bond Future | 2,327.7500 | 2.3278 | 2,711.5800 | 2.7116 | 16.489 | 0 | 0 | 5,000 |
| 2023/07/11 | R035 | 03/08/2023 | | | Bond Future | 12.1306 | 83.9069 | 12.0332 | 84.4196 | (0.803) | 0.0000 | 0.0000 | 47,093 |
| 2023/07/11 | R035 | 03/08/2023 | 11.75 | Call | Bond Future | 336.2600 | 0.3363 | 449.1100 | 0.4491 | 33.560 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 03/08/2023 | 11.75 | Put | Bond Future | 2,365.2100 | 2.3652 | 1,965.3700 | 1.9654 | (16.905) | 0 | 0 | 4,870 |
| 2023/07/11 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 727.0000 | 0.7270 | 923.5800 | 0.9236 | 27.040 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 1,521.2500 | 1.5213 | 1,205.1400 | 1.2051 | (20.780) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 748.5200 | 0.7485 | 949.0200 | 0.9490 | 26.786 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 1,489.6900 | 1.4897 | 1,177.5000 | 1.1775 | (20.957) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 03/08/2023 | 12.50 | Put | Bond Future | 426.2300 | 0.4262 | 297.3700 | 0.2974 | (30.233) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/11/2023 | 12.85 | Call | Bond Future | 4,339.5600 | 4.3396 | 4,699.5200 | 4.6995 | 8.295 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/11/2023 | 12.85 | Put | Bond Future | 1,357.0900 | 1.3571 | 1,193.3100 | 1.1933 | (12.068) | 0 | 0 | 400 |
| 2023/07/11 | R035 | 02/11/2023 | 13.59 | Call | Bond Future | 7,089.6100 | 7.0896 | 7,526.9700 | 7.5270 | 6.169 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/11/2023 | 13.59 | Put | Bond Future | 623.4000 | 0.6234 | 537.0200 | 0.5370 | (13.856) | 0 | 0 | 750 |
| 2023/07/11 | R035 | 02/11/2023 | 11.12 | Call | Bond Future | 435.1600 | 0.4352 | 515.2000 | 0.5152 | 18.393 | 0 | 0 | 400 |
| 2023/07/11 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 737.3400 | 0.7373 | 857.5300 | 0.8575 | 16.300 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 5,245.7900 | 5.2458 | 4,842.2400 | 4.8422 | (7.693) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 750.4600 | 0.7505 | 872.2200 | 0.8722 | 16.225 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 5,203.4000 | 5.2034 | 4,801.4200 | 4.8014 | (7.725) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/11/2023 | | | Bond Future | 12.2537 | 81.2446 | 12.1523 | 81.7684 | (0.828) | 0.0000 | 0.0000 | 127,358 |
| 2023/07/11 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 763.8800 | 0.7639 | 887.2300 | 0.8872 | 16.148 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 5,161.3500 | 5.1613 | 4,760.9600 | 4.7610 | (7.757) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/11/2023 | 11.74 | Call | Bond Future | 1,258.1600 | 1.2582 | 1,433.9100 | 1.4339 | 13.969 | 0 | 0 | 750 |
| 2023/07/11 | R035 | 02/11/2023 | 11.74 | Put | Bond Future | 3,961.3900 | 3.9614 | 3,613.4000 | 3.6134 | (8.785) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/11/2023 | 12.24 | Call | Bond Future | 2,422.5600 | 2.4226 | 2,688.0900 | 2.6881 | 10.961 | 0 | 0 | 750 |
| 2023/07/11 | R035 | 02/11/2023 | 12.24 | Put | Bond Future | 2,493.0600 | 2.4931 | 2,234.8500 | 2.2349 | (10.357) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/11/2023 | 11.12 | Put | Bond Future | 6,576.1900 | 6.5762 | 6,132.4900 | 6.1325 | (6.747) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/11/2023 | 10.62 | Call | Bond Future | 160.3900 | 0.1604 | 195.1500 | 0.1952 | 21.672 | 0 | 0 | 400 |
| 2023/07/11 | R035 | 02/11/2023 | 10.62 | Put | Bond Future | 9,221.7400 | 9.2217 | 8,732.7600 | 8.7328 | (5.302) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/02/2024 | 11.12 | Put | Bond Future | 7,547.6300 | 7.5476 | 7,123.5900 | 7.1236 | (5.618) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/02/2024 | 12.18 | Put | Bond Future | 3,757.7000 | 3.7577 | 3,473.3700 | 3.4734 | (7.567) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/02/2024 | 12.19 | Call | Bond Future | 2,789.9400 | 2.7899 | 3,042.5300 | 3.0425 | 9.054 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/02/2024 | 12.19 | Put | Bond Future | 3,731.6200 | 3.7316 | 3,448.6500 | 3.4487 | (7.583) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/02/2024 | 10.62 | Call | Bond Future | 439.9200 | 0.4399 | 505.6300 | 0.5056 | 14.937 | 0 | 0 | 400 |
| 2023/07/11 | R035 | 01/02/2024 | 10.62 | Put | Bond Future | 10,031.5400 | 10.0315 | 9,561.6900 | 9.5617 | (4.684) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/02/2024 | | | Bond Future | 12.3752 | 83.0942 | 12.2695 | 83.6298 | (0.854) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R035 | 01/02/2024 | 12.20 | Call | Bond Future | 2,815.2500 | 2.8152 | 3,069.2000 | 3.0692 | 9.021 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/02/2024 | 12.20 | Put | Bond Future | 3,705.7000 | 3.7057 | 3,424.0900 | 3.4241 | (7.599) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2023/07/11 | R035 | 01/02/2024 | 13.46 | Call | Bond Future | 6,720.2000 | 6.7202 | 7,115.0000 | 7.1150 | 5.875 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/02/2024 | 13.46 | Put | Bond Future | 1,508.7300 | 1.5087 | 1,367.9700 | 1.3680 | (9.330) | 0 | 0 | 400 |
| 2023/07/11 | R035 | 01/02/2024 | 11.12 | Call | Bond Future | 846.3100 | 0.8463 | 957.8300 | 0.9578 | 13.177 | 0 | 0 | 400 |
| 2023/07/11 | R035 | 01/02/2024 | 12.18 | Call | Bond Future | 2,764.7300 | 2.7647 | 3,015.9600 | 3.0160 | 9.087 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/05/2024 | 11.20 | Call | Bond Future | 1,264.1400 | 1.2641 | 1,401.6600 | 1.4017 | 10.879 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/05/2024 | 11.20 | Put | Bond Future | 8,050.7300 | 8.0507 | 7,640.3800 | 7.6404 | (5.097) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/05/2024 | 11.19 | Call | Bond Future | 1,252.4000 | 1.2524 | 1,388.9300 | 1.3889 | 10.901 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/05/2024 | 11.19 | Put | Bond Future | 8,094.5600 | 8.0946 | 7,683.2200 | 7.6832 | (5.082) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/05/2024 | | | Bond Future | 12.4938 | 80.4702 | 12.3837 | 81.0181 | (0.882) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R035 | 02/05/2024 | 11.21 | Call | Bond Future | 1,275.9700 | 1.2760 | 1,414.4800 | 1.4145 | 10.855 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 02/05/2024 | 11.21 | Put | Bond Future | 8,007.0500 | 8.0071 | 7,597.6900 | 7.5977 | (5.112) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/08/2024 | 11.80 | Call | Bond Future | 2,304.3400 | 2.3043 | 2,509.7600 | 2.5098 | 8.914 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/08/2024 | 11.80 | Put | Bond Future | 6,412.2100 | 6.4122 | 6,057.0600 | 6.0571 | (5.539) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/08/2024 | 11.81 | Call | Bond Future | 2,322.6900 | 2.3227 | 2,529.2100 | 2.5292 | 8.891 | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/08/2024 | 11.79 | Put | Bond Future | 6,446.1100 | 6.4461 | 6,089.8600 | 6.0899 | (5.527) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/08/2024 | | | Bond Future | 12.6163 | 82.3070 | 12.5014 | 82.8676 | (0.910) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R035 | 01/08/2024 | 11.81 | Put | Bond Future | 6,378.4400 | 6.3784 | 6,024.3900 | 6.0244 | (5.551) | 0 | 0 | 0 |
| 2023/07/11 | R035 | 01/08/2024 | 11.79 | Call | Bond Future | 2,286.0800 | 2.2861 | 2,490.4000 | 2.4904 | 8.938 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 03/08/2023 | 12.72 | Call | Bond Future | 1,522.7200 | 1.5227 | 1,805.0900 | 1.8051 | 18.544 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 03/08/2023 | 12.72 | Put | Bond Future | 1,530.0700 | 1.5301 | 1,227.8400 | 1.2278 | (19.753) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 03/08/2023 | | | Bond Future | 12.7210 | 95.6987 | 12.6388 | 96.2833 | (0.647) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R053 | 03/08/2023 | 12.70 | Call | Bond Future | 1,450.5400 | 1.4505 | 1,724.2300 | 1.7242 | 18.868 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 03/08/2023 | 12.70 | Put | Bond Future | 1,599.3700 | 1.5994 | 1,288.4600 | 1.2885 | (19.440) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 03/08/2023 | 12.71 | Call | Bond Future | 1,486.3900 | 1.4864 | 1,764.4300 | 1.7644 | 18.706 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 03/08/2023 | 12.71 | Put | Bond Future | 1,564.4300 | 1.5644 | 1,257.8700 | 1.2579 | (19.596) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 02/11/2023 | 12.81 | Call | Bond Future | 3,424.7700 | 3.4248 | 3,721.3500 | 3.7213 | 8.660 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 02/11/2023 | 12.81 | Put | Bond Future | 3,651.4900 | 3.6515 | 3,350.8100 | 3.3508 | (8.234) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 02/11/2023 | 12.82 | Call | Bond Future | 3,461.5600 | 3.4616 | 3,760.0100 | 3.7600 | 8.622 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 02/11/2023 | 12.82 | Put | Bond Future | 3,618.6500 | 3.6187 | 3,319.8400 | 3.3198 | (8.257) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 02/11/2023 | | | Bond Future | 12.8426 | 91.9406 | 12.7570 | 92.5378 | (0.666) | 0.0000 | 0.0000 | 1,349 |
| 2023/07/11 | R053 | 02/11/2023 | 12.83 | Call | Bond Future | 3,498.7200 | 3.4987 | 3,799.0300 | 3.7990 | 8.583 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 02/11/2023 | 12.83 | Put | Bond Future | 3,586.2700 | 3.5863 | 3,289.3200 | 3.2893 | (8.280) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 01/02/2024 | 12.92 | Call | Bond Future | 4,588.7400 | 4.5887 | 4,898.8100 | 4.8988 | 6.757 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 01/02/2024 | 12.93 | Call | Bond Future | 4,625.2600 | 4.6253 | 4,936.7400 | 4.9367 | 6.734 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 01/02/2024 | 12.94 | Put | Bond Future | 4,787.8300 | 4.7878 | 4,489.9500 | 4.4900 | (6.222) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 01/02/2024 | | | Bond Future | 12.9584 | 94.0340 | 12.8694 | 94.6447 | (0.687) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R053 | 01/02/2024 | 12.92 | Put | Bond Future | 4,851.6200 | 4.8516 | 4,550.9300 | 4.5509 | (6.198) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 01/02/2024 | 12.93 | Put | Bond Future | 4,819.6200 | 4.8196 | 4,520.3400 | 4.5203 | (6.210) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 01/02/2024 | 12.94 | Call | Bond Future | 4,661.9000 | 4.6619 | 4,974.7800 | 4.9748 | 6.711 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 02/05/2024 | 13.02 | Put | Bond Future | 5,677.6000 | 5.6776 | 5,373.1900 | 5.3732 | (5.362) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 02/05/2024 | 13.03 | Put | Bond Future | 5,645.6200 | 5.6456 | 5,342.4400 | 5.3424 | (5.370) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 02/05/2024 | 13.04 | Call | Bond Future | 5,344.4500 | 5.3445 | 5,667.2900 | 5.6673 | 6.041 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 02/05/2024 | | | Bond Future | 13.0801 | 90.3067 | 12.9875 | 90.9315 | (0.708) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R053 | 02/05/2024 | 13.02 | Call | Bond Future | 5,272.9700 | 5.2730 | 5,593.3500 | 5.5934 | 6.076 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 02/05/2024 | 13.03 | Call | Bond Future | 5,308.5100 | 5.3085 | 5,630.1200 | 5.6301 | 6.058 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 02/05/2024 | 13.04 | Put | Bond Future | 5,614.1400 | 5.6141 | 5,312.1900 | 5.3122 | (5.378) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 01/08/2024 | 13.13 | Call | Bond Future | 5,811.0400 | 5.8110 | 6,140.7700 | 6.1408 | 5.674 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/07/11 | R053 | 01/08/2024 | 13.13 | Put | Bond Future | 6,308.1400 | 6.3081 | 5,998.6400 | 5.9986 | (4.906) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 01/08/2024 | 13.14 | Call | Bond Future | 5,845.8400 | 5.8458 | 6,176.6900 | 6.1767 | 5.660 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 01/08/2024 | 13.14 | Put | Bond Future | 6,276.4800 | 6.2765 | 5,968.1000 | 5.9681 | (4.913) | 0 | 0 | 0 |
| 2023/07/11 | R053 | 01/08/2024 | | | Bond Future | 13.2051 | 92.3670 | 13.1087 | 93.0063 | (0.731) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R053 | 01/08/2024 | 13.15 | Call | Bond Future | 5,880.7100 | 5.8807 | 6,212.6900 | 6.2127 | 5.645 | 0 | 0 | 0 |
| 2023/07/11 | R053 | 01/08/2024 | 13.15 | Put | Bond Future | 6,244.9900 | 6.2450 | 5,937.7400 | 5.9377 | (4.920) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 237.3600 | 0.2374 | 179.8400 | 0.1798 | (24.233) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 1,100.8000 | 1.1008 | 1,238.6600 | 1.2387 | 12.524 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 230.7900 | 0.2308 | 174.5100 | 0.1745 | (24.386) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 03/08/2023 | | | Bond Future | 9.4368 | 104.3620 | 9.3696 | 104.5561 | (0.712) | 0.0000 | 0.0000 | 30,708 |
| 2023/07/11 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 1,078.8200 | 1.0788 | 1,215.4400 | 1.2154 | 12.664 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 1,122.9200 | 1.1229 | 1,262.0100 | 1.2620 | 12.386 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 224.3700 | 0.2244 | 169.3200 | 0.1693 | (24.535) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 938.4000 | 0.9384 | 1,030.2500 | 1.0303 | 9.788 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 1,159.6200 | 1.1596 | 1,053.2400 | 1.0532 | (9.174) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/11/2023 | 9.15 | Call | Bond Future | 646.5700 | 0.6466 | 718.2400 | 0.7182 | 11.085 | 0 | 0 | 1,715 |
| 2023/07/11 | R186 | 02/11/2023 | | | Bond Future | 9.4820 | 106.6606 | 9.4085 | 106.8588 | (0.775) | 0.0000 | 0.0000 | 81,250 |
| 2023/07/11 | R186 | 02/11/2023 | 10.42 | Call | Bond Future | 2,789.4800 | 2.7895 | 2,949.1300 | 2.9491 | 5.723 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/11/2023 | 10.42 | Put | Bond Future | 300.7100 | 0.3007 | 262.1300 | 0.2621 | (12.830) | 0 | 0 | 1,715 |
| 2023/07/11 | R186 | 02/11/2023 | 9.15 | Put | Bond Future | 1,546.0300 | 1.5460 | 1,419.4700 | 1.4195 | (8.186) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 912.2500 | 0.9122 | 1,002.4700 | 1.0025 | 9.890 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 1,187.5200 | 1.1875 | 1,079.5100 | 1.0795 | (9.095) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 925.2700 | 0.9253 | 1,016.3100 | 1.0163 | 9.839 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 1,173.5100 | 1.1735 | 1,066.3200 | 1.0663 | (9.134) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 01/02/2024 | 9.51 | Call | Bond Future | 1,330.3900 | 1.3304 | 1,432.5700 | 1.4326 | 7.680 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 01/02/2024 | 9.52 | Put | Bond Future | 1,305.1600 | 1.3052 | 1,205.3600 | 1.2054 | (7.647) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 01/02/2024 | 9.50 | Call | Bond Future | 1,316.4700 | 1.3165 | 1,418.0500 | 1.4181 | 7.716 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 01/02/2024 | | | Bond Future | 9.5043 | 103.7771 | 9.4235 | 103.9797 | (0.851) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R186 | 01/02/2024 | 9.51 | Put | Bond Future | 1,316.2000 | 1.3162 | 1,215.7900 | 1.2158 | (7.629) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 01/02/2024 | 9.52 | Call | Bond Future | 1,344.3700 | 1.3444 | 1,447.1600 | 1.4472 | 7.646 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 01/02/2024 | 9.50 | Put | Bond Future | 1,327.3100 | 1.3273 | 1,226.3000 | 1.2263 | (7.610) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/05/2024 | 10.40 | Call | Bond Future | 2,809.2300 | 2.8092 | 2,952.2400 | 2.9522 | 5.091 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/05/2024 | 10.40 | Put | Bond Future | 829.9600 | 0.8300 | 765.6500 | 0.7656 | (7.749) | 0 | 0 | 2,030 |
| 2023/07/11 | R186 | 02/05/2024 | 8.01 | Call | Bond Future | 239.4300 | 0.2394 | 269.5300 | 0.2695 | 12.572 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/05/2024 | 8.01 | Put | Bond Future | 3,828.4500 | 3.8285 | 3,651.2300 | 3.6512 | (4.629) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/05/2024 | 9.73 | Put | Bond Future | 1,287.6900 | 1.2877 | 1,195.2200 | 1.1952 | (7.181) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/05/2024 | | | Bond Future | 9.5315 | 106.1380 | 9.4418 | 106.3453 | (0.941) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R186 | 02/05/2024 | 8.00 | Call | Bond Future | 236.3500 | 0.2364 | 266.1300 | 0.2661 | 12.600 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/05/2024 | 8.00 | Put | Bond Future | 3,849.4900 | 3.8495 | 3,671.9500 | 3.6719 | (4.612) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/05/2024 | 9.73 | Call | Bond Future | 1,744.3600 | 1.7444 | 1,859.2100 | 1.8592 | 6.584 | 0 | 0 | 2,030 |
| 2023/07/11 | R186 | 02/05/2024 | 7.99 | Call | Bond Future | 233.3100 | 0.2333 | 262.7600 | 0.2628 | 12.623 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 02/05/2024 | 7.99 | Put | Bond Future | 3,870.5700 | 3.8706 | 3,692.7000 | 3.6927 | (4.595) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 01/08/2024 | 8.70 | Put | Bond Future | 2,494.4500 | 2.4944 | 2,347.5600 | 2.3476 | (5.889) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 01/08/2024 | 8.68 | Call | Bond Future | 643.0400 | 0.6430 | 707.3800 | 0.7074 | 10.006 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 01/08/2024 | 8.69 | Call | Bond Future | 650.7700 | 0.6508 | 715.6100 | 0.7156 | 9.964 | 0 | 0 | 0 |
| 2023/07/11 | R186 | 01/08/2024 | | | Bond Future | 9.5610 | 103.2500 | 9.4604 | 103.4623 | (1.051) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R186 | 01/08/2024 | 8.70 | Call | Bond Future | 658.1800 | 0.6582 | 723.5200 | 0.7235 | 9.927 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/11 | R186 | 01/08/2024 | 8.68 | Put | Bond Future | 2,522.4700 | 2.5225 | 2,374.5800 | 2.3746 | (5.863) | 0 | 0 | 0 |
| 2023/07/11 | R186 | 01/08/2024 | 8.69 | Put | Bond Future | 2,508.6200 | 2.5086 | 2,361.2300 | 2.3612 | (5.875) | 0 | 0 | 0 |
| 2023/07/11 | R197 | 03/08/2023 | | | Bond Future | 334.7520 | 334.7520 | 334.7506 | 334.7506 | 0.000 | 0.0000 | 0.0000 | 44 |
| 2023/07/11 | R197 | 02/11/2023 | | | Bond Future | 342.2073 | 342.2073 | 342.2052 | 342.2052 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R202 | 03/08/2023 | | | Bond Future | 247.3772 | 247.3772 | 247.2768 | 247.2768 | (0.041) | 0.0000 | 0.0000 | 5,323 |
| 2023/07/11 | R202 | 02/11/2023 | | | Bond Future | 252.8866 | 252.8866 | 252.7833 | 252.7833 | (0.041) | 0.0000 | 0.0000 | 68 |
| 2023/07/11 | R202 | 01/02/2024 | | | Bond Future | 253.7359 | 253.7359 | 253.6303 | 253.6303 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R202 | 02/05/2024 | | | Bond Future | 259.5669 | 259.5669 | 259.4592 | 259.4592 | (0.041) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R202 | 01/08/2024 | | | Bond Future | 260.4470 | 260.4470 | 260.3386 | 260.3386 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R209 | 03/08/2023 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,800 |
| 2023/07/11 | R209 | 03/08/2023 | 10.00 | Put | Bond Future | 11,179.3100 | 11.1793 | 10,779.1800 | 10.7792 | (3.579) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 03/08/2023 | 10.70 | Call | Bond Future | 0.2900 | 0.0003 | 0.4600 | 0.0005 | 58.621 | 0 | 0 | 1,800 |
| 2023/07/11 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 1,555.6600 | 1.5557 | 1,282.7500 | 1.2828 | (17.543) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 03/08/2023 | 12.00 | Call | Bond Future | 588.0700 | 0.5881 | 730.1000 | 0.7301 | 24.152 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 03/08/2023 | 12.00 | Put | Bond Future | 1,406.8500 | 1.4069 | 1,148.7500 | 1.1488 | (18.346) | 0 | 0 | 1,750 |
| 2023/07/11 | R209 | 03/08/2023 | 11.25 | Put | Bond Future | 4,470.2200 | 4.4702 | 4,078.3900 | 4.0784 | (8.765) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 471.9100 | 0.4719 | 593.3400 | 0.5933 | 25.732 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 487.5000 | 0.4875 | 611.8100 | 0.6118 | 25.499 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 03/08/2023 | | | Bond Future | 12.1774 | 64.4434 | 12.0903 | 64.8435 | (0.715) | 0.0000 | 0.0000 | 11,200 |
| 2023/07/11 | R209 | 03/08/2023 | 10.70 | Put | Bond Future | 7,302.8500 | 7.3028 | 6,902.8900 | 6.9029 | (5.477) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 03/08/2023 | 10.75 | Call | Bond Future | 0.4500 | 0.0005 | 0.6900 | 0.0007 | 53.333 | 0 | 0 | 7,000 |
| 2023/07/11 | R209 | 03/08/2023 | 10.75 | Put | Bond Future | 7,036.9400 | 7.0369 | 6,637.0500 | 6.6371 | (5.683) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 503.4200 | 0.5034 | 630.6400 | 0.6306 | 25.271 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 03/08/2023 | 11.25 | Call | Bond Future | 18.8100 | 0.0188 | 27.1100 | 0.0271 | 44.125 | 0 | 0 | 7,000 |
| 2023/07/11 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 1,617.8700 | 1.6179 | 1,339.1700 | 1.3392 | (17.226) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 1,586.5700 | 1.5866 | 1,310.7500 | 1.3107 | (17.385) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 533.1200 | 0.5331 | 613.6300 | 0.6136 | 15.102 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 5,009.7800 | 5.0098 | 4,681.5300 | 4.6815 | (6.552) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 523.0900 | 0.5231 | 602.4500 | 0.6024 | 15.171 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 5,049.4200 | 5.0494 | 4,720.0200 | 4.7200 | (6.524) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 02/11/2023 | | | Bond Future | 12.2862 | 62.7091 | 12.1959 | 63.1178 | (0.735) | 0.0000 | 0.0000 | 15,831 |
| 2023/07/11 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 543.2900 | 0.5433 | 624.9500 | 0.6249 | 15.031 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 4,970.3300 | 4.9703 | 4,643.2300 | 4.6432 | (6.581) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 01/02/2024 | 12.13 | Put | Bond Future | 3,447.3200 | 3.4473 | 3,218.1200 | 3.2181 | (6.649) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 01/02/2024 | 12.14 | Call | Bond Future | 2,302.4900 | 2.3025 | 2,492.4000 | 2.4924 | 8.248 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 01/02/2024 | 12.14 | Put | Bond Future | 3,423.1200 | 3.4231 | 3,195.0000 | 3.1950 | (6.664) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 01/02/2024 | | | Bond Future | 12.3890 | 64.1368 | 12.2954 | 64.5548 | (0.756) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R209 | 01/02/2024 | 12.13 | Call | Bond Future | 2,281.1100 | 2.2811 | 2,469.9400 | 2.4699 | 8.278 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 01/02/2024 | 12.12 | Call | Bond Future | 2,259.6400 | 2.2596 | 2,447.3900 | 2.4474 | 8.309 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 01/02/2024 | 12.12 | Put | Bond Future | 3,471.4900 | 3.4715 | 3,241.2100 | 3.2412 | (6.633) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 02/05/2024 | 11.18 | Call | Bond Future | 1,094.2600 | 1.0943 | 1,199.5400 | 1.1995 | 9.621 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 02/05/2024 | 11.18 | Put | Bond Future | 7,258.5200 | 7.2585 | 6,936.1700 | 6.9362 | (4.441) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 02/05/2024 | 11.17 | Call | Bond Future | 1,083.8300 | 1.0838 | 1,188.3400 | 1.1883 | 9.643 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 02/05/2024 | 11.17 | Put | Bond Future | 7,298.0500 | 7.2980 | 6,974.9300 | 6.9749 | (4.427) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 02/05/2024 | | | Bond Future | 12.4974 | 62.4420 | 12.4003 | 62.8696 | (0.777) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/11 | R209 | 02/05/2024 | 11.19 | Call | Bond Future | 1,104.5800 | 1.1046 | 1,210.6300 | 1.2106 | 9.601 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 02/05/2024 | 11.19 | Put | Bond Future | 7,218.9400 | 7.2189 | 6,897.3600 | 6.8974 | (4.455) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 01/08/2024 | 11.79 | Put | Bond Future | 5,777.2900 | 5.7773 | 5,501.1500 | 5.5012 | (4.780) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 01/08/2024 | 11.80 | Call | Bond Future | 2,112.4700 | 2.1125 | 2,274.6400 | 2.2746 | 7.677 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 01/08/2024 | 11.80 | Put | Bond Future | 5,746.9700 | 5.7470 | 5,471.6800 | 5.4717 | (4.790) | 0 | 0 | 0 |
| 2023/07/11 | R209 | 01/08/2024 | | | Bond Future | 12.6093 | 63.8671 | 12.5085 | 64.3046 | (0.800) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R209 | 01/08/2024 | 11.79 | Call | Bond Future | 2,096.0600 | 2.0961 | 2,257.3800 | 2.2574 | 7.696 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 01/08/2024 | 11.78 | Call | Bond Future | 2,079.7200 | 2.0797 | 2,240.1900 | 2.2402 | 7.716 | 0 | 0 | 0 |
| 2023/07/11 | R209 | 01/08/2024 | 11.78 | Put | Bond Future | 5,807.7200 | 5.8077 | 5,530.7300 | 5.5307 | (4.769) | 0 | 0 | 0 |
| 2023/07/11 | R210 | 03/08/2023 | | | Bond Future | 227.2537 | 227.2537 | 226.3686 | 226.3686 | (0.389) | 0.0000 | 0.0000 | 360 |
| 2023/07/11 | R210 | 02/11/2023 | | | Bond Future | 229.1429 | 229.1429 | 228.2378 | 228.2378 | (0.395) | 0.0000 | 0.0000 | 70 |
| 2023/07/11 | R210 | 01/02/2024 | | | Bond Future | 234.4128 | 234.4128 | 233.4866 | 233.4866 | (0.395) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R210 | 02/05/2024 | | | Bond Future | 236.5410 | 236.5410 | 235.5944 | 235.5944 | (0.400) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R210 | 01/08/2024 | | | Bond Future | 241.9953 | 241.9953 | 241.0272 | 241.0272 | (0.400) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 331.0200 | 0.3310 | 241.1100 | 0.2411 | (27.162) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 1,972.5800 | 1.9726 | 2,239.0000 | 2.2390 | 13.506 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 03/08/2023 | | | Bond Future | 11.2411 | 81.8233 | 11.1588 | 82.1778 | (0.731) | 0.0000 | 0.0000 | 18,513 |
| 2023/07/11 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 1,905.6400 | 1.9056 | 2,168.3700 | 2.1684 | 13.787 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 339.5300 | 0.3395 | 247.7600 | 0.2478 | (27.029) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 1,939.0300 | 1.9390 | 2,203.6200 | 2.2036 | 13.645 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 322.7100 | 0.3227 | 234.6300 | 0.2346 | (27.294) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 1,506.1900 | 1.5062 | 1,661.1400 | 1.6611 | 10.288 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 2,431.1300 | 2.4311 | 2,223.9200 | 2.2239 | (8.523) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/11/2023 | 10.94 | Call | Bond Future | 1,170.3200 | 1.1703 | 1,301.4600 | 1.3015 | 11.205 | 0 | 0 | 750 |
| 2023/07/11 | R213 | 02/11/2023 | 10.94 | Put | Bond Future | 2,909.3800 | 2.9094 | 2,678.3600 | 2.6784 | (7.941) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/11/2023 | | | Bond Future | 11.3489 | 80.0679 | 11.2628 | 80.4301 | (0.758) | 0.0000 | 0.0000 | 12,145 |
| 2023/07/11 | R213 | 02/11/2023 | 11.44 | Call | Bond Future | 2,166.0200 | 2.1660 | 2,359.4200 | 2.3594 | 8.929 | 0 | 0 | 750 |
| 2023/07/11 | R213 | 02/11/2023 | 11.44 | Put | Bond Future | 1,784.8500 | 1.7849 | 1,616.0900 | 1.6161 | (9.455) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/11/2023 | 12.70 | Call | Bond Future | 5,868.0400 | 5.8680 | 6,173.2300 | 6.1732 | 5.201 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/11/2023 | 12.70 | Put | Bond Future | 449.1400 | 0.4491 | 392.1700 | 0.3922 | (12.684) | 0 | 0 | 750 |
| 2023/07/11 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 1,468.3300 | 1.4683 | 1,620.7500 | 1.6207 | 10.381 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 2,478.4800 | 2.4785 | 2,268.7400 | 2.2687 | (8.462) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 1,487.1000 | 1.4871 | 1,640.7900 | 1.6408 | 10.335 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 2,454.6300 | 2.4546 | 2,246.1600 | 2.2462 | (8.493) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 01/02/2024 | 11.70 | Call | Bond Future | 3,161.4700 | 3.1615 | 3,372.5600 | 3.3726 | 6.677 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 01/02/2024 | 11.70 | Put | Bond Future | 2,162.3600 | 2.1624 | 2,003.1500 | 2.0031 | (7.363) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 01/02/2024 | 11.71 | Call | Bond Future | 3,185.8100 | 3.1858 | 3,397.7700 | 3.3978 | 6.653 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 01/02/2024 | 11.71 | Put | Bond Future | 2,146.4700 | 2.1465 | 1,988.1300 | 1.9881 | (7.377) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 01/02/2024 | | | Bond Future | 11.4537 | 81.8907 | 11.3634 | 82.2610 | (0.788) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R213 | 01/02/2024 | 11.72 | Call | Bond Future | 3,210.2400 | 3.2102 | 3,423.0600 | 3.4231 | 6.629 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 01/02/2024 | 11.72 | Put | Bond Future | 2,130.7000 | 2.1307 | 1,973.2200 | 1.9732 | (7.391) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/05/2024 | 10.30 | Call | Bond Future | 954.3600 | 0.9544 | 1,046.4900 | 1.0465 | 9.654 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/05/2024 | 10.30 | Put | Bond Future | 6,168.6900 | 6.1687 | 5,881.9800 | 5.8820 | (4.648) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/05/2024 | | | Bond Future | 11.5563 | 80.1932 | 11.4616 | 80.5720 | (0.820) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R213 | 02/05/2024 | 10.28 | Call | Bond Future | 936.7600 | 0.9368 | 1,027.5400 | 1.0275 | 9.691 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/05/2024 | 10.28 | Put | Bond Future | 6,237.5300 | 6.2375 | 5,949.4700 | 5.9495 | (4.618) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/11 | R213 | 02/05/2024 | 10.29 | Call | Bond Future | 945.6400 | 0.9456 | 1,037.1000 | 1.0371 | 9.672 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 02/05/2024 | 10.29 | Put | Bond Future | 6,203.1800 | 6.2032 | 5,915.8000 | 5.9158 | (4.633) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 01/08/2024 | 10.86 | Call | Bond Future | 1,700.4900 | 1.7005 | 1,837.8200 | 1.8378 | 8.076 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 01/08/2024 | 10.86 | Put | Bond Future | 4,896.0100 | 4.8960 | 4,645.7000 | 4.6457 | (5.113) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 01/08/2024 | 10.87 | Call | Bond Future | 1,714.8700 | 1.7149 | 1,852.9800 | 1.8530 | 8.054 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 01/08/2024 | 10.87 | Put | Bond Future | 4,869.6200 | 4.8696 | 4,620.0900 | 4.6201 | (5.124) | 0 | 0 | 0 |
| 2023/07/11 | R213 | 01/08/2024 | | | Bond Future | 11.6631 | 82.0241 | 11.5636 | 82.4118 | (0.854) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R213 | 01/08/2024 | 10.88 | Call | Bond Future | 1,729.6300 | 1.7296 | 1,868.5400 | 1.8685 | 8.031 | 0 | 0 | 0 |
| 2023/07/11 | R213 | 01/08/2024 | 10.88 | Put | Bond Future | 4,843.6400 | 4.8436 | 4,594.9100 | 4.5949 | (5.135) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 286.6300 | 0.2866 | 357.9800 | 0.3580 | 24.893 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 2,112.1400 | 2.1121 | 1,827.9700 | 1.8280 | (13.454) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 297.7700 | 0.2978 | 371.3000 | 0.3713 | 24.694 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 2,075.0500 | 2.0750 | 1,793.0600 | 1.7931 | (13.590) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 03/08/2023 | | | Bond Future | 12.5277 | 60.4127 | 12.4507 | 60.7682 | (0.615) | 0.0000 | 0.0000 | 13,781 |
| 2023/07/11 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 309.2200 | 0.3092 | 384.9400 | 0.3849 | 24.487 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 2,038.3400 | 2.0383 | 1,758.5400 | 1.7585 | (13.727) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 6,171.2400 | 6.1712 | 5,857.6900 | 5.8577 | (5.081) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 359.2100 | 0.3592 | 409.6600 | 0.4097 | 14.045 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 6,125.2000 | 6.1252 | 5,812.4200 | 5.8124 | (5.106) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 02/11/2023 | | | Bond Future | 12.6403 | 58.4399 | 12.5605 | 58.8032 | (0.631) | 0.0000 | 0.0000 | 10,866 |
| 2023/07/11 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 352.6000 | 0.3526 | 402.2800 | 0.4023 | 14.090 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 366.0000 | 0.3660 | 417.2200 | 0.4172 | 13.995 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 6,079.4000 | 6.0794 | 5,767.3900 | 5.7674 | (5.132) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 01/02/2024 | 12.16 | Call | Bond Future | 1,658.7300 | 1.6587 | 1,793.7600 | 1.7938 | 8.141 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 01/02/2024 | 12.16 | Put | Bond Future | 4,398.9300 | 4.3989 | 4,162.5300 | 4.1625 | (5.374) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 01/02/2024 | | | Bond Future | 12.7511 | 59.7703 | 12.6684 | 60.1418 | (0.649) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R214 | 01/02/2024 | 12.14 | Call | Bond Future | 1,623.9900 | 1.6240 | 1,757.0900 | 1.7571 | 8.196 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 01/02/2024 | 12.14 | Put | Bond Future | 4,460.5000 | 4.4605 | 4,222.1700 | 4.2222 | (5.343) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 01/02/2024 | 12.15 | Call | Bond Future | 1,641.3100 | 1.6413 | 1,775.3700 | 1.7754 | 8.168 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 01/02/2024 | 12.15 | Put | Bond Future | 4,429.6400 | 4.4296 | 4,192.2700 | 4.1923 | (5.359) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 02/05/2024 | 11.46 | Call | Bond Future | 1,038.6100 | 1.0386 | 1,126.5200 | 1.1265 | 8.464 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 02/05/2024 | 11.46 | Put | Bond Future | 7,771.1800 | 7.7712 | 7,479.1500 | 7.4791 | (3.758) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 02/05/2024 | 11.47 | Call | Bond Future | 1,048.7100 | 1.0487 | 1,137.2900 | 1.1373 | 8.447 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 02/05/2024 | 11.47 | Put | Bond Future | 7,728.8400 | 7.7288 | 7,437.4800 | 7.4375 | (3.770) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 02/05/2024 | | | Bond Future | 12.8582 | 57.8238 | 12.7726 | 58.2038 | (0.666) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R214 | 02/05/2024 | 11.48 | Call | Bond Future | 1,059.0400 | 1.0590 | 1,148.3000 | 1.1483 | 8.428 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 02/05/2024 | 11.48 | Put | Bond Future | 7,686.7900 | 7.6868 | 7,396.1100 | 7.3961 | (3.782) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 01/08/2024 | 12.18 | Call | Bond Future | 2,204.4400 | 2.2044 | 2,350.4600 | 2.3505 | 6.624 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 01/08/2024 | 12.18 | Put | Bond Future | 5,802.6300 | 5.8026 | 5,559.9400 | 5.5599 | (4.182) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 01/08/2024 | | | Bond Future | 12.9678 | 59.1437 | 12.8789 | 59.5324 | (0.685) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R214 | 01/08/2024 | 12.16 | Call | Bond Future | 2,170.6800 | 2.1707 | 2,315.1800 | 2.3152 | 6.657 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 01/08/2024 | 12.16 | Put | Bond Future | 5,864.8100 | 5.8648 | 5,620.6000 | 5.6206 | (4.164) | 0 | 0 | 0 |
| 2023/07/11 | R214 | 01/08/2024 | 12.17 | Call | Bond Future | 2,187.4100 | 2.1874 | 2,332.6700 | 2.3327 | 6.641 | 0 | 0 | 0 |
| 2023/07/11 | R214 | 01/08/2024 | 12.17 | Put | Bond Future | 5,833.5400 | 5.8335 | 5,590.0900 | 5.5901 | (4.173) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 03/08/2023 | 11.80 | Call | Bond Future | 39.4300 | 0.0394 | 53.5600 | 0.0536 | 35.836 | 0 | 0 | 1,100 |
| 2023/07/11 | R248 | 03/08/2023 | 11.80 | Put | Bond Future | 5,163.3600 | 5.1634 | 4,719.8700 | 4.7199 | (8.589) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/11 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 192.1200 | 0.1921 | 247.8000 | 0.2478 | 28.982 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 3,415.9700 | 3.4160 | 3,014.0300 | 3.0140 | (11.766) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 03/08/2023 | | | Bond Future | 12.6697 | 74.3896 | 12.5875 | 74.8472 | (0.649) | 0.0000 | 0.0000 | 86,260 |
| 2023/07/11 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 175.8000 | 0.1758 | 227.5300 | 0.2275 | 29.425 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 3,519.6800 | 3.5197 | 3,113.7900 | 3.1138 | (11.532) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 183.8300 | 0.1838 | 237.5100 | 0.2375 | 29.201 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 3,467.6500 | 3.4676 | 3,063.7100 | 3.0637 | (11.649) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 03/08/2023 | 12.30 | Call | Bond Future | 408.4500 | 0.4084 | 510.3400 | 0.5103 | 24.946 | 0 | 0 | 1,100 |
| 2023/07/11 | R248 | 03/08/2023 | 12.30 | Put | Bond Future | 2,508.9500 | 2.5090 | 2,153.2200 | 2.1532 | (14.178) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 03/08/2023 | 13.20 | Call | Bond Future | 3,154.2200 | 3.1542 | 3,521.6600 | 3.5217 | 11.649 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 03/08/2023 | 13.20 | Put | Bond Future | 324.7200 | 0.3247 | 234.5400 | 0.2345 | (27.772) | 0 | 0 | 1,100 |
| 2023/07/11 | R248 | 02/11/2023 | 12.50 | Call | Bond Future | 1,944.0500 | 1.9441 | 2,136.9500 | 2.1369 | 9.923 | 0 | 0 | 220 |
| 2023/07/11 | R248 | 02/11/2023 | 13.60 | Call | Bond Future | 5,445.8000 | 5.4458 | 5,784.0200 | 5.7840 | 6.211 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/11/2023 | 13.60 | Put | Bond Future | 1,268.1200 | 1.2681 | 1,138.7600 | 1.1388 | (10.201) | 0 | 0 | 220 |
| 2023/07/11 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 357.7400 | 0.3577 | 412.3000 | 0.4123 | 15.251 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 364.7000 | 0.3647 | 420.1300 | 0.4201 | 15.199 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 8,135.8200 | 8.1358 | 7,724.5800 | 7.7246 | (5.055) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/11/2023 | | | Bond Future | 12.7889 | 71.5812 | 12.7035 | 72.0488 | (0.668) | 0.0000 | 0.0000 | 173,915 |
| 2023/07/11 | R248 | 02/11/2023 | 11.80 | Call | Bond Future | 656.4500 | 0.6564 | 745.7900 | 0.7458 | 13.610 | 0 | 0 | 220 |
| 2023/07/11 | R248 | 02/11/2023 | 11.80 | Put | Bond Future | 6,433.8500 | 6.4338 | 6,055.6100 | 6.0556 | (5.879) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/11/2023 | 12.50 | Put | Bond Future | 3,549.1000 | 3.5491 | 3,274.4200 | 3.2744 | (7.739) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 8,253.0100 | 8.2530 | 7,839.9900 | 7.8400 | (5.004) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 8,194.2800 | 8.1943 | 7,782.1300 | 7.7821 | (5.030) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 371.8400 | 0.3718 | 428.1800 | 0.4282 | 15.152 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 01/02/2024 | 12.14 | Call | Bond Future | 1,753.8100 | 1.7538 | 1,909.5800 | 1.9096 | 8.882 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 01/02/2024 | 12.14 | Put | Bond Future | 6,086.5700 | 6.0866 | 5,764.2200 | 5.7642 | (5.296) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 01/02/2024 | 12.15 | Call | Bond Future | 1,773.3900 | 1.7734 | 1,930.3600 | 1.9304 | 8.851 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 01/02/2024 | 12.15 | Put | Bond Future | 6,046.5800 | 6.0466 | 5,725.4300 | 5.7254 | (5.311) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 01/02/2024 | | | Bond Future | 12.9068 | 73.2108 | 12.8180 | 73.6889 | (0.688) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R248 | 01/02/2024 | 12.16 | Call | Bond Future | 1,792.8900 | 1.7929 | 1,951.0500 | 1.9510 | 8.822 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 01/02/2024 | 12.16 | Put | Bond Future | 6,006.5900 | 6.0066 | 5,686.6300 | 5.6866 | (5.327) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/05/2024 | 11.46 | Call | Bond Future | 1,125.5400 | 1.1255 | 1,228.0000 | 1.2280 | 9.103 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/05/2024 | 11.47 | Call | Bond Future | 1,136.8300 | 1.1368 | 1,240.1000 | 1.2401 | 9.084 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/05/2024 | 11.48 | Put | Bond Future | 10,211.9000 | 10.2119 | 9,826.8500 | 9.8268 | (3.771) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/05/2024 | | | Bond Future | 13.0210 | 70.4255 | 12.9288 | 70.9146 | (0.708) | 0.0000 | 0.0000 | 13,000 |
| 2023/07/11 | R248 | 02/05/2024 | 11.46 | Put | Bond Future | 10,320.4600 | 10.3205 | 9,933.7900 | 9.9338 | (3.747) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/05/2024 | 11.47 | Put | Bond Future | 10,266.0900 | 10.2661 | 9,880.2300 | 9.8802 | (3.759) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 02/05/2024 | 11.48 | Call | Bond Future | 1,148.2000 | 1.1482 | 1,252.2800 | 1.2523 | 9.065 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 01/08/2024 | 12.30 | Call | Bond Future | 2,638.2400 | 2.6382 | 2,823.6400 | 2.8236 | 7.027 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 01/08/2024 | 12.30 | Put | Bond Future | 7,244.2500 | 7.2442 | 6,929.2600 | 6.9293 | (4.348) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 01/08/2024 | 12.31 | Call | Bond Future | 2,658.6600 | 2.6587 | 2,845.0200 | 2.8450 | 7.010 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 01/08/2024 | 12.31 | Put | Bond Future | 7,206.4900 | 7.2065 | 6,892.4600 | 6.8925 | (4.358) | 0 | 0 | 0 |
| 2023/07/11 | R248 | 01/08/2024 | | | Bond Future | 13.1380 | 72.0327 | 13.0422 | 72.5331 | (0.730) | 0.0000 | 0.0000 | 0 |
| 2023/07/11 | R248 | 01/08/2024 | 12.32 | Call | Bond Future | 2,679.1600 | 2.6792 | 2,866.4900 | 2.8665 | 6.992 | 0 | 0 | 0 |
| 2023/07/11 | R248 | 01/08/2024 | 12.32 | Put | Bond Future | 7,168.8900 | 7.1689 | 6,855.8300 | 6.8558 | (4.367) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|-----------|------------------|--------|-----|---------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
|-----------|------------------|--------|-----|---------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|

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|--------------|--|--|--|--|--|--|--|--|--|--|----------------|
| Total | | | | | | | | | | | 1566294 |
|--------------|--|--|--|--|--|--|--|--|--|--|----------------|