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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/10/2022 TO 27/10/2022

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2025 | 03/11/2022 | | Bond Future | 166.6149 | 166.6149 | 166.1399 | 166.1399 | (0.285) | 0.0000 | 0.0000 | 1,204 |
| 2022/10/27 | 2025 | 02/02/2023 | | Bond Future | 168.0282 | 168.0282 | 167.5406 | 167.5406 | (0.290) | 0.0000 | 0.0000 | 6,101 |
| 2022/10/27 | 2025 | 04/05/2023 | | Bond Future | 171.4873 | 171.4873 | 170.9882 | 170.9882 | (0.291) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2025 | 03/08/2023 | | Bond Future | 173.3549 | 173.3549 | 172.8453 | 172.8453 | (0.294) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2025 | 02/11/2023 | | Bond Future | 177.0253 | 177.0253 | 176.5047 | 176.5047 | (0.294) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2029 | 03/11/2022 | | Bond Future | 118.3025 | 118.3025 | 119.3359 | 119.3359 | 0.874 | 0.0000 | 0.0000 | 598 |
| 2022/10/27 | 2029 | 02/02/2023 | | Bond Future | 120.5158 | 120.5158 | 121.5659 | 121.5659 | 0.871 | 0.0000 | 0.0000 | 1,392 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | 2029 | 04/05/2023 | | | Bond Future | 121.7017 | 121.7017 | 122.7725 | 122.7725 | 0.880 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2029 | 03/08/2023 | | | Bond Future | 124.2691 | 124.2691 | 125.3620 | 125.3620 | 0.880 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2029 | 02/11/2023 | | | Bond Future | 125.5662 | 125.5662 | 126.6827 | 126.6827 | 0.889 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2030 | 03/11/2022 | 9.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 500 |
| 2022/10/27 | 2030 | 03/11/2022 | 9.70 | Put | Bond Future | 4,791.7200 | 4.7917 | 4,668.7800 | 4.6688 | (2.566) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/11/2022 | 10.10 | Call | Bond Future | 0.3700 | 0.0004 | 0.2700 | 0.0003 | (27.027) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/11/2022 | 10.10 | Put | Bond Future | 2,886.9900 | 2.8870 | 2,763.9500 | 2.7639 | (4.262) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/11/2022 | 10.20 | Put | Bond Future | 2,421.3800 | 2.4214 | 2,297.9600 | 2.2980 | (5.097) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/11/2022 | | | Bond Future | 10.7272 | 88.6704 | 10.6999 | 88.7933 | (0.254) | 0.0000 | 0.0000 | 45,739 |
| 2022/10/27 | 2030 | 03/11/2022 | 10.08 | Call | Bond Future | 0.2300 | 0.0002 | 0.1600 | 0.0002 | (30.435) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/11/2022 | 10.08 | Put | Bond Future | 2,980.9000 | 2.9809 | 2,857.8900 | 2.8579 | (4.127) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/11/2022 | 10.09 | Call | Bond Future | 0.2900 | 0.0003 | 0.2100 | 0.0002 | (27.586) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/11/2022 | 10.09 | Put | Bond Future | 2,933.9200 | 2.9339 | 2,810.9000 | 2.8109 | (4.193) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/11/2022 | 10.20 | Call | Bond Future | 3.1400 | 0.0031 | 2.6600 | 0.0027 | (15.287) | 0 | 0 | 500 |
| 2022/10/27 | 2030 | 03/11/2022 | 11.57 | Call | Bond Future | 3,699.2000 | 3.6992 | 3,819.7400 | 3.8197 | 3.259 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/11/2022 | 11.57 | Put | Bond Future | 4.2100 | 0.0042 | 1.8100 | 0.0018 | (57.007) | 0 | 0 | 500 |
| 2022/10/27 | 2030 | 02/02/2023 | 11.16 | Put | Bond Future | 1,388.9200 | 1.3889 | 1,331.9300 | 1.3319 | (4.103) | 0 | 0 | 388 |
| 2022/10/27 | 2030 | 02/02/2023 | 11.35 | Call | Bond Future | 3,120.1500 | 3.1201 | 3,194.1500 | 3.1942 | 2.372 | 0 | 0 | 5,000 |
| 2022/10/27 | 2030 | 02/02/2023 | 11.35 | Put | Bond Future | 1,110.9100 | 1.1109 | 1,061.7900 | 1.0618 | (4.422) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 519.8300 | 0.5198 | 538.7800 | 0.5388 | 3.645 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 527.6700 | 0.5277 | 546.8900 | 0.5469 | 3.642 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 4,460.4700 | 4.4605 | 4,356.8600 | 4.3569 | (2.323) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 387.8400 | 0.3878 | 402.1200 | 0.4021 | 3.682 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 4,729.7100 | 4.7297 | 4,624.2100 | 4.6242 | (2.231) | 0 | 0 | 102 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 142.4500 | 0.1424 | 147.6500 | 0.1477 | 3.650 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 7,910.1500 | 7.9101 | 7,792.2300 | 7.7922 | (1.491) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 310.1900 | 0.3102 | 321.6500 | 0.3216 | 3.695 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 5,869.9800 | 5.8700 | 5,758.3200 | 5.7583 | (1.902) | 0 | 0 | 102 |
| 2022/10/27 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 9,757.5000 | 9.7575 | 9,636.7200 | 9.6367 | (1.238) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.04 | Call | Bond Future | 107.1400 | 0.1071 | 111.0000 | 0.1110 | 3.603 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.04 | Put | Bond Future | 8,658.4700 | 8.6585 | 8,539.2100 | 8.5392 | (1.377) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.08 | Put | Bond Future | 8,469.7500 | 8.4698 | 8,350.7900 | 8.3508 | (1.405) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | | | Bond Future | 10.8831 | 86.3017 | 10.8549 | 86.4249 | (0.259) | 0.0000 | 0.0000 | 90,234 |
| 2022/10/27 | 2030 | 02/02/2023 | 11.55 | Call | Bond Future | 3,724.7500 | 3.7248 | 3,806.3600 | 3.8064 | 2.191 | 0 | 0 | 5,000 |
| 2022/10/27 | 2030 | 02/02/2023 | 11.55 | Put | Bond Future | 873.1100 | 0.8731 | 831.6000 | 0.8316 | (4.754) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 11.12 | Call | Bond Future | 2,481.8500 | 2.4819 | 2,546.2600 | 2.5463 | 2.595 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 11.12 | Put | Bond Future | 1,454.8400 | 1.4548 | 1,396.1300 | 1.3961 | (4.035) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 11.16 | Call | Bond Future | 2,587.8000 | 2.5878 | 2,653.9300 | 2.6539 | 2.555 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 4,535.8900 | 4.5359 | 4,431.7200 | 4.4317 | (2.297) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 4,497.4700 | 4.4975 | 4,393.5700 | 4.3936 | (2.310) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 536.9100 | 0.5369 | 556.4200 | 0.5564 | 3.634 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 5,288.6700 | 5.2887 | 5,179.8300 | 5.1798 | (2.058) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.83 | Call | Bond Future | 406.5000 | 0.4065 | 421.4500 | 0.4215 | 3.678 | 0 | 0 | 388 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.83 | Put | Bond Future | 5,166.9000 | 5.1669 | 5,058.7300 | 5.0587 | (2.094) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 481.8700 | 0.4819 | 499.4900 | 0.4995 | 3.657 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.79 | Call | Bond Future | 381.8200 | 0.3818 | 395.8800 | 0.3959 | 3.682 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.79 | Put | Bond Future | 5,329.5200 | 5.3295 | 5,220.4600 | 5.2205 | (2.046) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 65.2500 | 0.0653 | 67.5900 | 0.0676 | 3.586 | 0 | 0 | 102 |
| 2022/10/27 | 2030 | 02/02/2023 | 9.08 | Call | Bond Future | 115.1000 | 0.1151 | 119.2600 | 0.1193 | 3.614 | 0 | 0 | 388 |
| 2022/10/27 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 3,312.4500 | 3.3125 | 3,380.8600 | 3.3809 | 2.065 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 1,958.1600 | 1.9582 | 1,901.7400 | 1.9017 | (2.881) | 0 | 0 | 150 |
| 2022/10/27 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 1,428.4900 | 1.4285 | 1,467.0100 | 1.4670 | 2.697 | 0 | 0 | 479 |
| 2022/10/27 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 4,008.5300 | 4.0085 | 3,922.2200 | 3.9222 | (2.153) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 1,584.2300 | 1.5842 | 1,625.8900 | 1.6259 | 2.630 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 3,725.5700 | 3.7256 | 3,642.4000 | 3.6424 | (2.232) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 1,600.4700 | 1.6005 | 1,642.4500 | 1.6425 | 2.623 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 3,698.0900 | 3.6981 | 3,615.2400 | 3.6152 | (2.240) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 650.5900 | 0.6506 | 670.2200 | 0.6702 | 3.017 | 0 | 0 | 479 |
| 2022/10/27 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 6,610.1800 | 6.6102 | 6,504.9800 | 6.5050 | (1.591) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 732.9400 | 0.7329 | 754.8000 | 0.7548 | 2.983 | 0 | 0 | 388 |
| 2022/10/27 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 6,186.8300 | 6.1868 | 6,083.8600 | 6.0839 | (1.664) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 923.6700 | 0.9237 | 950.5300 | 0.9505 | 2.908 | 0 | 0 | 1,080 |
| 2022/10/27 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 5,376.6000 | 5.3766 | 5,278.6300 | 5.2786 | (1.822) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 298.7300 | 0.2987 | 308.3800 | 0.3084 | 3.230 | 0 | 0 | 388 |
| 2022/10/27 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 9,271.3100 | 9.2713 | 9,156.1300 | 9.1561 | (1.242) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 6,965.0600 | 6.9651 | 6,858.1700 | 6.8582 | (1.535) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | | | Bond Future | 11.0173 | 88.0603 | 10.9879 | 88.1852 | (0.267) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 12.57 | Call | Bond Future | 6,985.4200 | 6.9854 | 7,083.8600 | 7.0839 | 1.409 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 12.57 | Put | Bond Future | 711.0000 | 0.7110 | 684.6100 | 0.6846 | (3.712) | 0 | 0 | 350 |
| 2022/10/27 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 4,065.2200 | 4.0652 | 4,141.9600 | 4.1420 | 1.888 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 1,557.6600 | 1.5577 | 1,509.5700 | 1.5096 | (3.087) | 0 | 0 | 388 |
| 2022/10/27 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 5,302.5100 | 5.3025 | 5,390.1300 | 5.3901 | 1.652 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 1,102.2300 | 1.1022 | 1,065.0200 | 1.0650 | (3.376) | 0 | 0 | 1,080 |
| 2022/10/27 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 6,757.6500 | 6.7576 | 6,854.8400 | 6.8548 | 1.438 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 753.2900 | 0.7533 | 725.6500 | 0.7256 | (3.669) | 0 | 0 | 479 |
| 2022/10/27 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 1,616.5800 | 1.6166 | 1,658.8700 | 1.6589 | 2.616 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 3,670.5100 | 3.6705 | 3,587.9700 | 3.5880 | (2.249) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 10.65 | Call | Bond Future | 1,802.3600 | 1.8024 | 1,848.2100 | 1.8482 | 2.544 | 0 | 0 | 350 |
| 2022/10/27 | 2030 | 04/05/2023 | 10.65 | Put | Bond Future | 3,377.4900 | 3.3775 | 3,298.5100 | 3.2985 | (2.338) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 589.0900 | 0.5891 | 607.0300 | 0.6070 | 3.045 | 0 | 0 | 150 |
| 2022/10/27 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 7,710.5800 | 7.7106 | 7,809.6500 | 7.8097 | 1.285 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 940.5000 | 0.9405 | 912.4300 | 0.9124 | (2.985) | 0 | 0 | 350 |
| 2022/10/27 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 3,351.1700 | 3.3512 | 3,417.3200 | 3.4173 | 1.974 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 2,590.3000 | 2.5903 | 2,529.3100 | 2.5293 | (2.355) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 3,374.8500 | 3.3749 | 3,441.2700 | 3.4413 | 1.968 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 2,556.5700 | 2.5566 | 2,496.1300 | 2.4961 | (2.364) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 1,545.6600 | 1.5457 | 1,585.1700 | 1.5852 | 2.556 | 0 | 0 | 1,012 |
| 2022/10/27 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 1,935.6000 | 1.9356 | 1,982.0900 | 1.9821 | 2.402 | 0 | 0 | 350 |
| 2022/10/27 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 4,035.8000 | 4.0358 | 3,955.1500 | 3.9551 | (1.998) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/08/2023 | | | Bond Future | 11.1537 | 85.8916 | 11.1227 | 86.0187 | (0.277) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 6,793.6400 | 6.7936 | 6,887.8800 | 6.8879 | 1.387 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 1,143.4400 | 1.1434 | 1,110.5400 | 1.1105 | (2.877) | 0 | 0 | 1,012 |
| 2022/10/27 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 2,573.3900 | 2.5734 | 2,512.6700 | 2.5127 | (2.360) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 3,398.6000 | 3.3986 | 3,465.3000 | 3.4653 | 1.963 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 4,712.3800 | 4.7124 | 4,624.7500 | 4.6248 | (1.860) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 1,818.3700 | 1.8184 | 1,867.4400 | 1.8674 | 2.699 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 3,746.7400 | 3.7467 | 3,666.1300 | 3.6661 | (2.151) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 1,801.4700 | 1.8015 | 1,850.2200 | 1.8502 | 2.706 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 3,770.7800 | 3.7708 | 3,689.8500 | 3.6899 | (2.146) | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/11/2023 | | | Bond Future | 11.2877 | 87.6923 | 11.2552 | 87.8220 | (0.288) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 1,835.0300 | 1.8350 | 1,884.4000 | 1.8844 | 2.690 | 0 | 0 | 0 |
| 2022/10/27 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 3,722.4800 | 3.7225 | 3,642.1700 | 3.6422 | (2.157) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 9.31 | Put | Bond Future | 10,420.3800 | 10.4204 | 10,283.0600 | 10.2831 | (1.318) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 9.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 454 |
| 2022/10/27 | 2032 | 03/11/2022 | 9.36 | Put | Bond Future | 10,125.7100 | 10.1257 | 9,988.3900 | 9.9884 | (1.356) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 9.46 | Put | Bond Future | 9,540.0300 | 9.5400 | 9,402.7100 | 9.4027 | (1.439) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.56 | Put | Bond Future | 3,407.3700 | 3.4074 | 3,269.7800 | 3.2698 | (4.038) | 0 | 0 | 180 |
| 2022/10/27 | 2032 | 03/11/2022 | 9.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 750 |
| 2022/10/27 | 2032 | 03/11/2022 | 9.92 | Put | Bond Future | 6,907.3300 | 6.9073 | 6,770.0100 | 6.7700 | (1.988) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.11 | Put | Bond Future | 5,848.7000 | 5.8487 | 5,711.3800 | 5.7114 | (2.348) | 0 | 0 | 454 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.16 | Put | Bond Future | 5,572.8600 | 5.5729 | 5,435.5400 | 5.4355 | (2.464) | 0 | 0 | 180 |
| 2022/10/27 | 2032 | 03/11/2022 | | | Bond Future | 11.2166 | 83.9056 | 11.1894 | 84.0429 | (0.242) | 0.0000 | 0.0000 | 112,097 |
| 2022/10/27 | 2032 | 03/11/2022 | 9.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 180 |
| 2022/10/27 | 2032 | 03/11/2022 | 9.46 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 500 |
| 2022/10/27 | 2032 | 03/11/2022 | 11.55 | Call | Bond Future | 1,778.8900 | 1.7789 | 1,877.6200 | 1.8776 | 5.550 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 11.55 | Put | Bond Future | 117.6700 | 0.1177 | 79.0800 | 0.0791 | (32.795) | 0 | 0 | 500 |
| 2022/10/27 | 2032 | 03/11/2022 | 12.30 | Call | Bond Future | 5,239.2400 | 5.2392 | 5,376.0800 | 5.3761 | 2.612 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 12.30 | Put | Bond Future | 0.7200 | 0.0007 | 0.2400 | 0.0002 | (66.667) | 0 | 0 | 750 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.66 | Call | Bond Future | 5.2700 | 0.0053 | 4.4000 | 0.0044 | (16.509) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.66 | Put | Bond Future | 2,880.9600 | 2.8810 | 2,742.7700 | 2.7428 | (4.797) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.67 | Call | Bond Future | 6.0900 | 0.0061 | 5.1400 | 0.0051 | (15.599) | 0 | 0 | 750 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.67 | Put | Bond Future | 2,828.9600 | 2.8290 | 2,690.6900 | 2.6907 | (4.888) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 11.45 | Call | Bond Future | 1,368.1500 | 1.3681 | 1,449.5200 | 1.4495 | 5.947 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 11.45 | Put | Bond Future | 200.4900 | 0.2005 | 144.5400 | 0.1445 | (27.907) | 0 | 0 | 7,500 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.21 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 500 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.21 | Put | Bond Future | 5,298.1400 | 5.2981 | 5,160.8200 | 5.1608 | (2.592) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.49 | Call | Bond Future | 0.2600 | 0.0003 | 0.1800 | 0.0002 | (30.769) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.49 | Put | Bond Future | 3,780.6200 | 3.7806 | 3,643.2200 | 3.6432 | (3.634) | 0 | 0 | 454 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.56 | Call | Bond Future | 1.0400 | 0.0010 | 0.7700 | 0.0008 | (25.962) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/11/2022 | 10.11 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 3,127.1000 | 3.1271 | 3,202.2100 | 3.2022 | 2.402 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 1,582.3500 | 1.5824 | 1,519.5200 | 1.5195 | (3.971) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 517.3300 | 0.5173 | 536.1900 | 0.5362 | 3.646 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 5,496.1600 | 5.4962 | 5,377.0800 | 5.3771 | (2.167) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 610.6300 | 0.6106 | 632.5800 | 0.6326 | 3.595 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 5,059.3800 | 5.0594 | 4,943.3900 | 4.9434 | (2.293) | 0 | 0 | 454 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 823.4300 | 0.8234 | 851.6300 | 0.8516 | 3.425 | 0 | 0 | 750 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 4,380.7500 | 4.3807 | 4,271.0100 | 4.2710 | (2.505) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 378.1900 | 0.3782 | 392.2700 | 0.3923 | 3.723 | 0 | 0 | 500 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 6,321.9300 | 6.3219 | 6,198.0700 | 6.1981 | (1.959) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 82.5400 | 0.0825 | 85.7200 | 0.0857 | 3.853 | 0 | 0 | 500 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 10,200.6700 | 10.2007 | 10,065.9100 | 10.0659 | (1.321) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 214.8000 | 0.2148 | 223.0000 | 0.2230 | 3.818 | 0 | 0 | 750 |
| 2022/10/27 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 7,798.0700 | 7.7981 | 7,668.3300 | 7.6683 | (1.664) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | | | Bond Future | 11.3723 | 85.4546 | 11.3444 | 85.5925 | (0.246) | 0.0000 | 0.0000 | 112,747 |
| 2022/10/27 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 3,601.4200 | 3.6014 | 3,683.1200 | 3.6831 | 2.269 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 1,340.6100 | 1.3406 | 1,284.3700 | 1.2844 | (4.195) | 0 | 0 | 500 |
| 2022/10/27 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 6,893.8500 | 6.8938 | 7,005.9800 | 7.0060 | 1.627 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 465.8900 | 0.4659 | 440.0800 | 0.4401 | (5.540) | 0 | 0 | 750 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 500.0800 | 0.5001 | 518.3600 | 0.5184 | 3.655 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 5,585.4300 | 5.5854 | 5,465.7700 | 5.4658 | (2.142) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 508.5900 | 0.5086 | 527.1600 | 0.5272 | 3.651 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 5,540.6600 | 5.5407 | 5,421.2900 | 5.4213 | (2.154) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 339.1500 | 0.3391 | 351.8600 | 0.3519 | 3.748 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 6,607.6400 | 6.6076 | 6,482.4100 | 6.4824 | (1.895) | 0 | 0 | 454 |
| 2022/10/27 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 55.8300 | 0.0558 | 57.9800 | 0.0580 | 3.851 | 0 | 0 | 454 |
| 2022/10/27 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 11,097.7100 | 11.0977 | 10,961.9200 | 10.9619 | (1.224) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 1,723.3500 | 1.7234 | 1,766.9200 | 1.7669 | 2.528 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 4,750.3500 | 4.7504 | 4,653.9000 | 4.6539 | (2.030) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 04/05/2023 | 11.37 | Call | Bond Future | 2,742.8100 | 2.7428 | 2,803.1200 | 2.8031 | 2.199 | 0 | 0 | 400 |
| 2022/10/27 | 2032 | 04/05/2023 | 13.43 | Call | Bond Future | 9,327.5200 | 9.3275 | 9,441.8700 | 9.4419 | 1.226 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 04/05/2023 | 13.43 | Put | Bond Future | 721.3100 | 0.7213 | 695.6400 | 0.6956 | (3.559) | 0 | 0 | 400 |
| 2022/10/27 | 2032 | 04/05/2023 | | | Bond Future | 11.5044 | 83.0324 | 11.4754 | 83.1724 | (0.253) | 0.0000 | 0.0000 | 66,353 |
| 2022/10/27 | 2032 | 04/05/2023 | 11.37 | Put | Bond Future | 3,392.8100 | 3.3928 | 3,313.1000 | 3.3131 | (2.349) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 04/05/2023 | 10.62 | Call | Bond Future | 1,280.2000 | 1.2802 | 1,314.9600 | 1.3150 | 2.715 | 0 | 0 | 400 |
| 2022/10/27 | 2032 | 04/05/2023 | 10.62 | Put | Bond Future | 5,683.9100 | 5.6839 | 5,578.6500 | 5.5787 | (1.852) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 1,687.6400 | 1.6876 | 1,730.5300 | 1.7305 | 2.541 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 4,815.6200 | 4.8156 | 4,718.4900 | 4.7185 | (2.017) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 1,705.3200 | 1.7053 | 1,748.5600 | 1.7486 | 2.536 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 4,782.7900 | 4.7828 | 4,686.0100 | 4.6860 | (2.024) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 4,154.4900 | 4.1545 | 4,231.0500 | 4.2311 | 1.843 | 0 | 0 | 5,000 |
| 2022/10/27 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 2,912.9200 | 2.9129 | 2,846.8500 | 2.8469 | (2.268) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 3,803.7600 | 3.8038 | 3,876.4600 | 3.8765 | 1.911 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 3,163.7300 | 3.1637 | 3,093.8000 | 3.0938 | (2.210) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/08/2023 | | | Bond Future | 11.6331 | 84.7667 | 11.6028 | 84.9093 | (0.261) | 0.0000 | 0.0000 | 2,600 |
| 2022/10/27 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 3,751.0100 | 3.7510 | 3,823.1100 | 3.8231 | 1.922 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 3,204.0500 | 3.2040 | 3,133.5200 | 3.1335 | (2.201) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 3,777.4900 | 3.7775 | 3,849.8900 | 3.8499 | 1.917 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 3,183.9800 | 3.1840 | 3,113.7500 | 3.1138 | (2.206) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 2,100.5200 | 2.1005 | 2,154.6500 | 2.1547 | 2.577 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 4,575.3400 | 4.5753 | 4,483.9500 | 4.4839 | (1.997) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/11/2023 | | | Bond Future | 11.7692 | 82.3825 | 11.7375 | 82.5280 | (0.269) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 2,062.8200 | 2.0628 | 2,116.2800 | 2.1163 | 2.592 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 4,633.0900 | 4.6331 | 4,541.0300 | 4.5410 | (1.987) | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 2,081.7800 | 2.0818 | 2,135.5800 | 2.1356 | 2.584 | 0 | 0 | 0 |
| 2022/10/27 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 4,604.3100 | 4.6043 | 4,512.5900 | 4.5126 | (1.992) | 0 | 0 | 0 |
| 2022/10/27 | 2033 | 03/11/2022 | | | Bond Future | 113.3239 | 113.3239 | 113.5272 | 113.5272 | 0.179 | 0.0000 | 0.0000 | 340 |
| 2022/10/27 | 2033 | 02/02/2023 | | | Bond Future | 115.4442 | 115.4442 | 115.6486 | 115.6486 | 0.177 | 0.0000 | 0.0000 | 7,279 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | 2033 | 04/05/2023 | | | Bond Future | 116.4358 | 116.4358 | 116.6437 | 116.6437 | 0.179 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2033 | 03/08/2023 | | | Bond Future | 118.8921 | 118.8921 | 119.1038 | 119.1038 | 0.178 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2033 | 02/11/2023 | | | Bond Future | 119.9845 | 119.9845 | 120.2011 | 120.2011 | 0.181 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2037 | 03/11/2022 | 11.30 | Put | Bond Future | 2,421.1800 | 2.4212 | 2,477.0900 | 2.4771 | 2.309 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 03/11/2022 | 11.31 | Call | Bond Future | 62.6200 | 0.0626 | 42.2800 | 0.0423 | (32.482) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 03/11/2022 | 11.31 | Put | Bond Future | 2,366.5300 | 2.3665 | 2,421.2300 | 2.4212 | 2.311 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 03/11/2022 | 11.32 | Call | Bond Future | 67.9400 | 0.0679 | 46.3400 | 0.0463 | (31.793) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 03/11/2022 | | | Bond Future | 11.7051 | 80.3245 | 11.7183 | 80.2495 | 0.112 | 0.0000 | 0.0000 | 19,649 |
| 2022/10/27 | 2037 | 03/11/2022 | 11.30 | Call | Bond Future | 57.6600 | 0.0577 | 38.5300 | 0.0385 | (33.177) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 03/11/2022 | 11.32 | Put | Bond Future | 2,312.3100 | 2.3123 | 2,365.7500 | 2.3657 | 2.311 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 02/02/2023 | 11.97 | Call | Bond Future | 2,935.0100 | 2.9350 | 2,878.5100 | 2.8785 | (1.925) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 771.6700 | 0.7717 | 744.7100 | 0.7447 | (3.494) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 5,555.6300 | 5.5556 | 5,606.9300 | 5.6069 | 0.923 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 785.9100 | 0.7859 | 758.6300 | 0.7586 | (3.471) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 5,508.8300 | 5.5088 | 5,559.8100 | 5.5598 | 0.925 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 02/02/2023 | | | Bond Future | 11.8486 | 77.5514 | 11.8626 | 77.4732 | 0.118 | 0.0000 | 0.0000 | 127,872 |
| 2022/10/27 | 2037 | 02/02/2023 | 11.10 | Call | Bond Future | 874.9300 | 0.8749 | 845.7100 | 0.8457 | (3.340) | 0 | 0 | 636 |
| 2022/10/27 | 2037 | 02/02/2023 | 11.10 | Put | Bond Future | 5,233.0100 | 5.2330 | 5,282.0500 | 5.2821 | 0.937 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 02/02/2023 | 11.97 | Put | Bond Future | 2,260.7200 | 2.2607 | 2,282.4800 | 2.2825 | 0.963 | 0 | 0 | 636 |
| 2022/10/27 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 800.3200 | 0.8003 | 772.7200 | 0.7727 | (3.449) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 5,462.2700 | 5.4623 | 5,512.9300 | 5.5129 | 0.927 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 04/05/2023 | 13.73 | Put | Bond Future | 1,017.9200 | 1.0179 | 1,024.6400 | 1.0246 | 0.660 | 0 | 0 | 400 |
| 2022/10/27 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 1,916.3700 | 1.9164 | 1,879.8800 | 1.8799 | (1.904) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 5,755.9300 | 5.7559 | 5,799.9800 | 5.8000 | 0.765 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 1,936.7300 | 1.9367 | 1,900.0100 | 1.9000 | (1.896) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 5,717.3300 | 5.7173 | 5,761.1500 | 5.7612 | 0.766 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 04/05/2023 | 11.03 | Put | Bond Future | 6,868.2700 | 6.8683 | 6,918.5900 | 6.9186 | 0.733 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 04/05/2023 | | | Bond Future | 11.9745 | 79.1322 | 11.9892 | 79.0517 | 0.123 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2037 | 04/05/2023 | 11.78 | Call | Bond Future | 3,057.2400 | 3.0572 | 3,009.8700 | 3.0099 | (1.549) | 0 | 0 | 400 |
| 2022/10/27 | 2037 | 04/05/2023 | 11.78 | Put | Bond Future | 4,136.3700 | 4.1364 | 4,169.5400 | 4.1695 | 0.802 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 04/05/2023 | 13.73 | Call | Bond Future | 9,823.3800 | 9.8234 | 9,749.5600 | 9.7496 | (0.751) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 1,957.4300 | 1.9574 | 1,920.4800 | 1.9205 | (1.888) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 5,679.1300 | 5.6791 | 5,722.7200 | 5.7227 | 0.768 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 04/05/2023 | 11.03 | Call | Bond Future | 1,412.6100 | 1.4126 | 1,382.3900 | 1.3824 | (2.139) | 0 | 0 | 400 |
| 2022/10/27 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 4,159.4700 | 4.1595 | 4,108.4100 | 4.1084 | (1.228) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 4,005.8800 | 4.0059 | 4,037.3200 | 4.0373 | 0.785 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 4,130.5500 | 4.1306 | 4,079.6600 | 4.0797 | (1.232) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 4,030.7300 | 4.0307 | 4,062.3400 | 4.0623 | 0.784 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 03/08/2023 | | | Bond Future | 12.1015 | 76.5268 | 12.1168 | 76.4443 | 0.127 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 4,188.4700 | 4.1885 | 4,137.2300 | 4.1372 | (1.223) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 3,981.1700 | 3.9812 | 4,012.4300 | 4.0124 | 0.785 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 5,967.3000 | 5.9673 | 6,015.1400 | 6.0151 | 0.802 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 2,349.0300 | 2.3490 | 2,312.3300 | 2.3123 | (1.562) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 6,003.5000 | 6.0035 | 6,051.5300 | 6.0515 | 0.800 | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 02/11/2023 | | | Bond Future | 12.2236 | 78.1315 | 12.2396 | 78.0472 | 0.130 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 2,328.3500 | 2.3284 | 2,291.8600 | 2.2919 | (1.567) | 0 | 0 | 0 |
| 2022/10/27 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 5,931.2700 | 5.9313 | 5,978.9000 | 5.9789 | 0.803 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 2,307.7800 | 2.3078 | 2,271.4800 | 2.2715 | (1.573) | 0 | 0 | 0 |
| 2022/10/27 | 2038 | 03/11/2022 | | | Bond Future | 126.4656 | 126.4656 | 126.2136 | 126.2136 | (0.199) | 0.0000 | 0.0000 | 1,160 |
| 2022/10/27 | 2038 | 02/02/2023 | | | Bond Future | 126.9147 | 126.9147 | 126.6552 | 126.6552 | (0.204) | 0.0000 | 0.0000 | 3,986 |
| 2022/10/27 | 2038 | 04/05/2023 | | | Bond Future | 129.5279 | 129.5279 | 129.2619 | 129.2619 | (0.205) | 0.0000 | 0.0000 | 1,718 |
| 2022/10/27 | 2038 | 03/08/2023 | | | Bond Future | 130.2920 | 130.2920 | 130.0206 | 130.0206 | (0.208) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2038 | 02/11/2023 | | | Bond Future | 133.0508 | 133.0508 | 132.7736 | 132.7736 | (0.208) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 10.60 | Put | Bond Future | 7,521.7400 | 7.5217 | 7,603.0900 | 7.6031 | 1.082 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 10.70 | Call | Bond Future | 0.0300 | 0.0000 | 0.0100 | 0.0000 | (66.667) | 0 | 0 | 1,078 |
| 2022/10/27 | 2040 | 03/11/2022 | 12.00 | Call | Bond Future | 1,778.0000 | 1.7780 | 1,679.4500 | 1.6794 | (5.543) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 12.00 | Put | Bond Future | 200.7600 | 0.2008 | 183.5700 | 0.1836 | (8.562) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 12.52 | Call | Bond Future | 4,586.5700 | 4.5866 | 4,503.2300 | 4.5032 | (1.817) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 11.39 | Call | Bond Future | 89.2800 | 0.0893 | 62.3600 | 0.0624 | (30.152) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 11.40 | Call | Bond Future | 96.4700 | 0.0965 | 68.0300 | 0.0680 | (29.481) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 11.41 | Put | Bond Future | 2,171.6900 | 2.1717 | 2,223.0400 | 2.2230 | 2.365 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 11.20 | Call | Bond Future | 16.0500 | 0.0161 | 9.0000 | 0.0090 | (43.925) | 0 | 0 | 1,078 |
| 2022/10/27 | 2040 | 03/11/2022 | 11.20 | Put | Bond Future | 3,445.6700 | 3.4457 | 3,519.9800 | 3.5200 | 2.157 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | | | Bond Future | 11.7395 | 82.3476 | 11.7527 | 82.2663 | 0.113 | 0.0000 | 0.0000 | 10,013 |
| 2022/10/27 | 2040 | 03/11/2022 | 10.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 10.10 | Put | Bond Future | 11,173.9400 | 11.1739 | 11,255.3000 | 11.2553 | 0.728 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 10.60 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 1,467 |
| 2022/10/27 | 2040 | 03/11/2022 | 10.70 | Put | Bond Future | 6,818.3800 | 6.8184 | 6,899.7200 | 6.8997 | 1.193 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 11.50 | Call | Bond Future | 196.3700 | 0.1964 | 150.6500 | 0.1506 | (23.283) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 11.50 | Put | Bond Future | 1,690.8700 | 1.6909 | 1,726.5100 | 1.7265 | 2.108 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 12.52 | Put | Bond Future | 5.6300 | 0.0056 | 3.6500 | 0.0037 | (35.169) | 0 | 0 | 1,078 |
| 2022/10/27 | 2040 | 03/11/2022 | 11.39 | Put | Bond Future | 2,285.0600 | 2.2851 | 2,339.5000 | 2.3395 | 2.382 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 11.40 | Put | Bond Future | 2,228.1100 | 2.2281 | 2,281.0300 | 2.2810 | 2.375 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 11.41 | Call | Bond Future | 104.1200 | 0.1041 | 74.1100 | 0.0741 | (28.823) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 10.80 | Call | Bond Future | 0.1200 | 0.0001 | 0.0300 | 0.0000 | (75.000) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 10.80 | Put | Bond Future | 6,123.8000 | 6.1238 | 6,205.0700 | 6.2051 | 1.327 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/11/2022 | 11.30 | Call | Bond Future | 42.0500 | 0.0421 | 26.7400 | 0.0267 | (36.409) | 0 | 0 | 1,467 |
| 2022/10/27 | 2040 | 03/11/2022 | 11.30 | Put | Bond Future | 2,818.6900 | 2.8187 | 2,884.7400 | 2.8847 | 2.343 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 12.24 | Call | Bond Future | 4,039.4900 | 4.0395 | 3,972.0900 | 3.9721 | (1.669) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 12.24 | Put | Bond Future | 1,897.4400 | 1.8974 | 1,914.7300 | 1.9147 | 0.911 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 12.27 | Call | Bond Future | 4,152.6100 | 4.1526 | 4,084.5300 | 4.0845 | (1.639) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 12.27 | Put | Bond Future | 1,837.7100 | 1.8377 | 1,854.3200 | 1.8543 | 0.904 | 0 | 0 | 388 |
| 2022/10/27 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 931.5600 | 0.9316 | 900.2000 | 0.9002 | (3.366) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 5,709.8900 | 5.7099 | 5,763.2200 | 5.7632 | 0.934 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 11.19 | Call | Bond Future | 1,051.9800 | 1.0520 | 1,018.1300 | 1.0181 | (3.218) | 0 | 0 | 621 |
| 2022/10/27 | 2040 | 02/02/2023 | 11.19 | Put | Bond Future | 5,369.7000 | 5.3697 | 5,420.5400 | 5.4205 | 0.947 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 12.07 | Put | Bond Future | 2,269.8800 | 2.2699 | 2,291.4100 | 2.2914 | 0.949 | 0 | 0 | 621 |
| 2022/10/27 | 2040 | 02/02/2023 | 10.96 | Call | Bond Future | 697.2300 | 0.6972 | 671.3100 | 0.6713 | (3.718) | 0 | 0 | 388 |
| 2022/10/27 | 2040 | 02/02/2023 | 10.96 | Put | Bond Future | 6,543.3200 | 6.5433 | 6,602.0900 | 6.6021 | 0.898 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 10.93 | Call | Bond Future | 661.5500 | 0.6616 | 636.5500 | 0.6366 | (3.779) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | | | Bond Future | 11.8769 | 79.3615 | 11.8910 | 79.2768 | 0.118 | 0.0000 | 0.0000 | 118,801 |
| 2022/10/27 | 2040 | 02/02/2023 | 12.07 | Call | Bond Future | 3,420.6600 | 3.4207 | 3,357.5000 | 3.3575 | (1.846) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 898.9200 | 0.8989 | 868.2700 | 0.8683 | (3.410) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 5,809.5800 | 5.8096 | 5,863.6200 | 5.8636 | 0.930 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 915.0800 | 0.9151 | 884.0800 | 0.8841 | (3.388) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 5,759.5300 | 5.7595 | 5,813.2200 | 5.8132 | 0.932 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 10.18 | Call | Bond Future | 139.8400 | 0.1398 | 131.9800 | 0.1320 | (5.621) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 10.18 | Put | Bond Future | 11,504.1500 | 11.5041 | 11,580.9800 | 11.5810 | 0.668 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 10.21 | Call | Bond Future | 150.2200 | 0.1502 | 141.9000 | 0.1419 | (5.539) | 0 | 0 | 388 |
| 2022/10/27 | 2040 | 02/02/2023 | 10.21 | Put | Bond Future | 11,292.2600 | 11.2923 | 11,368.6300 | 11.3686 | 0.676 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/02/2023 | 10.93 | Put | Bond Future | 6,710.1900 | 6.7102 | 6,769.8800 | 6.7699 | 0.890 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 6,581.5000 | 6.5815 | 6,511.6200 | 6.5116 | (1.062) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 2,149.6100 | 2.1496 | 2,166.8900 | 2.1669 | 0.804 | 0 | 0 | 388 |
| 2022/10/27 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 1,316.9500 | 1.3169 | 1,326.5700 | 1.3266 | 0.730 | 0 | 0 | 486 |
| 2022/10/27 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 2,261.6400 | 2.2616 | 2,219.7700 | 2.2198 | (1.851) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 5,739.0700 | 5.7391 | 5,784.3600 | 5.7844 | 0.789 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 9,158.7200 | 9.1587 | 9,220.4700 | 9.2205 | 0.674 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 04/05/2023 | | | Bond Future | 11.9971 | 80.9793 | 12.0118 | 80.8922 | 0.123 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 9,232.8800 | 9.2329 | 9,155.3400 | 9.1553 | (0.840) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 2,238.2600 | 2.2383 | 2,196.6500 | 2.1966 | (1.859) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 5,779.1500 | 5.7791 | 5,824.7000 | 5.8247 | 0.788 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 2,380.3700 | 2.3804 | 2,337.2300 | 2.3372 | (1.812) | 0 | 0 | 486 |
| 2022/10/27 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 5,541.6200 | 5.5416 | 5,585.6400 | 5.5856 | 0.794 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 1,047.9900 | 1.0480 | 1,022.5800 | 1.0226 | (2.425) | 0 | 0 | 486 |
| 2022/10/27 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 1,308.1700 | 1.3082 | 1,278.5800 | 1.2786 | (2.262) | 0 | 0 | 388 |
| 2022/10/27 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 8,122.0900 | 8.1221 | 8,179.6600 | 8.1797 | 0.709 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 2,215.0200 | 2.2150 | 2,173.6500 | 2.1737 | (1.868) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 5,819.4600 | 5.8195 | 5,865.2500 | 5.8652 | 0.787 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 501.1100 | 0.5011 | 486.2500 | 0.4863 | (2.965) | 0 | 0 | 388 |
| 2022/10/27 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 12,614.6000 | 12.6146 | 12,686.9000 | 12.6869 | 0.573 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 4,791.5300 | 4.7915 | 4,734.4900 | 4.7345 | (1.190) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 4,143.8400 | 4.1438 | 4,176.1000 | 4.1761 | 0.779 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/08/2023 | | | Bond Future | 12.1180 | 78.1621 | 12.1334 | 78.0728 | 0.127 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 4,759.9000 | 4.7599 | 4,703.0500 | 4.7031 | (1.194) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 4,169.7100 | 4.1697 | 4,202.1600 | 4.2022 | 0.778 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 4,728.0900 | 4.7281 | 4,671.4200 | 4.6714 | (1.199) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 4,195.4600 | 4.1955 | 4,228.0900 | 4.2281 | 0.778 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 2,768.0000 | 2.7680 | 2,726.9500 | 2.7269 | (1.483) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 6,560.6300 | 6.5606 | 6,610.5500 | 6.6105 | 0.761 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 2,745.2100 | 2.7452 | 2,704.3700 | 2.7044 | (1.488) | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 6,638.1800 | 6.6382 | 6,688.5200 | 6.6885 | 0.758 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/11/2023 | | | Bond Future | 12.2339 | 79.8011 | 12.2498 | 79.7099 | 0.130 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 6,599.1600 | 6.5992 | 6,649.2900 | 6.6493 | 0.760 | 0 | 0 | 0 |
| 2022/10/27 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 2,791.2000 | 2.7912 | 2,749.9400 | 2.7499 | (1.478) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/11/2022 | 10.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/11/2022 | 10.10 | Put | Bond Future | 11,299.8300 | 11.2998 | 11,414.7600 | 11.4148 | 1.017 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/11/2022 | 10.60 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 1,647 |
| 2022/10/27 | 2044 | 03/11/2022 | 10.60 | Put | Bond Future | 7,509.7900 | 7.5098 | 7,624.7100 | 7.6247 | 1.530 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/11/2022 | 10.80 | Call | Bond Future | 0.1400 | 0.0001 | 0.0400 | 0.0000 | (71.429) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/11/2022 | 10.80 | Put | Bond Future | 6,067.7000 | 6.0677 | 6,182.5300 | 6.1825 | 1.892 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | 2044 | 03/11/2022 | 11.41 | Call | Bond Future | 141.3100 | 0.1413 | 100.1000 | 0.1001 | (29.163) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/11/2022 | 11.41 | Put | Bond Future | 2,051.7100 | 2.0517 | 2,125.4300 | 2.1254 | 3.593 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/11/2022 | 11.30 | Call | Bond Future | 60.0200 | 0.0600 | 38.0400 | 0.0380 | (36.621) | 0 | 0 | 1,647 |
| 2022/10/27 | 2044 | 03/11/2022 | 11.30 | Put | Bond Future | 2,694.2400 | 2.6942 | 2,787.1900 | 2.7872 | 3.450 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/11/2022 | 11.40 | Put | Bond Future | 2,107.2800 | 2.1073 | 2,183.0100 | 2.1830 | 3.594 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/11/2022 | | | Bond Future | 11.7086 | 79.3353 | 11.7270 | 79.2203 | 0.157 | 0.0000 | 0.0000 | 44,236 |
| 2022/10/27 | 2044 | 03/11/2022 | 11.39 | Call | Bond Future | 122.2800 | 0.1223 | 85.0400 | 0.0850 | (30.455) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/11/2022 | 11.39 | Put | Bond Future | 2,163.4700 | 2.1635 | 2,241.1600 | 2.2412 | 3.591 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/11/2022 | 11.40 | Call | Bond Future | 131.5300 | 0.1315 | 92.3300 | 0.0923 | (29.803) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/02/2023 | 12.00 | Call | Bond Future | 3,355.4500 | 3.3555 | 3,273.4200 | 3.2734 | (2.445) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/02/2023 | 12.00 | Put | Bond Future | 2,366.6500 | 2.3666 | 2,403.5000 | 2.4035 | 1.557 | 0 | 0 | 4,000 |
| 2022/10/27 | 2044 | 02/02/2023 | 11.20 | Put | Bond Future | 5,242.1000 | 5.2421 | 5,315.6800 | 5.3157 | 1.404 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/02/2023 | 11.90 | Call | Bond Future | 3,011.6500 | 3.0117 | 2,933.6200 | 2.9336 | (2.591) | 0 | 0 | 1,300 |
| 2022/10/27 | 2044 | 02/02/2023 | 11.90 | Put | Bond Future | 2,628.3900 | 2.6284 | 2,669.2400 | 2.6692 | 1.554 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 1,036.1700 | 1.0362 | 993.7600 | 0.9938 | (4.093) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 5,534.6600 | 5.5347 | 5,611.1300 | 5.6111 | 1.382 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 1,054.2400 | 1.0542 | 1,011.3500 | 1.0114 | (4.068) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 5,485.1300 | 5.4851 | 5,561.1200 | 5.5611 | 1.385 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/02/2023 | | | Bond Future | 11.8374 | 76.4187 | 11.8568 | 76.2998 | 0.164 | 0.0000 | 0.0000 | 82,130 |
| 2022/10/27 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 1,072.5200 | 1.0725 | 1,029.1500 | 1.0292 | (4.044) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 5,435.9000 | 5.4359 | 5,511.4100 | 5.5114 | 1.389 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/02/2023 | 11.20 | Call | Bond Future | 1,147.8000 | 1.1478 | 1,102.5000 | 1.1025 | (3.947) | 0 | 0 | 1,300 |
| 2022/10/27 | 2044 | 04/05/2023 | 11.75 | Put | Bond Future | 4,552.6700 | 4.5527 | 4,606.8200 | 4.6068 | 1.189 | 0 | 0 | 4,115 |
| 2022/10/27 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 2,405.5900 | 2.4056 | 2,349.2200 | 2.3492 | (2.343) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 5,791.5800 | 5.7916 | 5,857.2000 | 5.8572 | 1.133 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 2,429.9900 | 2.4300 | 2,373.2800 | 2.3733 | (2.334) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 5,750.9400 | 5.7509 | 5,816.2200 | 5.8162 | 1.135 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 04/05/2023 | | | Bond Future | 11.9495 | 77.9766 | 11.9697 | 77.8546 | 0.169 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2044 | 04/05/2023 | 12.25 | Call | Bond Future | 4,962.5000 | 4.9625 | 4,879.7000 | 4.8797 | (1.669) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 04/05/2023 | 12.25 | Put | Bond Future | 3,180.7200 | 3.1807 | 3,219.9100 | 3.2199 | 1.232 | 0 | 0 | 1,500 |
| 2022/10/27 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 2,454.7500 | 2.4547 | 2,397.6900 | 2.3977 | (2.324) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 5,710.7500 | 5.7108 | 5,775.6800 | 5.7757 | 1.137 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 04/05/2023 | 11.75 | Call | Bond Future | 3,329.1100 | 3.3291 | 3,261.2700 | 3.2613 | (2.038) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 04/05/2023 | 12.00 | Call | Bond Future | 4,111.7100 | 4.1117 | 4,036.0200 | 4.0360 | (1.841) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 04/05/2023 | 12.00 | Put | Bond Future | 3,807.4500 | 3.8075 | 3,853.7500 | 3.8538 | 1.216 | 0 | 0 | 4,115 |
| 2022/10/27 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 4,807.6000 | 4.8076 | 4,731.3700 | 4.7314 | (1.586) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 4,286.6900 | 4.2867 | 4,335.2400 | 4.3352 | 1.133 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 4,839.7300 | 4.8397 | 4,763.2400 | 4.7632 | (1.580) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 4,260.0500 | 4.2600 | 4,308.3400 | 4.3083 | 1.134 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/08/2023 | | | Bond Future | 12.0619 | 75.2219 | 12.0829 | 75.0972 | 0.174 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 4,871.9300 | 4.8719 | 4,795.1900 | 4.7952 | (1.575) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 4,233.5600 | 4.2336 | 4,281.6000 | 4.2816 | 1.135 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 3,197.9500 | 3.1980 | 3,139.7700 | 3.1398 | (1.819) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 6,852.8300 | 6.8528 | 6,922.1100 | 6.9221 | 1.011 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/11/2023 | | | Bond Future | 12.1692 | 76.7993 | 12.1910 | 76.6718 | 0.179 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 3,149.2400 | 3.1492 | 3,091.6100 | 3.0916 | (1.830) | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 6,931.2100 | 6.9312 | 7,001.0400 | 7.0010 | 1.007 | 0 | 0 | 0 |
| 2022/10/27 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 3,173.5500 | 3.1736 | 3,115.6400 | 3.1156 | (1.825) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 6,891.9300 | 6.8919 | 6,961.4800 | 6.9615 | 1.009 | 0 | 0 | 0 |
| 2022/10/27 | 2046 | 03/11/2022 | | | Bond Future | 111.3586 | 111.3586 | 110.6928 | 110.6928 | (0.598) | 0.0000 | 0.0000 | 2,360 |
| 2022/10/27 | 2046 | 02/02/2023 | | | Bond Future | 113.4419 | 113.4419 | 112.7613 | 112.7613 | (0.600) | 0.0000 | 0.0000 | 11,674 |
| 2022/10/27 | 2046 | 04/05/2023 | | | Bond Future | 113.7429 | 113.7429 | 113.0475 | 113.0475 | (0.611) | 0.0000 | 0.0000 | 5,677 |
| 2022/10/27 | 2046 | 03/08/2023 | | | Bond Future | 116.1427 | 116.1427 | 115.4324 | 115.4324 | (0.612) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2046 | 02/11/2023 | | | Bond Future | 116.5059 | 116.5059 | 115.7811 | 115.7811 | (0.622) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2050 | 03/11/2022 | | | Bond Future | 113.8604 | 113.8604 | 113.1090 | 113.1090 | (0.660) | 0.0000 | 0.0000 | 1,108 |
| 2022/10/27 | 2050 | 02/02/2023 | | | Bond Future | 113.8540 | 113.8540 | 113.0861 | 113.0861 | (0.674) | 0.0000 | 0.0000 | 9,251 |
| 2022/10/27 | 2050 | 04/05/2023 | | | Bond Future | 116.1980 | 116.1980 | 115.4133 | 115.4133 | (0.675) | 0.0000 | 0.0000 | 3,582 |
| 2022/10/27 | 2050 | 03/08/2023 | | | Bond Future | 116.4599 | 116.4599 | 115.6587 | 115.6587 | (0.688) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 2050 | 02/11/2023 | | | Bond Future | 118.9257 | 118.9257 | 118.1077 | 118.1077 | (0.688) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | AL37 | 03/11/2022 | | | Index Future | 831.2810 | 831.2810 | 833.3450 | 833.3450 | 0.248 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | AL37 | 02/02/2023 | | | Index Future | 846.6270 | 846.6270 | 848.7100 | 848.7100 | 0.246 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | AL37 | 04/05/2023 | | | Index Future | 863.8460 | 863.8460 | 865.9650 | 865.9650 | 0.245 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | AL37 | 03/08/2023 | | | Index Future | 881.8670 | 881.8670 | 884.0270 | 884.0270 | 0.245 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | AL37 | 02/11/2023 | | | Index Future | 900.3420 | 900.3420 | 902.5470 | 902.5470 | 0.245 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | AL7T | 03/11/2022 | | | Index Future | 941.1060 | 941.1060 | 942.4350 | 942.4350 | 0.141 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | AL7T | 02/02/2023 | | | Index Future | 958.4790 | 958.4790 | 959.8120 | 959.8120 | 0.139 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | AL7T | 04/05/2023 | | | Index Future | 977.9740 | 977.9740 | 979.3260 | 979.3260 | 0.138 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | AL7T | 03/08/2023 | | | Index Future | 998.3760 | 998.3760 | 999.7520 | 999.7520 | 0.138 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | AL7T | 02/11/2023 | | | Index Future | 1,019.2920 | 1,019.2920 | 1,020.6960 | 1,020.6960 | 0.138 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | ALBI | 03/11/2022 | | | Index Future | 828.3190 | 828.3190 | 828.5360 | 828.5360 | 0.026 | 0.0000 | 0.0000 | 106 |
| 2022/10/27 | ALBI | 02/02/2023 | | | Index Future | 843.6110 | 843.6110 | 843.8130 | 843.8130 | 0.024 | 0.0000 | 0.0000 | 92 |
| 2022/10/27 | ALBI | 04/05/2023 | | | Index Future | 860.7690 | 860.7690 | 860.9680 | 860.9680 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | ALBI | 03/08/2023 | | | Index Future | 878.7260 | 878.7260 | 878.9260 | 878.9260 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | ALBI | 02/11/2023 | | | Index Future | 897.1350 | 897.1350 | 897.3390 | 897.3390 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | ES33 | 03/11/2022 | | | Bond Future | 12.5096 | 71.7827 | 12.5172 | 71.7478 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | ES33 | 02/02/2023 | | | Bond Future | 12.7038 | 73.1257 | 12.7120 | 73.0885 | 0.065 | 0.0000 | 0.0000 | 350 |
| 2022/10/27 | ES33 | 04/05/2023 | | | Bond Future | 12.8722 | 70.8358 | 12.8810 | 70.7972 | 0.068 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | ES33 | 03/08/2023 | | | Bond Future | 13.0391 | 72.3315 | 13.0483 | 72.2919 | 0.071 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | ES33 | 02/11/2023 | | | Bond Future | 13.2169 | 70.0674 | 13.2265 | 70.0268 | 0.073 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | ES42 | 03/11/2022 | | | Bond Future | 12.6868 | 70.3284 | 12.7048 | 70.2324 | 0.142 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | ES42 | 02/02/2023 | | | Bond Future | 12.8532 | 71.6442 | 12.8722 | 71.5448 | 0.148 | 0.0000 | 0.0000 | 4,715 |
| 2022/10/27 | ES42 | 04/05/2023 | | | Bond Future | 13.0043 | 68.8556 | 13.0242 | 68.7536 | 0.153 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | ES42 | 03/08/2023 | | | Bond Future | 13.1492 | 70.3104 | 13.1699 | 70.2059 | 0.158 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | ES42 | 02/11/2023 | | | Bond Future | 13.3029 | 67.5367 | 13.3245 | 67.4300 | 0.163 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | GOVI | 03/11/2022 | 820.41 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 03/11/2022 | 820.41 | Put | GOVI | 39,000.0000 | 3.9000 | 36,710.0000 | 3.6710 | (5.872) | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 03/11/2022 | 820.42 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 03/11/2022 | 820.42 | Put | GOVI | 39,100.0000 | 3.9100 | 36,810.0000 | 3.6810 | (5.857) | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 03/11/2022 | | | GOVI | 816.5100 | 816.5100 | 816.7390 | 816.7390 | 0.028 | 0.0000 | 0.0000 | 31 |
| 2022/10/27 | GOVI | 03/11/2022 | 820.43 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 03/11/2022 | 820.43 | Put | GOVI | 39,200.0000 | 3.9200 | 36,910.0000 | 3.6910 | (5.842) | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 192,370.0000 | 19.2370 | 190,220.0000 | 19.0220 | (1.118) | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 192,470.0000 | 19.2470 | 190,320.0000 | 19.0320 | (1.117) | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 02/02/2023 | | | GOVI | 831.5830 | 831.5830 | 831.7980 | 831.7980 | 0.026 | 0.0000 | 0.0000 | 835 |
| 2022/10/27 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 192,570.0000 | 19.2570 | 190,420.0000 | 19.0420 | (1.116) | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 43,630.0000 | 4.3630 | 41,510.0000 | 4.1510 | (4.859) | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 43,730.0000 | 4.3730 | 41,610.0000 | 4.1610 | (4.848) | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 04/05/2023 | | | GOVI | 848.4970 | 848.4970 | 848.7090 | 848.7090 | 0.025 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 43,830.0000 | 4.3830 | 41,710.0000 | 4.1710 | (4.837) | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 289,880.0000 | 28.9880 | 292,010.0000 | 29.2010 | 0.735 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 289,780.0000 | 28.9780 | 291,910.0000 | 29.1910 | 0.735 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 03/08/2023 | | | GOVI | 866.1980 | 866.1980 | 866.4110 | 866.4110 | 0.025 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 289,680.0000 | 28.9680 | 291,810.0000 | 29.1810 | 0.735 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 14,650.0000 | 1.4650 | 12,480.0000 | 1.2480 | (14.812) | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 02/11/2023 | | | GOVI | 884.3450 | 884.3450 | 884.5620 | 884.5620 | 0.025 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 14,550.0000 | 1.4550 | 12,380.0000 | 1.2380 | (14.914) | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 14,750.0000 | 1.4750 | 12,580.0000 | 1.2580 | (14.712) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IGOV | 03/11/2022 | | | Index Future | 317.2670 | 317.2670 | 317.2680 | 317.2680 | 0.000 | 0.0000 | 0.0000 | 17 |
| 2022/10/27 | IGOV | 02/02/2023 | | | Index Future | 323.2030 | 323.2030 | 323.1970 | 323.1970 | (0.002) | 0.0000 | 0.0000 | 684 |
| 2022/10/27 | IGOV | 04/05/2023 | | | Index Future | 329.8540 | 329.8540 | 329.8450 | 329.8450 | (0.003) | 0.0000 | 0.0000 | 16 |
| 2022/10/27 | IGOV | 03/08/2023 | | | Index Future | 336.8110 | 336.8110 | 336.8000 | 336.8000 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IGOV | 02/11/2023 | | | Index Future | 343.9410 | 343.9410 | 343.9300 | 343.9300 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | JBAF | 16/11/2022 | | | Jibar Tradeable Future | 6.5700 | 93.4300 | 6.5750 | 93.4250 | 0.076 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 7.2400 | 92.7600 | 7.2050 | 92.7950 | (0.483) | 0.0000 | 0.0000 | 68 |
| 2022/10/27 | JBAF | 18/01/2023 | | | Jibar Tradeable Future | 7.2950 | 92.7050 | 7.2700 | 92.7300 | (0.343) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | JBAF | 15/02/2023 | | | Jibar Tradeable Future | 7.6800 | 92.3200 | 7.6650 | 92.3350 | (0.195) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 7.7350 | 92.2650 | 7.7100 | 92.2900 | (0.323) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | JBAF | 19/04/2023 | | | Jibar Tradeable Future | 7.9100 | 92.0900 | 7.8550 | 92.1450 | (0.695) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 8.0450 | 91.9550 | 7.9550 | 92.0450 | (1.119) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 8.2050 | 91.7950 | 8.0650 | 91.9350 | (1.706) | 0.0000 | 0.0000 | 75 |
| 2022/10/27 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 8.2300 | 91.7700 | 8.1000 | 91.9000 | (1.580) | 0.0000 | 0.0000 | 272 |
| 2022/10/27 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 8.2550 | 91.7450 | 8.1350 | 91.8650 | (1.454) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 8.2100 | 91.7900 | 8.0950 | 91.9050 | (1.401) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | JBAF | 18/09/2024 | | | Jibar Tradeable Future | 8.2400 | 91.7600 | 8.1150 | 91.8850 | (1.517) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R023 | 03/11/2022 | 6.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | R023 | 03/11/2022 | 6.25 | Put | Bond Future | 313.7600 | 0.3138 | 255.1700 | 0.2552 | (18.674) | 0 | 0 | 0 |
| 2022/10/27 | R023 | 03/11/2022 | 6.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | R023 | 03/11/2022 | 6.26 | Put | Bond Future | 310.7000 | 0.3107 | 252.1100 | 0.2521 | (18.857) | 0 | 0 | 0 |
| 2022/10/27 | R023 | 03/11/2022 | | | Bond Future | 7.2757 | 101.6066 | 7.0837 | 101.6652 | (2.639) | 0.0000 | 0.0000 | 8,432 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | R023 | 03/11/2022 | 6.27 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | R023 | 03/11/2022 | 6.27 | Put | Bond Future | 307.6300 | 0.3076 | 249.0400 | 0.2490 | (19.046) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/11/2022 | 10.57 | Call | Bond Future | 0.0400 | 0.0000 | 0.0100 | 0.0000 | (75.000) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/11/2022 | 10.57 | Put | Bond Future | 5,917.2800 | 5.9173 | 5,962.5100 | 5.9625 | 0.764 | 0 | 0 | 582 |
| 2022/10/27 | R035 | 03/11/2022 | 11.15 | Call | Bond Future | 47.8100 | 0.0478 | 32.7600 | 0.0328 | (31.479) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/11/2022 | 11.15 | Put | Bond Future | 2,449.1700 | 2.4492 | 2,479.3800 | 2.4794 | 1.233 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/11/2022 | 12.68 | Call | Bond Future | 5,966.2200 | 5.9662 | 5,920.8100 | 5.9208 | (0.761) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/11/2022 | 12.68 | Put | Bond Future | 0.2700 | 0.0003 | 0.1200 | 0.0001 | (55.556) | 0 | 0 | 976 |
| 2022/10/27 | R035 | 03/11/2022 | 10.99 | Call | Bond Future | 10.2100 | 0.0102 | 5.7900 | 0.0058 | (43.291) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/11/2022 | 10.99 | Put | Bond Future | 3,361.3600 | 3.3614 | 3,402.2000 | 3.4022 | 1.215 | 0 | 0 | 582 |
| 2022/10/27 | R035 | 03/11/2022 | 11.05 | Call | Bond Future | 18.9800 | 0.0190 | 11.6300 | 0.0116 | (38.725) | 0 | 0 | 976 |
| 2022/10/27 | R035 | 03/11/2022 | | | Bond Future | 11.5662 | 84.2245 | 11.5742 | 84.1792 | 0.069 | 0.0000 | 0.0000 | 19,424 |
| 2022/10/27 | R035 | 03/11/2022 | 9.82 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 582 |
| 2022/10/27 | R035 | 03/11/2022 | 9.82 | Put | Bond Future | 10,775.7800 | 10.7758 | 10,821.0400 | 10.8210 | 0.420 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/11/2022 | 10.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 976 |
| 2022/10/27 | R035 | 03/11/2022 | 10.30 | Put | Bond Future | 7,624.4300 | 7.6244 | 7,669.6900 | 7.6697 | 0.594 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/11/2022 | 11.14 | Call | Bond Future | 43.8600 | 0.0439 | 29.7500 | 0.0298 | (32.171) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/11/2022 | 11.14 | Put | Bond Future | 2,504.1500 | 2.5041 | 2,535.3000 | 2.5353 | 1.244 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/11/2022 | 11.05 | Put | Bond Future | 3,012.2000 | 3.0122 | 3,050.1100 | 3.0501 | 1.259 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/11/2022 | 11.13 | Call | Bond Future | 40.1700 | 0.0402 | 26.9600 | 0.0270 | (32.885) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/11/2022 | 11.13 | Put | Bond Future | 2,559.4400 | 2.5594 | 2,591.4900 | 2.5915 | 1.252 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 11.94 | Call | Bond Future | 3,230.3500 | 3.2304 | 3,189.2700 | 3.1893 | (1.272) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 492.0800 | 0.4921 | 490.3800 | 0.4904 | (0.345) | 0 | 0 | 976 |
| 2022/10/27 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 735.4700 | 0.7355 | 715.9400 | 0.7159 | (2.655) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 5,575.0700 | 5.5751 | 5,603.5900 | 5.6036 | 0.512 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 486.5900 | 0.4866 | 471.6400 | 0.4716 | (3.072) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 6,659.6300 | 6.6596 | 6,692.7300 | 6.6927 | 0.497 | 0 | 0 | 582 |
| 2022/10/27 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 8,655.6900 | 8.6557 | 8,694.7100 | 8.6947 | 0.451 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 10.60 | Call | Bond Future | 434.9200 | 0.4349 | 421.0700 | 0.4211 | (3.184) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 10.60 | Put | Bond Future | 6,976.6400 | 6.9766 | 7,010.8400 | 7.0108 | 0.490 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 10.64 | Put | Bond Future | 6,764.6300 | 6.7646 | 6,798.1000 | 6.7981 | 0.495 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 75.1600 | 0.0752 | 71.4200 | 0.0714 | (4.976) | 0 | 0 | 582 |
| 2022/10/27 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 11,679.8700 | 11.6799 | 11,724.1800 | 11.7242 | 0.379 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 9.85 | Call | Bond Future | 83.2500 | 0.0832 | 79.1800 | 0.0792 | (4.889) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 9.89 | Call | Bond Future | 92.0600 | 0.0921 | 87.6700 | 0.0877 | (4.769) | 0 | 0 | 388 |
| 2022/10/27 | R035 | 02/02/2023 | 9.89 | Put | Bond Future | 11,165.8900 | 11.1659 | 11,209.5500 | 11.2095 | 0.391 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | | | Bond Future | 11.7206 | 85.7793 | 11.7293 | 85.7313 | 0.074 | 0.0000 | 0.0000 | 156,257 |
| 2022/10/27 | R035 | 02/02/2023 | 11.94 | Put | Bond Future | 2,030.7100 | 2.0307 | 2,037.6800 | 2.0377 | 0.343 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 11.98 | Call | Bond Future | 3,362.9100 | 3.3629 | 3,321.2600 | 3.3213 | (1.239) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 11.98 | Put | Bond Future | 1,947.2800 | 1.9473 | 1,953.6800 | 1.9537 | 0.329 | 0 | 0 | 388 |
| 2022/10/27 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 8,209.5900 | 8.2096 | 8,159.8400 | 8.1598 | (0.606) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 991.9100 | 0.9919 | 968.5200 | 0.9685 | (2.358) | 0 | 0 | 976 |
| 2022/10/27 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 4,820.5900 | 4.8206 | 4,845.2500 | 4.8452 | 0.512 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 1,008.6700 | 1.0087 | 985.0600 | 0.9851 | (2.341) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 4,778.4000 | 4.7784 | 4,802.8400 | 4.8028 | 0.511 | 0 | 0 | 582 |
| 2022/10/27 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 708.6500 | 0.7086 | 689.5700 | 0.6896 | (2.692) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 5,668.2900 | 5.6683 | 5,697.2600 | 5.6973 | 0.511 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 721.9100 | 0.7219 | 702.6100 | 0.7026 | (2.673) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 5,621.5000 | 5.6215 | 5,650.2500 | 5.6502 | 0.511 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 237.6200 | 0.2376 | 228.5900 | 0.2286 | (3.800) | 0 | 0 | 976 |
| 2022/10/27 | R035 | 02/02/2023 | 10.64 | Call | Bond Future | 468.9400 | 0.4689 | 454.3600 | 0.4544 | (3.109) | 0 | 0 | 388 |
| 2022/10/27 | R035 | 02/02/2023 | 9.85 | Put | Bond Future | 11,422.0000 | 11.4220 | 11,465.9800 | 11.4660 | 0.385 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 5,440.0700 | 5.4401 | 5,463.7200 | 5.4637 | 0.435 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 5,462.6400 | 5.4626 | 5,420.9300 | 5.4209 | (0.764) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 2,229.8900 | 2.2299 | 2,237.9100 | 2.2379 | 0.360 | 0 | 0 | 388 |
| 2022/10/27 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 8,098.7700 | 8.0988 | 8,052.2500 | 8.0523 | (0.574) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 1,304.8900 | 1.3049 | 1,308.1000 | 1.3081 | 0.246 | 0 | 0 | 491 |
| 2022/10/27 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 1,841.5900 | 1.8416 | 1,816.2900 | 1.8163 | (1.374) | 0 | 0 | 491 |
| 2022/10/27 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 1,902.0500 | 1.9021 | 1,876.2800 | 1.8763 | (1.355) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 1,922.4600 | 1.9225 | 1,896.5300 | 1.8965 | (1.349) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 974.7800 | 0.9748 | 957.7000 | 0.9577 | (1.752) | 0 | 0 | 388 |
| 2022/10/27 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 8,147.7700 | 8.1478 | 8,180.4200 | 8.1804 | 0.401 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 04/05/2023 | | | Bond Future | 11.8461 | 83.0201 | 11.8553 | 82.9704 | 0.077 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 1,942.9900 | 1.9430 | 1,916.9100 | 1.9169 | (1.342) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 5,627.0600 | 5.6271 | 5,651.4900 | 5.6515 | 0.434 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 5,514.3200 | 5.5143 | 5,538.2800 | 5.5383 | 0.435 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 5,477.1100 | 5.4771 | 5,500.9100 | 5.5009 | 0.435 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 360.7600 | 0.3608 | 352.2800 | 0.3523 | (2.351) | 0 | 0 | 388 |
| 2022/10/27 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 12,285.1700 | 12.2852 | 12,326.4200 | 12.3264 | 0.336 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 783.0200 | 0.7830 | 768.2800 | 0.7683 | (1.882) | 0 | 0 | 491 |
| 2022/10/27 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 9,065.0200 | 9.0650 | 9,100.0100 | 9.1000 | 0.386 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 4,096.6500 | 4.0967 | 4,062.4700 | 4.0625 | (0.834) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 3,937.8300 | 3.9378 | 3,954.7600 | 3.9548 | 0.430 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/08/2023 | | | Bond Future | 11.9701 | 84.7539 | 11.9797 | 84.7028 | 0.080 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 4,039.4500 | 4.0394 | 4,005.5000 | 4.0055 | (0.840) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 3,986.7400 | 3.9867 | 4,003.9000 | 4.0039 | 0.430 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 4,068.1600 | 4.0682 | 4,034.0900 | 4.0341 | (0.837) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 3,962.3700 | 3.9624 | 3,979.4100 | 3.9794 | 0.430 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 2,156.8000 | 2.1568 | 2,133.1200 | 2.1331 | (1.098) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 5,885.9800 | 5.8860 | 5,914.5900 | 5.9146 | 0.486 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 2,176.4500 | 2.1765 | 2,152.6300 | 2.1526 | (1.094) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 5,850.1200 | 5.8501 | 5,878.5900 | 5.8786 | 0.487 | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/11/2023 | | | Bond Future | 12.1031 | 82.0239 | 12.1132 | 81.9716 | 0.083 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 2,196.5100 | 2.1965 | 2,172.5700 | 2.1726 | (1.090) | 0 | 0 | 0 |
| 2022/10/27 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 5,814.7100 | 5.8147 | 5,843.0600 | 5.8431 | 0.488 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 03/11/2022 | 8.53 | Call | Bond Future | 2.2900 | 0.0023 | 4.2900 | 0.0043 | 87.336 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 03/11/2022 | 8.53 | Put | Bond Future | 1,697.2100 | 1.6972 | 1,428.6500 | 1.4287 | (15.824) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 03/11/2022 | 8.54 | Call | Bond Future | 2.7600 | 0.0028 | 5.1200 | 0.0051 | 85.507 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 03/11/2022 | 8.54 | Put | Bond Future | 1,662.1300 | 1.6621 | 1,393.9300 | 1.3939 | (16.136) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 03/11/2022 | 8.91 | Put | Bond Future | 545.6000 | 0.5456 | 361.5100 | 0.3615 | (33.741) | 0 | 0 | 4,310 |
| 2022/10/27 | R186 | 03/11/2022 | | | Bond Future | 9.0115 | 109.0230 | 8.9340 | 109.2935 | (0.860) | 0.0000 | 0.0000 | 26,040 |
| 2022/10/27 | R186 | 03/11/2022 | 8.23 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 4,310 |
| 2022/10/27 | R186 | 03/11/2022 | 8.23 | Put | Bond Future | 2,768.2400 | 2.7682 | 2,497.6800 | 2.4977 | (9.774) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 03/11/2022 | 8.55 | Call | Bond Future | 3.3000 | 0.0033 | 6.1000 | 0.0061 | 84.848 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | R186 | 03/11/2022 | 8.55 | Put | Bond Future | 1,627.1400 | 1.6271 | 1,359.3800 | 1.3594 | (16.456) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 03/11/2022 | 8.91 | Call | Bond Future | 191.1300 | 0.1911 | 277.6000 | 0.2776 | 45.241 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 439.9100 | 0.4399 | 499.1900 | 0.4992 | 13.475 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 3,120.9100 | 3.1209 | 2,907.1800 | 2.9072 | (6.848) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 432.9700 | 0.4330 | 491.4900 | 0.4915 | 13.516 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 3,147.9100 | 3.1479 | 2,933.4200 | 2.9334 | (6.814) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/02/2023 | | | Bond Future | 9.1327 | 105.7350 | 9.0498 | 106.0080 | (0.908) | 0.0000 | 0.0000 | 72,900 |
| 2022/10/27 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 447.1100 | 0.4471 | 507.1600 | 0.5072 | 13.431 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 3,094.1800 | 3.0942 | 2,881.2200 | 2.8812 | (6.883) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 2,232.6900 | 2.2327 | 2,062.9500 | 2.0629 | (7.602) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 1,066.0500 | 1.0661 | 1,174.7600 | 1.1748 | 10.197 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 04/05/2023 | | | Bond Future | 9.2083 | 107.8880 | 9.1187 | 108.1656 | (0.973) | 0.0000 | 0.0000 | 12,188 |
| 2022/10/27 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 1,053.9200 | 1.0539 | 1,161.7800 | 1.1618 | 10.234 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 2,213.4500 | 2.2134 | 2,044.5600 | 2.0446 | (7.630) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 1,041.5800 | 1.0416 | 1,148.5900 | 1.1486 | 10.274 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 2,251.7400 | 2.2517 | 2,081.1500 | 2.0812 | (7.576) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 2,727.3100 | 2.7273 | 2,901.1600 | 2.9012 | 6.374 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 1,385.6200 | 1.3856 | 1,276.4700 | 1.2765 | (7.877) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 1,395.4000 | 1.3954 | 1,285.6500 | 1.2856 | (7.865) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 03/08/2023 | | | Bond Future | 9.2738 | 104.8337 | 9.1765 | 105.1167 | (1.050) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 2,746.4900 | 2.7465 | 2,920.9300 | 2.9209 | 6.351 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 1,376.2600 | 1.3763 | 1,267.7000 | 1.2677 | (7.888) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 2,708.5400 | 2.7085 | 2,881.7900 | 2.8818 | 6.396 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 1,918.4200 | 1.9184 | 2,070.1600 | 2.0702 | 7.910 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 1,768.8800 | 1.7689 | 1,631.7900 | 1.6318 | (7.750) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/11/2023 | 9.15 | Call | Bond Future | 1,547.2600 | 1.5473 | 1,681.8800 | 1.6819 | 8.701 | 0 | 0 | 1,715 |
| 2022/10/27 | R186 | 02/11/2023 | | | Bond Future | 9.3447 | 107.0313 | 9.2382 | 107.3201 | (1.140) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R186 | 02/11/2023 | 10.42 | Call | Bond Future | 3,795.5100 | 3.7955 | 4,003.4400 | 4.0034 | 5.478 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/11/2023 | 10.42 | Put | Bond Future | 935.9800 | 0.9360 | 855.0800 | 0.8551 | (8.643) | 0 | 0 | 1,715 |
| 2022/10/27 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 1,886.9800 | 1.8870 | 2,037.3900 | 2.0374 | 7.971 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 1,791.4900 | 1.7915 | 1,653.0700 | 1.6531 | (7.727) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 1,902.6700 | 1.9027 | 2,053.7400 | 2.0537 | 7.940 | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 1,780.1500 | 1.7801 | 1,642.3900 | 1.6424 | (7.739) | 0 | 0 | 0 |
| 2022/10/27 | R186 | 02/11/2023 | 9.15 | Put | Bond Future | 2,075.9600 | 2.0760 | 1,921.7500 | 1.9218 | (7.428) | 0 | 0 | 0 |
| 2022/10/27 | R197 | 03/11/2022 | | | Bond Future | 335.0359 | 335.0359 | 334.9925 | 334.9925 | (0.013) | 0.0000 | 0.0000 | 108 |
| 2022/10/27 | R197 | 02/02/2023 | | | Bond Future | 332.3983 | 332.3983 | 332.3464 | 332.3464 | (0.016) | 0.0000 | 0.0000 | 724 |
| 2022/10/27 | R197 | 04/05/2023 | | | Bond Future | 339.2413 | 339.2413 | 339.1854 | 339.1854 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R197 | 03/08/2023 | | | Bond Future | 337.2989 | 337.2989 | 337.2430 | 337.2430 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R197 | 02/11/2023 | | | Bond Future | 344.4412 | 344.4412 | 344.3838 | 344.3838 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R202 | 03/11/2022 | | | Bond Future | 246.9676 | 246.9676 | 248.8323 | 248.8323 | 0.755 | 0.0000 | 0.0000 | 5,616 |
| 2022/10/27 | R202 | 02/02/2023 | | | Bond Future | 246.8578 | 246.8578 | 248.7519 | 248.7519 | 0.767 | 0.0000 | 0.0000 | 6,660 |
| 2022/10/27 | R202 | 04/05/2023 | | | Bond Future | 251.9394 | 251.9394 | 253.8699 | 253.8699 | 0.766 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R202 | 03/08/2023 | | | Bond Future | 252.4208 | 252.4208 | 254.3926 | 254.3926 | 0.781 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R202 | 02/11/2023 | | | Bond Future | 257.7654 | 257.7654 | 259.7788 | 259.7788 | 0.781 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 9.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 6,000 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | R209 | 03/11/2022 | 9.25 | Put | Bond Future | 12,989.1700 | 12.9892 | 13,029.8600 | 13.0299 | 0.313 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 9.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 9.50 | Put | Bond Future | 11,419.6600 | 11.4197 | 11,460.3500 | 11.4604 | 0.356 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 12.00 | Call | Bond Future | 2,153.2300 | 2.1532 | 2,101.7500 | 2.1018 | (2.391) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 12.00 | Put | Bond Future | 54.8300 | 0.0548 | 44.0400 | 0.0440 | (19.679) | 0 | 0 | 3,250 |
| 2022/10/27 | R209 | 03/11/2022 | 11.03 | Call | Bond Future | 13.6000 | 0.0136 | 8.1100 | 0.0081 | (40.368) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 11.03 | Put | Bond Future | 2,724.2800 | 2.7243 | 2,759.4800 | 2.7595 | 1.292 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 10.50 | Put | Bond Future | 5,562.0400 | 5.5620 | 5,602.7200 | 5.6027 | 0.731 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 10.90 | Put | Bond Future | 3,397.9400 | 3.3979 | 3,437.0200 | 3.4370 | 1.150 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | | | Bond Future | 11.5641 | 64.8974 | 11.5724 | 64.8567 | 0.071 | 0.0000 | 0.0000 | 15,753 |
| 2022/10/27 | R209 | 03/11/2022 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 3,250 |
| 2022/10/27 | R209 | 03/11/2022 | 10.00 | Put | Bond Future | 8,409.3900 | 8.4094 | 8,450.0800 | 8.4501 | 0.484 | 0 | 0 | 6,000 |
| 2022/10/27 | R209 | 03/11/2022 | 11.50 | Call | Bond Future | 427.9100 | 0.4279 | 375.4100 | 0.3754 | (12.269) | 0 | 0 | 1,136 |
| 2022/10/27 | R209 | 03/11/2022 | 11.50 | Put | Bond Future | 745.0000 | 0.7450 | 733.1900 | 0.7332 | (1.585) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 11.01 | Call | Bond Future | 11.0500 | 0.0110 | 6.4200 | 0.0064 | (41.900) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 11.01 | Put | Bond Future | 2,826.3400 | 2.8263 | 2,862.4000 | 2.8624 | 1.276 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 11.02 | Call | Bond Future | 12.2700 | 0.0123 | 7.2200 | 0.0072 | (41.157) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 11.02 | Put | Bond Future | 2,775.2300 | 2.7752 | 2,810.8700 | 2.8109 | 1.284 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 10.50 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 10.90 | Call | Bond Future | 3.1800 | 0.0032 | 1.5700 | 0.0016 | (50.629) | 0 | 0 | 1,136 |
| 2022/10/27 | R209 | 03/11/2022 | 11.00 | Call | Bond Future | 9.9400 | 0.0099 | 5.7000 | 0.0057 | (42.656) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/11/2022 | 11.00 | Put | Bond Future | 2,877.6200 | 2.8776 | 2,914.0700 | 2.9141 | 1.267 | 0 | 0 | 5,000 |
| 2022/10/27 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 561.2000 | 0.5612 | 545.3000 | 0.5453 | (2.833) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 5,135.5900 | 5.1356 | 5,162.4200 | 5.1624 | 0.522 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 550.4100 | 0.5504 | 534.7100 | 0.5347 | (2.852) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 02/02/2023 | | | Bond Future | 11.6978 | 66.0954 | 11.7066 | 66.0525 | 0.076 | 0.0000 | 0.0000 | 24,565 |
| 2022/10/27 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 5,178.0200 | 5.1780 | 5,205.0500 | 5.2050 | 0.522 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 572.1300 | 0.5721 | 556.0300 | 0.5560 | (2.814) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 5,220.6600 | 5.2207 | 5,247.8900 | 5.2479 | 0.522 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 1,526.0200 | 1.5260 | 1,504.1800 | 1.5042 | (1.431) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 5,099.5100 | 5.0995 | 5,122.0200 | 5.1220 | 0.441 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 1,543.0200 | 1.5430 | 1,521.0400 | 1.5210 | (1.424) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 5,065.0800 | 5.0651 | 5,087.4500 | 5.0875 | 0.442 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 04/05/2023 | 10.00 | Call | Bond Future | 408.0400 | 0.4080 | 398.9600 | 0.3990 | (2.225) | 0 | 0 | 8,500 |
| 2022/10/27 | R209 | 04/05/2023 | 10.00 | Put | Bond Future | 9,930.0600 | 9.9301 | 9,965.3300 | 9.9653 | 0.355 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 04/05/2023 | | | Bond Future | 11.8115 | 64.2880 | 11.8208 | 64.2436 | 0.079 | 0.0000 | 0.0000 | 3,450 |
| 2022/10/27 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 1,560.1200 | 1.5601 | 1,538.0000 | 1.5380 | (1.418) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 5,030.8200 | 5.0308 | 5,053.0500 | 5.0531 | 0.442 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 04/05/2023 | 12.50 | Call | Bond Future | 4,992.8900 | 4.9929 | 4,955.1600 | 4.9552 | (0.756) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 04/05/2023 | 12.50 | Put | Bond Future | 1,827.0600 | 1.8271 | 1,833.6800 | 1.8337 | 0.362 | 0 | 0 | 8,500 |
| 2022/10/27 | R209 | 04/05/2023 | 11.00 | Call | Bond Future | 1,378.1500 | 1.3781 | 1,357.5600 | 1.3576 | (1.494) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 04/05/2023 | 11.00 | Put | Bond Future | 5,416.9200 | 5.4169 | 5,440.6800 | 5.4407 | 0.439 | 0 | 0 | 11,000 |
| 2022/10/27 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 3,560.7100 | 3.5607 | 3,530.3200 | 3.5303 | (0.853) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 3,450.6500 | 3.4506 | 3,465.7200 | 3.4657 | 0.437 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 3,535.6400 | 3.5356 | 3,505.3400 | 3.5053 | (0.857) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/08/2023 | | | Bond Future | 11.9212 | 65.6308 | 11.9309 | 65.5853 | 0.081 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 3,472.3300 | 3.4723 | 3,487.5100 | 3.4875 | 0.437 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 3,585.8600 | 3.5859 | 3,555.3600 | 3.5554 | (0.851) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 3,494.1500 | 3.4942 | 3,509.4200 | 3.5094 | 0.437 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 1,900.8400 | 1.9008 | 1,879.7000 | 1.8797 | (1.112) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 5,232.3800 | 5.2324 | 5,257.8200 | 5.2578 | 0.486 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 1,883.5000 | 1.8835 | 1,862.4800 | 1.8625 | (1.116) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 5,264.7100 | 5.2647 | 5,290.2700 | 5.2903 | 0.485 | 0 | 0 | 0 |
| 2022/10/27 | R209 | 02/11/2023 | | | Bond Future | 12.0353 | 63.8542 | 12.0454 | 63.8076 | 0.084 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 1,918.5100 | 1.9185 | 1,897.2600 | 1.8973 | (1.108) | 0 | 0 | 0 |
| 2022/10/27 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 5,200.4300 | 5.2004 | 5,225.7600 | 5.2258 | 0.487 | 0 | 0 | 0 |
| 2022/10/27 | R210 | 03/11/2022 | | | Bond Future | 223.9183 | 223.9183 | 225.6887 | 225.6887 | 0.791 | 0.0000 | 0.0000 | 103 |
| 2022/10/27 | R210 | 02/02/2023 | | | Bond Future | 228.1076 | 228.1076 | 229.9060 | 229.9060 | 0.788 | 0.0000 | 0.0000 | 372 |
| 2022/10/27 | R210 | 04/05/2023 | | | Bond Future | 229.7190 | 229.7190 | 231.5528 | 231.5528 | 0.798 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R210 | 03/08/2023 | | | Bond Future | 234.5654 | 234.5654 | 236.4371 | 236.4371 | 0.798 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R210 | 02/11/2023 | | | Bond Future | 236.3544 | 236.3544 | 238.2667 | 238.2667 | 0.809 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R213 | 03/11/2022 | 9.19 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 476 |
| 2022/10/27 | R213 | 03/11/2022 | 9.19 | Put | Bond Future | 9,317.0900 | 9.3171 | 9,192.8600 | 9.1929 | (1.333) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/11/2022 | 10.38 | Call | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/11/2022 | 10.38 | Put | Bond Future | 3,332.8300 | 3.3328 | 3,208.6000 | 3.2086 | (3.727) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/11/2022 | 10.39 | Call | Bond Future | 0.0200 | 0.0000 | 0.0100 | 0.0000 | (50.000) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/11/2022 | 10.39 | Put | Bond Future | 3,284.8000 | 3.2848 | 3,160.5600 | 3.1606 | (3.782) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/11/2022 | 10.37 | Call | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/11/2022 | 10.37 | Put | Bond Future | 3,380.9100 | 3.3809 | 3,256.6800 | 3.2567 | (3.674) | 0 | 0 | 200 |
| 2022/10/27 | R213 | 03/11/2022 | | | Bond Future | 11.0922 | 79.4633 | 11.0650 | 79.5875 | (0.246) | 0.0000 | 0.0000 | 33,027 |
| 2022/10/27 | R213 | 03/11/2022 | 9.13 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 200 |
| 2022/10/27 | R213 | 03/11/2022 | 9.13 | Put | Bond Future | 9,633.3600 | 9.6334 | 9,509.1300 | 9.5091 | (1.290) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/11/2022 | 9.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/11/2022 | 9.84 | Put | Bond Future | 5,981.6600 | 5.9817 | 5,857.4300 | 5.8574 | (2.077) | 0 | 0 | 476 |
| 2022/10/27 | R213 | 03/11/2022 | 10.40 | Call | Bond Future | 0.0300 | 0.0000 | 0.0200 | 0.0000 | (33.333) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/11/2022 | 10.40 | Put | Bond Future | 3,236.8000 | 3.2368 | 3,112.5600 | 3.1126 | (3.838) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/11/2022 | 9.98 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/11/2022 | 9.98 | Put | Bond Future | 5,284.5100 | 5.2845 | 5,160.2800 | 5.1603 | (2.351) | 0 | 0 | 200 |
| 2022/10/27 | R213 | 03/11/2022 | 10.19 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/11/2022 | 10.19 | Put | Bond Future | 4,252.5300 | 4.2525 | 4,128.3000 | 4.1283 | (2.921) | 0 | 0 | 476 |
| 2022/10/27 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 4,382.4400 | 4.3824 | 4,279.4000 | 4.2794 | (2.351) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 4,755.4500 | 4.7555 | 4,845.6900 | 4.8457 | 1.898 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 699.4700 | 0.6995 | 665.0300 | 0.6650 | (4.924) | 0 | 0 | 912 |
| 2022/10/27 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 5,188.4500 | 5.1885 | 5,079.4100 | 5.0794 | (2.102) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 435.6400 | 0.4356 | 451.5400 | 0.4515 | 3.650 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 539.0800 | 0.5391 | 558.2800 | 0.5583 | 3.562 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 4,680.1500 | 4.6801 | 4,574.6700 | 4.5747 | (2.254) | 0 | 0 | 476 |
| 2022/10/27 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 301.6600 | 0.3017 | 312.8200 | 0.3128 | 3.700 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/02/2023 | | | Bond Future | 11.2534 | 80.9302 | 11.2253 | 81.0549 | (0.250) | 0.0000 | 0.0000 | 32,563 |
| 2022/10/27 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 619.2500 | 0.6192 | 640.8900 | 0.6409 | 3.495 | 0 | 0 | 912 |
| 2022/10/27 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 428.5800 | 0.4286 | 444.2200 | 0.4442 | 3.649 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 5,147.7000 | 5.1477 | 5,038.9200 | 5.0389 | (2.113) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 58.3000 | 0.0583 | 60.4200 | 0.0604 | 3.636 | 0 | 0 | 476 |
| 2022/10/27 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 10,091.5200 | 10.0915 | 9,968.9600 | 9.9690 | (1.214) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 6,073.7200 | 6.0737 | 5,960.2000 | 5.9602 | (1.869) | 0 | 0 | 476 |
| 2022/10/27 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 421.7100 | 0.4217 | 437.1200 | 0.4371 | 3.654 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 5,229.4300 | 5.2294 | 5,120.1600 | 5.1202 | (2.090) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 1,485.5900 | 1.4856 | 1,524.1400 | 1.5241 | 2.595 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 4,286.1900 | 4.2862 | 4,198.2500 | 4.1982 | (2.052) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 04/05/2023 | | | Bond Future | 11.3827 | 79.0239 | 11.3535 | 79.1504 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 1,470.2200 | 1.4702 | 1,508.4600 | 1.5085 | 2.601 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 4,316.1100 | 4.3161 | 4,227.8600 | 4.2279 | (2.045) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 1,454.7400 | 1.4547 | 1,492.6800 | 1.4927 | 2.608 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 4,345.9400 | 4.3459 | 4,257.3900 | 4.2574 | (2.038) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 2,833.3100 | 2.8333 | 2,769.3800 | 2.7694 | (2.256) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 3,315.3800 | 3.3154 | 3,380.6100 | 3.3806 | 1.967 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/08/2023 | | | Bond Future | 11.5109 | 80.6739 | 11.4804 | 80.8028 | (0.265) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 3,291.9600 | 3.2920 | 3,356.9100 | 3.3569 | 1.973 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 2,814.8700 | 2.8149 | 2,751.2200 | 2.7512 | (2.261) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 3,268.6100 | 3.2686 | 3,333.2800 | 3.3333 | 1.979 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 2,851.8600 | 2.8519 | 2,787.6500 | 2.7876 | (2.252) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 1,887.6700 | 1.8877 | 1,936.6700 | 1.9367 | 2.596 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 4,070.2500 | 4.0702 | 3,987.7800 | 3.9878 | (2.026) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/11/2023 | | | Bond Future | 11.6517 | 78.8103 | 11.6198 | 78.9418 | (0.274) | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 1,870.7300 | 1.8707 | 1,919.4200 | 1.9194 | 2.603 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 4,095.9000 | 4.0959 | 4,013.1200 | 4.0131 | (2.021) | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 1,853.8700 | 1.8539 | 1,902.2600 | 1.9023 | 2.610 | 0 | 0 | 0 |
| 2022/10/27 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 4,121.6600 | 4.1217 | 4,038.5800 | 4.0386 | (2.016) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 03/11/2022 | 11.34 | Call | Bond Future | 124.1900 | 0.1242 | 88.6400 | 0.0886 | (28.625) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 03/11/2022 | 11.36 | Put | Bond Future | 1,527.8400 | 1.5278 | 1,583.7300 | 1.5837 | 3.658 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 03/11/2022 | | | Bond Future | 11.6233 | 62.7091 | 11.6417 | 62.6142 | 0.158 | 0.0000 | 0.0000 | 15,325 |
| 2022/10/27 | R214 | 03/11/2022 | 11.34 | Put | Bond Future | 1,616.4900 | 1.6165 | 1,675.8800 | 1.6759 | 3.674 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 03/11/2022 | 11.35 | Call | Bond Future | 133.2200 | 0.1332 | 95.9300 | 0.0959 | (27.991) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 03/11/2022 | 11.35 | Put | Bond Future | 1,571.8900 | 1.5719 | 1,629.5400 | 1.6295 | 3.668 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 03/11/2022 | 11.36 | Call | Bond Future | 142.7400 | 0.1427 | 103.6900 | 0.1037 | (27.357) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/02/2023 | 11.10 | Call | Bond Future | 902.6700 | 0.9027 | 866.2800 | 0.8663 | (4.031) | 0 | 0 | 1,600 |
| 2022/10/27 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 856.9900 | 0.8570 | 821.7900 | 0.8218 | (4.107) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 4,470.3400 | 4.4703 | 4,533.2500 | 4.5332 | 1.407 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 872.0400 | 0.8720 | 836.4500 | 0.8364 | (4.081) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 4,429.8700 | 4.4299 | 4,492.3900 | 4.4924 | 1.411 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/02/2023 | | | Bond Future | 11.7500 | 63.8668 | 11.7693 | 63.7687 | 0.165 | 0.0000 | 0.0000 | 71,370 |
| 2022/10/27 | R214 | 02/02/2023 | 11.10 | Put | Bond Future | 4,349.6600 | 4.3497 | 4,411.3800 | 4.4114 | 1.419 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/02/2023 | 11.80 | Call | Bond Future | 2,414.9800 | 2.4150 | 2,351.2300 | 2.3512 | (2.640) | 0 | 0 | 1,600 |
| 2022/10/27 | R214 | 02/02/2023 | 11.80 | Put | Bond Future | 2,161.8900 | 2.1619 | 2,196.2500 | 2.1963 | 1.589 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 887.2700 | 0.8873 | 851.2800 | 0.8513 | (4.056) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 4,389.6400 | 4.3896 | 4,451.7600 | 4.4518 | 1.415 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 2,072.1400 | 2.0721 | 2,024.1600 | 2.0242 | (2.315) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 4,564.4400 | 4.5644 | 4,617.1400 | 4.6171 | 1.155 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 2,051.4600 | 2.0515 | 2,003.7600 | 2.0038 | (2.325) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 4,597.1500 | 4.5971 | 4,650.1300 | 4.6501 | 1.152 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 04/05/2023 | | | Bond Future | 11.8520 | 61.8672 | 11.8721 | 61.7665 | 0.170 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 2,092.9400 | 2.0929 | 2,044.6700 | 2.0447 | (2.306) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 4,531.9200 | 4.5319 | 4,584.3300 | 4.5843 | 1.156 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 4,211.5000 | 4.2115 | 4,146.3600 | 4.1464 | (1.547) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 3,242.3400 | 3.2423 | 3,280.2300 | 3.2802 | 1.169 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 4,184.0200 | 4.1840 | 4,119.0900 | 4.1191 | (1.552) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 3,263.0900 | 3.2631 | 3,301.1900 | 3.3012 | 1.168 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 03/08/2023 | | | Bond Future | 11.9514 | 63.1592 | 11.9723 | 63.0561 | 0.175 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 4,239.0300 | 4.2390 | 4,173.6800 | 4.1737 | (1.542) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 3,221.7100 | 3.2217 | 3,259.3900 | 3.2594 | 1.170 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 2,480.5300 | 2.4805 | 2,433.3300 | 2.4333 | (1.903) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 5,503.9900 | 5.5040 | 5,562.0100 | 5.5620 | 1.054 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 5,536.7400 | 5.5367 | 5,595.0000 | 5.5950 | 1.052 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/11/2023 | | | Bond Future | 12.0568 | 61.1825 | 12.0785 | 61.0773 | 0.179 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 2,500.5200 | 2.5005 | 2,453.0800 | 2.4531 | (1.897) | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 5,471.3900 | 5.4714 | 5,529.1700 | 5.5292 | 1.056 | 0 | 0 | 0 |
| 2022/10/27 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 2,460.6300 | 2.4606 | 2,413.6700 | 2.4137 | (1.908) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | 10.60 | Call | Bond Future | 0.0200 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 874 |
| 2022/10/27 | R248 | 03/11/2022 | 10.60 | Put | Bond Future | 7,096.3200 | 7.0963 | 7,279.6700 | 7.2797 | 2.584 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | 10.70 | Call | Bond Future | 0.1100 | 0.0001 | 0.0200 | 0.0000 | (81.818) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | 10.70 | Put | Bond Future | 6,349.5000 | 6.3495 | 6,532.7800 | 6.5328 | 2.887 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | 11.32 | Call | Bond Future | 138.3900 | 0.1384 | 90.0000 | 0.0900 | (34.966) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | 11.20 | Call | Bond Future | 52.9000 | 0.0529 | 29.8700 | 0.0299 | (43.535) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | 11.20 | Put | Bond Future | 2,834.5600 | 2.8346 | 2,994.9000 | 2.9949 | 5.657 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | 11.30 | Put | Bond Future | 2,219.3000 | 2.2193 | 2,359.3100 | 2.3593 | 6.309 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | 11.31 | Put | Bond Future | 2,160.9600 | 2.1610 | 2,298.4900 | 2.2985 | 6.364 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | | | Bond Future | 11.6178 | 78.3702 | 11.6463 | 78.1868 | 0.245 | 0.0000 | 0.0000 | 84,671 |
| 2022/10/27 | R248 | 03/11/2022 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | 10.00 | Put | Bond Future | 11,830.1100 | 11.8301 | 12,013.4800 | 12.0135 | 1.550 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | 11.32 | Put | Bond Future | 2,103.2900 | 2.1033 | 2,238.2700 | 2.2383 | 6.418 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | 11.90 | Call | Bond Future | 1,972.5000 | 1.9725 | 1,788.9100 | 1.7889 | (9.307) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | 11.90 | Put | Bond Future | 189.4200 | 0.1894 | 189.2000 | 0.1892 | (0.116) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/11/2022 | 11.30 | Call | Bond Future | 119.3000 | 0.1193 | 75.9400 | 0.0759 | (36.345) | 0 | 0 | 874 |
| 2022/10/27 | R248 | 03/11/2022 | 11.31 | Call | Bond Future | 128.5600 | 0.1286 | 82.7200 | 0.0827 | (35.657) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 1,099.7300 | 1.0997 | 1,037.2800 | 1.0373 | (5.679) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 5,482.2800 | 5.4823 | 5,608.3700 | 5.6084 | 2.300 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/02/2023 | 11.10 | Put | Bond Future | 5,381.6500 | 5.3816 | 5,506.2700 | 5.5063 | 2.316 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/02/2023 | 11.70 | Call | Bond Future | 2,708.6600 | 2.7087 | 2,600.3900 | 2.6004 | (3.997) | 0 | 0 | 2,542 |
| 2022/10/27 | R248 | 02/02/2023 | 11.70 | Put | Bond Future | 2,955.2500 | 2.9552 | 3,035.5200 | 3.0355 | 2.716 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/02/2023 | 11.00 | Call | Bond Future | 952.7600 | 0.9528 | 896.1000 | 0.8961 | (5.947) | 0 | 0 | 2,542 |
| 2022/10/27 | R248 | 02/02/2023 | 11.00 | Put | Bond Future | 5,897.5200 | 5.8975 | 6,029.4000 | 6.0294 | 2.236 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/02/2023 | | | Bond Future | 11.7388 | 79.8539 | 11.7687 | 79.6653 | 0.254 | 0.0000 | 0.0000 | 249,744 |
| 2022/10/27 | R248 | 02/02/2023 | 11.10 | Call | Bond Future | 1,138.6000 | 1.1386 | 1,074.6800 | 1.0747 | (5.614) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 1,061.7100 | 1.0617 | 1,000.7200 | 1.0007 | (5.745) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 5,584.1800 | 5.5842 | 5,711.7300 | 5.7117 | 2.284 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 1,080.6200 | 1.0806 | 1,018.8900 | 1.0189 | (5.712) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 5,533.0700 | 5.5331 | 5,659.8800 | 5.6599 | 2.292 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/02/2023 | 10.40 | Call | Bond Future | 299.9000 | 0.2999 | 276.1600 | 0.2762 | (7.916) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/10/27 | R248 | 02/02/2023 | 10.40 | Put | Bond Future | 9,687.1700 | 9.6872 | 9,851.9700 | 9.8520 | 1.701 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 2,543.8900 | 2.5439 | 2,458.2000 | 2.4582 | (3.368) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 5,734.7700 | 5.7348 | 5,842.1300 | 5.8421 | 1.872 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 04/05/2023 | | | Bond Future | 11.8436 | 77.0184 | 11.8746 | 76.8253 | 0.262 | 0.0000 | 0.0000 | 10,943 |
| 2022/10/27 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 2,492.5700 | 2.4926 | 2,407.9500 | 2.4079 | (3.395) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 5,817.7200 | 5.8177 | 5,926.1500 | 5.9262 | 1.864 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 2,518.1600 | 2.5182 | 2,433.0000 | 2.4330 | (3.382) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 5,776.1300 | 5.7761 | 5,884.0200 | 5.8840 | 1.868 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 5,049.9100 | 5.0499 | 4,931.3800 | 4.9314 | (2.347) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 4,074.0400 | 4.0740 | 4,152.9300 | 4.1529 | 1.936 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/08/2023 | | | Bond Future | 11.9490 | 78.5893 | 11.9813 | 78.3919 | 0.270 | 0.0000 | 0.0000 | 0 |
| 2022/10/27 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 4,982.4700 | 4.9825 | 4,864.7800 | 4.8648 | (2.362) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 4,126.6300 | 4.1266 | 4,206.3600 | 4.2064 | 1.932 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 5,016.1500 | 5.0162 | 4,898.0400 | 4.8980 | (2.355) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 4,100.2500 | 4.1002 | 4,179.5600 | 4.1796 | 1.934 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 2,805.6000 | 2.8056 | 2,720.7600 | 2.7208 | (3.024) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 2,830.3000 | 2.8303 | 2,744.9800 | 2.7450 | (3.015) | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 6,387.2500 | 6.3873 | 6,503.0300 | 6.5030 | 1.813 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/11/2023 | | | Bond Future | 12.0512 | 75.8130 | 12.0846 | 75.6115 | 0.277 | 0.0000 | 0.0000 | 13,000 |
| 2022/10/27 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 6,469.0300 | 6.4690 | 6,585.7600 | 6.5858 | 1.804 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 6,428.0400 | 6.4280 | 6,544.2900 | 6.5443 | 1.808 | 0 | 0 | 0 |
| 2022/10/27 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 2,855.1100 | 2.8551 | 2,769.3200 | 2.7693 | (3.005) | 0 | 0 | 0 |

Total

1933891