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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/01/2023 TO 26/01/2023

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/01/26 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2025 | 02/02/2023 | | Bond Future | 166.2569 | 166.2569 | 166.2584 | 166.2584 | 0.001 | 0.0000 | 0.0000 | 5,972 |
| 2023/01/26 | 2025 | 04/05/2023 | | Bond Future | 169.4999 | 169.4999 | 169.5002 | 169.5002 | 0.000 | 0.0000 | 0.0000 | 5,237 |
| 2023/01/26 | 2025 | 03/08/2023 | | Bond Future | 171.2632 | 171.2632 | 171.2629 | 171.2629 | 0.000 | 0.0000 | 0.0000 | 214 |
| 2023/01/26 | 2025 | 02/11/2023 | | Bond Future | 174.8915 | 174.8915 | 174.8909 | 174.8909 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2025 | 01/02/2024 | | Bond Future | 176.4730 | 176.4730 | 176.4732 | 176.4732 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2029 | 02/02/2023 | | Bond Future | 120.5815 | 120.5815 | 120.5854 | 120.5854 | 0.003 | 0.0000 | 0.0000 | 824 |
| 2023/01/26 | 2029 | 04/05/2023 | | Bond Future | 121.6369 | 121.6369 | 121.6400 | 121.6400 | 0.003 | 0.0000 | 0.0000 | 1,045 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | 2029 | 03/08/2023 | | | Bond Future | 124.1514 | 124.1514 | 124.1540 | 124.1540 | 0.002 | 0.0000 | 0.0000 | 728 |
| 2023/01/26 | 2029 | 02/11/2023 | | | Bond Future | 125.4539 | 125.4539 | 125.4563 | 125.4563 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2029 | 01/02/2024 | | | Bond Future | 127.8689 | 127.8689 | 127.8720 | 127.8720 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 4,177.0400 | 4.1770 | 3,886.6500 | 3.8867 | (6.952) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.04 | Call | Bond Future | 0.4900 | 0.0005 | 0.6600 | 0.0007 | 34.694 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.04 | Put | Bond Future | 3,036.6100 | 3.0366 | 2,746.3900 | 2.7464 | (9.557) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.08 | Put | Bond Future | 2,840.5800 | 2.8406 | 2,550.5800 | 2.5506 | (10.209) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 11.16 | Put | Bond Future | 0.0200 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 388 |
| 2023/01/26 | 2030 | 02/02/2023 | 11.35 | Call | Bond Future | 7,524.4500 | 7.5245 | 7,814.8400 | 7.8148 | 3.859 | 0 | 0 | 5,000 |
| 2023/01/26 | 2030 | 02/02/2023 | 11.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 1,603.9300 | 1.6039 | 1,843.5400 | 1.8435 | 14.939 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 1,644.4000 | 1.6444 | 1,886.3100 | 1.8863 | 14.711 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 93.4200 | 0.0934 | 47.1900 | 0.0472 | (49.486) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 900.6500 | 0.9006 | 1,080.8800 | 1.0809 | 20.011 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 138.4300 | 0.1384 | 74.9000 | 0.0749 | (45.893) | 0 | 0 | 102 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 8.8800 | 0.0089 | 12.1000 | 0.0121 | 36.261 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 2,261.3700 | 2.2614 | 1,974.2000 | 1.9742 | (12.699) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 496.9500 | 0.4970 | 618.9400 | 0.6189 | 24.548 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 541.5300 | 0.5415 | 373.1300 | 0.3731 | (31.097) | 0 | 0 | 102 |
| 2023/01/26 | 2030 | 02/02/2023 | | | Bond Future | 9.6694 | 91.8169 | 9.6081 | 92.1073 | (0.634) | 0.0000 | 0.0000 | 34,414 |
| 2023/01/26 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 102 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.08 | Call | Bond Future | 1.1400 | 0.0011 | 1.5300 | 0.0015 | 34.211 | 0 | 0 | 388 |
| 2023/01/26 | 2030 | 02/02/2023 | 11.55 | Call | Bond Future | 8,366.8500 | 8.3668 | 8,657.2400 | 8.6572 | 3.471 | 0 | 0 | 5,000 |
| 2023/01/26 | 2030 | 02/02/2023 | 11.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 11.12 | Call | Bond Future | 6,542.2400 | 6.5422 | 6,832.6100 | 6.8326 | 4.438 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 11.12 | Put | Bond Future | 0.0200 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 11.16 | Call | Bond Future | 6,714.1100 | 6.7141 | 7,004.4800 | 7.0045 | 4.325 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 104.7800 | 0.1048 | 54.0000 | 0.0540 | (48.463) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 98.9900 | 0.0990 | 50.5100 | 0.0505 | (48.975) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 1,685.0700 | 1.6851 | 1,929.2300 | 1.9292 | 14.490 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 286.2700 | 0.2863 | 176.1100 | 0.1761 | (38.481) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.83 | Call | Bond Future | 1,001.5200 | 1.0015 | 1,193.0200 | 1.1930 | 19.121 | 0 | 0 | 388 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.83 | Put | Bond Future | 246.7100 | 0.2467 | 147.8200 | 0.1478 | (40.083) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 1,405.8000 | 1.4058 | 1,632.6600 | 1.6327 | 16.137 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.79 | Call | Bond Future | 868.0700 | 0.8681 | 1,044.4200 | 1.0444 | 20.315 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/02/2023 | 9.79 | Put | Bond Future | 300.5600 | 0.3006 | 186.5200 | 0.1865 | (37.943) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 7,156.9900 | 7.1570 | 7,419.2900 | 7.4193 | 3.665 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 277.9100 | 0.2779 | 244.9200 | 0.2449 | (11.871) | 0 | 0 | 150 |
| 2023/01/26 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 3,868.9600 | 3.8690 | 4,076.8600 | 4.0769 | 5.374 | 0 | 0 | 479 |
| 2023/01/26 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 924.2100 | 0.9242 | 836.8200 | 0.8368 | (9.456) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 4,199.1400 | 4.1991 | 4,415.0300 | 4.4150 | 5.141 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 815.6900 | 0.8157 | 736.2900 | 0.7363 | (9.734) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 4,232.5800 | 4.2326 | 4,449.2500 | 4.4493 | 5.119 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 805.4100 | 0.8054 | 726.7900 | 0.7268 | (9.761) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 1,780.1600 | 1.7802 | 1,914.0900 | 1.9141 | 7.523 | 0 | 0 | 479 |
| 2023/01/26 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 2,214.9600 | 2.2150 | 2,053.6000 | 2.0536 | (7.285) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 2,034.1000 | 2.0341 | 2,179.9100 | 2.1799 | 7.168 | 0 | 0 | 388 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 1,963.2000 | 1.9632 | 1,813.7200 | 1.8137 | (7.614) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 2,601.0200 | 2.6010 | 2,769.9700 | 2.7700 | 6.496 | 0 | 0 | 1,080 |
| 2023/01/26 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 1,529.1600 | 1.5292 | 1,402.8200 | 1.4028 | (8.262) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 712.5700 | 0.7126 | 781.5400 | 0.7815 | 9.679 | 0 | 0 | 388 |
| 2023/01/26 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 4,160.3600 | 4.1604 | 3,934.0400 | 3.9340 | (5.440) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 2,438.4500 | 2.4384 | 2,267.3000 | 2.2673 | (7.019) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | | | Bond Future | 9.7645 | 93.5851 | 9.7003 | 93.8804 | (0.658) | 0.0000 | 0.0000 | 83,742 |
| 2023/01/26 | 2030 | 04/05/2023 | 12.57 | Call | Bond Future | 11,831.7900 | 11.8318 | 12,121.8500 | 12.1218 | 2.452 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 12.57 | Put | Bond Future | 32.5800 | 0.0326 | 27.3500 | 0.0273 | (16.053) | 0 | 0 | 350 |
| 2023/01/26 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 8,221.7200 | 8.2217 | 8,493.2500 | 8.4933 | 3.303 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 189.3700 | 0.1894 | 165.6100 | 0.1656 | (12.547) | 0 | 0 | 388 |
| 2023/01/26 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 9,818.5400 | 9.8185 | 10,100.7900 | 10.1008 | 2.875 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 93.4700 | 0.0935 | 80.4300 | 0.0804 | (13.951) | 0 | 0 | 1,080 |
| 2023/01/26 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 11,566.8600 | 11.5669 | 11,856.2000 | 11.8562 | 2.501 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 37.7100 | 0.0377 | 31.7600 | 0.0318 | (15.778) | 0 | 0 | 479 |
| 2023/01/26 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 4,266.1200 | 4.2661 | 4,483.5500 | 4.4836 | 5.097 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 795.2600 | 0.7953 | 717.4000 | 0.7174 | (9.791) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 10.65 | Call | Bond Future | 4,641.1200 | 4.6411 | 4,866.6400 | 4.8666 | 4.859 | 0 | 0 | 350 |
| 2023/01/26 | 2030 | 04/05/2023 | 10.65 | Put | Bond Future | 691.4600 | 0.6915 | 621.6900 | 0.6217 | (10.090) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 1,587.2700 | 1.5873 | 1,711.4100 | 1.7114 | 7.821 | 0 | 0 | 150 |
| 2023/01/26 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 12,479.3400 | 12.4793 | 12,768.5200 | 12.7685 | 2.317 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 110.8000 | 0.1108 | 99.0200 | 0.0990 | (10.632) | 0 | 0 | 350 |
| 2023/01/26 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 7,023.4300 | 7.0234 | 7,270.8000 | 7.2708 | 3.522 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 664.1000 | 0.6641 | 610.5100 | 0.6105 | (8.070) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 7,058.0500 | 7.0580 | 7,305.8300 | 7.3058 | 3.511 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 652.0500 | 0.6520 | 599.2800 | 0.5993 | (8.093) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 3,987.7700 | 3.9878 | 4,182.3900 | 4.1824 | 4.880 | 0 | 0 | 1,012 |
| 2023/01/26 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 4,743.1300 | 4.7431 | 4,954.5600 | 4.9546 | 4.458 | 0 | 0 | 350 |
| 2023/01/26 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 1,244.8700 | 1.2449 | 1,155.3400 | 1.1553 | (7.192) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 03/08/2023 | | | Bond Future | 9.8438 | 91.4900 | 9.7763 | 91.7910 | (0.686) | 0.0000 | 0.0000 | 5,629 |
| 2023/01/26 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 11,417.0600 | 11.4171 | 11,701.1800 | 11.7012 | 2.489 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 168.4000 | 0.1684 | 151.5600 | 0.1516 | (10.000) | 0 | 0 | 1,012 |
| 2023/01/26 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 658.1300 | 0.6581 | 604.9500 | 0.6049 | (8.080) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 7,092.5400 | 7.0925 | 7,340.7300 | 7.3407 | 3.499 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 1,556.0300 | 1.5560 | 1,449.6900 | 1.4497 | (6.834) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 5,393.8800 | 5.3939 | 5,605.8600 | 5.6059 | 3.930 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 1,606.1100 | 1.6061 | 1,511.0400 | 1.5110 | (5.919) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 5,364.2400 | 5.3642 | 5,575.6900 | 5.5757 | 3.942 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 1,617.4100 | 1.6174 | 1,521.8100 | 1.5218 | (5.911) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/11/2023 | | | Bond Future | 9.9089 | 93.4085 | 9.8379 | 93.7155 | (0.716) | 0.0000 | 0.0000 | 149 |
| 2023/01/26 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 5,423.5800 | 5.4236 | 5,636.0800 | 5.6361 | 3.918 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 1,594.8900 | 1.5949 | 1,500.3400 | 1.5003 | (5.928) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 01/02/2024 | 11.37 | Call | Bond Future | 6,863.7000 | 6.8637 | 7,095.1100 | 7.0951 | 3.372 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 01/02/2024 | 11.37 | Put | Bond Future | 1,467.5300 | 1.4675 | 1,385.5800 | 1.3856 | (5.584) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 01/02/2024 | | | Bond Future | 10.0252 | 91.1784 | 9.9502 | 91.4918 | (0.748) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2030 | 01/02/2024 | 11.36 | Call | Bond Future | 6,833.8500 | 6.8338 | 7,064.8500 | 7.0649 | 3.380 | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 01/02/2024 | 11.36 | Put | Bond Future | 1,476.3100 | 1.4763 | 1,393.9500 | 1.3940 | (5.579) | 0 | 0 | 0 |
| 2023/01/26 | 2030 | 01/02/2024 | 11.35 | Call | Bond Future | 6,804.0300 | 6.8040 | 7,034.6200 | 7.0346 | 3.389 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | 2030 | 01/02/2024 | 11.35 | Put | Bond Future | 1,485.1300 | 1.4851 | 1,402.3600 | 1.4024 | (5.573) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 0.0400 | 0.0000 | 0.0300 | 0.0000 | (25.000) | 0 | 0 | 500 |
| 2023/01/26 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 4,552.9400 | 4.5529 | 4,357.2200 | 4.3572 | (4.299) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 56.4100 | 0.0564 | 58.7600 | 0.0588 | 4.166 | 0 | 0 | 750 |
| 2023/01/26 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 2,074.4500 | 2.0744 | 1,881.0900 | 1.8811 | (9.321) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 11.50 | Call | Bond Future | 6,191.0600 | 6.1911 | 6,386.4900 | 6.3865 | 3.157 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 11.50 | Put | Bond Future | 0.3800 | 0.0004 | 0.1000 | 0.0001 | (73.684) | 0 | 0 | 8,000 |
| 2023/01/26 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 7,110.0600 | 7.1101 | 7,305.7100 | 7.3057 | 2.752 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 0.0800 | 0.0001 | 0.0200 | 0.0000 | (75.000) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 1,369.3400 | 1.3693 | 1,488.6200 | 1.4886 | 8.711 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 252.8600 | 0.2529 | 176.4300 | 0.1764 | (30.226) | 0 | 0 | 454 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 2,112.3300 | 2.1123 | 2,267.8800 | 2.2679 | 7.364 | 0 | 0 | 750 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 104.4200 | 0.1044 | 64.2600 | 0.0643 | (38.460) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 11.45 | Call | Bond Future | 5,947.0100 | 5.9470 | 6,142.3200 | 6.1423 | 3.284 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 11.45 | Put | Bond Future | 0.5600 | 0.0006 | 0.1600 | 0.0002 | (71.429) | 0 | 0 | 8,000 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 989.1500 | 0.9892 | 1,081.7600 | 1.0818 | 9.363 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 402.7500 | 0.4027 | 299.6500 | 0.2996 | (25.599) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 458.9100 | 0.4589 | 503.2000 | 0.5032 | 9.651 | 0 | 0 | 500 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 837.4200 | 0.8374 | 686.0000 | 0.6860 | (18.082) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | | | Bond Future | 10.2903 | 91.0198 | 10.2539 | 91.2155 | (0.354) | 0.0000 | 0.0000 | 52,050 |
| 2023/01/26 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 454 |
| 2023/01/26 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 5,476.6500 | 5.4766 | 5,280.9400 | 5.2809 | (3.574) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 11,993.1900 | 11.9932 | 12,188.9000 | 12.1889 | 1.632 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 750 |
| 2023/01/26 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 7,826.0600 | 7.8261 | 8,021.7500 | 8.0217 | 2.500 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 0.0200 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 500 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 919.7600 | 0.9198 | 1,006.8100 | 1.0068 | 9.464 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 439.8800 | 0.4399 | 331.2200 | 0.3312 | (24.702) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 954.1300 | 0.9541 | 1,043.9700 | 1.0440 | 9.416 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 420.9700 | 0.4210 | 315.1000 | 0.3151 | (25.149) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 331.9600 | 0.3320 | 362.9100 | 0.3629 | 9.323 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 1,035.2200 | 1.0352 | 870.4600 | 0.8705 | (15.915) | 0 | 0 | 454 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.30 | Call | Bond Future | 667.6200 | 0.6676 | 732.4800 | 0.7325 | 9.715 | 0 | 0 | 8,000 |
| 2023/01/26 | 2032 | 02/02/2023 | 10.30 | Put | Bond Future | 615.5600 | 0.6156 | 484.7100 | 0.4847 | (21.257) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 04/05/2023 | 11.06 | Call | Bond Future | 4,559.4000 | 4.5594 | 4,692.7200 | 4.6927 | 2.924 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 04/05/2023 | 11.06 | Put | Bond Future | 1,153.9100 | 1.1539 | 1,088.4000 | 1.0884 | (5.677) | 0 | 0 | 730 |
| 2023/01/26 | 2032 | 04/05/2023 | 11.37 | Call | Bond Future | 5,733.4500 | 5.7335 | 5,882.2800 | 5.8823 | 2.596 | 0 | 0 | 400 |
| 2023/01/26 | 2032 | 04/05/2023 | 13.43 | Call | Bond Future | 14,224.1900 | 14.2242 | 14,419.0200 | 14.4190 | 1.370 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 04/05/2023 | 13.43 | Put | Bond Future | 37.5400 | 0.0375 | 33.5400 | 0.0335 | (10.655) | 0 | 0 | 400 |
| 2023/01/26 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 3,954.2200 | 3.9542 | 4,077.7900 | 4.0778 | 3.125 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 1,400.7800 | 1.4008 | 1,325.5200 | 1.3255 | (5.373) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 04/05/2023 | 9.85 | Put | Bond Future | 0.0000 | 0.0000 | 3,945.1700 | 3.9452 | 100.000 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 04/05/2023 | | | Bond Future | 10.3937 | 88.6128 | 10.3558 | 88.8117 | (0.364) | 0.0000 | 0.0000 | 181,612 |
| 2023/01/26 | 2032 | 04/05/2023 | 11.37 | Put | Bond Future | 803.0100 | 0.8030 | 753.0100 | 0.7530 | (6.227) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 3,919.6400 | 3.9196 | 4,042.6200 | 4.0426 | 3.138 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 1,416.6700 | 1.4167 | 1,340.8200 | 1.3408 | (5.354) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 04/05/2023 | 11.00 | Call | Bond Future | 0.0000 | 0.0000 | 4,471.9000 | 4.4719 | 100.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | 2032 | 04/05/2023 | 11.00 | Put | Bond Future | 0.0000 | 0.0000 | 1,167.0200 | 1.1670 | 100.000 | 0 | 0 | 13,000 |
| 2023/01/26 | 2032 | 04/05/2023 | 10.53 | Call | Bond Future | 2,791.3800 | 2.7914 | 2,891.9300 | 2.8919 | 3.602 | 0 | 0 | 730 |
| 2023/01/26 | 2032 | 04/05/2023 | 10.53 | Put | Bond Future | 2,080.0600 | 2.0801 | 1,981.7800 | 1.9818 | (4.725) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 04/05/2023 | 10.62 | Call | Bond Future | 3,065.2400 | 3.0652 | 3,171.7900 | 3.1718 | 3.476 | 0 | 0 | 400 |
| 2023/01/26 | 2032 | 04/05/2023 | 10.62 | Put | Bond Future | 1,888.5100 | 1.8885 | 1,796.2300 | 1.7962 | (4.886) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 3,885.1900 | 3.8852 | 4,007.5600 | 4.0076 | 3.150 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 1,432.7300 | 1.4327 | 1,356.2700 | 1.3563 | (5.337) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 04/05/2023 | 9.85 | Call | Bond Future | 0.0000 | 0.0000 | 1,230.5700 | 1.2306 | 100.000 | 0 | 0 | 6,500 |
| 2023/01/26 | 2032 | 04/05/2023 | 10.03 | Call | Bond Future | 1,518.3900 | 1.5184 | 1,584.6600 | 1.5847 | 4.364 | 0 | 0 | 730 |
| 2023/01/26 | 2032 | 04/05/2023 | 10.03 | Put | Bond Future | 3,453.3800 | 3.4534 | 3,320.8200 | 3.3208 | (3.839) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 7,471.3100 | 7.4713 | 7,623.4400 | 7.6234 | 2.036 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 1,173.7200 | 1.1737 | 1,123.3800 | 1.1234 | (4.289) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 7,955.8300 | 7.9558 | 8,111.9800 | 8.1120 | 1.963 | 0 | 0 | 5,000 |
| 2023/01/26 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 1,056.7000 | 1.0567 | 1,010.3800 | 1.0104 | (4.383) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 03/08/2023 | 9.60 | Call | Bond Future | 1,337.2800 | 1.3373 | 1,389.9700 | 1.3900 | 3.940 | 0 | 0 | 1,500 |
| 2023/01/26 | 2032 | 03/08/2023 | 9.60 | Put | Bond Future | 6,012.9400 | 6.0129 | 5,863.1600 | 5.8632 | (2.491) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 03/08/2023 | 10.30 | Call | Bond Future | 2,744.0000 | 2.7440 | 2,832.0100 | 2.8320 | 3.207 | 0 | 0 | 1,500 |
| 2023/01/26 | 2032 | 03/08/2023 | 10.30 | Put | Bond Future | 3,678.7600 | 3.6788 | 3,564.3000 | 3.5643 | (3.111) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 03/08/2023 | | | Bond Future | 10.4810 | 90.4243 | 10.4415 | 90.6267 | (0.376) | 0.0000 | 0.0000 | 2,600 |
| 2023/01/26 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 7,434.2600 | 7.4343 | 7,586.0700 | 7.5861 | 2.042 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 1,183.1900 | 1.1832 | 1,132.5300 | 1.1325 | (4.282) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 7,397.2600 | 7.3973 | 7,548.7500 | 7.5488 | 2.048 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 1,192.7400 | 1.1927 | 1,141.7600 | 1.1418 | (4.274) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 5,626.5300 | 5.6265 | 5,756.9300 | 5.7569 | 2.318 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 2,324.8800 | 2.3249 | 2,248.7400 | 2.2487 | (3.275) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/11/2023 | | | Bond Future | 10.5649 | 88.1590 | 10.5238 | 88.3655 | (0.389) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 5,562.4200 | 5.5624 | 5,692.0600 | 5.6921 | 2.331 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 2,356.2200 | 2.3562 | 2,279.3200 | 2.2793 | (3.264) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 5,594.5900 | 5.5946 | 5,724.6000 | 5.7246 | 2.324 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 2,340.6500 | 2.3406 | 2,264.1200 | 2.2641 | (3.270) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 01/02/2024 | 11.83 | Call | Bond Future | 7,301.5000 | 7.3015 | 7,449.2500 | 7.4492 | 2.024 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 01/02/2024 | 11.83 | Put | Bond Future | 1,954.4100 | 1.9544 | 1,891.1600 | 1.8912 | (3.236) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 01/02/2024 | 11.84 | Call | Bond Future | 7,334.7900 | 7.3348 | 7,482.8400 | 7.4828 | 2.018 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 01/02/2024 | 11.84 | Put | Bond Future | 1,942.7300 | 1.9427 | 1,879.7800 | 1.8798 | (3.240) | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 01/02/2024 | | | Bond Future | 10.6898 | 89.8316 | 10.6467 | 90.0426 | (0.403) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2032 | 01/02/2024 | 11.85 | Call | Bond Future | 7,368.1200 | 7.3681 | 7,516.4700 | 7.5165 | 2.013 | 0 | 0 | 0 |
| 2023/01/26 | 2032 | 01/02/2024 | 11.85 | Put | Bond Future | 1,931.1200 | 1.9311 | 1,868.4700 | 1.8685 | (3.244) | 0 | 0 | 0 |
| 2023/01/26 | 2033 | 02/02/2023 | | | Bond Future | 115.2195 | 115.2195 | 115.3260 | 115.3260 | 0.092 | 0.0000 | 0.0000 | 955 |
| 2023/01/26 | 2033 | 04/05/2023 | | | Bond Future | 116.0811 | 116.0811 | 116.1888 | 116.1888 | 0.093 | 0.0000 | 0.0000 | 1,470 |
| 2023/01/26 | 2033 | 03/08/2023 | | | Bond Future | 118.4805 | 118.4805 | 118.5899 | 118.5899 | 0.092 | 0.0000 | 0.0000 | 6,141 |
| 2023/01/26 | 2033 | 02/11/2023 | | | Bond Future | 119.5729 | 119.5729 | 119.6844 | 119.6844 | 0.093 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2033 | 01/02/2024 | | | Bond Future | 121.8750 | 121.8750 | 121.9892 | 121.9892 | 0.094 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 654.7100 | 0.6547 | 719.7700 | 0.7198 | 9.937 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 779.4700 | 0.7795 | 622.5900 | 0.6226 | (20.126) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 684.5600 | 0.6846 | 752.7100 | 0.7527 | 9.955 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 748.2800 | 0.7483 | 594.4900 | 0.5945 | (20.552) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | 2037 | 02/02/2023 | 11.97 | Call | Bond Future | 5,335.1600 | 5.3352 | 5,555.9700 | 5.5560 | 4.139 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 02/02/2023 | | | Bond Future | 11.0505 | 82.2106 | 11.0141 | 82.4326 | (0.329) | 0.0000 | 0.0000 | 38,564 |
| 2023/01/26 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 715.2100 | 0.7152 | 786.4800 | 0.7865 | 9.965 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 717.9600 | 0.7180 | 567.2900 | 0.5673 | (20.986) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 02/02/2023 | 11.10 | Call | Bond Future | 880.0800 | 0.8801 | 967.5400 | 0.9675 | 9.938 | 0 | 0 | 577 |
| 2023/01/26 | 2037 | 02/02/2023 | 11.10 | Put | Bond Future | 578.9600 | 0.5790 | 444.4800 | 0.4445 | (23.228) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 02/02/2023 | 11.97 | Put | Bond Future | 1.6700 | 0.0017 | 0.5400 | 0.0005 | (67.665) | 0 | 0 | 577 |
| 2023/01/26 | 2037 | 04/05/2023 | 13.73 | Put | Bond Future | 123.7100 | 0.1237 | 112.7000 | 0.1127 | (8.900) | 0 | 0 | 400 |
| 2023/01/26 | 2037 | 04/05/2023 | 11.94 | Call | Bond Future | 5,671.8900 | 5.6719 | 5,829.0700 | 5.8291 | 2.771 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 04/05/2023 | 11.03 | Put | Bond Future | 3,159.8900 | 3.1599 | 3,028.0200 | 3.0280 | (4.173) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 3,220.4100 | 3.2204 | 3,334.9300 | 3.3349 | 3.556 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 2,398.3300 | 2.3983 | 2,287.2700 | 2.2873 | (4.631) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 3,254.5100 | 3.2545 | 3,369.7800 | 3.3698 | 3.542 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 2,373.4700 | 2.3735 | 2,263.1600 | 2.2632 | (4.648) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 04/05/2023 | 10.95 | Call | Bond Future | 2,138.8000 | 2.1388 | 2,226.2400 | 2.2262 | 4.088 | 0 | 0 | 703 |
| 2023/01/26 | 2037 | 04/05/2023 | 10.95 | Put | Bond Future | 3,420.7300 | 3.4207 | 3,282.5900 | 3.2826 | (4.038) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 04/05/2023 | | | Bond Future | 11.1617 | 83.7939 | 11.1241 | 84.0194 | (0.337) | 0.0000 | 0.0000 | 60,557 |
| 2023/01/26 | 2037 | 04/05/2023 | 13.73 | Call | Bond Future | 13,590.8100 | 13.5908 | 13,805.3800 | 13.8054 | 1.579 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 3,288.7700 | 3.2888 | 3,404.7900 | 3.4048 | 3.528 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 2,348.8300 | 2.3488 | 2,239.2700 | 2.2393 | (4.664) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 04/05/2023 | 11.78 | Call | Bond Future | 5,015.4900 | 5.0155 | 5,163.1800 | 5.1632 | 2.945 | 0 | 0 | 400 |
| 2023/01/26 | 2037 | 04/05/2023 | 11.78 | Put | Bond Future | 1,432.9800 | 1.4330 | 1,355.0900 | 1.3551 | (5.436) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 04/05/2023 | 11.94 | Put | Bond Future | 1,200.0900 | 1.2001 | 1,131.6900 | 1.1317 | (5.700) | 0 | 0 | 703 |
| 2023/01/26 | 2037 | 04/05/2023 | 11.03 | Call | Bond Future | 2,365.8700 | 2.3659 | 2,459.5800 | 2.4596 | 3.961 | 0 | 0 | 400 |
| 2023/01/26 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 6,856.3400 | 6.8563 | 7,010.4900 | 7.0105 | 2.248 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 2,035.1000 | 2.0351 | 1,959.4200 | 1.9594 | (3.719) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 6,894.8100 | 6.8948 | 7,049.3800 | 7.0494 | 2.242 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 2,019.8000 | 2.0198 | 1,944.5400 | 1.9445 | (3.726) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 03/08/2023 | | | Bond Future | 11.2633 | 81.2483 | 11.2244 | 81.4781 | (0.346) | 0.0000 | 0.0000 | 71,091 |
| 2023/01/26 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 6,933.5300 | 6.9335 | 7,088.5200 | 7.0885 | 2.235 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 2,004.8100 | 2.0048 | 1,929.9700 | 1.9300 | (3.733) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 03/08/2023 | 10.30 | Call | Bond Future | 0.0000 | 0.0000 | 1,583.7100 | 1.5837 | 100.000 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 03/08/2023 | 10.30 | Put | Bond Future | 0.0000 | 0.0000 | 7,323.9700 | 7.3240 | 100.000 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 03/08/2023 | 11.00 | Call | Bond Future | 0.0000 | 0.0000 | 3,161.4000 | 3.1614 | 100.000 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 03/08/2023 | 11.00 | Put | Bond Future | 0.0000 | 0.0000 | 4,503.2500 | 4.5032 | 100.000 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 4,017.7100 | 4.0177 | 3,908.9800 | 3.9090 | (2.706) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 3,993.4700 | 3.9935 | 3,885.2000 | 3.8852 | (2.711) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 5,207.5300 | 5.2075 | 5,334.1700 | 5.3342 | 2.432 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 02/11/2023 | | | Bond Future | 11.3539 | 82.9522 | 11.3136 | 83.1867 | (0.355) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 5,142.6800 | 5.1427 | 5,268.4000 | 5.2684 | 2.445 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 5,175.2100 | 5.1752 | 5,301.3900 | 5.3014 | 2.438 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 3,969.0800 | 3.9691 | 3,861.2700 | 3.8613 | (2.716) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 01/02/2024 | 12.33 | Call | Bond Future | 7,802.3700 | 7.8024 | 7,957.1000 | 7.9571 | 1.983 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 01/02/2024 | 12.33 | Put | Bond Future | 3,173.7600 | 3.1738 | 3,089.1200 | 3.0891 | (2.667) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 01/02/2024 | | | Bond Future | 11.4798 | 80.2724 | 11.4378 | 80.5118 | (0.366) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2037 | 01/02/2024 | 12.31 | Call | Bond Future | 7,732.3100 | 7.7323 | 7,886.3500 | 7.8863 | 1.992 | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 01/02/2024 | 12.31 | Put | Bond Future | 3,208.0500 | 3.2081 | 3,122.7200 | 3.1227 | (2.660) | 0 | 0 | 0 |
| 2023/01/26 | 2037 | 01/02/2024 | 12.32 | Call | Bond Future | 7,767.4600 | 7.7675 | 7,921.8500 | 7.9218 | 1.988 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | 2037 | 01/02/2024 | 12.32 | Put | Bond Future | 3,191.0000 | 3.1910 | 3,106.0200 | 3.1060 | (2.663) | 0 | 0 | 0 |
| 2023/01/26 | 2038 | 02/02/2023 | | | Bond Future | 129.1408 | 129.1408 | 126.8980 | 126.8980 | (1.737) | 0.0000 | 0.0000 | 1,263 |
| 2023/01/26 | 2038 | 04/05/2023 | | | Bond Future | 131.6599 | 131.6599 | 129.3725 | 129.3725 | (1.737) | 0.0000 | 0.0000 | 4,627 |
| 2023/01/26 | 2038 | 03/08/2023 | | | Bond Future | 132.4236 | 132.4236 | 130.0883 | 130.0883 | (1.763) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2038 | 02/11/2023 | | | Bond Future | 135.2292 | 135.2292 | 132.8443 | 132.8443 | (1.764) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2038 | 01/02/2024 | | | Bond Future | 135.8229 | 135.8229 | 133.3927 | 133.3927 | (1.789) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 10.93 | Call | Bond Future | 175.8400 | 0.1758 | 192.3700 | 0.1924 | 9.401 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 12.24 | Call | Bond Future | 6,327.7300 | 6.3277 | 6,597.9500 | 6.5979 | 4.270 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 12.24 | Put | Bond Future | 0.9900 | 0.0010 | 0.2800 | 0.0003 | (71.717) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 12.27 | Call | Bond Future | 6,500.3600 | 6.5004 | 6,770.7300 | 6.7707 | 4.159 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 12.27 | Put | Bond Future | 0.7700 | 0.0008 | 0.2100 | 0.0002 | (72.727) | 0 | 0 | 388 |
| 2023/01/26 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 526.3900 | 0.5264 | 588.0300 | 0.5880 | 11.710 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 1,120.0300 | 1.1200 | 910.7400 | 0.9107 | (18.686) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 11.19 | Call | Bond Future | 727.3000 | 0.7273 | 813.0800 | 0.8131 | 11.794 | 0 | 0 | 563 |
| 2023/01/26 | 2040 | 02/02/2023 | 11.19 | Put | Bond Future | 860.3300 | 0.8603 | 675.1800 | 0.6752 | (21.521) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 12.07 | Put | Bond Future | 4.0800 | 0.0041 | 1.4200 | 0.0014 | (65.196) | 0 | 0 | 563 |
| 2023/01/26 | 2040 | 02/02/2023 | 10.96 | Call | Bond Future | 214.0100 | 0.2140 | 235.4400 | 0.2354 | 10.014 | 0 | 0 | 388 |
| 2023/01/26 | 2040 | 02/02/2023 | 10.96 | Put | Bond Future | 1,875.4100 | 1.8754 | 1,625.9100 | 1.6259 | (13.304) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | | | Bond Future | 11.2103 | 83.5462 | 11.1690 | 83.8171 | (0.369) | 0.0000 | 0.0000 | 87,224 |
| 2023/01/26 | 2040 | 02/02/2023 | 10.18 | Call | Bond Future | 0.0300 | 0.0000 | 0.0200 | 0.0000 | (33.333) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 10.18 | Put | Bond Future | 7,179.6500 | 7.1797 | 6,908.7100 | 6.9087 | (3.774) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 10.21 | Call | Bond Future | 0.0500 | 0.0001 | 0.0300 | 0.0000 | (40.000) | 0 | 0 | 388 |
| 2023/01/26 | 2040 | 02/02/2023 | 10.21 | Put | Bond Future | 6,957.4000 | 6.9574 | 6,686.4500 | 6.6864 | (3.894) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 10.93 | Put | Bond Future | 2,039.7900 | 2.0398 | 1,785.3900 | 1.7854 | (12.472) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 12.07 | Call | Bond Future | 5,339.5500 | 5.3396 | 5,607.8200 | 5.6078 | 5.024 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 476.4000 | 0.4764 | 531.7800 | 0.5318 | 11.625 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 1,202.3700 | 1.2024 | 986.8200 | 0.9868 | (17.927) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 500.9600 | 0.5010 | 559.4300 | 0.5594 | 11.672 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 1,160.7200 | 1.1607 | 948.2600 | 0.9483 | (18.304) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 283.8900 | 0.2839 | 259.9100 | 0.2599 | (8.447) | 0 | 0 | 486 |
| 2023/01/26 | 2040 | 04/05/2023 | 12.05 | Put | Bond Future | 1,373.6900 | 1.3737 | 1,288.5100 | 1.2885 | (6.201) | 0 | 0 | 684 |
| 2023/01/26 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 9,214.4600 | 9.2145 | 9,444.9300 | 9.4449 | 2.501 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 606.7900 | 0.6068 | 561.7500 | 0.5617 | (7.423) | 0 | 0 | 388 |
| 2023/01/26 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 3,363.9000 | 3.3639 | 3,503.5700 | 3.5036 | 4.152 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 2,665.5500 | 2.6656 | 2,529.7100 | 2.5297 | (5.096) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 5,283.4900 | 5.2835 | 5,082.0100 | 5.0820 | (3.813) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | | | Bond Future | 11.3206 | 85.1551 | 11.2779 | 85.4306 | (0.378) | 0.0000 | 0.0000 | 47,277 |
| 2023/01/26 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 12,375.6000 | 12.3756 | 12,627.1300 | 12.6271 | 2.032 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 3,545.3700 | 3.5454 | 3,689.6100 | 3.6896 | 4.068 | 0 | 0 | 486 |
| 2023/01/26 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 2,530.8400 | 2.5308 | 2,399.5700 | 2.3996 | (5.187) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | 12.05 | Call | Bond Future | 5,861.9500 | 5.8620 | 6,052.2800 | 6.0523 | 3.247 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 3,292.5800 | 3.2926 | 3,430.4100 | 3.4304 | 4.186 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 2,721.2400 | 2.7212 | 2,583.5600 | 2.5836 | (5.059) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 3,328.0700 | 3.3281 | 3,466.8200 | 3.4668 | 4.169 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 2,693.1800 | 2.6932 | 2,556.4200 | 2.5564 | (5.078) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 1,348.5400 | 1.3485 | 1,422.5700 | 1.4226 | 5.490 | 0 | 0 | 486 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2023/01/26 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 1,789.5100 | | 1.7895 | 1,880.8600 | 1.8809 | 5.105 | 0 | 0 | 388 |
| 2023/01/26 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 4,427.6500 | | 4.4276 | 4,243.4900 | 4.2435 | (4.159) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | 11.03 | Call | Bond Future | 2,081.0200 | | 2.0810 | 2,182.7800 | 2.1828 | 4.890 | 0 | 0 | 684 |
| 2023/01/26 | 2040 | 04/05/2023 | 11.03 | Put | Bond Future | 3,981.9800 | | 3.9820 | 3,808.2300 | 3.8082 | (4.363) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 513.3400 | | 0.5133 | 546.8100 | 0.5468 | 6.520 | 0 | 0 | 388 |
| 2023/01/26 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 8,451.0500 | | 8.4511 | 8,209.0100 | 8.2090 | (2.864) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 7,245.6000 | | 7.2456 | 7,431.7600 | 7.4318 | 2.569 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 2,373.1400 | | 2.3731 | 2,278.5200 | 2.2785 | (3.987) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 03/08/2023 | | | Bond Future | 11.4219 | | 82.3869 | 11.3776 | 82.6677 | (0.388) | 0.0000 | 0.0000 | 91,614 |
| 2023/01/26 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 7,165.0400 | | 7.1650 | 7,350.1700 | 7.3502 | 2.584 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 2,407.6400 | | 2.4076 | 2,311.9900 | 2.3120 | (3.973) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 7,205.4000 | | 7.2054 | 7,391.0400 | 7.3910 | 2.576 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 2,390.4400 | | 2.3904 | 2,295.3000 | 2.2953 | (3.980) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 4,651.6900 | | 4.6517 | 4,514.4400 | 4.5144 | (2.951) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 5,129.1000 | | 5.1291 | 5,277.1900 | 5.2772 | 2.887 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 4,708.4300 | | 4.7084 | 4,570.0400 | 4.5700 | (2.939) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 5,162.6100 | | 5.1626 | 5,311.2700 | 5.3113 | 2.880 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/11/2023 | | | Bond Future | 11.5122 | | 84.1148 | 11.4664 | 84.4013 | (0.398) | 0.0000 | 0.0000 | 84 |
| 2023/01/26 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 5,195.9000 | | 5.1959 | 5,345.1300 | 5.3451 | 2.872 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 4,680.1300 | | 4.6801 | 4,542.3100 | 4.5423 | (2.945) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 01/02/2024 | 12.33 | Call | Bond Future | 7,929.3100 | | 7.9293 | 8,112.2900 | 8.1123 | 2.308 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 01/02/2024 | 12.33 | Put | Bond Future | 3,849.2100 | | 3.8492 | 3,739.8300 | 3.7398 | (2.842) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 01/02/2024 | 12.34 | Call | Bond Future | 7,965.6400 | | 7.9656 | 8,149.0500 | 8.1490 | 2.303 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 01/02/2024 | 12.34 | Put | Bond Future | 3,829.1100 | | 3.8291 | 3,720.1600 | 3.7202 | (2.845) | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 01/02/2024 | | | Bond Future | 11.6360 | | 81.2065 | 11.5883 | 81.4989 | (0.410) | 0.0000 | 0.0000 | 3 |
| 2023/01/26 | 2040 | 01/02/2024 | 12.35 | Call | Bond Future | 8,002.0200 | | 8.0020 | 8,185.8600 | 8.1859 | 2.297 | 0 | 0 | 0 |
| 2023/01/26 | 2040 | 01/02/2024 | 12.35 | Put | Bond Future | 3,809.1200 | | 3.8091 | 3,700.6000 | 3.7006 | (2.849) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 10.30 | Call | Bond Future | 0.1300 | | 0.0001 | 0.0600 | 0.0001 | (53.846) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 10.30 | Put | Bond Future | 6,766.3700 | | 6.7664 | 6,624.6400 | 6.6246 | (2.095) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.00 | Call | Bond Future | 208.5000 | | 0.2085 | 201.8000 | 0.2018 | (3.213) | 0 | 0 | 2,500 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.00 | Put | Bond Future | 1,902.0500 | | 1.9021 | 1,753.6900 | 1.7537 | (7.800) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.75 | Put | Bond Future | 52.6900 | | 0.0527 | 32.0800 | 0.0321 | (39.116) | 0 | 0 | 2,500 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.90 | Call | Bond Future | 4,162.9400 | | 4.1629 | 4,295.9000 | 4.2959 | 3.194 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.90 | Put | Bond Future | 18.4600 | | 0.0185 | 9.7600 | 0.0098 | (47.129) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 12.00 | Call | Bond Future | 4,758.7200 | | 4.7587 | 4,895.8300 | 4.8958 | 2.881 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 12.00 | Put | Bond Future | 8.7000 | | 0.0087 | 4.1500 | 0.0042 | (52.299) | 0 | 0 | 4,000 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.20 | Put | Bond Future | 968.1100 | | 0.9681 | 839.6800 | 0.8397 | (13.266) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.70 | Call | Bond Future | 2,981.6100 | | 2.9816 | 3,096.6500 | 3.0967 | 3.858 | 0 | 0 | 1,700 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.70 | Put | Bond Future | 73.0900 | | 0.0731 | 46.4700 | 0.0465 | (36.421) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.10 | Call | Bond Future | 381.6400 | | 0.3816 | 381.4100 | 0.3814 | (0.060) | 0 | 0 | 1,700 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 472.8600 | | 0.4729 | 477.1600 | 0.4772 | 0.909 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 1,210.1300 | | 1.2101 | 1,072.7700 | 1.0728 | (11.351) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 497.7900 | | 0.4978 | 503.4000 | 0.5034 | 1.127 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 1,167.4600 | | 1.1675 | 1,031.4100 | 1.0314 | (11.654) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | | | Bond Future | 11.2498 | | 80.1799 | 11.2286 | 80.3216 | (0.189) | 0.0000 | 0.0000 | 35,997 |
| 2023/01/26 | 2044 | 02/02/2023 | 10.75 | Call | Bond Future | 28.6500 | | 0.0287 | 24.0600 | 0.0241 | (16.021) | 0 | 0 | 2,500 |
| 2023/01/26 | 2044 | 02/02/2023 | 10.75 | Put | Bond Future | 3,476.9100 | | 3.4769 | 3,330.6600 | 3.3307 | (4.206) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | 2044 | 02/02/2023 | 11.75 | Call | Bond Future | 3,273.3500 | 3.2733 | 3,394.4000 | 3.3944 | 3.698 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 523.5200 | 0.5235 | 530.5100 | 0.5305 | 1.335 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 1,125.6800 | 1.1257 | 991.0100 | 0.9910 | (11.963) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.20 | Call | Bond Future | 635.0300 | 0.6350 | 648.2600 | 0.6483 | 2.083 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/02/2023 | 11.10 | Put | Bond Future | 1,390.2400 | 1.3902 | 1,248.3500 | 1.2483 | (10.206) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 04/05/2023 | 11.75 | Put | Bond Future | 2,036.4500 | 2.0365 | 1,970.7800 | 1.9708 | (3.225) | 0 | 0 | 4,115 |
| 2023/01/26 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 3,261.4900 | 3.2615 | 3,323.7400 | 3.3237 | 1.909 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 2,900.1000 | 2.9001 | 2,818.5900 | 2.8186 | (2.811) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 3,297.1400 | 3.2971 | 3,359.8700 | 3.3599 | 1.903 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 2,870.7100 | 2.8707 | 2,789.6800 | 2.7897 | (2.823) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 04/05/2023 | | | Bond Future | 11.3547 | 81.7240 | 11.3328 | 81.8677 | (0.193) | 0.0000 | 0.0000 | 52,632 |
| 2023/01/26 | 2044 | 04/05/2023 | 11.75 | Call | Bond Future | 4,560.2700 | 4.5603 | 4,638.3600 | 4.6384 | 1.712 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 04/05/2023 | 12.00 | Call | Bond Future | 5,612.8800 | 5.6129 | 5,701.5300 | 5.7015 | 1.579 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 04/05/2023 | 12.00 | Put | Bond Future | 1,561.2400 | 1.5612 | 1,506.1300 | 1.5061 | (3.530) | 0 | 0 | 4,115 |
| 2023/01/26 | 2044 | 04/05/2023 | 12.25 | Call | Bond Future | 6,720.9300 | 6.7209 | 6,818.9700 | 6.8190 | 1.459 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 04/05/2023 | 12.25 | Put | Bond Future | 1,191.7700 | 1.1918 | 1,146.0500 | 1.1461 | (3.836) | 0 | 0 | 1,500 |
| 2023/01/26 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 3,332.9700 | 3.3330 | 3,396.1800 | 3.3962 | 1.897 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 2,841.5900 | 2.8416 | 2,761.0400 | 2.7610 | (2.835) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 6,962.1600 | 6.9622 | 7,050.4900 | 7.0505 | 1.269 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 2,652.2300 | 2.6522 | 2,594.2500 | 2.5943 | (2.186) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 7,002.2400 | 7.0022 | 7,090.8500 | 7.0909 | 1.265 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 2,633.5400 | 2.6335 | 2,575.8400 | 2.5758 | (2.191) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 03/08/2023 | | | Bond Future | 11.4508 | 79.0110 | 11.4282 | 79.1573 | (0.198) | 0.0000 | 0.0000 | 21,473 |
| 2023/01/26 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 7,042.3700 | 7.0424 | 7,131.2700 | 7.1313 | 1.262 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 2,614.9800 | 2.6150 | 2,557.5700 | 2.5576 | (2.195) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 5,158.6200 | 5.1586 | 5,230.3100 | 5.2303 | 1.390 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 4,944.7800 | 4.9448 | 4,867.1800 | 4.8672 | (1.569) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/11/2023 | | | Bond Future | 11.5364 | 80.6680 | 11.5130 | 80.8173 | (0.203) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 5,091.1400 | 5.0911 | 5,162.2400 | 5.1622 | 1.397 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 5,004.3900 | 5.0044 | 4,926.2000 | 4.9262 | (1.562) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 5,124.8400 | 5.1248 | 5,196.2300 | 5.1962 | 1.393 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 4,974.5000 | 4.9745 | 4,896.6000 | 4.8966 | (1.566) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 01/02/2024 | 12.29 | Call | Bond Future | 7,915.3600 | 7.9154 | 8,005.7600 | 8.0058 | 1.142 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 01/02/2024 | 12.29 | Put | Bond Future | 4,088.7000 | 4.0887 | 4,026.6000 | 4.0266 | (1.519) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 01/02/2024 | | | Bond Future | 11.6530 | 77.8194 | 11.6286 | 77.9719 | (0.209) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2044 | 01/02/2024 | 12.27 | Call | Bond Future | 7,842.2800 | 7.8423 | 7,932.2200 | 7.9322 | 1.147 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 01/02/2024 | 12.27 | Put | Bond Future | 4,130.9600 | 4.1310 | 4,068.4000 | 4.0684 | (1.514) | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 01/02/2024 | 12.28 | Call | Bond Future | 7,878.9500 | 7.8789 | 7,969.1200 | 7.9691 | 1.144 | 0 | 0 | 0 |
| 2023/01/26 | 2044 | 01/02/2024 | 12.28 | Put | Bond Future | 4,109.9200 | 4.1099 | 4,047.5900 | 4.0476 | (1.517) | 0 | 0 | 0 |
| 2023/01/26 | 2046 | 02/02/2023 | | | Bond Future | 113.8019 | 113.8019 | 112.3739 | 112.3739 | (1.255) | 0.0000 | 0.0000 | 5,482 |
| 2023/01/26 | 2046 | 04/05/2023 | | | Bond Future | 113.9842 | 113.9842 | 112.5277 | 112.5277 | (1.278) | 0.0000 | 0.0000 | 17,311 |
| 2023/01/26 | 2046 | 03/08/2023 | | | Bond Future | 116.3406 | 116.3406 | 114.8535 | 114.8535 | (1.278) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2046 | 02/11/2023 | | | Bond Future | 116.7194 | 116.7194 | 115.2006 | 115.2006 | (1.301) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2046 | 01/02/2024 | | | Bond Future | 118.9650 | 118.9650 | 117.4174 | 117.4174 | (1.301) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2050 | 02/02/2023 | | | Bond Future | 113.8437 | 113.8437 | 114.2540 | 114.2540 | 0.360 | 0.0000 | 0.0000 | 3,214 |
| 2023/01/26 | 2050 | 04/05/2023 | | | Bond Future | 116.0643 | 116.0643 | 116.4818 | 116.4818 | 0.360 | 0.0000 | 0.0000 | 13,174 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | 2050 | 03/08/2023 | | | Bond Future | 116.2851 | 116.2851 | 116.7108 | 116.7108 | 0.366 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2050 | 02/11/2023 | | | Bond Future | 118.7489 | 118.7489 | 119.1834 | 119.1834 | 0.366 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 2050 | 01/02/2024 | | | Bond Future | 118.7969 | 118.7969 | 119.2403 | 119.2403 | 0.373 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | AL37 | 02/02/2023 | | | Index Future | 872.1020 | 872.1020 | 874.3160 | 874.3160 | 0.254 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | AL37 | 04/05/2023 | | | Index Future | 888.8970 | 888.8970 | 891.1460 | 891.1460 | 0.253 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | AL37 | 03/08/2023 | | | Index Future | 907.0570 | 907.0570 | 909.3490 | 909.3490 | 0.253 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | AL37 | 02/11/2023 | | | Index Future | 926.0630 | 926.0630 | 928.4010 | 928.4010 | 0.252 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | AL37 | 01/02/2024 | | | Index Future | 943.7020 | 943.7020 | 946.0890 | 946.0890 | 0.253 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | AL7T | 02/02/2023 | | | Index Future | 1,019.3450 | 1,019.3450 | 1,022.0800 | 1,022.0800 | 0.268 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | AL7T | 04/05/2023 | | | Index Future | 1,038.9750 | 1,038.9750 | 1,041.7550 | 1,041.7550 | 0.268 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | AL7T | 03/08/2023 | | | Index Future | 1,060.2010 | 1,060.2010 | 1,063.0340 | 1,063.0340 | 0.267 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | AL7T | 02/11/2023 | | | Index Future | 1,082.4160 | 1,082.4160 | 1,085.3060 | 1,085.3060 | 0.267 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | AL7T | 01/02/2024 | | | Index Future | 1,103.0330 | 1,103.0330 | 1,105.9830 | 1,105.9830 | 0.267 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | ALBI | 02/02/2023 | | | Index Future | 887.6750 | 887.6750 | 889.7230 | 889.7230 | 0.231 | 0.0000 | 0.0000 | 15 |
| 2023/01/26 | ALBI | 04/05/2023 | | | Index Future | 904.7690 | 904.7690 | 906.8500 | 906.8500 | 0.230 | 0.0000 | 0.0000 | 96 |
| 2023/01/26 | ALBI | 03/08/2023 | | | Index Future | 923.2540 | 923.2540 | 925.3740 | 925.3740 | 0.230 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | ALBI | 02/11/2023 | | | Index Future | 942.5990 | 942.5990 | 944.7620 | 944.7620 | 0.229 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | ALBI | 01/02/2024 | | | Index Future | 960.5530 | 960.5530 | 962.7610 | 962.7610 | 0.230 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | ES33 | 02/02/2023 | | | Bond Future | 11.7443 | 77.6281 | 11.6923 | 77.8831 | (0.442) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | ES33 | 04/05/2023 | | | Bond Future | 11.8898 | 75.3483 | 11.8359 | 75.6077 | (0.454) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | ES33 | 03/08/2023 | | | Bond Future | 12.0221 | 76.9064 | 11.9660 | 77.1707 | (0.467) | 0.0000 | 0.0000 | 350 |
| 2023/01/26 | ES33 | 02/11/2023 | | | Bond Future | 12.1559 | 74.7402 | 12.0974 | 75.0100 | (0.481) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | ES33 | 01/02/2024 | | | Bond Future | 12.3333 | 76.1749 | 12.2722 | 76.4503 | (0.496) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | ES42 | 02/02/2023 | | | Bond Future | 12.1428 | 75.5374 | 12.1111 | 75.7194 | (0.261) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | ES42 | 04/05/2023 | | | Bond Future | 12.2798 | 72.7481 | 12.2470 | 72.9331 | (0.267) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | ES42 | 03/08/2023 | | | Bond Future | 12.4023 | 74.2533 | 12.3683 | 74.4418 | (0.274) | 0.0000 | 0.0000 | 4,000 |
| 2023/01/26 | ES42 | 02/11/2023 | | | Bond Future | 12.5257 | 71.5641 | 12.4904 | 71.7565 | (0.282) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | ES42 | 01/02/2024 | | | Bond Future | 12.6789 | 72.9350 | 12.6421 | 73.1315 | (0.290) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 245,270.0000 | 24.5270 | 265,280.0000 | 26.5280 | 8.158 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 245,170.0000 | 24.5170 | 265,180.0000 | 26.5180 | 8.162 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | GOVI | 02/02/2023 | | | GOVI | 875.3470 | 875.3470 | 877.3480 | 877.3480 | 0.229 | 0.0000 | 0.0000 | 139 |
| 2023/01/26 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 245,070.0000 | 24.5070 | 265,080.0000 | 26.5080 | 8.165 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 393,440.0000 | 39.3440 | 413,770.0000 | 41.3770 | 5.167 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 393,340.0000 | 39.3340 | 413,670.0000 | 41.3670 | 5.169 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 04/05/2023 | | | GOVI | 892.2040 | 892.2040 | 894.2370 | 894.2370 | 0.228 | 0.0000 | 0.0000 | 799 |
| 2023/01/26 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 393,240.0000 | 39.3240 | 413,570.0000 | 41.3570 | 5.170 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 732,220.0000 | 73.2220 | 752,920.0000 | 75.2920 | 2.827 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 732,120.0000 | 73.2120 | 752,820.0000 | 75.2820 | 2.827 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 03/08/2023 | | | GOVI | 910.4320 | 910.4320 | 912.5020 | 912.5020 | 0.227 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 732,020.0000 | 73.2020 | 752,720.0000 | 75.2720 | 2.828 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 436,890.0000 | 43.6890 | 458,010.0000 | 45.8010 | 4.834 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 02/11/2023 | | | GOVI | 929.5090 | 929.5090 | 931.6210 | 931.6210 | 0.227 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 437,090.0000 | 43.7090 | 458,210.0000 | 45.8210 | 4.832 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 436,990.0000 | 43.6990 | 458,110.0000 | 45.8110 | 4.833 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 01/02/2024 | 880.00 | Call | GOVI | 672,130.0000 | 67.2130 | 693,700.0000 | 69.3700 | 3.209 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 01/02/2024 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 01/02/2024 | | | GOVI | 947.2130 | 947.2130 | 949.3700 | 949.3700 | 0.228 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | GOVI | 01/02/2024 | 879.98 | Call | GOVI | 672,330.0000 | 67.2330 | 693,900.0000 | 69.3900 | 3.208 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 01/02/2024 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 01/02/2024 | 879.99 | Call | GOVI | 672,230.0000 | 67.2230 | 693,800.0000 | 69.3800 | 3.209 | 0 | 0 | 0 |
| 2023/01/26 | GOVI | 01/02/2024 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IGOV | 02/02/2023 | | | Index Future | 324.6910 | 324.6910 | 323.5140 | 323.5140 | (0.362) | 0.0000 | 0.0000 | 151 |
| 2023/01/26 | IGOV | 04/05/2023 | | | Index Future | 331.0240 | 331.0240 | 329.8220 | 329.8220 | (0.363) | 0.0000 | 0.0000 | 654 |
| 2023/01/26 | IGOV | 03/08/2023 | | | Index Future | 337.8660 | 337.8660 | 336.6370 | 336.6370 | (0.364) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IGOV | 02/11/2023 | | | Index Future | 345.0230 | 345.0230 | 343.7680 | 343.7680 | (0.364) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IGOV | 01/02/2024 | | | Index Future | 351.6710 | 351.6710 | 350.3930 | 350.3930 | (0.363) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | JBAF | 15/02/2023 | | | Jibar Tradeable Future | 7.5850 | 92.4150 | 7.4350 | 92.5650 | (1.978) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 7.6100 | 92.3900 | 7.4700 | 92.5300 | (1.840) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | JBAF | 19/04/2023 | | | Jibar Tradeable Future | 7.6950 | 92.3050 | 7.5750 | 92.4250 | (1.559) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | JBAF | 17/05/2023 | | | Jibar Tradeable Future | 7.7100 | 92.2900 | 7.6300 | 92.3700 | (1.038) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 7.7250 | 92.2750 | 7.6200 | 92.3800 | (1.359) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | JBAF | 19/07/2023 | | | Jibar Tradeable Future | 7.6700 | 92.3300 | 7.5650 | 92.4350 | (1.369) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 7.6500 | 92.3500 | 7.5250 | 92.4750 | (1.634) | 0.0000 | 0.0000 | 75 |
| 2023/01/26 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 7.4250 | 92.5750 | 7.3350 | 92.6650 | (1.212) | 0.0000 | 0.0000 | 272 |
| 2023/01/26 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 7.3850 | 92.6150 | 7.2450 | 92.7550 | (1.896) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 7.1550 | 92.8450 | 7.1000 | 92.9000 | (0.769) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | JBAF | 18/09/2024 | | | Jibar Tradeable Future | 7.1700 | 92.8300 | 7.1000 | 92.9000 | (0.976) | 0.0000 | 0.0000 | 68 |
| 2023/01/26 | JBAF | 18/12/2024 | | | Jibar Tradeable Future | 7.1800 | 92.8200 | 7.1150 | 92.8850 | (0.905) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 0.0300 | 0.0000 | 0.0100 | 0.0000 | (66.667) | 0 | 0 | 582 |
| 2023/01/26 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 6,471.0500 | 6.4711 | 6,281.0800 | 6.2811 | (2.936) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 9.85 | Call | Bond Future | 0.0500 | 0.0001 | 0.0300 | 0.0000 | (40.000) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 9.89 | Call | Bond Future | 0.0900 | 0.0001 | 0.0500 | 0.0001 | (44.444) | 0 | 0 | 388 |
| 2023/01/26 | R035 | 02/02/2023 | 9.89 | Put | Bond Future | 5,940.2300 | 5.9402 | 5,750.2400 | 5.7502 | (3.198) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 11.94 | Call | Bond Future | 6,333.5700 | 6.3336 | 6,523.3400 | 6.5233 | 2.996 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 976 |
| 2023/01/26 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 859.4500 | 0.8594 | 928.1000 | 0.9281 | 7.988 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 565.3600 | 0.5654 | 444.0600 | 0.4441 | (21.455) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 291.5800 | 0.2916 | 308.5700 | 0.3086 | 5.827 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 1,330.9300 | 1.3309 | 1,157.9700 | 1.1580 | (12.995) | 0 | 0 | 582 |
| 2023/01/26 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 3,301.1000 | 3.3011 | 3,109.6000 | 3.1096 | (5.801) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 10.60 | Call | Bond Future | 200.7800 | 0.2008 | 209.6800 | 0.2097 | 4.433 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 10.60 | Put | Bond Future | 1,608.8100 | 1.6088 | 1,427.7600 | 1.4278 | (11.254) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 10.64 | Put | Bond Future | 1,420.5600 | 1.4206 | 1,244.5900 | 1.2446 | (12.387) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | | | Bond Future | 10.8311 | 90.9130 | 10.7996 | 91.1030 | (0.291) | 0.0000 | 0.0000 | 89,305 |
| 2023/01/26 | R035 | 02/02/2023 | 9.85 | Put | Bond Future | 6,205.1100 | 6.2051 | 6,015.1400 | 6.0151 | (3.062) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 11.94 | Put | Bond Future | 0.2400 | 0.0002 | 0.0600 | 0.0001 | (75.000) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 11.98 | Call | Bond Future | 6,549.4900 | 6.5495 | 6,739.3100 | 6.7393 | 2.898 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 11.98 | Put | Bond Future | 0.1700 | 0.0002 | 0.0400 | 0.0000 | (76.471) | 0 | 0 | 388 |
| 2023/01/26 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 12,851.2000 | 12.8512 | 13,041.1500 | 13.0412 | 1.478 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 1,547.2800 | 1.5473 | 1,664.8800 | 1.6649 | 7.600 | 0 | 0 | 976 |
| 2023/01/26 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 242.2700 | 0.2423 | 169.9200 | 0.1699 | (29.863) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 1,593.2800 | 1.5933 | 1,713.5300 | 1.7135 | 7.547 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 229.3200 | 0.2293 | 159.6200 | 0.1596 | (30.394) | 0 | 0 | 582 |
| 2023/01/26 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 791.9500 | 0.7919 | 854.8500 | 0.8548 | 7.942 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 617.9000 | 0.6179 | 490.8500 | 0.4909 | (20.562) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 825.3100 | 0.8253 | 891.0800 | 0.8911 | 7.969 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 591.2100 | 0.5912 | 467.0300 | 0.4670 | (21.004) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 16.7200 | 0.0167 | 15.1700 | 0.0152 | (9.270) | 0 | 0 | 976 |
| 2023/01/26 | R035 | 02/02/2023 | 10.64 | Call | Bond Future | 258.5600 | 0.2586 | 272.5400 | 0.2725 | 5.407 | 0 | 0 | 388 |
| 2023/01/26 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 12,121.8600 | 12.1219 | 12,300.6100 | 12.3006 | 1.475 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 187.2900 | 0.1873 | 173.1300 | 0.1731 | (7.560) | 0 | 0 | 491 |
| 2023/01/26 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 8,853.8300 | 8.8538 | 9,016.3000 | 9.0163 | 1.835 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 480.3900 | 0.4804 | 449.9500 | 0.4499 | (6.337) | 0 | 0 | 388 |
| 2023/01/26 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 3,575.7100 | 3.5757 | 3,679.6200 | 3.6796 | 2.906 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 3,611.4400 | 3.6114 | 3,715.9900 | 3.7160 | 2.895 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 2,003.7200 | 2.0037 | 1,915.9800 | 1.9160 | (4.379) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 1,750.1300 | 1.7501 | 1,814.3000 | 1.8143 | 3.667 | 0 | 0 | 388 |
| 2023/01/26 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 3,782.4300 | 3.7824 | 3,653.6900 | 3.6537 | (3.404) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 11.05 | Call | Bond Future | 3,058.6300 | 3.0586 | 3,152.8700 | 3.1529 | 3.081 | 0 | 0 | 770 |
| 2023/01/26 | R035 | 04/05/2023 | 11.05 | Put | Bond Future | 2,401.2300 | 2.4012 | 2,302.5600 | 2.3026 | (4.109) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 3,469.5700 | 3.4696 | 3,571.5800 | 3.5716 | 2.940 | 0 | 0 | 491 |
| 2023/01/26 | R035 | 04/05/2023 | 10.55 | Call | Bond Future | 1,629.7100 | 1.6297 | 1,690.6000 | 1.6906 | 3.736 | 0 | 0 | 770 |
| 2023/01/26 | R035 | 04/05/2023 | 10.55 | Put | Bond Future | 3,968.1300 | 3.9681 | 3,836.1100 | 3.8361 | (3.327) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | | | Bond Future | 10.9382 | 88.1608 | 10.9056 | 88.3537 | (0.298) | 0.0000 | 0.0000 | 151,960 |
| 2023/01/26 | R035 | 04/05/2023 | 11.80 | Call | Bond Future | 5,938.4800 | 5.9385 | 6,075.8200 | 6.0758 | 2.313 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 11.80 | Put | Bond Future | 1,048.2800 | 1.0483 | 992.7100 | 0.9927 | (5.301) | 0 | 0 | 1,035 |
| 2023/01/26 | R035 | 04/05/2023 | 11.87 | Call | Bond Future | 6,237.1300 | 6.2371 | 6,377.7100 | 6.3777 | 2.254 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 11.87 | Put | Bond Future | 967.0900 | 0.9671 | 914.7600 | 0.9148 | (5.411) | 0 | 0 | 770 |
| 2023/01/26 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 2,047.2900 | 2.0473 | 1,958.2900 | 1.9583 | (4.347) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 2,025.4000 | 2.0254 | 1,937.0400 | 1.9370 | (4.363) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 3,647.3300 | 3.6473 | 3,752.5000 | 3.7525 | 2.883 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 2,114.3500 | 2.1144 | 2,023.4500 | 2.0234 | (4.299) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 494.7700 | 0.4948 | 517.8000 | 0.5178 | 4.655 | 0 | 0 | 388 |
| 2023/01/26 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 7,278.4900 | 7.2785 | 7,108.6100 | 7.1086 | (2.334) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 1,343.3500 | 1.3434 | 1,395.9400 | 1.3959 | 3.915 | 0 | 0 | 491 |
| 2023/01/26 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 4,484.6600 | 4.4847 | 4,344.3400 | 4.3443 | (3.129) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 7,175.0400 | 7.1750 | 7,309.6000 | 7.3096 | 1.875 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 1,807.6100 | 1.8076 | 1,745.7000 | 1.7457 | (3.425) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 03/08/2023 | | | Bond Future | 11.0327 | 89.9625 | 10.9989 | 90.1590 | (0.306) | 0.0000 | 0.0000 | 1,500 |
| 2023/01/26 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 7,096.8400 | 7.0968 | 7,230.6800 | 7.2307 | 1.886 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 1,835.5200 | 1.8355 | 1,772.8900 | 1.7729 | (3.412) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 7,135.8000 | 7.1358 | 7,270.0100 | 7.2700 | 1.881 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 1,821.4000 | 1.8214 | 1,759.1400 | 1.7591 | (3.418) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 5,290.6000 | 5.2906 | 5,400.0800 | 5.4001 | 2.069 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 3,701.6500 | 3.7017 | 3,610.7400 | 3.6107 | (2.456) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 5,323.4200 | 5.3234 | 5,433.2900 | 5.4333 | 2.064 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 3,678.9600 | 3.6790 | 3,588.4400 | 3.5884 | (2.460) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/11/2023 | | | Bond Future | 11.1277 | 87.3420 | 11.0926 | 87.5424 | (0.315) | 0.0000 | 0.0000 | 123 |
| 2023/01/26 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 5,356.3200 | 5.3563 | 5,466.5800 | 5.4666 | 2.059 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 3,656.3900 | 3.6564 | 3,566.2600 | 3.5663 | (2.465) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | R035 | 01/02/2024 | 12.18 | Put | Bond Future | 2,964.2900 | 2.9643 | 2,892.6500 | 2.8926 | (2.417) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 01/02/2024 | 12.19 | Call | Bond Future | 7,912.3800 | 7.9124 | 8,045.7100 | 8.0457 | 1.685 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 01/02/2024 | 12.19 | Put | Bond Future | 2,948.2400 | 2.9482 | 2,876.9000 | 2.8769 | (2.420) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 01/02/2024 | | | Bond Future | 11.2617 | 89.0000 | 11.2251 | 89.2047 | (0.325) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R035 | 01/02/2024 | 12.20 | Call | Bond Future | 7,947.6600 | 7.9477 | 8,081.2800 | 8.0813 | 1.681 | 0 | 0 | 0 |
| 2023/01/26 | R035 | 01/02/2024 | 12.20 | Put | Bond Future | 2,932.2900 | 2.9323 | 2,861.2400 | 2.8612 | (2.423) | 0 | 0 | 0 |
| 2023/01/26 | R035 | 01/02/2024 | 12.18 | Call | Bond Future | 7,877.1400 | 7.8771 | 8,010.1700 | 8.0102 | 1.689 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 627.7700 | 0.6278 | 838.1300 | 0.8381 | 33.509 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 117.8000 | 0.1178 | 50.6600 | 0.0507 | (56.995) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 654.0800 | 0.6541 | 868.0400 | 0.8680 | 32.712 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 110.1700 | 0.1102 | 46.6300 | 0.0466 | (57.675) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/02/2023 | | | Bond Future | 8.1702 | 108.9599 | 8.0891 | 109.2374 | (0.993) | 0.0000 | 0.0000 | 42,419 |
| 2023/01/26 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 680.7500 | 0.6808 | 898.2000 | 0.8982 | 31.943 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 102.9100 | 0.1029 | 42.8600 | 0.0429 | (58.352) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 2,432.6400 | 2.4326 | 2,647.6800 | 2.6477 | 8.840 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 416.6100 | 0.4166 | 348.7300 | 0.3487 | (16.293) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 04/05/2023 | | | Bond Future | 8.2029 | 111.0583 | 8.1152 | 111.3403 | (1.068) | 0.0000 | 0.0000 | 100,269 |
| 2023/01/26 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 409.7600 | 0.4098 | 342.7800 | 0.3428 | (16.346) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 04/05/2023 | 8.36 | Call | Bond Future | 1,380.5800 | 1.3806 | 1,543.3400 | 1.5433 | 11.789 | 0 | 0 | 200 |
| 2023/01/26 | R186 | 04/05/2023 | 8.36 | Put | Bond Future | 877.2000 | 0.8772 | 757.9400 | 0.7579 | (13.596) | 0 | 0 | 200 |
| 2023/01/26 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 2,383.6800 | 2.3837 | 2,596.9200 | 2.5969 | 8.946 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 423.5600 | 0.4236 | 354.7800 | 0.3548 | (16.239) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 2,408.1200 | 2.4081 | 2,622.2600 | 2.6223 | 8.892 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 266.9100 | 0.2669 | 230.1200 | 0.2301 | (13.784) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 4,793.8400 | 4.7938 | 5,044.7200 | 5.0447 | 5.233 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 264.0200 | 0.2640 | 227.5900 | 0.2276 | (13.798) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 03/08/2023 | | | Bond Future | 8.1959 | 108.0218 | 8.1007 | 108.3091 | (1.161) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 4,819.3600 | 4.8194 | 5,070.6000 | 5.0706 | 5.213 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 261.0000 | 0.2610 | 224.9300 | 0.2249 | (13.820) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 4,768.1800 | 4.7682 | 5,018.7000 | 5.0187 | 5.254 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 4,022.3400 | 4.0223 | 4,250.1700 | 4.2502 | 5.664 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 617.4300 | 0.6174 | 552.1400 | 0.5521 | (10.574) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/11/2023 | 9.15 | Call | Bond Future | 3,482.5000 | 3.4825 | 3,698.1300 | 3.6981 | 6.192 | 0 | 0 | 1,715 |
| 2023/01/26 | R186 | 02/11/2023 | | | Bond Future | 8.1653 | 110.2867 | 8.0614 | 110.5798 | (1.273) | 0.0000 | 0.0000 | 1,257 |
| 2023/01/26 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 4,000.2900 | 4.0003 | 4,227.6700 | 4.2277 | 5.684 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 622.4000 | 0.6224 | 556.6600 | 0.5567 | (10.562) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/11/2023 | 10.42 | Call | Bond Future | 6,370.7900 | 6.3708 | 6,633.5100 | 6.6335 | 4.124 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/11/2023 | 10.42 | Put | Bond Future | 255.8900 | 0.2559 | 225.4900 | 0.2255 | (11.880) | 0 | 0 | 1,715 |
| 2023/01/26 | R186 | 02/11/2023 | 9.15 | Put | Bond Future | 755.8300 | 0.7558 | 678.3400 | 0.6783 | (10.252) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 3,978.2600 | 3.9783 | 4,205.1900 | 4.2052 | 5.704 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 627.4000 | 0.6274 | 561.2100 | 0.5612 | (10.550) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 01/02/2024 | 9.50 | Call | Bond Future | 4,013.9300 | 4.0139 | 4,241.5000 | 4.2415 | 5.670 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 01/02/2024 | 9.51 | Call | Bond Future | 4,033.9000 | 4.0339 | 4,261.8900 | 4.2619 | 5.652 | 0 | 0 | 0 |
| 2023/01/26 | R186 | 01/02/2024 | 9.52 | Put | Bond Future | 714.2700 | 0.7143 | 643.4000 | 0.6434 | (9.922) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 01/02/2024 | | | Bond Future | 8.2118 | 107.0778 | 8.0971 | 107.3771 | (1.396) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R186 | 01/02/2024 | 9.50 | Put | Bond Future | 724.0300 | 0.7240 | 652.3200 | 0.6523 | (9.904) | 0 | 0 | 0 |
| 2023/01/26 | R186 | 01/02/2024 | 9.51 | Put | Bond Future | 718.9700 | 0.7190 | 647.6800 | 0.6477 | (9.916) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | R186 | 01/02/2024 | 9.52 | Call | Bond Future | 4,054.2200 | 4.0542 | 4,282.6300 | 4.2826 | 5.634 | 0 | 0 | 0 |
| 2023/01/26 | R197 | 02/02/2023 | | | Bond Future | 329.0185 | 329.0185 | 329.0253 | 329.0253 | 0.002 | 0.0000 | 0.0000 | 877 |
| 2023/01/26 | R197 | 04/05/2023 | | | Bond Future | 335.4363 | 335.4363 | 335.4409 | 335.4409 | 0.001 | 0.0000 | 0.0000 | 282 |
| 2023/01/26 | R197 | 03/08/2023 | | | Bond Future | 333.3021 | 333.3021 | 333.3055 | 333.3055 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R197 | 02/11/2023 | | | Bond Future | 340.3643 | 340.3643 | 340.3672 | 340.3672 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R202 | 02/02/2023 | | | Bond Future | 247.2651 | 247.2651 | 247.4931 | 247.4931 | 0.092 | 0.0000 | 0.0000 | 1,246 |
| 2023/01/26 | R202 | 04/05/2023 | | | Bond Future | 252.0881 | 252.0881 | 252.3190 | 252.3190 | 0.092 | 0.0000 | 0.0000 | 4,903 |
| 2023/01/26 | R202 | 03/08/2023 | | | Bond Future | 252.4824 | 252.4824 | 252.7169 | 252.7169 | 0.093 | 0.0000 | 0.0000 | 460 |
| 2023/01/26 | R202 | 02/11/2023 | | | Bond Future | 257.8318 | 257.8318 | 258.0706 | 258.0706 | 0.093 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R202 | 01/02/2024 | | | Bond Future | 257.8493 | 257.8493 | 258.0942 | 258.0942 | 0.095 | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 404.8000 | 0.4048 | 479.0500 | 0.4791 | 18.342 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 425.8700 | 0.4259 | 503.6300 | 0.5036 | 18.259 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 817.8600 | 0.8179 | 626.6400 | 0.6266 | (23.381) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 02/02/2023 | | | Bond Future | 10.8697 | 70.2886 | 10.8183 | 70.5612 | (0.472) | 0.0000 | 0.0000 | 11,626 |
| 2023/01/26 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 881.8300 | 0.8818 | 683.5100 | 0.6835 | (22.490) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 849.4700 | 0.8495 | 654.6600 | 0.6547 | (22.933) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 447.6200 | 0.4476 | 528.9700 | 0.5290 | 18.174 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 04/05/2023 | 11.50 | Put | Bond Future | 1,346.3700 | 1.3464 | 1,250.1100 | 1.2501 | (7.150) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 2,729.5000 | 2.7295 | 2,874.9800 | 2.8750 | 5.330 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 2,100.1500 | 2.1001 | 1,968.3400 | 1.9683 | (6.276) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 2,758.9200 | 2.7589 | 2,905.3500 | 2.9054 | 5.308 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 2,078.1400 | 2.0781 | 1,947.2800 | 1.9473 | (6.297) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 04/05/2023 | 10.00 | Call | Bond Future | 542.8800 | 0.5429 | 588.7300 | 0.5887 | 8.446 | 0 | 0 | 500 |
| 2023/01/26 | R209 | 04/05/2023 | 10.00 | Put | Bond Future | 5,862.0600 | 5.8621 | 5,630.6200 | 5.6306 | (3.948) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 04/05/2023 | 10.50 | Call | Bond Future | 1,282.9900 | 1.2830 | 1,371.3100 | 1.3713 | 6.884 | 0 | 0 | 4,500 |
| 2023/01/26 | R209 | 04/05/2023 | 10.50 | Put | Bond Future | 3,786.9500 | 3.7869 | 3,597.9800 | 3.5980 | (4.990) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 04/05/2023 | | | Bond Future | 10.9685 | 68.4908 | 10.9154 | 68.7681 | (0.484) | 0.0000 | 0.0000 | 19,118 |
| 2023/01/26 | R209 | 04/05/2023 | 11.50 | Call | Bond Future | 4,039.9000 | 4.0399 | 4,220.9300 | 4.2209 | 4.481 | 0 | 0 | 1,000 |
| 2023/01/26 | R209 | 04/05/2023 | 12.50 | Call | Bond Future | 7,788.4800 | 7.7885 | 8,027.3200 | 8.0273 | 3.067 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 04/05/2023 | 12.50 | Put | Bond Future | 419.8100 | 0.4198 | 381.3600 | 0.3814 | (9.159) | 0 | 0 | 8,500 |
| 2023/01/26 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 2,788.4900 | 2.7885 | 2,935.8400 | 2.9358 | 5.284 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 2,056.3500 | 2.0563 | 1,926.4100 | 1.9264 | (6.319) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 04/05/2023 | 11.00 | Call | Bond Future | 2,471.4200 | 2.4714 | 2,608.3900 | 2.6084 | 5.542 | 0 | 0 | 2,500 |
| 2023/01/26 | R209 | 04/05/2023 | 11.00 | Put | Bond Future | 2,307.3500 | 2.3074 | 2,167.0300 | 2.1670 | (6.081) | 0 | 0 | 8,250 |
| 2023/01/26 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 1,681.2800 | 1.6813 | 1,594.8800 | 1.5949 | (5.139) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 03/08/2023 | 10.70 | Call | Bond Future | 0.0000 | 0.0000 | 2,533.9900 | 2.5340 | 100.000 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 6,008.8600 | 6.0089 | 6,204.0100 | 6.2040 | 3.248 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 6,042.8100 | 6.0428 | 6,238.4800 | 6.2385 | 3.238 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 03/08/2023 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 1,233.6600 | 1.2337 | 100.000 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 03/08/2023 | 10.00 | Put | Bond Future | 0.0000 | 0.0000 | 6,682.8000 | 6.6828 | 100.000 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 03/08/2023 | | | Bond Future | 11.0542 | 69.8910 | 10.9994 | 70.1735 | (0.496) | 0.0000 | 0.0000 | 1,690 |
| 2023/01/26 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 6,076.6200 | 6.0766 | 6,272.8100 | 6.2728 | 3.229 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 03/08/2023 | 10.70 | Put | Bond Future | 0.0000 | 0.0000 | 4,106.3800 | 4.1064 | 100.000 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 1,707.2400 | 1.7072 | 1,619.8000 | 1.6198 | (5.122) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 1,694.3000 | 1.6943 | 1,607.3800 | 1.6074 | (5.130) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 4,424.9800 | 4.4250 | 4,583.4800 | 4.5835 | 3.582 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 3,456.4900 | 3.4565 | 3,326.5900 | 3.3266 | (3.758) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 4,453.4300 | 4.4534 | 4,612.5000 | 4.6125 | 3.572 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 3,435.2700 | 3.4353 | 3,305.9400 | 3.3059 | (3.765) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 02/11/2023 | | | Bond Future | 11.1371 | 68.2039 | 11.0803 | 68.4923 | (0.509) | 0.0000 | 0.0000 | 5,720 |
| 2023/01/26 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 4,481.7200 | 4.4817 | 4,641.3600 | 4.6414 | 3.562 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 3,413.9400 | 3.4139 | 3,285.1800 | 3.2852 | (3.772) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 01/02/2024 | 12.14 | Call | Bond Future | 6,887.1300 | 6.8871 | 7,082.5400 | 7.0825 | 2.837 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 01/02/2024 | 12.14 | Put | Bond Future | 2,646.4700 | 2.6465 | 2,547.6100 | 2.5476 | (3.736) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 01/02/2024 | 12.13 | Put | Bond Future | 2,661.2000 | 2.6612 | 2,561.9100 | 2.5619 | (3.731) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 01/02/2024 | | | Bond Future | 11.2505 | 69.4981 | 11.1916 | 69.7923 | (0.523) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R209 | 01/02/2024 | 12.12 | Call | Bond Future | 6,825.2100 | 6.8252 | 7,019.7600 | 7.0198 | 2.850 | 0 | 0 | 0 |
| 2023/01/26 | R209 | 01/02/2024 | 12.12 | Put | Bond Future | 2,675.7700 | 2.6758 | 2,576.0500 | 2.5761 | (3.727) | 0 | 0 | 0 |
| 2023/01/26 | R209 | 01/02/2024 | 12.13 | Call | Bond Future | 6,856.2800 | 6.8563 | 7,051.2600 | 7.0513 | 2.844 | 0 | 0 | 0 |
| 2023/01/26 | R210 | 02/02/2023 | | | Bond Future | 223.8979 | 223.8979 | 223.3748 | 223.3748 | (0.234) | 0.0000 | 0.0000 | 118 |
| 2023/01/26 | R210 | 04/05/2023 | | | Bond Future | 225.1767 | 225.1767 | 224.6417 | 224.6417 | (0.238) | 0.0000 | 0.0000 | 386 |
| 2023/01/26 | R210 | 03/08/2023 | | | Bond Future | 229.8316 | 229.8316 | 229.2846 | 229.2846 | (0.238) | 0.0000 | 0.0000 | 300 |
| 2023/01/26 | R210 | 02/11/2023 | | | Bond Future | 231.5383 | 231.5383 | 230.9793 | 230.9793 | (0.241) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R210 | 01/02/2024 | | | Bond Future | 235.9944 | 235.9944 | 235.4258 | 235.4258 | (0.241) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 354.6100 | 0.3546 | 415.2200 | 0.4152 | 17.092 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 100.6700 | 0.1007 | 57.7100 | 0.0577 | (42.674) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 9,439.0100 | 9.4390 | 9,663.6800 | 9.6637 | 2.380 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 912 |
| 2023/01/26 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 300.7800 | 0.3008 | 204.4100 | 0.2044 | (32.040) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 957.6800 | 0.9577 | 1,089.0500 | 1.0891 | 13.718 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 1,397.8100 | 1.3978 | 1,562.2700 | 1.5623 | 11.766 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 155.8500 | 0.1559 | 95.6400 | 0.0956 | (38.633) | 0 | 0 | 476 |
| 2023/01/26 | R213 | 02/02/2023 | | | Bond Future | 10.0903 | 86.3133 | 10.0439 | 86.5379 | (0.460) | 0.0000 | 0.0000 | 20,432 |
| 2023/01/26 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 476 |
| 2023/01/26 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 4,650.1900 | 4.6502 | 4,425.5200 | 4.4255 | (4.831) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 743.6400 | 0.7436 | 579.5800 | 0.5796 | (22.062) | 0 | 0 | 476 |
| 2023/01/26 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 890.6800 | 0.8907 | 1,015.8700 | 1.0159 | 14.056 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 315.3700 | 0.3154 | 215.8900 | 0.2159 | (31.544) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 1,720.5100 | 1.7205 | 1,902.2200 | 1.9022 | 10.561 | 0 | 0 | 912 |
| 2023/01/26 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 923.9400 | 0.9239 | 1,052.2400 | 1.0522 | 13.886 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 286.7100 | 0.2867 | 193.4100 | 0.1934 | (32.542) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 3,728.5000 | 3.7285 | 3,878.8800 | 3.8789 | 4.033 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 1,129.2500 | 1.1292 | 1,051.2800 | 1.0513 | (6.905) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 04/05/2023 | | | Bond Future | 10.1873 | 84.4238 | 10.1389 | 84.6521 | (0.475) | 0.0000 | 0.0000 | 32,891 |
| 2023/01/26 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 3,696.5100 | 3.6965 | 3,846.2200 | 3.8462 | 4.050 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 1,142.5500 | 1.1425 | 1,063.9100 | 1.0639 | (6.883) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 3,664.6200 | 3.6646 | 3,813.6600 | 3.8137 | 4.067 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 1,155.9700 | 1.1560 | 1,076.6600 | 1.0767 | (6.861) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 934.0100 | 0.9340 | 881.9800 | 0.8820 | (5.571) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 6,901.7500 | 6.9017 | 7,082.7000 | 7.0827 | 2.622 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 03/08/2023 | | | Bond Future | 10.2685 | 86.1490 | 10.2180 | 86.3816 | (0.492) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2023/01/26 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 6,867.7300 | 6.8677 | 7,048.3300 | 7.0483 | 2.630 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 926.1700 | 0.9262 | 874.4900 | 0.8745 | (5.580) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 6,833.7400 | 6.8337 | 7,013.9800 | 7.0140 | 2.638 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 941.9200 | 0.9419 | 889.5300 | 0.8895 | (5.562) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 5,294.6600 | 5.2947 | 5,451.2200 | 5.4512 | 2.957 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 1,887.0700 | 1.8871 | 1,806.2900 | 1.8063 | (4.281) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/11/2023 | | | Bond Future | 10.3505 | 84.4005 | 10.2977 | 84.6378 | (0.510) | 0.0000 | 0.0000 | 1,911 |
| 2023/01/26 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 5,265.0300 | 5.2650 | 5,421.1600 | 5.4212 | 2.965 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 1,900.0300 | 1.9000 | 1,818.8200 | 1.8188 | (4.274) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 5,235.4500 | 5.2354 | 5,391.1600 | 5.3912 | 2.974 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 1,913.0700 | 1.9131 | 1,831.4400 | 1.8314 | (4.267) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 01/02/2024 | 11.71 | Call | Bond Future | 6,784.6900 | 6.7847 | 6,958.9500 | 6.9589 | 2.568 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 01/02/2024 | 11.71 | Put | Bond Future | 1,632.3900 | 1.6324 | 1,564.3300 | 1.5643 | (4.169) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 01/02/2024 | 11.70 | Call | Bond Future | 6,754.1900 | 6.7542 | 6,928.1200 | 6.9281 | 2.575 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 01/02/2024 | 11.70 | Put | Bond Future | 1,642.1200 | 1.6421 | 1,573.7300 | 1.5737 | (4.165) | 0 | 0 | 0 |
| 2023/01/26 | R213 | 01/02/2024 | | | Bond Future | 10.4796 | 86.0036 | 10.4242 | 86.2459 | (0.530) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R213 | 01/02/2024 | 11.72 | Call | Bond Future | 6,815.2100 | 6.8152 | 6,989.8000 | 6.9898 | 2.562 | 0 | 0 | 0 |
| 2023/01/26 | R213 | 01/02/2024 | 11.72 | Put | Bond Future | 1,622.7100 | 1.6227 | 1,554.9800 | 1.5550 | (4.174) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 10.90 | Put | Bond Future | 1,440.0000 | 1.4400 | 1,275.8400 | 1.2758 | (11.400) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 11.10 | Call | Bond Future | 603.3900 | 0.6034 | 647.4400 | 0.6474 | 7.300 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 526.4500 | 0.5265 | 563.6700 | 0.5637 | 7.070 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 801.5300 | 0.8015 | 665.6700 | 0.6657 | (16.950) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 551.3700 | 0.5514 | 590.8200 | 0.5908 | 7.155 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 770.9300 | 0.7709 | 637.3000 | 0.6373 | (17.334) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | | | Bond Future | 11.1197 | 67.2051 | 11.0884 | 67.3782 | (0.281) | 0.0000 | 0.0000 | 68,050 |
| 2023/01/26 | R214 | 02/02/2023 | | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | | Put | Bond Future | 32,794.9200 | 32.7949 | 32,621.8400 | 32.6218 | (0.528) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 10.30 | Call | Bond Future | 0.5200 | 0.0005 | 0.3500 | 0.0004 | (32.692) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 10.30 | Put | Bond Future | 4,782.3900 | 4.7824 | 4,609.1400 | 4.6091 | (3.623) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 10.90 | Call | Bond Future | 209.5400 | 0.2095 | 218.4600 | 0.2185 | 4.257 | 0 | 0 | 2,300 |
| 2023/01/26 | R214 | 02/02/2023 | 11.80 | Call | Bond Future | 3,603.5500 | 3.6036 | 3,770.1100 | 3.7701 | 4.622 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 11.80 | Put | Bond Future | 12.1900 | 0.0122 | 5.6700 | 0.0057 | (53.486) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 577.0100 | 0.5770 | 618.7300 | 0.6187 | 7.230 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 741.1100 | 0.7411 | 609.7500 | 0.6098 | (17.725) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 11.10 | Put | Bond Future | 712.1100 | 0.7121 | 583.0800 | 0.5831 | (18.119) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 11.60 | Call | Bond Future | 2,618.5200 | 2.6185 | 2,770.2200 | 2.7702 | 5.793 | 0 | 0 | 2,300 |
| 2023/01/26 | R214 | 02/02/2023 | 11.60 | Put | Bond Future | 49.7500 | 0.0497 | 28.3700 | 0.0284 | (42.975) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 11.00 | Call | Bond Future | 371.8700 | 0.3719 | 395.1000 | 0.3951 | 6.247 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/02/2023 | 11.00 | Put | Bond Future | 1,037.7200 | 1.0377 | 887.8700 | 0.8879 | (14.440) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 2,973.0900 | 2.9731 | 3,061.1800 | 3.0612 | 2.963 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 2,184.6100 | 2.1846 | 2,096.8100 | 2.0968 | (4.019) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 3,003.9600 | 3.0040 | 3,092.6400 | 3.0926 | 2.952 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 2,162.0900 | 2.1621 | 2,074.8800 | 2.0749 | (4.034) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 04/05/2023 | | | Bond Future | 11.2138 | 65.2013 | 11.1816 | 65.3772 | (0.287) | 0.0000 | 0.0000 | 22,687 |
| 2023/01/26 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 3,034.9700 | 3.0350 | 3,124.2300 | 3.1242 | 2.941 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 2,139.7800 | 2.1398 | 2,053.1500 | 2.0531 | (4.049) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 6,194.4600 | 6.1945 | 6,312.9500 | 6.3129 | 1.913 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/01/26 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 1,898.9200 | 1.8989 | 1,838.1600 | 1.8382 | (3.200) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 6,228.7200 | 6.2287 | 6,347.5400 | 6.3475 | 1.908 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 1,884.9500 | 1.8850 | 1,824.5200 | 1.8245 | (3.206) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 03/08/2023 | | | Bond Future | 11.2971 | 66.5338 | 11.2639 | 66.7130 | (0.294) | 0.0000 | 0.0000 | 2,980 |
| 2023/01/26 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 6,263.1800 | 6.2632 | 6,382.3300 | 6.3823 | 1.902 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 1,871.2500 | 1.8713 | 1,811.1500 | 1.8112 | (3.212) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 3,996.3200 | 3.9963 | 3,906.6000 | 3.9066 | (2.245) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 4,394.1900 | 4.3942 | 4,487.6400 | 4.4876 | 2.127 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 3,972.0000 | 3.9720 | 3,882.6500 | 3.8826 | (2.249) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/11/2023 | | | Bond Future | 11.3802 | 64.6281 | 11.3459 | 64.8109 | (0.301) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 4,422.5900 | 4.4226 | 4,516.4000 | 4.5164 | 2.121 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 3,947.8100 | 3.9478 | 3,858.8200 | 3.8588 | (2.254) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 4,365.8600 | 4.3659 | 4,458.9400 | 4.4589 | 2.132 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 01/02/2024 | 12.16 | Call | Bond Future | 6,579.1500 | 6.5791 | 6,694.2100 | 6.6942 | 1.749 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 01/02/2024 | 12.16 | Put | Bond Future | 3,234.7400 | 3.2347 | 3,163.1300 | 3.1631 | (2.214) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 01/02/2024 | | | Bond Future | 11.4934 | 65.8550 | 11.4578 | 66.0416 | (0.310) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R214 | 01/02/2024 | 12.14 | Call | Bond Future | 6,517.6900 | 6.5177 | 6,632.1800 | 6.6322 | 1.757 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 01/02/2024 | 12.14 | Put | Bond Future | 3,269.5900 | 3.2696 | 3,197.4100 | 3.1974 | (2.208) | 0 | 0 | 0 |
| 2023/01/26 | R214 | 01/02/2024 | 12.15 | Call | Bond Future | 6,548.2700 | 6.5483 | 6,663.0500 | 6.6630 | 1.753 | 0 | 0 | 0 |
| 2023/01/26 | R214 | 01/02/2024 | 12.15 | Put | Bond Future | 3,251.9900 | 3.2520 | 3,180.1000 | 3.1801 | (2.211) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | 11.00 | Call | Bond Future | 507.8300 | 0.5078 | 473.6500 | 0.4737 | (6.731) | 0 | 0 | 2,900 |
| 2023/01/26 | R248 | 02/02/2023 | 11.00 | Put | Bond Future | 1,237.9400 | 1.2379 | 1,160.9400 | 1.1609 | (6.220) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | 11.60 | Call | Bond Future | 3,383.6000 | 3.3836 | 3,408.8500 | 3.4088 | 0.746 | 0 | 0 | 2,900 |
| 2023/01/26 | R248 | 02/02/2023 | 11.60 | Put | Bond Future | 57.1100 | 0.0571 | 39.5400 | 0.0395 | (30.765) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | 11.70 | Call | Bond Future | 3,996.9500 | 3.9969 | 4,029.3400 | 4.0293 | 0.810 | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | 11.70 | Put | Bond Future | 28.8900 | 0.0289 | 18.4600 | 0.0185 | (36.102) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 745.4400 | 0.7454 | 712.5500 | 0.7125 | (4.412) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 913.3400 | 0.9133 | 837.6300 | 0.8376 | (8.289) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | 11.10 | Put | Bond Future | 842.2100 | 0.8422 | 767.4700 | 0.7675 | (8.874) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | | | Bond Future | 11.1041 | 84.0685 | 11.0979 | 84.1114 | (0.055) | 0.0000 | 0.0000 | 55,768 |
| 2023/01/26 | R248 | 02/02/2023 | 10.40 | Call | Bond Future | 2.9700 | 0.0030 | 1.6800 | 0.0017 | (43.434) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | 10.40 | Put | Bond Future | 5,175.5900 | 5.1756 | 5,131.4800 | 5.1315 | (0.852) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 680.6800 | 0.6807 | 647.0800 | 0.6471 | (4.936) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 988.5000 | 0.9885 | 912.0800 | 0.9121 | (7.731) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 712.6100 | 0.7126 | 679.3400 | 0.6793 | (4.669) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 950.4100 | 0.9504 | 874.3200 | 0.8743 | (8.006) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/02/2023 | 11.10 | Call | Bond Future | 813.8100 | 0.8138 | 781.8900 | 0.7819 | (3.922) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 3,759.3100 | 3.7593 | 3,767.7000 | 3.7677 | 0.223 | 0 | 0 | 0 |
| 2023/01/26 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 2,739.8900 | 2.7399 | 2,705.2700 | 2.7053 | (1.264) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 04/05/2023 | | | Bond Future | 11.1996 | 81.2287 | 11.1934 | 81.2717 | (0.056) | 0.0000 | 0.0000 | 247,047 |
| 2023/01/26 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 3,720.6900 | 3.7207 | 3,728.9200 | 3.7289 | 0.221 | 0 | 0 | 0 |
| 2023/01/26 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 2,768.3600 | 2.7684 | 2,733.5800 | 2.7336 | (1.256) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 3,682.2300 | 3.6822 | 3,690.3100 | 3.6903 | 0.219 | 0 | 0 | 0 |
| 2023/01/26 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 2,797.0800 | 2.7971 | 2,762.1500 | 2.7621 | (1.249) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 7,678.6100 | 7.6786 | 7,698.2700 | 7.6983 | 0.256 | 0 | 0 | 0 |
| 2023/01/26 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 2,440.8000 | 2.4408 | 2,416.9200 | 2.4169 | (0.978) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 03/08/2023 | | | Bond Future | 11.2872 | 82.8513 | 11.2808 | 82.8948 | (0.057) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/01/26 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 7,636.4100 | 7.6364 | 7,655.9800 | 7.6560 | 0.256 | 0 | 0 | 0 |
| 2023/01/26 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 2,458.5700 | 2.4586 | 2,434.6000 | 2.4346 | (0.975) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 7,594.0500 | 7.5940 | 7,613.5200 | 7.6135 | 0.256 | 0 | 0 | 0 |
| 2023/01/26 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 2,476.2700 | 2.4763 | 2,452.2000 | 2.4522 | (0.972) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 5,631.2400 | 5.6312 | 5,646.5900 | 5.6466 | 0.273 | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 4,847.7100 | 4.8477 | 4,818.8100 | 4.8188 | (0.596) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 5,595.2200 | 5.5952 | 5,610.4900 | 5.6105 | 0.273 | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/11/2023 | | | Bond Future | 11.3661 | 80.1645 | 11.3595 | 80.2088 | (0.058) | 0.0000 | 0.0000 | 0 |
| 2023/01/26 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 4,877.5000 | 4.8775 | 4,848.5100 | 4.8485 | (0.594) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 5,667.0500 | 5.6671 | 5,682.4900 | 5.6825 | 0.272 | 0 | 0 | 0 |
| 2023/01/26 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 4,907.1700 | 4.9072 | 4,878.1000 | 4.8781 | (0.592) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 01/02/2024 | 12.15 | Call | Bond Future | 8,156.4700 | 8.1565 | 8,178.6000 | 8.1786 | 0.271 | 0 | 0 | 0 |
| 2023/01/26 | R248 | 01/02/2024 | 12.15 | Put | Bond Future | 3,917.5500 | 3.9175 | 3,894.1700 | 3.8942 | (0.597) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 01/02/2024 | 12.14 | Call | Bond Future | 8,118.3400 | 8.1183 | 8,140.3900 | 8.1404 | 0.272 | 0 | 0 | 0 |
| 2023/01/26 | R248 | 01/02/2024 | 12.14 | Put | Bond Future | 3,938.9900 | 3.9390 | 3,915.5300 | 3.9155 | (0.596) | 0 | 0 | 0 |
| 2023/01/26 | R248 | 01/02/2024 | | | Bond Future | 11.4720 | 81.7229 | 11.4651 | 81.7684 | (0.060) | 0.0000 | 0.0000 | 13,000 |
| 2023/01/26 | R248 | 01/02/2024 | 12.16 | Call | Bond Future | 8,194.9600 | 8.1950 | 8,217.1600 | 8.2172 | 0.271 | 0 | 0 | 0 |
| 2023/01/26 | R248 | 01/02/2024 | 12.16 | Put | Bond Future | 3,896.5500 | 3.8965 | 3,873.2400 | 3.8732 | (0.598) | 0 | 0 | 0 |

Total

2008492