



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/06/2023 TO 06/06/2023

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/06/06 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2025 | 03/08/2023 | | Bond Future | 170.7474 | 170.7474 | 170.9396 | 170.9396 | 0.113 | 0.0000 | 0.0000 | 6,305 |
| 2023/06/06 | 2025 | 02/11/2023 | | Bond Future | 174.6535 | 174.6535 | 174.8493 | 174.8493 | 0.112 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2025 | 01/02/2024 | | Bond Future | 176.9834 | 176.9834 | 177.1832 | 177.1832 | 0.113 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2025 | 02/05/2024 | | Bond Future | 181.2759 | 181.2759 | 181.4804 | 181.4804 | 0.113 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2025 | 01/08/2024 | | Bond Future | 183.5990 | 183.5990 | 183.8081 | 183.8081 | 0.114 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2029 | 03/08/2023 | | Bond Future | 123.6365 | 123.6365 | 123.8639 | 123.8639 | 0.184 | 0.0000 | 0.0000 | 2,275 |
| 2023/06/06 | 2029 | 02/11/2023 | | Bond Future | 125.1293 | 125.1293 | 125.3615 | 125.3615 | 0.186 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | 2029 | 01/02/2024 | | | Bond Future | 128.0913 | 128.0913 | 128.3287 | 128.3287 | 0.185 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2029 | 02/05/2024 | | | Bond Future | 129.8203 | 129.8203 | 130.0630 | 130.0630 | 0.187 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2029 | 01/08/2024 | | | Bond Future | 132.8118 | 132.8118 | 133.0604 | 133.0604 | 0.187 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 281.9000 | 0.2819 | 350.6500 | 0.3506 | 24.388 | 0 | 0 | 1,012 |
| 2023/06/06 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 531.9500 | 0.5320 | 641.8000 | 0.6418 | 20.650 | 0 | 0 | 350 |
| 2023/06/06 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 2,626.1500 | 2.6262 | 2,325.1000 | 2.3251 | (11.464) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 1,869.5500 | 1.8696 | 2,109.7300 | 2.1097 | 12.847 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 1,102.6800 | 1.1027 | 931.9600 | 0.9320 | (15.482) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 6,891.8700 | 6.8919 | 7,277.1000 | 7.2771 | 5.590 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 115.7900 | 0.1158 | 90.1200 | 0.0901 | (22.169) | 0 | 0 | 350 |
| 2023/06/06 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 1,895.3900 | 1.8954 | 2,137.2800 | 2.1373 | 12.762 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 1,073.3400 | 1.0733 | 906.0400 | 0.9060 | (15.587) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 03/08/2023 | | | Bond Future | 11.1522 | 85.8976 | 11.0525 | 86.3085 | (0.894) | 0.0000 | 0.0000 | 97,953 |
| 2023/06/06 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 3,442.6200 | 3.4426 | 3,100.4700 | 3.1005 | (9.939) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 1,087.9300 | 1.0879 | 918.9200 | 0.9189 | (15.535) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 1,921.3700 | 1.9214 | 2,164.9700 | 2.1650 | 12.678 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 5,838.3500 | 5.8384 | 6,210.8700 | 6.2109 | 6.381 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 182.1500 | 0.1821 | 143.7700 | 0.1438 | (21.071) | 0 | 0 | 1,012 |
| 2023/06/06 | 2030 | 02/11/2023 | 12.27 | Put | Bond Future | 940.0000 | 0.9400 | 834.7900 | 0.8348 | (11.193) | 0 | 0 | 500 |
| 2023/06/06 | 2030 | 02/11/2023 | 11.43 | Call | Bond Future | 2,661.8000 | 2.6618 | 2,896.4600 | 2.8965 | 8.816 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | 11.43 | Put | Bond Future | 1,947.8200 | 1.9478 | 1,762.6200 | 1.7626 | (9.508) | 0 | 0 | 500 |
| 2023/06/06 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 1,436.9000 | 1.4369 | 1,597.1700 | 1.5972 | 11.154 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 3,256.1100 | 3.2561 | 2,996.5200 | 2.9965 | (7.972) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 1,452.7900 | 1.4528 | 1,614.2600 | 1.6143 | 11.114 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 3,231.0600 | 3.2311 | 2,972.6700 | 2.9727 | (7.997) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | 10.07 | Call | Bond Future | 622.8800 | 0.6229 | 708.1100 | 0.7081 | 13.683 | 0 | 0 | 800 |
| 2023/06/06 | 2030 | 02/11/2023 | 10.07 | Put | Bond Future | 5,496.9900 | 5.4970 | 5,162.3600 | 5.1624 | (6.088) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | 10.39 | Call | Bond Future | 902.6800 | 0.9027 | 1,017.3000 | 1.0173 | 12.698 | 0 | 0 | 500 |
| 2023/06/06 | 2030 | 02/11/2023 | 9.57 | Call | Bond Future | 350.0800 | 0.3501 | 401.8900 | 0.4019 | 14.799 | 0 | 0 | 800 |
| 2023/06/06 | 2030 | 02/11/2023 | 9.57 | Put | Bond Future | 7,393.7800 | 7.3938 | 7,025.7300 | 7.0257 | (4.978) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | | | Bond Future | 11.2501 | 87.8424 | 11.1451 | 88.2623 | (0.933) | 0.0000 | 0.0000 | 312 |
| 2023/06/06 | 2030 | 02/11/2023 | 12.27 | Call | Bond Future | 4,889.7700 | 4.8898 | 5,204.4200 | 5.2044 | 6.435 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | 11.12 | Call | Bond Future | 2,001.2900 | 2.0013 | 2,199.8500 | 2.1999 | 9.922 | 0 | 0 | 500 |
| 2023/06/06 | 2030 | 02/11/2023 | 11.12 | Put | Bond Future | 2,522.1200 | 2.5221 | 2,300.8200 | 2.3008 | (8.774) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | 11.57 | Call | Bond Future | 2,993.2900 | 2.9933 | 3,243.3700 | 3.2434 | 8.355 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | 11.57 | Put | Bond Future | 1,728.9500 | 1.7290 | 1,559.1700 | 1.5592 | (9.820) | 0 | 0 | 800 |
| 2023/06/06 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 1,468.5800 | 1.4686 | 1,631.2300 | 1.6312 | 11.075 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 3,205.9300 | 3.2059 | 2,948.7200 | 2.9487 | (8.023) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | 10.39 | Put | Bond Future | 4,421.4900 | 4.4215 | 4,116.2500 | 4.1163 | (6.904) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | 10.62 | Call | Bond Future | 1,179.3300 | 1.1793 | 1,318.8400 | 1.3188 | 11.830 | 0 | 0 | 500 |
| 2023/06/06 | 2030 | 02/11/2023 | 10.62 | Put | Bond Future | 3,739.6600 | 3.7397 | 3,459.3100 | 3.4593 | (7.497) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/11/2023 | 9.89 | Call | Bond Future | 508.4600 | 0.5085 | 580.1700 | 0.5802 | 14.103 | 0 | 0 | 500 |
| 2023/06/06 | 2030 | 02/11/2023 | 9.89 | Put | Bond Future | 6,156.2500 | 6.1563 | 5,808.1000 | 5.8081 | (5.655) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 11.86 | Put | Bond Future | 1,941.3900 | 1.9414 | 1,780.0900 | 1.7801 | (8.308) | 0 | 0 | 500 |
| 2023/06/06 | 2030 | 01/02/2024 | 12.10 | Put | Bond Future | 1,656.7500 | 1.6568 | 1,514.5400 | 1.5145 | (8.584) | 0 | 0 | 400 |
| 2023/06/06 | 2030 | 01/02/2024 | 11.37 | Call | Bond Future | 2,790.5900 | 2.7906 | 3,014.6800 | 3.0147 | 8.030 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 11.37 | Put | Bond Future | 2,677.1600 | 2.6772 | 2,471.7400 | 2.4717 | (7.673) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | 2030 | 01/02/2024 | 11.00 | Call | Bond Future | 2,069.0100 | 2.0690 | 2,256.5500 | 2.2566 | 9.064 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 9.93 | Call | Bond Future | 768.6200 | 0.7686 | 860.0000 | 0.8600 | 11.889 | 0 | 0 | 1,360 |
| 2023/06/06 | 2030 | 01/02/2024 | 9.93 | Put | Bond Future | 6,449.1600 | 6.4492 | 6,111.0300 | 6.1110 | (5.243) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 10.16 | Call | Bond Future | 947.7900 | 0.9478 | 1,056.2000 | 1.0562 | 11.438 | 0 | 0 | 200 |
| 2023/06/06 | 2030 | 01/02/2024 | 10.16 | Put | Bond Future | 5,670.7500 | 5.6708 | 5,349.6500 | 5.3497 | (5.662) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 9.57 | Put | Bond Future | 7,750.4800 | 7.7505 | 7,389.5700 | 7.3896 | (4.657) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 9.89 | Put | Bond Future | 6,588.8000 | 6.5888 | 6,247.9000 | 6.2479 | (5.174) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | | | Bond Future | 11.3407 | 85.8957 | 11.2299 | 86.3252 | (0.976) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 11.75 | Call | Bond Future | 3,651.5200 | 3.6515 | 3,910.4100 | 3.9104 | 7.090 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 11.75 | Put | Bond Future | 2,086.4000 | 2.0864 | 1,915.7800 | 1.9158 | (8.178) | 0 | 0 | 200 |
| 2023/06/06 | 2030 | 01/02/2024 | 11.86 | Call | Bond Future | 3,920.9500 | 3.9210 | 4,189.1600 | 4.1892 | 6.840 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 12.10 | Call | Bond Future | 4,531.6900 | 4.5317 | 4,818.9900 | 4.8190 | 6.340 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 11.35 | Call | Bond Future | 2,748.4000 | 2.7484 | 2,970.5600 | 2.9706 | 8.083 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 11.35 | Put | Bond Future | 2,712.2400 | 2.7122 | 2,504.8900 | 2.5049 | (7.645) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 11.36 | Call | Bond Future | 2,769.4600 | 2.7695 | 2,992.5800 | 2.9926 | 8.056 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 11.36 | Put | Bond Future | 2,694.6600 | 2.6947 | 2,488.2700 | 2.4883 | (7.659) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 10.39 | Call | Bond Future | 1,182.8400 | 1.1828 | 1,311.0100 | 1.3110 | 10.836 | 0 | 0 | 500 |
| 2023/06/06 | 2030 | 01/02/2024 | 10.39 | Put | Bond Future | 4,960.6900 | 4.9607 | 4,659.3500 | 4.6594 | (6.075) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 11.00 | Put | Bond Future | 3,399.3700 | 3.3994 | 3,157.4000 | 3.1574 | (7.118) | 0 | 0 | 200 |
| 2023/06/06 | 2030 | 01/02/2024 | 11.31 | Call | Bond Future | 2,664.9200 | 2.6649 | 2,883.2200 | 2.8832 | 8.192 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 11.31 | Put | Bond Future | 2,783.5700 | 2.7836 | 2,572.3600 | 2.5724 | (7.588) | 0 | 0 | 1,360 |
| 2023/06/06 | 2030 | 01/02/2024 | 10.07 | Call | Bond Future | 873.8500 | 0.8739 | 975.3500 | 0.9753 | 11.615 | 0 | 0 | 400 |
| 2023/06/06 | 2030 | 01/02/2024 | 10.07 | Put | Bond Future | 5,970.0200 | 5.9700 | 5,642.0100 | 5.6420 | (5.494) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/02/2024 | 9.57 | Call | Bond Future | 545.6100 | 0.5456 | 614.2100 | 0.6142 | 12.573 | 0 | 0 | 400 |
| 2023/06/06 | 2030 | 01/02/2024 | 9.89 | Call | Bond Future | 740.4400 | 0.7404 | 829.0500 | 0.8291 | 11.967 | 0 | 0 | 500 |
| 2023/06/06 | 2030 | 02/05/2024 | 12.38 | Call | Bond Future | 5,178.5500 | 5.1786 | 5,480.4600 | 5.4805 | 5.830 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | 12.38 | Put | Bond Future | 1,708.3000 | 1.7083 | 1,570.4700 | 1.5705 | (8.068) | 0 | 0 | 1,080 |
| 2023/06/06 | 2030 | 02/05/2024 | 10.82 | Call | Bond Future | 1,857.6100 | 1.8576 | 2,029.6000 | 2.0296 | 9.259 | 0 | 0 | 1,080 |
| 2023/06/06 | 2030 | 02/05/2024 | 10.82 | Put | Bond Future | 4,183.4000 | 4.1834 | 3,915.6500 | 3.9156 | (6.400) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | 11.12 | Put | Bond Future | 3,524.4700 | 3.5245 | 3,284.5200 | 3.2845 | (6.808) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | 10.62 | Call | Bond Future | 1,570.1800 | 1.5702 | 1,723.8700 | 1.7239 | 9.788 | 0 | 0 | 500 |
| 2023/06/06 | 2030 | 02/05/2024 | 10.62 | Put | Bond Future | 4,675.4100 | 4.6754 | 4,389.3600 | 4.3894 | (6.118) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | 9.66 | Call | Bond Future | 692.3200 | 0.6923 | 774.0400 | 0.7740 | 11.804 | 0 | 0 | 1,000 |
| 2023/06/06 | 2030 | 02/05/2024 | 9.66 | Put | Bond Future | 7,660.4500 | 7.6604 | 7,302.4300 | 7.3024 | (4.674) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | 9.81 | Call | Bond Future | 792.6000 | 0.7926 | 883.7600 | 0.8838 | 11.501 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | 9.81 | Put | Bond Future | 7,143.6100 | 7.1436 | 6,795.0300 | 6.7950 | (4.880) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | 9.82 | Call | Bond Future | 799.6600 | 0.7997 | 891.4800 | 0.8915 | 11.482 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | 9.82 | Put | Bond Future | 7,109.7100 | 7.1097 | 6,761.7900 | 6.7618 | (4.894) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | | | Bond Future | 11.4301 | 87.9611 | 11.3132 | 88.4008 | (1.023) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | 13.15 | Call | Bond Future | 7,256.7500 | 7.2567 | 7,601.7700 | 7.6018 | 4.754 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | 13.15 | Put | Bond Future | 1,101.6400 | 1.1016 | 1,006.9200 | 1.0069 | (8.598) | 0 | 0 | 500 |
| 2023/06/06 | 2030 | 02/05/2024 | 11.12 | Call | Bond Future | 2,351.9400 | 2.3519 | 2,551.7300 | 2.5517 | 8.495 | 0 | 0 | 500 |
| 2023/06/06 | 2030 | 02/05/2024 | 11.94 | Call | Bond Future | 4,083.6700 | 4.0837 | 4,354.1500 | 4.3542 | 6.623 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | 11.94 | Put | Bond Future | 2,198.6600 | 2.1987 | 2,029.4000 | 2.0294 | (7.698) | 0 | 0 | 1,000 |
| 2023/06/06 | 2030 | 02/05/2024 | 9.83 | Call | Bond Future | 806.7800 | 0.8068 | 899.2500 | 0.8992 | 11.462 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | 9.83 | Put | Bond Future | 7,075.8900 | 7.0759 | 6,728.6200 | 6.7286 | (4.908) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 02/05/2024 | 10.16 | Call | Bond Future | 1,072.3400 | 1.0723 | 1,188.1200 | 1.1881 | 10.797 | 0 | 0 | 1,000 |
| 2023/06/06 | 2030 | 02/05/2024 | 10.16 | Put | Bond Future | 6,003.0900 | 6.0031 | 5,679.1300 | 5.6791 | (5.397) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | 2030 | 01/08/2024 | 10.38 | Call | Bond Future | 1,390.1300 | 1.3901 | 1,527.1800 | 1.5272 | 9.859 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/08/2024 | 10.38 | Put | Bond Future | 5,791.8400 | 5.7918 | 5,478.8000 | 5.4788 | (5.405) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/08/2024 | 10.37 | Call | Bond Future | 1,380.0400 | 1.3800 | 1,516.3400 | 1.5163 | 9.877 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/08/2024 | 10.37 | Put | Bond Future | 5,820.2400 | 5.8202 | 5,506.4500 | 5.5064 | (5.391) | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/08/2024 | | | Bond Future | 11.5597 | 85.9605 | 11.4356 | 86.4106 | (1.073) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2030 | 01/08/2024 | 10.39 | Call | Bond Future | 1,400.2700 | 1.4003 | 1,538.0700 | 1.5381 | 9.841 | 0 | 0 | 0 |
| 2023/06/06 | 2030 | 01/08/2024 | 10.39 | Put | Bond Future | 5,763.5000 | 5.7635 | 5,451.2100 | 5.4512 | (5.418) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 03/08/2023 | 9.60 | Call | Bond Future | 0.8600 | 0.0009 | 1.4300 | 0.0014 | 66.279 | 0 | 0 | 1,500 |
| 2023/06/06 | 2032 | 03/08/2023 | 9.60 | Put | Bond Future | 10,892.5900 | 10.8926 | 10,332.8600 | 10.3329 | (5.139) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 03/08/2023 | 10.30 | Call | Bond Future | 23.8200 | 0.0238 | 35.6600 | 0.0357 | 49.706 | 0 | 0 | 7,500 |
| 2023/06/06 | 2032 | 03/08/2023 | 10.30 | Put | Bond Future | 7,174.6500 | 7.1747 | 6,626.1900 | 6.6262 | (7.644) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 03/08/2023 | 12.04 | Call | Bond Future | 2,419.2300 | 2.4192 | 2,774.8600 | 2.7749 | 14.700 | 0 | 0 | 3,000 |
| 2023/06/06 | 2032 | 03/08/2023 | 12.04 | Put | Bond Future | 1,094.9500 | 1.0950 | 890.2800 | 0.8903 | (18.692) | 0 | 0 | 3,000 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 1,646.7700 | 1.6468 | 1,938.6900 | 1.9387 | 17.727 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 1,565.2500 | 1.5653 | 1,296.8700 | 1.2969 | (17.146) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 2,003.1900 | 2.0032 | 2,327.0700 | 2.3271 | 16.168 | 0 | 0 | 5,000 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 1,320.1300 | 1.3201 | 1,083.7100 | 1.0837 | (17.909) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.55 | Call | Bond Future | 1,119.6800 | 1.1197 | 1,353.4300 | 1.3534 | 20.877 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.55 | Put | Bond Future | 2,069.7300 | 2.0697 | 1,743.1800 | 1.7432 | (15.777) | 0 | 0 | 7,500 |
| 2023/06/06 | 2032 | 03/08/2023 | | | Bond Future | 11.7525 | 84.2082 | 11.6327 | 84.7685 | (1.019) | 0.0000 | 0.0000 | 116,260 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.45 | Call | Bond Future | 915.3000 | 0.9153 | 1,121.7200 | 1.1217 | 22.552 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.45 | Put | Bond Future | 2,339.9700 | 2.3400 | 1,986.0900 | 1.9861 | (15.123) | 0 | 0 | 7,500 |
| 2023/06/06 | 2032 | 03/08/2023 | 12.00 | Call | Bond Future | 2,297.2900 | 2.2973 | 2,644.1500 | 2.6442 | 15.099 | 0 | 0 | 5,000 |
| 2023/06/06 | 2032 | 03/08/2023 | 12.00 | Put | Bond Future | 1,155.5200 | 1.1555 | 942.0800 | 0.9421 | (18.471) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 1,620.5800 | 1.6206 | 1,909.9500 | 1.9100 | 17.856 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 1,585.5800 | 1.5856 | 1,314.6500 | 1.3147 | (17.087) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.50 | Call | Bond Future | 0.0000 | 0.0000 | 1,234.6900 | 1.2347 | 100.000 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.50 | Put | Bond Future | 0.0000 | 0.0000 | 1,861.3000 | 1.8613 | 100.000 | 0 | 0 | 220 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 1,594.7200 | 1.5947 | 1,881.5400 | 1.8815 | 17.986 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 1,606.2700 | 1.6063 | 1,332.7900 | 1.3328 | (17.026) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 1,420.5600 | 1.4206 | 1,618.4700 | 1.6185 | 13.932 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 4,327.4400 | 4.3274 | 3,952.6800 | 3.9527 | (8.660) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/11/2023 | 11.90 | Call | Bond Future | 2,794.6100 | 2.7946 | 3,096.4600 | 3.0965 | 10.801 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/11/2023 | 11.90 | Put | Bond Future | 2,629.9100 | 2.6299 | 2,359.0900 | 2.3591 | (10.298) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/11/2023 | 11.09 | Put | Bond Future | 4,818.1800 | 4.8182 | 4,420.5800 | 4.4206 | (8.252) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/11/2023 | 10.59 | Call | Bond Future | 630.7600 | 0.6308 | 739.2400 | 0.7392 | 17.198 | 0 | 0 | 500 |
| 2023/06/06 | 2032 | 02/11/2023 | 10.59 | Put | Bond Future | 6,713.6800 | 6.7137 | 6,249.4900 | 6.2495 | (6.914) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/11/2023 | | | Bond Future | 11.8638 | 81.9504 | 11.7386 | 82.5231 | (1.055) | 0.0000 | 0.0000 | 65,300 |
| 2023/06/06 | 2032 | 02/11/2023 | 12.26 | Call | Bond Future | 3,754.4800 | 3.7545 | 4,108.0100 | 4.1080 | 9.416 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/11/2023 | 12.26 | Put | Bond Future | 1,976.5200 | 1.9765 | 1,757.3800 | 1.7574 | (11.087) | 0 | 0 | 500 |
| 2023/06/06 | 2032 | 02/11/2023 | 11.09 | Call | Bond Future | 1,191.9700 | 1.1920 | 1,367.0400 | 1.3670 | 14.687 | 0 | 0 | 500 |
| 2023/06/06 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 1,388.4300 | 1.3884 | 1,583.2400 | 1.5832 | 14.031 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 4,390.7600 | 4.3908 | 4,012.9000 | 4.0129 | (8.606) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 1,404.4400 | 1.4044 | 1,600.8000 | 1.6008 | 13.981 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 4,359.0300 | 4.3590 | 3,982.7200 | 3.9827 | (8.633) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 12.50 | Call | Bond Future | 4,630.1100 | 4.6301 | 4,999.6400 | 4.9996 | 7.981 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 12.73 | Call | Bond Future | 5,293.1300 | 5.2931 | 5,686.7200 | 5.6867 | 7.436 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | 2032 | 01/02/2024 | 12.73 | Put | Bond Future | 1,985.0800 | 1.9851 | 1,792.7700 | 1.7928 | (9.688) | 0 | 0 | 500 |
| 2023/06/06 | 2032 | 01/02/2024 | 11.83 | Call | Bond Future | 2,914.5200 | 2.9145 | 3,202.7200 | 3.2027 | 9.888 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 11.83 | Put | Bond Future | 3,526.8200 | 3.5268 | 3,229.1200 | 3.2291 | (8.441) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 11.84 | Call | Bond Future | 2,937.5600 | 2.9376 | 3,227.0700 | 3.2271 | 9.855 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 11.84 | Put | Bond Future | 3,504.8900 | 3.5049 | 3,208.5000 | 3.2085 | (8.456) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 10.78 | Call | Bond Future | 1,148.4900 | 1.1485 | 1,301.8500 | 1.3019 | 13.353 | 0 | 0 | 200 |
| 2023/06/06 | 2032 | 01/02/2024 | 11.09 | Call | Bond Future | 1,530.4300 | 1.5304 | 1,720.4500 | 1.7204 | 12.416 | 0 | 0 | 500 |
| 2023/06/06 | 2032 | 01/02/2024 | 11.09 | Put | Bond Future | 5,562.5000 | 5.5625 | 5,166.6200 | 5.1666 | (7.117) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 11.75 | Call | Bond Future | 2,735.2300 | 2.7352 | 3,012.8500 | 3.0129 | 10.150 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 11.75 | Put | Bond Future | 3,708.4600 | 3.7085 | 3,400.1800 | 3.4002 | (8.313) | 0 | 0 | 200 |
| 2023/06/06 | 2032 | 01/02/2024 | 10.01 | Call | Bond Future | 533.3700 | 0.5334 | 615.9100 | 0.6159 | 15.475 | 0 | 0 | 1,200 |
| 2023/06/06 | 2032 | 01/02/2024 | 10.01 | Put | Bond Future | 9,898.9000 | 9.8989 | 9,395.5400 | 9.3955 | (5.085) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 10.59 | Call | Bond Future | 961.1100 | 0.9611 | 1,094.4200 | 1.0944 | 13.870 | 0 | 0 | 500 |
| 2023/06/06 | 2032 | 01/02/2024 | | | Bond Future | 11.9668 | 83.8722 | 11.8359 | 84.4581 | (1.094) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 12.50 | Put | Bond Future | 2,299.9300 | 2.2999 | 2,083.5600 | 2.0836 | (9.408) | 0 | 0 | 200 |
| 2023/06/06 | 2032 | 01/02/2024 | 12.62 | Call | Bond Future | 4,972.3200 | 4.9723 | 5,354.6800 | 5.3547 | 7.690 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 12.62 | Put | Bond Future | 2,129.9300 | 2.1299 | 1,926.3900 | 1.9264 | (9.556) | 0 | 0 | 1,200 |
| 2023/06/06 | 2032 | 01/02/2024 | 11.85 | Call | Bond Future | 2,960.4100 | 2.9604 | 3,251.2300 | 3.2512 | 9.824 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 11.85 | Put | Bond Future | 3,482.8000 | 3.4828 | 3,187.7200 | 3.1877 | (8.472) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 10.78 | Put | Bond Future | 6,668.6800 | 6.6687 | 6,236.1400 | 6.2361 | (6.486) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 10.59 | Put | Bond Future | 7,410.1300 | 7.4101 | 6,957.5400 | 6.9575 | (6.108) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/02/2024 | 10.76 | Call | Bond Future | 1,127.6500 | 1.1277 | 1,278.8300 | 1.2788 | 13.407 | 0 | 0 | 1,200 |
| 2023/06/06 | 2032 | 01/02/2024 | 10.76 | Put | Bond Future | 6,745.0000 | 6.7450 | 6,310.2800 | 6.3103 | (6.445) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 12.90 | Call | Bond Future | 5,651.2400 | 5.6512 | 6,056.4100 | 6.0564 | 7.170 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 13.18 | Call | Bond Future | 6,473.9500 | 6.4739 | 6,903.6700 | 6.9037 | 6.638 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 13.18 | Put | Bond Future | 1,806.3900 | 1.8064 | 1,636.2300 | 1.6362 | (9.420) | 0 | 0 | 500 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.86 | Call | Bond Future | 1,280.5200 | 1.2805 | 1,446.7500 | 1.4468 | 12.981 | 0 | 0 | 1,000 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.86 | Put | Bond Future | 6,764.2900 | 6.7643 | 6,330.6400 | 6.3306 | (6.411) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.56 | Call | Bond Future | 982.7800 | 0.9828 | 1,118.1700 | 1.1182 | 13.776 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.56 | Put | Bond Future | 7,904.9400 | 7.9049 | 7,440.4500 | 7.4404 | (5.876) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.65 | Call | Bond Future | 1,065.9100 | 1.0659 | 1,210.1900 | 1.2102 | 13.536 | 0 | 0 | 1,550 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.65 | Put | Bond Future | 7,553.3200 | 7.5533 | 7,097.7200 | 7.0977 | (6.032) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.36 | Call | Bond Future | 816.2000 | 0.8162 | 933.0400 | 0.9330 | 14.315 | 0 | 0 | 1,000 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.36 | Put | Bond Future | 8,714.5000 | 8.7145 | 8,231.4600 | 8.2315 | (5.543) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | | | Bond Future | 12.0661 | 81.7234 | 11.9290 | 82.3233 | (1.136) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 12.90 | Put | Bond Future | 2,122.9700 | 2.1230 | 1,928.2600 | 1.9283 | (9.172) | 0 | 0 | 1,000 |
| 2023/06/06 | 2032 | 02/05/2024 | 13.35 | Call | Bond Future | 6,986.8300 | 6.9868 | 7,430.0900 | 7.4301 | 6.344 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 13.35 | Put | Bond Future | 1,638.3300 | 1.6383 | 1,481.7100 | 1.4817 | (9.560) | 0 | 0 | 1,550 |
| 2023/06/06 | 2032 | 02/05/2024 | 11.09 | Call | Bond Future | 1,567.8200 | 1.5678 | 1,760.5900 | 1.7606 | 12.295 | 0 | 0 | 500 |
| 2023/06/06 | 2032 | 02/05/2024 | 11.09 | Put | Bond Future | 5,969.4000 | 5.9694 | 5,562.2900 | 5.5623 | (6.820) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 11.35 | Call | Bond Future | 1,973.6200 | 1.9736 | 2,198.8900 | 2.1989 | 11.414 | 0 | 0 | 1,550 |
| 2023/06/06 | 2032 | 02/05/2024 | 11.35 | Put | Bond Future | 5,172.9400 | 5.1729 | 4,798.3300 | 4.7983 | (7.242) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.59 | Call | Bond Future | 1,009.9100 | 1.0099 | 1,148.2300 | 1.1482 | 13.696 | 0 | 0 | 500 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.59 | Put | Bond Future | 7,786.8400 | 7.7868 | 7,325.2800 | 7.3253 | (5.927) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.54 | Call | Bond Future | 964.9300 | 0.9649 | 1,098.3800 | 1.0984 | 13.830 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.54 | Put | Bond Future | 7,984.0800 | 7.9841 | 7,517.6500 | 7.5176 | (5.842) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.55 | Call | Bond Future | 973.9400 | 0.9739 | 1,108.3700 | 1.1084 | 13.803 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 02/05/2024 | 10.55 | Put | Bond Future | 7,944.5700 | 7.9446 | 7,479.1200 | 7.4791 | (5.859) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | 2032 | 01/08/2024 | 11.15 | Call | Bond Future | 1,747.8100 | 1.7478 | 1,950.0200 | 1.9500 | 11.569 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/08/2024 | 11.15 | Put | Bond Future | 6,355.9700 | 6.3560 | 5,944.3400 | 5.9443 | (6.476) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/08/2024 | | | Bond Future | 12.1959 | 83.5848 | 12.0522 | 84.1987 | (1.179) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2032 | 01/08/2024 | 11.13 | Call | Bond Future | 1,722.7600 | 1.7228 | 1,922.8200 | 1.9228 | 11.613 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/08/2024 | 11.13 | Put | Bond Future | 6,422.3100 | 6.4223 | 6,008.5300 | 6.0085 | (6.443) | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/08/2024 | 11.14 | Call | Bond Future | 1,735.0900 | 1.7351 | 1,936.2200 | 1.9362 | 11.592 | 0 | 0 | 0 |
| 2023/06/06 | 2032 | 01/08/2024 | 11.14 | Put | Bond Future | 6,388.9300 | 6.3889 | 5,976.2200 | 5.9762 | (6.460) | 0 | 0 | 0 |
| 2023/06/06 | 2033 | 03/08/2023 | | | Bond Future | 116.5480 | 116.5480 | 116.9063 | 116.9063 | 0.307 | 0.0000 | 0.0000 | 7,227 |
| 2023/06/06 | 2033 | 02/11/2023 | | | Bond Future | 117.7861 | 117.7861 | 118.1519 | 118.1519 | 0.311 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2033 | 01/02/2024 | | | Bond Future | 120.5742 | 120.5742 | 120.9485 | 120.9485 | 0.310 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2033 | 02/05/2024 | | | Bond Future | 122.0252 | 122.0252 | 122.4082 | 122.4082 | 0.314 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2033 | 01/08/2024 | | | Bond Future | 124.8371 | 124.8371 | 125.2293 | 125.2293 | 0.314 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 889.9800 | 0.8900 | 1,025.2100 | 1.0252 | 15.195 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 2,995.8000 | 2.9958 | 2,697.4200 | 2.6974 | (9.960) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 908.2100 | 0.9082 | 1,045.3900 | 1.0454 | 15.104 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 2,960.2600 | 2.9603 | 2,663.8300 | 2.6638 | (10.014) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 03/08/2023 | | | Bond Future | 12.5197 | 74.3212 | 12.4360 | 74.7548 | (0.668) | 0.0000 | 0.0000 | 133,990 |
| 2023/06/06 | 2037 | 03/08/2023 | 10.30 | Call | Bond Future | 2.3000 | 0.0023 | 3.0300 | 0.0030 | 31.739 | 0 | 0 | 1,800 |
| 2023/06/06 | 2037 | 03/08/2023 | 10.30 | Put | Bond Future | 12,899.4500 | 12.8994 | 12,466.5700 | 12.4666 | (3.356) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 03/08/2023 | 11.00 | Call | Bond Future | 39.2900 | 0.0393 | 49.4600 | 0.0495 | 25.884 | 0 | 0 | 1,800 |
| 2023/06/06 | 2037 | 03/08/2023 | 11.00 | Put | Bond Future | 8,538.0300 | 8.5380 | 8,114.5900 | 8.1146 | (4.959) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 926.6800 | 0.9267 | 1,065.8000 | 1.0658 | 15.013 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 2,925.0200 | 2.9250 | 2,630.5300 | 2.6305 | (10.068) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/11/2023 | 12.52 | Call | Bond Future | 2,601.6100 | 2.6016 | 2,813.1400 | 2.8131 | 8.131 | 0 | 0 | 750 |
| 2023/06/06 | 2037 | 02/11/2023 | 12.52 | Put | Bond Future | 3,182.5800 | 3.1826 | 2,950.9900 | 2.9510 | (7.277) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/11/2023 | 13.89 | Call | Bond Future | 7,020.6000 | 7.0206 | 7,366.9100 | 7.3669 | 4.933 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/11/2023 | 13.89 | Put | Bond Future | 1,027.9300 | 1.0279 | 931.1200 | 0.9311 | (9.418) | 0 | 0 | 750 |
| 2023/06/06 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 6,578.2600 | 6.5783 | 6,229.3200 | 6.2293 | (5.304) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 822.8900 | 0.8229 | 918.0800 | 0.9181 | 11.568 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 6,624.1200 | 6.6241 | 6,274.1800 | 6.2742 | (5.283) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/11/2023 | | | Bond Future | 12.6337 | 76.0041 | 12.5469 | 76.4472 | (0.687) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 811.8700 | 0.8119 | 906.0500 | 0.9061 | 11.600 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 6,532.5700 | 6.5326 | 6,184.6400 | 6.1846 | (5.326) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/11/2023 | 12.02 | Call | Bond Future | 1,490.5200 | 1.4905 | 1,637.9500 | 1.6379 | 9.891 | 0 | 0 | 750 |
| 2023/06/06 | 2037 | 02/11/2023 | 12.02 | Put | Bond Future | 4,708.1900 | 4.7082 | 4,412.5000 | 4.4125 | (6.280) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 800.9600 | 0.8010 | 894.1400 | 0.8941 | 11.634 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/02/2024 | 12.93 | Call | Bond Future | 4,178.5300 | 4.1785 | 4,431.1600 | 4.4312 | 6.046 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/02/2024 | 12.93 | Put | Bond Future | 3,258.2600 | 3.2583 | 3,057.5900 | 3.0576 | (6.159) | 0 | 0 | 2,500 |
| 2023/06/06 | 2037 | 01/02/2024 | 13.93 | Put | Bond Future | 1,735.3800 | 1.7354 | 1,613.4000 | 1.6134 | (7.029) | 0 | 0 | 2,500 |
| 2023/06/06 | 2037 | 01/02/2024 | 12.33 | Call | Bond Future | 2,631.0800 | 2.6311 | 2,823.5400 | 2.8235 | 7.315 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/02/2024 | 12.33 | Put | Bond Future | 4,745.3400 | 4.7453 | 4,484.5000 | 4.4845 | (5.497) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/02/2024 | 12.09 | Put | Bond Future | 5,505.2600 | 5.5053 | 5,219.3500 | 5.2193 | (5.193) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/02/2024 | | | Bond Future | 12.7442 | 73.5296 | 12.6539 | 73.9829 | (0.708) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2037 | 01/02/2024 | 13.93 | Call | Bond Future | 7,325.2900 | 7.3253 | 7,656.6100 | 7.6566 | 4.523 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/02/2024 | 12.31 | Call | Bond Future | 2,585.6200 | 2.5856 | 2,775.9900 | 2.7760 | 7.363 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/02/2024 | 12.31 | Put | Bond Future | 4,804.2300 | 4.8042 | 4,541.3000 | 4.5413 | (5.473) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | 2037 | 01/02/2024 | 12.32 | Call | Bond Future | 2,608.3000 | 2.6083 | 2,799.7200 | 2.7997 | 7.339 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/02/2024 | 12.32 | Put | Bond Future | 4,774.7100 | 4.7747 | 4,512.8300 | 4.5128 | (5.485) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/02/2024 | 12.09 | Call | Bond Future | 2,124.7100 | 2.1247 | 2,292.1000 | 2.2921 | 7.878 | 0 | 0 | 2,500 |
| 2023/06/06 | 2037 | 02/05/2024 | 11.44 | Call | Bond Future | 1,278.6500 | 1.2786 | 1,390.8100 | 1.3908 | 8.772 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/05/2024 | 11.44 | Put | Bond Future | 8,750.3400 | 8.7503 | 8,398.3700 | 8.3984 | (4.022) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/05/2024 | 11.45 | Call | Bond Future | 1,290.1700 | 1.2902 | 1,403.1100 | 1.4031 | 8.754 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/05/2024 | 11.43 | Put | Bond Future | 8,795.6500 | 8.7957 | 8,442.8900 | 8.4429 | (4.011) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/05/2024 | | | Bond Future | 12.8529 | 75.2979 | 12.7591 | 75.7620 | (0.730) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2037 | 02/05/2024 | 11.45 | Put | Bond Future | 8,705.1600 | 8.7052 | 8,353.9700 | 8.3540 | (4.034) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 02/05/2024 | 11.43 | Call | Bond Future | 1,267.2100 | 1.2672 | 1,378.5800 | 1.3786 | 8.789 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/08/2024 | 12.10 | Call | Bond Future | 2,336.9000 | 2.3369 | 2,508.0000 | 2.5080 | 7.322 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/08/2024 | 12.10 | Put | Bond Future | 6,826.2900 | 6.8263 | 6,522.3800 | 6.5224 | (4.452) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/08/2024 | 12.09 | Call | Bond Future | 2,318.8300 | 2.3188 | 2,489.0300 | 2.4890 | 7.340 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/08/2024 | 12.09 | Put | Bond Future | 6,860.9900 | 6.8610 | 6,556.1800 | 6.5562 | (4.443) | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/08/2024 | | | Bond Future | 12.9889 | 72.7573 | 12.8911 | 73.2323 | (0.753) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2037 | 01/08/2024 | 12.11 | Call | Bond Future | 2,355.0500 | 2.3550 | 2,527.0500 | 2.5271 | 7.303 | 0 | 0 | 0 |
| 2023/06/06 | 2037 | 01/08/2024 | 12.11 | Put | Bond Future | 6,791.7200 | 6.7917 | 6,488.7100 | 6.4887 | (4.461) | 0 | 0 | 0 |
| 2023/06/06 | 2038 | 03/08/2023 | | | Bond Future | 126.1165 | 126.1165 | 126.6317 | 126.6317 | 0.408 | 0.0000 | 0.0000 | 3,022 |
| 2023/06/06 | 2038 | 02/11/2023 | | | Bond Future | 129.0016 | 129.0016 | 129.5282 | 129.5282 | 0.408 | 0.0000 | 0.0000 | 1,706 |
| 2023/06/06 | 2038 | 01/02/2024 | | | Bond Future | 130.0255 | 130.0255 | 130.5639 | 130.5639 | 0.414 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2038 | 02/05/2024 | | | Bond Future | 133.1794 | 133.1794 | 133.7306 | 133.7306 | 0.414 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2038 | 01/08/2024 | | | Bond Future | 134.1615 | 134.1615 | 134.7250 | 134.7250 | 0.420 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 913.4100 | 0.9134 | 1,024.7500 | 1.0247 | 12.189 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 3,205.0200 | 3.2050 | 2,941.1300 | 2.9411 | (8.234) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 03/08/2023 | | | Bond Future | 12.6384 | 75.2228 | 12.5702 | 75.5981 | (0.540) | 0.0000 | 0.0000 | 133,027 |
| 2023/06/06 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 876.8600 | 0.8769 | 984.9000 | 0.9849 | 12.321 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 3,283.5300 | 3.2835 | 3,016.3400 | 3.0163 | (8.137) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 894.9600 | 0.8950 | 1,004.6400 | 1.0046 | 12.255 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 3,244.0700 | 3.2441 | 2,978.5200 | 2.9785 | (8.186) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/11/2023 | 12.60 | Call | Bond Future | 2,716.4000 | 2.7164 | 2,893.1400 | 2.8931 | 6.506 | 0 | 0 | 128 |
| 2023/06/06 | 2040 | 02/11/2023 | 12.60 | Put | Bond Future | 3,537.7500 | 3.5377 | 3,331.0100 | 3.3310 | (5.844) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/11/2023 | 13.64 | Call | Bond Future | 6,100.2500 | 6.1002 | 6,372.2700 | 6.3723 | 4.459 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/11/2023 | 13.64 | Put | Bond Future | 1,536.3600 | 1.5364 | 1,424.9000 | 1.4249 | (7.255) | 0 | 0 | 128 |
| 2023/06/06 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 760.3800 | 0.7604 | 831.9700 | 0.8320 | 9.415 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 7,528.2800 | 7.5283 | 7,216.3900 | 7.2164 | (4.143) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 771.1100 | 0.7711 | 843.5100 | 0.8435 | 9.389 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 7,426.3000 | 7.4263 | 7,116.0500 | 7.1161 | (4.178) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/11/2023 | | | Bond Future | 12.7509 | 76.9262 | 12.6801 | 77.3097 | (0.555) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2040 | 02/11/2023 | 11.80 | Call | Bond Future | 1,032.0200 | 1.0320 | 1,123.0600 | 1.1231 | 8.822 | 0 | 0 | 128 |
| 2023/06/06 | 2040 | 02/11/2023 | 11.80 | Put | Bond Future | 6,456.7900 | 6.4568 | 6,164.3500 | 6.1643 | (4.529) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 7,477.2000 | 7.4772 | 7,166.1200 | 7.1661 | (4.160) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 781.9400 | 0.7819 | 855.1700 | 0.8552 | 9.365 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 01/02/2024 | 12.33 | Call | Bond Future | 2,578.7300 | 2.5787 | 2,733.6500 | 2.7337 | 6.008 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 01/02/2024 | 12.33 | Put | Bond Future | 5,482.2600 | 5.4823 | 5,244.9000 | 5.2449 | (4.330) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 01/02/2024 | 12.34 | Call | Bond Future | 2,601.8000 | 2.6018 | 2,757.6200 | 2.7576 | 5.989 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 01/02/2024 | 12.34 | Put | Bond Future | 5,448.9000 | 5.4489 | 5,212.4400 | 5.2124 | (4.340) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2023/06/06 | 2040 | 01/02/2024 | | | Bond Future | 12.8600 | 74.2229 | 12.7865 | 74.6152 | (0.572) | 0.0000 | 0.0000 | 28 |
| 2023/06/06 | 2040 | 01/02/2024 | 12.35 | Call | Bond Future | 2,625.2200 | 2.6252 | 2,781.9400 | 2.7819 | 5.970 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 01/02/2024 | 12.35 | Put | Bond Future | 5,415.9500 | 5.4160 | 5,180.3900 | 5.1804 | (4.349) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/05/2024 | 11.60 | Call | Bond Future | 1,473.0700 | 1.4731 | 1,573.4300 | 1.5734 | 6.813 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/05/2024 | 11.61 | Call | Bond Future | 1,486.0400 | 1.4860 | 1,587.0800 | 1.5871 | 6.799 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/05/2024 | 11.62 | Put | Bond Future | 9,123.9000 | 9.1239 | 8,824.0100 | 8.8240 | (3.287) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/05/2024 | | | Bond Future | 12.9670 | 76.0080 | 12.8907 | 76.4096 | (0.589) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2040 | 02/05/2024 | 11.60 | Put | Bond Future | 9,220.1900 | 9.2202 | 8,918.9200 | 8.9189 | (3.268) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/05/2024 | 11.61 | Put | Bond Future | 9,171.9700 | 9.1720 | 8,871.3800 | 8.8714 | (3.277) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 02/05/2024 | 11.62 | Call | Bond Future | 1,499.0800 | 1.4991 | 1,600.8200 | 1.6008 | 6.787 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 01/08/2024 | 12.34 | Call | Bond Future | 2,859.0500 | 2.8590 | 3,017.6500 | 3.0176 | 5.547 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 01/08/2024 | 12.34 | Put | Bond Future | 6,940.7300 | 6.9407 | 6,688.2600 | 6.6883 | (3.638) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 01/08/2024 | | | Bond Future | 13.0999 | 73.2330 | 13.0204 | 73.6441 | (0.607) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2040 | 01/08/2024 | 12.32 | Call | Bond Future | 2,817.5600 | 2.8176 | 2,974.6200 | 2.9746 | 5.574 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 01/08/2024 | 12.32 | Put | Bond Future | 7,011.4300 | 7.0114 | 6,757.4200 | 6.7574 | (3.623) | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 01/08/2024 | 12.33 | Call | Bond Future | 2,838.2700 | 2.8383 | 2,996.1000 | 2.9961 | 5.561 | 0 | 0 | 0 |
| 2023/06/06 | 2040 | 01/08/2024 | 12.33 | Put | Bond Future | 6,976.0100 | 6.9760 | 6,722.7700 | 6.7228 | (3.630) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 03/08/2023 | 12.00 | Call | Bond Future | 531.7500 | 0.5317 | 612.0200 | 0.6120 | 15.095 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 03/08/2023 | 12.00 | Put | Bond Future | 4,321.2200 | 4.3212 | 3,996.6500 | 3.9967 | (7.511) | 0 | 0 | 4,754 |
| 2023/06/06 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 751.1500 | 0.7511 | 855.5700 | 0.8556 | 13.901 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 3,649.6500 | 3.6496 | 3,349.2300 | 3.3492 | (8.231) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 767.5700 | 0.7676 | 873.6900 | 0.8737 | 13.825 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 3,607.3000 | 3.6073 | 3,308.5800 | 3.3086 | (8.281) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 03/08/2023 | | | Bond Future | 12.6596 | 71.8025 | 12.5864 | 72.2074 | (0.579) | 0.0000 | 0.0000 | 84,933 |
| 2023/06/06 | 2044 | 03/08/2023 | 11.75 | Call | Bond Future | 272.6000 | 0.2726 | 319.7000 | 0.3197 | 17.278 | 0 | 0 | 4,553 |
| 2023/06/06 | 2044 | 03/08/2023 | 11.75 | Put | Bond Future | 5,587.1800 | 5.5872 | 5,229.4400 | 5.2294 | (6.403) | 0 | 0 | 3,076 |
| 2023/06/06 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 784.3100 | 0.7843 | 892.1500 | 0.8922 | 13.750 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 3,565.3500 | 3.5654 | 3,268.3500 | 3.2683 | (8.330) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 03/08/2023 | 12.50 | Call | Bond Future | 1,481.4000 | 1.4814 | 1,649.8200 | 1.6498 | 11.369 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 03/08/2023 | 12.50 | Put | Bond Future | 2,368.4700 | 2.3685 | 2,132.0500 | 2.1321 | (9.982) | 0 | 0 | 9,106 |
| 2023/06/06 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 741.6000 | 0.7416 | 817.4500 | 0.8175 | 10.228 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 7,767.3100 | 7.7673 | 7,429.4700 | 7.4295 | (4.350) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 02/11/2023 | | | Bond Future | 12.7671 | 73.4285 | 12.6912 | 73.8422 | (0.595) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 720.6900 | 0.7207 | 794.8100 | 0.7948 | 10.285 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 7,873.4900 | 7.8735 | 7,533.9200 | 7.5339 | (4.313) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 731.0900 | 0.7311 | 806.0700 | 0.8061 | 10.256 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 7,820.3000 | 7.8203 | 7,481.5900 | 7.4816 | (4.331) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 01/02/2024 | 12.29 | Call | Bond Future | 2,499.3700 | 2.4994 | 2,663.0900 | 2.6631 | 6.550 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 01/02/2024 | 12.29 | Put | Bond Future | 5,723.8100 | 5.7238 | 5,464.3100 | 5.4643 | (4.534) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 01/02/2024 | | | Bond Future | 12.8712 | 70.7684 | 12.7924 | 71.1916 | (0.612) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2044 | 01/02/2024 | 12.27 | Call | Bond Future | 2,453.7800 | 2.4538 | 2,615.5500 | 2.6156 | 6.593 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 01/02/2024 | 12.27 | Put | Bond Future | 5,793.5600 | 5.7936 | 5,532.1100 | 5.5321 | (4.513) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 01/02/2024 | 12.28 | Call | Bond Future | 2,476.4100 | 2.4764 | 2,639.1600 | 2.6392 | 6.572 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 01/02/2024 | 12.28 | Put | Bond Future | 5,758.4800 | 5.7585 | 5,498.0100 | 5.4980 | (4.523) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 02/05/2024 | 11.67 | Call | Bond Future | 1,525.1400 | 1.5251 | 1,637.6300 | 1.6376 | 7.376 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 02/05/2024 | 11.67 | Put | Bond Future | 9,002.7000 | 9.0027 | 8,681.8400 | 8.6818 | (3.564) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 02/05/2024 | | | Bond Future | 12.9730 | 72.4703 | 12.8912 | 72.9037 | (0.630) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | 2044 | 02/05/2024 | 11.65 | Call | Bond Future | 1,498.4400 | 1.4984 | 1,609.3900 | 1.6094 | 7.404 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 02/05/2024 | 11.65 | Put | Bond Future | 9,100.9600 | 9.1010 | 8,778.5600 | 8.7786 | (3.542) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 02/05/2024 | 11.66 | Call | Bond Future | 1,511.6300 | 1.5116 | 1,623.3500 | 1.6234 | 7.391 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 02/05/2024 | 11.66 | Put | Bond Future | 9,051.6300 | 9.0516 | 8,730.0000 | 8.7300 | (3.553) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 01/08/2024 | 12.28 | Call | Bond Future | 2,712.5600 | 2.7126 | 2,879.1400 | 2.8791 | 6.141 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 01/08/2024 | 12.28 | Put | Bond Future | 7,184.6200 | 7.1846 | 6,907.6900 | 6.9077 | (3.854) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 01/08/2024 | 12.29 | Call | Bond Future | 2,733.0100 | 2.7330 | 2,900.4400 | 2.9004 | 6.126 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 01/08/2024 | 12.29 | Put | Bond Future | 7,147.6000 | 7.1476 | 6,871.5200 | 6.8715 | (3.863) | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 01/08/2024 | | | Bond Future | 13.0990 | 69.7399 | 13.0139 | 70.1834 | (0.650) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2044 | 01/08/2024 | 12.30 | Call | Bond Future | 2,753.5500 | 2.7536 | 2,921.8200 | 2.9218 | 6.111 | 0 | 0 | 0 |
| 2023/06/06 | 2044 | 01/08/2024 | 12.30 | Put | Bond Future | 7,110.7300 | 7.1107 | 6,835.4900 | 6.8355 | (3.871) | 0 | 0 | 0 |
| 2023/06/06 | 2046 | 03/08/2023 | | | Bond Future | 111.2378 | 111.2378 | 111.6423 | 111.6423 | 0.364 | 0.0000 | 0.0000 | 12,882 |
| 2023/06/06 | 2046 | 02/11/2023 | | | Bond Future | 111.6842 | 111.6842 | 112.0973 | 112.0973 | 0.370 | 0.0000 | 0.0000 | 4,626 |
| 2023/06/06 | 2046 | 01/02/2024 | | | Bond Future | 114.3281 | 114.3281 | 114.7507 | 114.7507 | 0.370 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2046 | 02/05/2024 | | | Bond Future | 114.9366 | 114.9366 | 115.3688 | 115.3688 | 0.376 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2046 | 01/08/2024 | | | Bond Future | 117.5837 | 117.5837 | 118.0263 | 118.0263 | 0.376 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2050 | 03/08/2023 | | | Bond Future | 110.8855 | 110.8855 | 111.5252 | 111.5252 | 0.577 | 0.0000 | 0.0000 | 10,740 |
| 2023/06/06 | 2050 | 02/11/2023 | | | Bond Future | 113.4222 | 113.4222 | 114.0762 | 114.0762 | 0.577 | 0.0000 | 0.0000 | 3,364 |
| 2023/06/06 | 2050 | 01/02/2024 | | | Bond Future | 113.8483 | 113.8483 | 114.5170 | 114.5170 | 0.587 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2050 | 02/05/2024 | | | Bond Future | 116.6095 | 116.6095 | 117.2945 | 117.2945 | 0.587 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 2050 | 01/08/2024 | | | Bond Future | 116.9711 | 116.9711 | 117.6713 | 117.6713 | 0.599 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | AL37 | 03/08/2023 | | | Index Future | 865.4770 | 865.4770 | 868.4450 | 868.4450 | 0.343 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | AL37 | 02/11/2023 | | | Index Future | 885.0580 | 885.0580 | 888.0900 | 888.0900 | 0.343 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | AL37 | 01/02/2024 | | | Index Future | 905.7990 | 905.7990 | 908.9000 | 908.9000 | 0.342 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | AL37 | 02/05/2024 | | | Index Future | 927.5640 | 927.5640 | 930.7390 | 930.7390 | 0.342 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | AL37 | 01/08/2024 | | | Index Future | 948.7630 | 948.7630 | 952.0130 | 952.0130 | 0.343 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | AL7T | 03/08/2023 | | | Index Future | 976.2870 | 976.2870 | 982.3820 | 982.3820 | 0.624 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | AL7T | 02/11/2023 | | | Index Future | 998.3750 | 998.3750 | 1,004.6040 | 1,004.6040 | 0.624 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | AL7T | 01/02/2024 | | | Index Future | 1,021.7710 | 1,021.7710 | 1,028.1440 | 1,028.1440 | 0.624 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | AL7T | 02/05/2024 | | | Index Future | 1,046.3230 | 1,046.3230 | 1,052.8480 | 1,052.8480 | 0.624 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | AL7T | 01/08/2024 | | | Index Future | 1,070.2360 | 1,070.2360 | 1,076.9130 | 1,076.9130 | 0.624 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | ALBI | 03/08/2023 | | | Index Future | 859.7730 | 859.7730 | 863.9830 | 863.9830 | 0.490 | 0.0000 | 0.0000 | 106 |
| 2023/06/06 | ALBI | 02/11/2023 | | | Index Future | 879.2250 | 879.2250 | 883.5260 | 883.5260 | 0.489 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | ALBI | 01/02/2024 | | | Index Future | 899.8290 | 899.8290 | 904.2290 | 904.2290 | 0.489 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | ALBI | 02/05/2024 | | | Index Future | 921.4500 | 921.4500 | 925.9560 | 925.9560 | 0.489 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | ALBI | 01/08/2024 | | | Index Future | 942.5100 | 942.5100 | 947.1210 | 947.1210 | 0.489 | 0.0000 | 0.0000 | 0 |

| 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C253 | 31/03/2053 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C219 | 31/03/2029 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C431 | 31/01/2031 | | | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | ES33 | 03/08/2023 | | | Bond Future | 13.0917 | 72.1056 | 12.9973 | 72.5116 | (0.721) | 0.0000 | 0.0000 | 350 |
| 2023/06/06 | ES33 | 02/11/2023 | | | Bond Future | 13.2435 | 69.9554 | 13.1451 | 70.3705 | (0.743) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | ES33 | 01/02/2024 | | | Bond Future | 13.3937 | 71.6120 | 13.2910 | 72.0367 | (0.767) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | ES33 | 02/05/2024 | | | Bond Future | 13.5386 | 69.5465 | 13.4313 | 69.9815 | (0.792) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | ES33 | 01/08/2024 | | | Bond Future | 13.7123 | 71.1451 | 13.6001 | 71.5903 | (0.818) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | ES42 | 03/08/2023 | | | Bond Future | 13.3776 | 69.1759 | 13.3092 | 69.5121 | (0.511) | 0.0000 | 0.0000 | 4,000 |
| 2023/06/06 | ES42 | 02/11/2023 | | | Bond Future | 13.5167 | 66.4945 | 13.4456 | 66.8381 | (0.526) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | ES42 | 01/02/2024 | | | Bond Future | 13.6472 | 68.0696 | 13.5733 | 68.4212 | (0.542) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | ES42 | 02/05/2024 | | | Bond Future | 13.7783 | 65.4574 | 13.7013 | 65.8175 | (0.559) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | ES42 | 01/08/2024 | | | Bond Future | 13.9305 | 66.9598 | 13.8503 | 67.3284 | (0.576) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 100,660.0000 | 10.0660 | 142,580.0000 | 14.2580 | 41.645 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 100,560.0000 | 10.0560 | 142,480.0000 | 14.2480 | 41.687 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 03/08/2023 | | | GOVI | 847.2760 | 847.2760 | 851.4680 | 851.4680 | 0.495 | 0.0000 | 0.0000 | 838 |
| 2023/06/06 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 100,460.0000 | 10.0460 | 142,380.0000 | 14.2380 | 41.728 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 193,650.0000 | 19.3650 | 150,810.0000 | 15.0810 | (22.122) | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 02/11/2023 | | | GOVI | 866.4450 | 866.4450 | 870.7290 | 870.7290 | 0.494 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 193,550.0000 | 19.3550 | 150,710.0000 | 15.0710 | (22.134) | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 193,750.0000 | 19.3750 | 150,910.0000 | 15.0910 | (22.111) | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 01/02/2024 | 880.00 | Call | GOVI | 67,490.0000 | 6.7490 | 111,320.0000 | 11.1320 | 64.943 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 01/02/2024 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 01/02/2024 | | | GOVI | 886.7490 | 886.7490 | 891.1320 | 891.1320 | 0.494 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | GOVI | 01/02/2024 | 879.98 | Call | GOVI | 67,690.0000 | 6.7690 | 111,520.0000 | 11.1520 | 64.751 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 01/02/2024 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 01/02/2024 | 879.99 | Call | GOVI | 67,590.0000 | 6.7590 | 111,420.0000 | 11.1420 | 64.847 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 01/02/2024 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 02/05/2024 | 950.97 | Put | GOVI | 429,130.0000 | 42.9130 | 384,260.0000 | 38.4260 | (10.456) | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 02/05/2024 | 950.98 | Put | GOVI | 429,230.0000 | 42.9230 | 384,360.0000 | 38.4360 | (10.454) | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 02/05/2024 | 950.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 02/05/2024 | | | GOVI | 908.0570 | 908.0570 | 912.5440 | 912.5440 | 0.494 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | GOVI | 02/05/2024 | 950.97 | Call | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | GOVI | 02/05/2024 | 950.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 02/05/2024 | 950.99 | Put | GOVI | 429,330.0000 | 42.9330 | 384,460.0000 | 38.4460 | (10.451) | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 01/08/2024 | 943.39 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 01/08/2024 | 943.39 | Put | GOVI | 145,800.0000 | 14.5800 | 99,870.0000 | 9.9870 | (31.502) | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 01/08/2024 | | | GOVI | 928.8100 | 928.8100 | 933.4030 | 933.4030 | 0.495 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | GOVI | 01/08/2024 | 943.37 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 01/08/2024 | 943.37 | Put | GOVI | 145,600.0000 | 14.5600 | 99,670.0000 | 9.9670 | (31.545) | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 01/08/2024 | 943.38 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/06 | GOVI | 01/08/2024 | 943.38 | Put | GOVI | 145,700.0000 | 14.5700 | 99,770.0000 | 9.9770 | (31.524) | 0 | 0 | 0 |
| 2023/06/06 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IGOV | 03/08/2023 | | | Index Future | 325.8620 | 325.8620 | 326.6490 | 326.6490 | 0.242 | 0.0000 | 0.0000 | 639 |
| 2023/06/06 | IGOV | 02/11/2023 | | | Index Future | 333.3140 | 333.3140 | 334.1170 | 334.1170 | 0.241 | 0.0000 | 0.0000 | 16 |
| 2023/06/06 | IGOV | 01/02/2024 | | | Index Future | 341.2020 | 341.2020 | 342.0230 | 342.0230 | 0.241 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IGOV | 02/05/2024 | | | Index Future | 349.4750 | 349.4750 | 350.3170 | 350.3170 | 0.241 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IGOV | 01/08/2024 | | | Index Future | 357.5360 | 357.5360 | 358.3980 | 358.3980 | 0.241 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 8.5350 | 91.4650 | 8.5300 | 91.4700 | (0.059) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | JBAF | 19/07/2023 | | | Jibar Tradeable Future | 8.5750 | 91.4250 | 8.5850 | 91.4150 | 0.117 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | JBAF | 16/08/2023 | | | Jibar Tradeable Future | 8.9000 | 91.1000 | 8.9000 | 91.1000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 8.9650 | 91.0350 | 8.9700 | 91.0300 | 0.056 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | JBAF | 18/10/2023 | | | Jibar Tradeable Future | 9.0300 | 90.9700 | 9.0450 | 90.9550 | 0.166 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | JBAF | 15/11/2023 | | | Jibar Tradeable Future | 9.0700 | 90.9300 | 9.0800 | 90.9200 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 9.1100 | 90.8900 | 9.1200 | 90.8800 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 9.0800 | 90.9200 | 9.1050 | 90.8950 | 0.275 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 8.9400 | 91.0600 | 8.9450 | 91.0550 | 0.056 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | JBAF | 18/09/2024 | | | Jibar Tradeable Future | 8.8250 | 91.1750 | 8.8100 | 91.1900 | (0.170) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | JBAF | 18/12/2024 | | | Jibar Tradeable Future | 8.6600 | 91.3400 | 8.6400 | 91.3600 | (0.231) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | JBAF | 19/03/2025 | | | Jibar Tradeable Future | 8.5950 | 91.4050 | 8.5700 | 91.4300 | (0.291) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 1,127.9600 | 1.1280 | 1,322.1800 | 1.3222 | 17.219 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 2,539.5100 | 2.5395 | 2,219.6100 | 2.2196 | (12.597) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 03/08/2023 | 12.50 | Call | Bond Future | 2,468.1000 | 2.4681 | 2,779.4200 | 2.7794 | 12.614 | 0 | 0 | 5,000 |
| 2023/06/06 | R035 | 03/08/2023 | | | Bond Future | 12.2696 | 83.1835 | 12.1707 | 83.6976 | (0.807) | 0.0000 | 0.0000 | 61,567 |
| 2023/06/06 | R035 | 03/08/2023 | 11.75 | Call | Bond Future | 673.5800 | 0.6736 | 809.4900 | 0.8095 | 20.177 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 03/08/2023 | 11.75 | Put | Bond Future | 3,425.9400 | 3.4259 | 3,047.7300 | 3.0477 | (11.040) | 0 | 0 | 4,870 |
| 2023/06/06 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 1,086.1900 | 1.0862 | 1,275.5900 | 1.2756 | 17.437 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 2,603.8500 | 2.6038 | 2,279.1300 | 2.2791 | (12.471) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 1,106.8900 | 1.1069 | 1,298.7000 | 1.2987 | 17.329 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 2,571.4700 | 2.5715 | 2,249.1600 | 2.2492 | (12.534) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 03/08/2023 | 12.50 | Put | Bond Future | 1,289.9900 | 1.2900 | 1,087.1900 | 1.0872 | (15.721) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/11/2023 | 12.85 | Call | Bond Future | 4,255.2500 | 4.2552 | 4,588.3300 | 4.5883 | 7.828 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/11/2023 | 12.85 | Put | Bond Future | 1,963.0000 | 1.9630 | 1,770.6300 | 1.7706 | (9.800) | 0 | 0 | 400 |
| 2023/06/06 | R035 | 02/11/2023 | 13.59 | Call | Bond Future | 6,825.0300 | 6.8250 | 7,234.6000 | 7.2346 | 6.001 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/11/2023 | 13.59 | Put | Bond Future | 1,049.0400 | 1.0490 | 933.1600 | 0.9332 | (11.046) | 0 | 0 | 750 |
| 2023/06/06 | R035 | 02/11/2023 | 11.12 | Call | Bond Future | 603.1800 | 0.6032 | 693.8700 | 0.6939 | 15.035 | 0 | 0 | 400 |
| 2023/06/06 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 900.9900 | 0.9010 | 1,025.4600 | 1.0255 | 13.815 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 6,099.6600 | 6.0997 | 5,698.6800 | 5.6987 | (6.574) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 912.9100 | 0.9129 | 1,038.6400 | 1.0386 | 13.772 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 6,056.0700 | 6.0561 | 5,656.3500 | 5.6563 | (6.600) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/11/2023 | | | Bond Future | 12.3888 | 80.5544 | 12.2858 | 81.0798 | (0.832) | 0.0000 | 0.0000 | 109,778 |
| 2023/06/06 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 924.9400 | 0.9249 | 1,051.9500 | 1.0519 | 13.732 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 6,012.6300 | 6.0126 | 5,614.1900 | 5.6142 | (6.627) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/11/2023 | 11.74 | Call | Bond Future | 1,401.5800 | 1.4016 | 1,572.7600 | 1.5728 | 12.213 | 0 | 0 | 750 |
| 2023/06/06 | R035 | 02/11/2023 | 11.74 | Put | Bond Future | 4,795.0300 | 4.7950 | 4,440.7600 | 4.4408 | (7.388) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/11/2023 | 12.24 | Call | Bond Future | 2,482.3800 | 2.4824 | 2,730.2300 | 2.7302 | 9.984 | 0 | 0 | 750 |
| 2023/06/06 | R035 | 02/11/2023 | 12.24 | Put | Bond Future | 3,243.1000 | 3.2431 | 2,965.5000 | 2.9655 | (8.560) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/11/2023 | 11.12 | Put | Bond Future | 7,434.4300 | 7.4344 | 6,999.6700 | 6.9997 | (5.848) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/11/2023 | 10.62 | Call | Bond Future | 274.0700 | 0.2741 | 321.3700 | 0.3214 | 17.258 | 0 | 0 | 400 |
| 2023/06/06 | R035 | 02/11/2023 | 10.62 | Put | Bond Future | 10,025.6400 | 10.0256 | 9,547.4900 | 9.5475 | (4.769) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/02/2024 | 11.12 | Put | Bond Future | 8,355.4800 | 8.3555 | 7,934.4900 | 7.9345 | (5.038) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/02/2024 | 12.18 | Put | Bond Future | 4,440.6600 | 4.4407 | 4,143.0400 | 4.1430 | (6.702) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/02/2024 | 12.19 | Call | Bond Future | 2,820.2600 | 2.8203 | 3,061.4800 | 3.0615 | 8.553 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/02/2024 | 12.19 | Put | Bond Future | 4,412.9000 | 4.4129 | 4,116.5300 | 4.1165 | (6.716) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/02/2024 | 10.62 | Call | Bond Future | 571.7700 | 0.5718 | 645.9400 | 0.6459 | 12.972 | 0 | 0 | 400 |
| 2023/06/06 | R035 | 01/02/2024 | 10.62 | Put | Bond Future | 10,814.3500 | 10.8143 | 10,350.9300 | 10.3509 | (4.285) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/02/2024 | | | Bond Future | 12.5051 | 82.4433 | 12.3978 | 82.9808 | (0.859) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R035 | 01/02/2024 | 12.20 | Call | Bond Future | 2,843.8800 | 2.8439 | 3,086.3400 | 3.0863 | 8.526 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/02/2024 | 12.20 | Put | Bond Future | 4,385.2900 | 4.3853 | 4,090.1600 | 4.0902 | (6.730) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/02/2024 | 13.46 | Call | Bond Future | 6,536.2400 | 6.5362 | 6,912.4900 | 6.9125 | 5.756 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/02/2024 | 13.46 | Put | Bond Future | 1,975.7300 | 1.9757 | 1,814.3900 | 1.8144 | (8.166) | 0 | 0 | 400 |
| 2023/06/06 | R035 | 01/02/2024 | 11.12 | Call | Bond Future | 1,003.2000 | 1.0032 | 1,119.8000 | 1.1198 | 11.623 | 0 | 0 | 400 |
| 2023/06/06 | R035 | 01/02/2024 | 12.18 | Call | Bond Future | 2,796.7300 | 2.7967 | 3,036.7000 | 3.0367 | 8.580 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/05/2024 | 11.20 | Call | Bond Future | 1,242.1900 | 1.2422 | 1,375.4800 | 1.3755 | 10.730 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/05/2024 | 11.20 | Put | Bond Future | 8,591.6000 | 8.5916 | 8,174.5000 | 8.1745 | (4.855) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/05/2024 | 11.19 | Call | Bond Future | 1,230.9900 | 1.2310 | 1,363.3500 | 1.3634 | 10.752 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/05/2024 | 11.19 | Put | Bond Future | 8,635.9700 | 8.6360 | 8,217.9400 | 8.2179 | (4.841) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | R035 | 02/05/2024 | | | Bond Future | 12.6081 | 79.9074 | 12.4963 | 80.4578 | (0.886) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R035 | 02/05/2024 | 11.21 | Call | Bond Future | 1,253.4500 | 1.2534 | 1,387.6800 | 1.3877 | 10.709 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 02/05/2024 | 11.21 | Put | Bond Future | 8,547.3500 | 8.5474 | 8,131.1900 | 8.1312 | (4.869) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/08/2024 | 11.80 | Call | Bond Future | 2,185.8900 | 2.1859 | 2,382.7600 | 2.3828 | 9.006 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/08/2024 | 11.80 | Put | Bond Future | 6,872.9400 | 6.8729 | 6,506.5500 | 6.5065 | (5.331) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/08/2024 | 11.81 | Call | Bond Future | 2,203.3500 | 2.2034 | 2,401.2900 | 2.4013 | 8.984 | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/08/2024 | 11.79 | Put | Bond Future | 6,907.3900 | 6.9074 | 6,539.9300 | 6.5399 | (5.320) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/08/2024 | | | Bond Future | 12.7362 | 81.7278 | 12.6196 | 82.2911 | (0.916) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R035 | 01/08/2024 | 11.81 | Put | Bond Future | 6,838.2800 | 6.8383 | 6,472.9600 | 6.4730 | (5.342) | 0 | 0 | 0 |
| 2023/06/06 | R035 | 01/08/2024 | 11.79 | Call | Bond Future | 2,168.1800 | 2.1682 | 2,363.9800 | 2.3640 | 9.031 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 03/08/2023 | 12.72 | Call | Bond Future | 2,804.8100 | 2.8048 | 3,292.8500 | 3.2929 | 17.400 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 03/08/2023 | 12.72 | Put | Bond Future | 2,347.2000 | 2.3472 | 1,939.6200 | 1.9396 | (17.365) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 03/08/2023 | | | Bond Future | 12.6555 | 96.1636 | 12.5310 | 97.0593 | (0.984) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R053 | 03/08/2023 | 12.70 | Call | Bond Future | 2,726.7400 | 2.7267 | 3,207.0300 | 3.2070 | 17.614 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 03/08/2023 | 12.70 | Put | Bond Future | 2,410.6100 | 2.4106 | 1,995.2800 | 1.9953 | (17.229) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 03/08/2023 | 12.71 | Call | Bond Future | 2,765.6500 | 2.7656 | 3,249.8200 | 3.2498 | 17.507 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 03/08/2023 | 12.71 | Put | Bond Future | 2,378.7300 | 2.3787 | 1,967.2800 | 1.9673 | (17.297) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 02/11/2023 | 12.81 | Call | Bond Future | 4,378.7000 | 4.3787 | 4,869.4000 | 4.8694 | 11.207 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 02/11/2023 | 12.81 | Put | Bond Future | 4,072.7900 | 4.0728 | 3,648.0400 | 3.6480 | (10.429) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 02/11/2023 | 12.82 | Call | Bond Future | 4,417.2900 | 4.4173 | 4,910.3600 | 4.9104 | 11.162 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 02/11/2023 | 12.82 | Put | Bond Future | 4,041.7500 | 4.0418 | 3,619.3700 | 3.6194 | (10.450) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 02/11/2023 | | | Bond Future | 12.7662 | 92.4732 | 12.6369 | 93.3887 | (1.013) | 0.0000 | 0.0000 | 1,349 |
| 2023/06/06 | R053 | 02/11/2023 | 12.83 | Call | Bond Future | 4,455.7700 | 4.4558 | 4,951.2200 | 4.9512 | 11.119 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 02/11/2023 | 12.83 | Put | Bond Future | 4,010.6900 | 4.0107 | 3,590.6900 | 3.5907 | (10.472) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 01/02/2024 | 12.92 | Call | Bond Future | 5,576.4400 | 5.5764 | 6,082.5900 | 6.0826 | 9.077 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 01/02/2024 | 12.93 | Call | Bond Future | 5,614.3900 | 5.6144 | 6,122.4200 | 6.1224 | 9.049 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 01/02/2024 | 12.94 | Put | Bond Future | 5,169.9200 | 5.1699 | 4,743.1200 | 4.7431 | (8.255) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 01/02/2024 | | | Bond Future | 12.8698 | 94.6421 | 12.7355 | 95.5788 | (1.044) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R053 | 01/02/2024 | 12.92 | Put | Bond Future | 5,231.1900 | 5.2312 | 4,800.6400 | 4.8006 | (8.230) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 01/02/2024 | 12.93 | Put | Bond Future | 5,200.6200 | 5.2006 | 4,771.9500 | 4.7719 | (8.243) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 01/02/2024 | 12.94 | Call | Bond Future | 5,652.1200 | 5.6521 | 6,162.0200 | 6.1620 | 9.021 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 02/05/2024 | 13.02 | Put | Bond Future | 5,590.4200 | 5.5904 | 5,153.9900 | 5.1540 | (7.807) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 02/05/2024 | 13.03 | Put | Bond Future | 5,560.0400 | 5.5600 | 5,125.3800 | 5.1254 | (7.818) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 02/05/2024 | 13.04 | Call | Bond Future | 6,001.8800 | 6.0019 | 6,528.1200 | 6.5281 | 8.768 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 02/05/2024 | | | Bond Future | 12.9703 | 91.0485 | 12.8307 | 92.0076 | (1.076) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R053 | 02/05/2024 | 13.02 | Call | Bond Future | 5,927.5400 | 5.9275 | 6,450.2300 | 6.4502 | 8.818 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 02/05/2024 | 13.03 | Call | Bond Future | 5,964.6800 | 5.9647 | 6,489.1400 | 6.4891 | 8.793 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 02/05/2024 | 13.04 | Put | Bond Future | 5,529.8200 | 5.5298 | 5,096.9400 | 5.0969 | (7.828) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 01/08/2024 | 13.13 | Call | Bond Future | 6,662.7000 | 6.6627 | 7,197.7800 | 7.1978 | 8.031 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 01/08/2024 | 13.13 | Put | Bond Future | 6,406.3100 | 6.4063 | 5,960.0300 | 5.9600 | (6.966) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 01/08/2024 | 13.14 | Call | Bond Future | 6,699.2300 | 6.6992 | 7,235.9000 | 7.2359 | 8.011 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 01/08/2024 | 13.14 | Put | Bond Future | 6,376.3800 | 6.3764 | 5,931.6900 | 5.9317 | (6.974) | 0 | 0 | 0 |
| 2023/06/06 | R053 | 01/08/2024 | | | Bond Future | 13.0915 | 93.1205 | 12.9463 | 94.1019 | (1.110) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R053 | 01/08/2024 | 13.15 | Call | Bond Future | 6,735.8200 | 6.7358 | 7,274.0600 | 7.2741 | 7.991 | 0 | 0 | 0 |
| 2023/06/06 | R053 | 01/08/2024 | 13.15 | Put | Bond Future | 6,346.6100 | 6.3466 | 5,903.4900 | 5.9035 | (6.982) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 804.5900 | 0.8046 | 679.5800 | 0.6796 | (15.537) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2023/06/06 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 1,101.8800 | 1.1019 | 1,253.9600 | 1.2540 | 13.802 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 793.0900 | 0.7931 | 669.3700 | 0.6694 | (15.600) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 03/08/2023 | | | Bond Future | 9.6320 | 103.8008 | 9.5359 | 104.0766 | (0.998) | 0.0000 | 0.0000 | 73,345 |
| 2023/06/06 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 1,084.8300 | 1.0848 | 1,235.6200 | 1.2356 | 13.900 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 1,119.0600 | 1.1191 | 1,272.4300 | 1.2724 | 13.705 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 781.7300 | 0.7817 | 659.3000 | 0.6593 | (15.661) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 1,018.3400 | 1.0183 | 1,136.9700 | 1.1370 | 11.649 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 1,749.8300 | 1.7498 | 1,586.8500 | 1.5869 | (9.314) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/11/2023 | 9.15 | Call | Bond Future | 757.5400 | 0.7575 | 854.5200 | 0.8545 | 12.802 | 0 | 0 | 1,715 |
| 2023/06/06 | R186 | 02/11/2023 | | | Bond Future | 9.6720 | 106.1503 | 9.5670 | 106.4319 | (1.086) | 0.0000 | 0.0000 | 14,654 |
| 2023/06/06 | R186 | 02/11/2023 | 10.42 | Call | Bond Future | 2,651.2800 | 2.6513 | 2,851.5400 | 2.8515 | 7.553 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/11/2023 | 10.42 | Put | Bond Future | 672.7800 | 0.6728 | 591.4300 | 0.5914 | (12.092) | 0 | 0 | 1,715 |
| 2023/06/06 | R186 | 02/11/2023 | 9.15 | Put | Bond Future | 2,167.2700 | 2.1673 | 1,982.6400 | 1.9826 | (8.519) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 995.1000 | 0.9951 | 1,111.9700 | 1.1120 | 11.745 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 1,780.6400 | 1.7806 | 1,615.9000 | 1.6159 | (9.252) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 1,006.8100 | 1.0068 | 1,124.5600 | 1.1246 | 11.695 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 1,765.3200 | 1.7653 | 1,601.4600 | 1.6015 | (9.282) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 01/02/2024 | 9.51 | Call | Bond Future | 1,380.2400 | 1.3802 | 1,514.7000 | 1.5147 | 9.742 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 01/02/2024 | 9.52 | Put | Bond Future | 1,805.2700 | 1.8053 | 1,652.4700 | 1.6525 | (8.464) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 01/02/2024 | 9.50 | Call | Bond Future | 1,367.3700 | 1.3674 | 1,501.1100 | 1.5011 | 9.781 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 01/02/2024 | | | Bond Future | 9.6851 | 103.3258 | 9.5697 | 103.6138 | (1.193) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R186 | 01/02/2024 | 9.51 | Put | Bond Future | 1,817.3700 | 1.8174 | 1,663.8400 | 1.6638 | (8.448) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 01/02/2024 | 9.52 | Call | Bond Future | 1,393.1600 | 1.3932 | 1,528.3500 | 1.5284 | 9.704 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 01/02/2024 | 9.50 | Put | Bond Future | 1,829.5300 | 1.8295 | 1,675.2800 | 1.6753 | (8.431) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/05/2024 | 10.40 | Call | Bond Future | 2,783.8300 | 2.7838 | 2,975.7200 | 2.9757 | 6.893 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/05/2024 | 10.40 | Put | Bond Future | 1,132.6200 | 1.1326 | 1,029.7200 | 1.0297 | (9.085) | 0 | 0 | 2,030 |
| 2023/06/06 | R186 | 02/05/2024 | 8.01 | Call | Bond Future | 336.4200 | 0.3364 | 386.5600 | 0.3866 | 14.904 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/05/2024 | 8.01 | Put | Bond Future | 4,253.5000 | 4.2535 | 4,008.8500 | 4.0088 | (5.752) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/05/2024 | 9.73 | Put | Bond Future | 1,646.3100 | 1.6463 | 1,506.2700 | 1.5063 | (8.506) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/05/2024 | | | Bond Future | 9.6740 | 105.8100 | 9.5460 | 106.1048 | (1.324) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R186 | 02/05/2024 | 8.00 | Call | Bond Future | 332.9100 | 0.3329 | 382.6200 | 0.3826 | 14.932 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/05/2024 | 8.00 | Put | Bond Future | 4,274.1100 | 4.2741 | 4,029.0300 | 4.0290 | (5.734) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/05/2024 | 9.73 | Call | Bond Future | 1,774.9200 | 1.7749 | 1,929.6700 | 1.9297 | 8.719 | 0 | 0 | 2,030 |
| 2023/06/06 | R186 | 02/05/2024 | 7.99 | Call | Bond Future | 329.1800 | 0.3292 | 378.4500 | 0.3784 | 14.967 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 02/05/2024 | 7.99 | Put | Bond Future | 4,294.5000 | 4.2945 | 4,048.9800 | 4.0490 | (5.717) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 01/08/2024 | 8.70 | Put | Bond Future | 2,893.9900 | 2.8940 | 2,684.1500 | 2.6842 | (7.251) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 01/08/2024 | 8.68 | Call | Bond Future | 705.5600 | 0.7056 | 796.4900 | 0.7965 | 12.888 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 01/08/2024 | 8.69 | Call | Bond Future | 711.6300 | 0.7116 | 803.1300 | 0.8031 | 12.858 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 01/08/2024 | | | Bond Future | 9.7225 | 102.9101 | 9.5790 | 103.2120 | (1.476) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R186 | 01/08/2024 | 8.70 | Call | Bond Future | 717.7300 | 0.7177 | 809.8100 | 0.8098 | 12.829 | 0 | 0 | 0 |
| 2023/06/06 | R186 | 01/08/2024 | 8.68 | Put | Bond Future | 2,924.9800 | 2.9250 | 2,713.9900 | 2.7140 | (7.213) | 0 | 0 | 0 |
| 2023/06/06 | R186 | 01/08/2024 | 8.69 | Put | Bond Future | 2,909.4700 | 2.9095 | 2,699.0500 | 2.6990 | (7.232) | 0 | 0 | 0 |
| 2023/06/06 | R197 | 03/08/2023 | | | Bond Future | 335.5235 | 335.5235 | 335.6791 | 335.6791 | 0.046 | 0.0000 | 0.0000 | 44 |
| 2023/06/06 | R197 | 02/11/2023 | | | Bond Future | 343.1982 | 343.1982 | 343.3562 | 343.3562 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R202 | 03/08/2023 | | | Bond Future | 248.1876 | 248.1876 | 248.3144 | 248.3144 | 0.051 | 0.0000 | 0.0000 | 5,336 |
| 2023/06/06 | R202 | 02/11/2023 | | | Bond Future | 253.8646 | 253.8646 | 253.9934 | 253.9934 | 0.051 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | R202 | 01/02/2024 | | | Bond Future | 254.8842 | 254.8842 | 255.0148 | 255.0148 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R202 | 02/05/2024 | | | Bond Future | 261.0661 | 261.0661 | 261.1997 | 261.1997 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R202 | 01/08/2024 | | | Bond Future | 261.9401 | 261.9401 | 262.0760 | 262.0760 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R209 | 03/08/2023 | 10.00 | Call | Bond Future | 1.1300 | 0.0011 | 1.5700 | 0.0016 | 38.938 | 0 | 0 | 1,800 |
| 2023/06/06 | R209 | 03/08/2023 | 10.00 | Put | Bond Future | 11,791.8700 | 11.7919 | 11,368.7700 | 11.3688 | (3.588) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 03/08/2023 | 10.70 | Call | Bond Future | 22.7100 | 0.0227 | 29.9300 | 0.0299 | 31.792 | 0 | 0 | 1,800 |
| 2023/06/06 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 2,489.9400 | 2.4899 | 2,207.6200 | 2.2076 | (11.338) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 03/08/2023 | 12.00 | Call | Bond Future | 911.2800 | 0.9113 | 1,062.2800 | 1.0623 | 16.570 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 03/08/2023 | 12.00 | Put | Bond Future | 2,341.4900 | 2.3415 | 2,068.9500 | 2.0690 | (11.640) | 0 | 0 | 1,750 |
| 2023/06/06 | R209 | 03/08/2023 | 11.25 | Put | Bond Future | 5,200.2000 | 5.2002 | 4,812.1800 | 4.8122 | (7.462) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 793.7000 | 0.7937 | 931.0400 | 0.9310 | 17.304 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 809.8900 | 0.8099 | 949.1700 | 0.9492 | 17.197 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 03/08/2023 | | | Bond Future | 12.3121 | 63.8319 | 12.2186 | 64.2555 | (0.759) | 0.0000 | 0.0000 | 11,356 |
| 2023/06/06 | R209 | 03/08/2023 | 10.70 | Put | Bond Future | 7,936.7000 | 7.9367 | 7,520.3800 | 7.5204 | (5.246) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 03/08/2023 | 10.75 | Call | Bond Future | 27.2600 | 0.0273 | 35.7900 | 0.0358 | 31.291 | 0 | 0 | 7,000 |
| 2023/06/06 | R209 | 03/08/2023 | 10.75 | Put | Bond Future | 7,675.1800 | 7.6752 | 7,260.1700 | 7.2602 | (5.407) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 826.2700 | 0.8263 | 967.4900 | 0.9675 | 17.091 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 03/08/2023 | 11.25 | Call | Bond Future | 137.3600 | 0.1374 | 172.8800 | 0.1729 | 25.859 | 0 | 0 | 7,000 |
| 2023/06/06 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 2,551.0900 | 2.5511 | 2,264.8900 | 2.2649 | (11.219) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 2,520.3900 | 2.5204 | 2,236.1300 | 2.2361 | (11.278) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 685.8000 | 0.6858 | 777.8200 | 0.7778 | 13.418 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 5,749.1800 | 5.7492 | 5,408.3100 | 5.4083 | (5.929) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 676.4600 | 0.6765 | 767.5000 | 0.7675 | 13.458 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 5,789.5100 | 5.7895 | 5,447.6600 | 5.4477 | (5.905) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 02/11/2023 | | | Bond Future | 12.4173 | 62.1224 | 12.3204 | 62.5552 | (0.780) | 0.0000 | 0.0000 | 497 |
| 2023/06/06 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 695.2400 | 0.6952 | 788.2500 | 0.7883 | 13.378 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 5,709.0000 | 5.7090 | 5,369.1200 | 5.3691 | (5.953) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 01/02/2024 | 12.13 | Put | Bond Future | 4,048.3100 | 4.0483 | 3,797.2900 | 3.7973 | (6.201) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 01/02/2024 | 12.14 | Call | Bond Future | 2,344.5400 | 2.3445 | 2,537.4200 | 2.5374 | 8.227 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 01/02/2024 | 12.14 | Put | Bond Future | 4,022.7500 | 4.0227 | 3,772.7800 | 3.7728 | (6.214) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 01/02/2024 | | | Bond Future | 12.5153 | 63.5792 | 12.4149 | 64.0220 | (0.802) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R209 | 01/02/2024 | 12.13 | Call | Bond Future | 2,324.5200 | 2.3245 | 2,516.3500 | 2.5163 | 8.252 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 01/02/2024 | 12.12 | Call | Bond Future | 2,304.3700 | 2.3044 | 2,495.1700 | 2.4952 | 8.280 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 01/02/2024 | 12.12 | Put | Bond Future | 4,073.8000 | 4.0738 | 3,821.7500 | 3.8218 | (6.187) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 02/05/2024 | 11.18 | Call | Bond Future | 1,059.9300 | 1.0599 | 1,167.5900 | 1.1676 | 10.157 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 02/05/2024 | 11.18 | Put | Bond Future | 7,713.9400 | 7.7139 | 7,368.1500 | 7.3682 | (4.483) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 02/05/2024 | 11.17 | Call | Bond Future | 1,050.2100 | 1.0502 | 1,157.1000 | 1.1571 | 10.178 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 02/05/2024 | 11.17 | Put | Bond Future | 7,754.1800 | 7.7542 | 7,407.6200 | 7.4076 | (4.469) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 02/05/2024 | | | Bond Future | 12.6098 | 61.9522 | 12.5057 | 62.4057 | (0.826) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R209 | 02/05/2024 | 11.19 | Call | Bond Future | 1,069.7100 | 1.0697 | 1,178.1500 | 1.1781 | 10.137 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 02/05/2024 | 11.19 | Put | Bond Future | 7,673.8200 | 7.6738 | 7,328.8100 | 7.3288 | (4.496) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 01/08/2024 | 11.79 | Put | Bond Future | 6,104.1800 | 6.1042 | 5,802.4700 | 5.8025 | (4.943) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 01/08/2024 | 11.80 | Call | Bond Future | 1,934.6900 | 1.9347 | 2,097.8600 | 2.0979 | 8.434 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 01/08/2024 | 11.80 | Put | Bond Future | 6,072.9600 | 6.0730 | 5,772.1400 | 5.7721 | (4.953) | 0 | 0 | 0 |
| 2023/06/06 | R209 | 01/08/2024 | | | Bond Future | 12.7267 | 63.3634 | 12.6185 | 63.8273 | (0.850) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R209 | 01/08/2024 | 11.79 | Call | Bond Future | 1,919.1800 | 1.9192 | 2,081.4600 | 2.0815 | 8.456 | 0 | 0 | 0 |
| 2023/06/06 | R209 | 01/08/2024 | 11.78 | Call | Bond Future | 1,903.4900 | 1.9035 | 2,064.8800 | 2.0649 | 8.479 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | R209 | 01/08/2024 | 11.78 | Put | Bond Future | 6,135.2600 | 6.1353 | 5,832.6600 | 5.8327 | (4.932) | 0 | 0 | 0 |
| 2023/06/06 | R210 | 03/08/2023 | | | Bond Future | 227.5693 | 227.5693 | 227.6805 | 227.6805 | 0.049 | 0.0000 | 0.0000 | 421 |
| 2023/06/06 | R210 | 02/11/2023 | | | Bond Future | 229.5941 | 229.5941 | 229.7068 | 229.7068 | 0.049 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R210 | 01/02/2024 | | | Bond Future | 235.0291 | 235.0291 | 235.1441 | 235.1441 | 0.049 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R210 | 02/05/2024 | | | Bond Future | 237.4481 | 237.4481 | 237.5648 | 237.5648 | 0.049 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R210 | 01/08/2024 | | | Bond Future | 242.9185 | 242.9185 | 243.0386 | 243.0386 | 0.049 | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 1,310.6000 | 1.3106 | 1,100.8400 | 1.1008 | (16.005) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 1,719.3000 | 1.7193 | 1,975.0000 | 1.9750 | 14.872 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 03/08/2023 | | | Bond Future | 11.5287 | 80.5989 | 11.4191 | 81.0624 | (0.950) | 0.0000 | 0.0000 | 23,712 |
| 2023/06/06 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 1,669.4000 | 1.6694 | 1,921.0900 | 1.9211 | 15.077 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 1,327.6300 | 1.3276 | 1,115.8600 | 1.1159 | (15.951) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 1,694.2700 | 1.6943 | 1,947.9700 | 1.9480 | 14.974 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 1,293.7700 | 1.2938 | 1,086.0100 | 1.0860 | (16.058) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 1,403.6300 | 1.4036 | 1,579.1100 | 1.5791 | 12.502 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 3,532.0100 | 3.5320 | 3,233.8500 | 3.2338 | (8.442) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/11/2023 | 10.94 | Call | Bond Future | 1,133.2900 | 1.1333 | 1,284.2800 | 1.2843 | 13.323 | 0 | 0 | 750 |
| 2023/06/06 | R213 | 02/11/2023 | 10.94 | Put | Bond Future | 4,075.7900 | 4.0758 | 3,753.1400 | 3.7531 | (7.916) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/11/2023 | | | Bond Future | 11.6385 | 78.8645 | 11.5238 | 79.3381 | (0.985) | 0.0000 | 0.0000 | 3,263 |
| 2023/06/06 | R213 | 02/11/2023 | 11.44 | Call | Bond Future | 1,942.3100 | 1.9423 | 2,159.4200 | 2.1594 | 11.178 | 0 | 0 | 750 |
| 2023/06/06 | R213 | 02/11/2023 | 11.44 | Put | Bond Future | 2,764.5800 | 2.7646 | 2,508.0500 | 2.5081 | (9.279) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/11/2023 | 12.70 | Call | Bond Future | 5,163.9000 | 5.1639 | 5,523.2800 | 5.5233 | 6.959 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/11/2023 | 12.70 | Put | Bond Future | 948.4400 | 0.9484 | 834.1800 | 0.8342 | (12.047) | 0 | 0 | 750 |
| 2023/06/06 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 1,373.2600 | 1.3733 | 1,546.1100 | 1.5461 | 12.587 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 3,586.8500 | 3.5869 | 3,286.0600 | 3.2861 | (8.386) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 1,388.4900 | 1.3885 | 1,562.6500 | 1.5626 | 12.543 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 3,559.4600 | 3.5595 | 3,259.9800 | 3.2600 | (8.414) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 01/02/2024 | 11.70 | Call | Bond Future | 2,768.1800 | 2.7682 | 3,014.8200 | 3.0148 | 8.910 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 01/02/2024 | 11.70 | Put | Bond Future | 2,946.1500 | 2.9462 | 2,708.2000 | 2.7082 | (8.077) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 01/02/2024 | 11.71 | Call | Bond Future | 2,789.3300 | 2.7893 | 3,037.0500 | 3.0370 | 8.881 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 01/02/2024 | 11.71 | Put | Bond Future | 2,927.0700 | 2.9271 | 2,690.2000 | 2.6902 | (8.092) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 01/02/2024 | | | Bond Future | 11.7443 | 80.7136 | 11.6240 | 81.1982 | (1.024) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R213 | 01/02/2024 | 11.72 | Call | Bond Future | 2,810.8100 | 2.8108 | 3,059.6100 | 3.0596 | 8.852 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 01/02/2024 | 11.72 | Put | Bond Future | 2,908.3500 | 2.9083 | 2,672.5600 | 2.6726 | (8.107) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/05/2024 | 10.30 | Call | Bond Future | 870.8800 | 0.8709 | 980.1500 | 0.9802 | 12.547 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/05/2024 | 10.30 | Put | Bond Future | 7,187.9400 | 7.1879 | 6,801.1100 | 6.8011 | (5.382) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/05/2024 | | | Bond Future | 11.8354 | 79.0905 | 11.7092 | 79.5866 | (1.066) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R213 | 02/05/2024 | 10.28 | Call | Bond Future | 855.1700 | 0.8552 | 962.8800 | 0.9629 | 12.595 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/05/2024 | 10.28 | Put | Bond Future | 7,258.6700 | 7.2587 | 6,870.2800 | 6.8703 | (5.351) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/05/2024 | 10.29 | Call | Bond Future | 862.8800 | 0.8629 | 971.3700 | 0.9714 | 12.573 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 02/05/2024 | 10.29 | Put | Bond Future | 7,223.1500 | 7.2232 | 6,835.5400 | 6.8355 | (5.366) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 01/08/2024 | 10.86 | Call | Bond Future | 1,525.4100 | 1.5254 | 1,687.3800 | 1.6874 | 10.618 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 01/08/2024 | 10.86 | Put | Bond Future | 5,851.7200 | 5.8517 | 5,505.9600 | 5.5060 | (5.909) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 01/08/2024 | 10.87 | Call | Bond Future | 1,536.5700 | 1.5366 | 1,699.4200 | 1.6994 | 10.598 | 0 | 0 | 0 |
| 2023/06/06 | R213 | 01/08/2024 | 10.87 | Put | Bond Future | 5,822.1100 | 5.8221 | 5,477.2300 | 5.4772 | (5.924) | 0 | 0 | 0 |
| 2023/06/06 | R213 | 01/08/2024 | | | Bond Future | 11.9571 | 80.8933 | 11.8245 | 81.4011 | (1.109) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R213 | 01/08/2024 | 10.88 | Call | Bond Future | 1,547.4800 | 1.5475 | 1,711.1900 | 1.7112 | 10.579 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/06/06 | R213 | 01/08/2024 | 10.88 | Put | Bond Future | 5,792.2800 | 5.7923 | 5,448.2600 | 5.4483 | (5.939) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 844.3900 | 0.8444 | 943.7500 | 0.9438 | 11.767 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 2,561.1500 | 2.5612 | 2,346.8800 | 2.3469 | (8.366) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 861.3700 | 0.8614 | 962.1600 | 0.9622 | 11.701 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 2,529.9000 | 2.5299 | 2,317.0600 | 2.3171 | (8.413) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 03/08/2023 | | | Bond Future | 12.5041 | 60.5215 | 12.4363 | 60.8351 | (0.542) | 0.0000 | 0.0000 | 20,176 |
| 2023/06/06 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 878.5600 | 0.8786 | 980.7700 | 0.9808 | 11.634 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 2,498.9300 | 2.4989 | 2,287.5100 | 2.2875 | (8.460) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 6,308.5100 | 6.3085 | 6,048.2500 | 6.0483 | (4.126) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 645.8500 | 0.6458 | 706.7500 | 0.7067 | 9.429 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 6,264.9400 | 6.2649 | 6,005.3600 | 6.0054 | (4.143) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 02/11/2023 | | | Bond Future | 12.6080 | 58.5868 | 12.5378 | 58.9073 | (0.556) | 0.0000 | 0.0000 | 20 |
| 2023/06/06 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 636.7700 | 0.6368 | 696.9900 | 0.6970 | 9.457 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 655.0200 | 0.6550 | 716.6200 | 0.7166 | 9.404 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 6,221.5200 | 6.2215 | 5,962.6400 | 5.9626 | (4.161) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 01/02/2024 | 12.16 | Call | Bond Future | 2,079.5000 | 2.0795 | 2,206.9700 | 2.2070 | 6.130 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 01/02/2024 | 12.16 | Put | Bond Future | 4,629.4500 | 4.6294 | 4,429.0300 | 4.4290 | (4.329) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 01/02/2024 | | | Bond Future | 12.7086 | 59.9606 | 12.6359 | 60.2885 | (0.572) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R214 | 01/02/2024 | 12.14 | Call | Bond Future | 2,042.3800 | 2.0424 | 2,168.3200 | 2.1683 | 6.166 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 01/02/2024 | 12.14 | Put | Bond Future | 4,688.6400 | 4.6886 | 4,486.6900 | 4.4867 | (4.307) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 01/02/2024 | 12.15 | Call | Bond Future | 2,060.9900 | 2.0610 | 2,187.7000 | 2.1877 | 6.148 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 01/02/2024 | 12.15 | Put | Bond Future | 4,659.0700 | 4.6591 | 4,457.8900 | 4.4579 | (4.318) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 02/05/2024 | 11.46 | Call | Bond Future | 1,238.9700 | 1.2390 | 1,323.8000 | 1.3238 | 6.847 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 02/05/2024 | 11.46 | Put | Bond Future | 7,702.1000 | 7.7021 | 7,451.2700 | 7.4513 | (3.257) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 02/05/2024 | 11.47 | Call | Bond Future | 1,250.0500 | 1.2500 | 1,335.4700 | 1.3355 | 6.833 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 02/05/2024 | 11.47 | Put | Bond Future | 7,660.7400 | 7.6607 | 7,410.5000 | 7.4105 | (3.267) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 02/05/2024 | | | Bond Future | 12.7974 | 58.0933 | 12.7222 | 58.4289 | (0.588) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R214 | 02/05/2024 | 11.48 | Call | Bond Future | 1,261.2000 | 1.2612 | 1,347.2200 | 1.3472 | 6.820 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 02/05/2024 | 11.48 | Put | Bond Future | 7,619.5100 | 7.6195 | 7,369.8700 | 7.3699 | (3.276) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 01/08/2024 | 12.18 | Call | Bond Future | 2,400.4500 | 2.4004 | 2,534.2200 | 2.5342 | 5.573 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 01/08/2024 | 12.18 | Put | Bond Future | 5,725.6600 | 5.7257 | 5,515.8600 | 5.5159 | (3.664) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 01/08/2024 | | | Bond Future | 12.9053 | 59.4167 | 12.8273 | 59.7602 | (0.604) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R214 | 01/08/2024 | 12.16 | Call | Bond Future | 2,365.2300 | 2.3652 | 2,497.6700 | 2.4977 | 5.599 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 01/08/2024 | 12.16 | Put | Bond Future | 5,786.3800 | 5.7864 | 5,575.2500 | 5.5752 | (3.649) | 0 | 0 | 0 |
| 2023/06/06 | R214 | 01/08/2024 | 12.17 | Call | Bond Future | 2,382.9300 | 2.3829 | 2,516.0300 | 2.5160 | 5.586 | 0 | 0 | 0 |
| 2023/06/06 | R214 | 01/08/2024 | 12.17 | Put | Bond Future | 5,756.0800 | 5.7561 | 5,545.6100 | 5.5456 | (3.656) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 03/08/2023 | 11.80 | Call | Bond Future | 407.9300 | 0.4079 | 466.4900 | 0.4665 | 14.355 | 0 | 0 | 1,100 |
| 2023/06/06 | R248 | 03/08/2023 | 11.80 | Put | Bond Future | 5,071.5500 | 5.0715 | 4,747.8300 | 4.7478 | (6.383) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 850.6900 | 0.8507 | 954.0400 | 0.9540 | 12.149 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 3,614.2300 | 3.6142 | 3,335.3000 | 3.3353 | (7.718) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 03/08/2023 | | | Bond Future | 12.5870 | 74.8499 | 12.5190 | 75.2322 | (0.540) | 0.0000 | 0.0000 | 240,273 |
| 2023/06/06 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 814.9500 | 0.8150 | 915.0700 | 0.9151 | 12.285 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 3,698.5200 | 3.6985 | 3,416.3600 | 3.4164 | (7.629) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 832.7000 | 0.8327 | 934.4300 | 0.9344 | 12.217 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 3,656.2100 | 3.6562 | 3,375.6600 | 3.3757 | (7.673) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 03/08/2023 | 12.30 | Call | Bond Future | 1,240.2900 | 1.2403 | 1,375.6100 | 1.3756 | 10.910 | 0 | 0 | 1,100 |

| 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/06/06 | R248 | 03/08/2023 | 12.30 | Put | Bond Future | 2,880.4800 | 2.8805 | 2,633.5200 | 2.6335 | (8.574) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 03/08/2023 | 13.20 | Call | Bond Future | 4,137.7600 | 4.1378 | 4,413.2900 | 4.4133 | 6.659 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 03/08/2023 | 13.20 | Put | Bond Future | 847.9500 | 0.8480 | 741.2000 | 0.7412 | (12.589) | 0 | 0 | 1,100 |
| 2023/06/06 | R248 | 02/11/2023 | 12.50 | Call | Bond Future | 2,665.1400 | 2.6651 | 2,840.9800 | 2.8410 | 6.598 | 0 | 0 | 220 |
| 2023/06/06 | R248 | 02/11/2023 | 13.60 | Call | Bond Future | 6,257.9300 | 6.2579 | 6,536.0000 | 6.5360 | 4.443 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/11/2023 | 13.60 | Put | Bond Future | 1,565.7100 | 1.5657 | 1,453.1100 | 1.4531 | (7.192) | 0 | 0 | 220 |
| 2023/06/06 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 726.0000 | 0.7260 | 794.6300 | 0.7946 | 9.453 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 736.5800 | 0.7366 | 806.0200 | 0.8060 | 9.427 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 7,996.7100 | 7.9967 | 7,676.3000 | 7.6763 | (4.007) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/11/2023 | | | Bond Future | 12.6950 | 72.0957 | 12.6245 | 72.4864 | (0.555) | 0.0000 | 0.0000 | 11,069 |
| 2023/06/06 | R248 | 02/11/2023 | 11.80 | Call | Bond Future | 1,146.7900 | 1.1468 | 1,245.3300 | 1.2453 | 8.593 | 0 | 0 | 220 |
| 2023/06/06 | R248 | 02/11/2023 | 11.80 | Put | Bond Future | 6,409.6500 | 6.4097 | 6,117.5200 | 6.1175 | (4.558) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/11/2023 | 12.50 | Put | Bond Future | 3,755.6500 | 3.7556 | 3,540.8200 | 3.5408 | (5.720) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 8,106.7300 | 8.1067 | 7,784.6900 | 7.7847 | (3.973) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 8,051.6200 | 8.0516 | 7,730.3900 | 7.7304 | (3.990) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 747.2700 | 0.7473 | 817.5300 | 0.8175 | 9.402 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 01/02/2024 | 12.14 | Call | Bond Future | 2,354.0900 | 2.3541 | 2,500.1100 | 2.5001 | 6.203 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 01/02/2024 | 12.14 | Put | Bond Future | 6,111.3200 | 6.1113 | 5,857.7000 | 5.8577 | (4.150) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 01/02/2024 | 12.15 | Call | Bond Future | 2,375.9900 | 2.3760 | 2,522.9300 | 2.5229 | 6.184 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 01/02/2024 | 12.15 | Put | Bond Future | 6,073.6500 | 6.0737 | 5,820.9500 | 5.8210 | (4.161) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 01/02/2024 | | | Bond Future | 12.8001 | 73.7863 | 12.7269 | 74.1860 | (0.572) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R248 | 01/02/2024 | 12.16 | Call | Bond Future | 2,397.7700 | 2.3978 | 2,545.6300 | 2.5456 | 6.167 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 01/02/2024 | 12.16 | Put | Bond Future | 6,035.9400 | 6.0359 | 5,784.1600 | 5.7842 | (4.171) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/05/2024 | 11.46 | Call | Bond Future | 1,380.8800 | 1.3809 | 1,477.2400 | 1.4772 | 6.978 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/05/2024 | 11.47 | Call | Bond Future | 1,393.7500 | 1.3938 | 1,490.8200 | 1.4908 | 6.965 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/05/2024 | 11.48 | Put | Bond Future | 9,789.8200 | 9.7898 | 9,478.4500 | 9.4785 | (3.181) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/05/2024 | | | Bond Future | 12.8930 | 71.1061 | 12.8171 | 71.5152 | (0.588) | 0.0000 | 0.0000 | 13,000 |
| 2023/06/06 | R248 | 02/05/2024 | 11.46 | Put | Bond Future | 9,895.2100 | 9.8952 | 9,582.4300 | 9.5824 | (3.161) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/05/2024 | 11.47 | Put | Bond Future | 9,842.4200 | 9.8424 | 9,530.3500 | 9.5303 | (3.171) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 02/05/2024 | 11.48 | Call | Bond Future | 1,406.7100 | 1.4067 | 1,504.4800 | 1.5045 | 6.950 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 01/08/2024 | 12.30 | Call | Bond Future | 2,976.6000 | 2.9766 | 3,141.4900 | 3.1415 | 5.540 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 01/08/2024 | 12.30 | Put | Bond Future | 6,889.9100 | 6.8899 | 6,636.0400 | 6.6360 | (3.685) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 01/08/2024 | 12.31 | Call | Bond Future | 2,998.5500 | 2.9986 | 3,164.2600 | 3.1643 | 5.526 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 01/08/2024 | 12.31 | Put | Bond Future | 6,853.6800 | 6.8537 | 6,600.6300 | 6.6006 | (3.692) | 0 | 0 | 0 |
| 2023/06/06 | R248 | 01/08/2024 | | | Bond Future | 13.0057 | 72.7255 | 12.9268 | 73.1442 | (0.607) | 0.0000 | 0.0000 | 0 |
| 2023/06/06 | R248 | 01/08/2024 | 12.32 | Call | Bond Future | 3,020.5900 | 3.0206 | 3,187.1100 | 3.1871 | 5.513 | 0 | 0 | 0 |
| 2023/06/06 | R248 | 01/08/2024 | 12.32 | Put | Bond Future | 6,817.6200 | 6.8176 | 6,565.3800 | 6.5654 | (3.700) | 0 | 0 | 0 |

Total

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