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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/06/2023 TO 22/06/2023

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/06/22 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2025 | 03/08/2023 | | Bond Future | 170.9478 | 170.9478 | 170.8238 | 170.8238 | (0.073) | 0.0000 | 0.0000 | 6,305 |
| 2023/06/22 | 2025 | 02/11/2023 | | Bond Future | 174.7787 | 174.7787 | 174.6515 | 174.6515 | (0.073) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2025 | 01/02/2024 | | Bond Future | 177.0182 | 177.0182 | 176.8883 | 176.8883 | (0.073) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2025 | 02/05/2024 | | Bond Future | 181.1606 | 181.1606 | 181.0277 | 181.0277 | (0.073) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2025 | 01/08/2024 | | Bond Future | 183.4109 | 183.4109 | 183.2766 | 183.2766 | (0.073) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2029 | 03/08/2023 | | Bond Future | 124.0385 | 124.0385 | 124.0656 | 124.0656 | 0.022 | 0.0000 | 0.0000 | 2,275 |
| 2023/06/22 | 2029 | 02/11/2023 | | Bond Future | 125.4860 | 125.4860 | 125.5135 | 125.5135 | 0.022 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | 2029 | 01/02/2024 | | | Bond Future | 128.3842 | 128.3842 | 128.4121 | 128.4121 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2029 | 02/05/2024 | | | Bond Future | 130.0162 | 130.0162 | 130.0452 | 130.0452 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2029 | 01/08/2024 | | | Bond Future | 132.9586 | 132.9586 | 132.9887 | 132.9887 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 532.6400 | 0.5326 | 555.9200 | 0.5559 | 4.371 | 0 | 0 | 1,012 |
| 2023/06/22 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 987.3800 | 0.9874 | 1,024.9100 | 1.0249 | 3.801 | 0 | 0 | 350 |
| 2023/06/22 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 1,428.6200 | 1.4286 | 1,353.2700 | 1.3533 | (5.274) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 2,894.7300 | 2.8947 | 2,970.0100 | 2.9700 | 2.601 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 474.9000 | 0.4749 | 437.3000 | 0.4373 | (7.917) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 8,454.9300 | 8.4549 | 8,564.0800 | 8.5641 | 1.291 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 25.8900 | 0.0259 | 22.1600 | 0.0222 | (14.407) | 0 | 0 | 350 |
| 2023/06/22 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 2,927.3000 | 2.9273 | 3,003.0300 | 3.0030 | 2.587 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 458.9900 | 0.4590 | 422.2900 | 0.4223 | (7.996) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 03/08/2023 | | | Bond Future | 10.7545 | 87.5505 | 10.7277 | 87.6634 | (0.249) | 0.0000 | 0.0000 | 78,480 |
| 2023/06/22 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 2,040.4000 | 2.0404 | 1,950.8000 | 1.9508 | (4.391) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 466.8800 | 0.4669 | 429.7300 | 0.4297 | (7.957) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 2,959.9800 | 2.9600 | 3,036.1600 | 3.0362 | 2.574 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 7,359.4400 | 7.3594 | 7,465.8200 | 7.4658 | 1.445 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 50.2800 | 0.0503 | 43.7800 | 0.0438 | (12.928) | 0 | 0 | 1,012 |
| 2023/06/22 | 2030 | 02/11/2023 | 12.27 | Put | Bond Future | 544.9500 | 0.5449 | 520.8700 | 0.5209 | (4.419) | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 02/11/2023 | 11.43 | Call | Bond Future | 3,604.6400 | 3.6046 | 3,675.3200 | 3.6753 | 1.961 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | 11.43 | Put | Bond Future | 1,241.7400 | 1.2417 | 1,197.2300 | 1.1972 | (3.584) | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 2,058.7900 | 2.0588 | 2,108.7900 | 2.1088 | 2.429 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 2,229.0800 | 2.2291 | 2,163.8900 | 2.1639 | (2.925) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 2,080.0500 | 2.0800 | 2,130.3900 | 2.1304 | 2.420 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 2,209.4000 | 2.2094 | 2,144.5500 | 2.1446 | (2.935) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | 10.07 | Call | Bond Future | 876.5700 | 0.8766 | 902.6900 | 0.9027 | 2.980 | 0 | 0 | 800 |
| 2023/06/22 | 2030 | 02/11/2023 | 10.07 | Put | Bond Future | 4,101.7600 | 4.1018 | 4,012.6900 | 4.0127 | (2.172) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | 10.39 | Call | Bond Future | 1,304.9700 | 1.3050 | 1,340.9300 | 1.3409 | 2.756 | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 02/11/2023 | 9.57 | Call | Bond Future | 451.3300 | 0.4513 | 465.8100 | 0.4658 | 3.208 | 0 | 0 | 800 |
| 2023/06/22 | 2030 | 02/11/2023 | 9.57 | Put | Bond Future | 5,846.1100 | 5.8461 | 5,745.4000 | 5.7454 | (1.723) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | | | Bond Future | 10.8416 | 89.4914 | 10.8135 | 89.6066 | (0.260) | 0.0000 | 0.0000 | 19,740 |
| 2023/06/22 | 2030 | 02/11/2023 | 12.27 | Call | Bond Future | 6,143.6400 | 6.1436 | 6,234.7500 | 6.2348 | 1.483 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | 11.12 | Call | Bond Future | 2,791.9500 | 2.7919 | 2,852.8500 | 2.8529 | 2.181 | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 02/11/2023 | 11.12 | Put | Bond Future | 1,663.8600 | 1.6639 | 1,609.5700 | 1.6096 | (3.263) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | 11.57 | Call | Bond Future | 3,998.6000 | 3.9986 | 4,073.3400 | 4.0733 | 1.869 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | 11.57 | Put | Bond Future | 1,085.3400 | 1.0853 | 1,044.8900 | 1.0449 | (3.727) | 0 | 0 | 800 |
| 2023/06/22 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 2,101.2000 | 2.1012 | 2,151.8900 | 2.1519 | 2.412 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 2,189.6300 | 2.1896 | 2,125.1300 | 2.1251 | (2.946) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | 10.39 | Put | Bond Future | 3,174.8600 | 3.1749 | 3,095.6300 | 3.0956 | (2.496) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | 10.62 | Call | Bond Future | 1,700.7200 | 1.7007 | 1,744.4700 | 1.7445 | 2.572 | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 02/11/2023 | 10.62 | Put | Bond Future | 2,612.1300 | 2.6121 | 2,540.6900 | 2.5407 | (2.735) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/11/2023 | 9.89 | Call | Bond Future | 689.3500 | 0.6894 | 710.6700 | 0.7107 | 3.093 | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 02/11/2023 | 9.89 | Put | Bond Future | 4,688.2200 | 4.6882 | 4,594.3500 | 4.5944 | (2.002) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.86 | Put | Bond Future | 1,325.0000 | 1.3250 | 1,286.2200 | 1.2862 | (2.927) | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 01/02/2024 | 12.10 | Put | Bond Future | 1,111.8200 | 1.1118 | 1,077.9100 | 1.0779 | (3.050) | 0 | 0 | 400 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.37 | Call | Bond Future | 3,640.8400 | 3.6408 | 3,708.2200 | 3.7082 | 1.851 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.37 | Put | Bond Future | 1,891.7300 | 1.8917 | 1,841.3800 | 1.8414 | (2.662) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | 2030 | 01/02/2024 | 11.85 | Call | Bond Future | 4,912.4400 | 4.9124 | 4,991.1700 | 4.9912 | 1.603 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.85 | Put | Bond Future | 1,334.7700 | 1.3348 | 1,295.7700 | 1.2958 | (2.922) | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 01/02/2024 | 10.16 | Call | Bond Future | 1,311.1800 | 1.3112 | 1,345.1300 | 1.3451 | 2.589 | 0 | 0 | 200 |
| 2023/06/22 | 2030 | 01/02/2024 | 10.16 | Put | Bond Future | 4,398.4600 | 4.3985 | 4,314.6800 | 4.3147 | (1.905) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.00 | Call | Bond Future | 2,771.3700 | 2.7714 | 2,828.7900 | 2.8288 | 2.072 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 9.93 | Call | Bond Future | 1,044.4700 | 1.0445 | 1,072.7600 | 1.0728 | 2.709 | 0 | 0 | 1,360 |
| 2023/06/22 | 2030 | 01/02/2024 | 9.93 | Put | Bond Future | 5,089.3300 | 5.0893 | 4,999.8900 | 4.9999 | (1.757) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 10.00 | Call | Bond Future | 1,113.1400 | 1.1131 | 1,143.0300 | 1.1430 | 2.685 | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 01/02/2024 | 10.00 | Put | Bond Future | 4,865.2300 | 4.8652 | 4,777.3900 | 4.7774 | (1.805) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 9.57 | Put | Bond Future | 6,312.9100 | 6.3129 | 6,216.1500 | 6.2162 | (1.533) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 9.89 | Put | Bond Future | 5,219.5100 | 5.2195 | 5,129.1800 | 5.1292 | (1.731) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | | | Bond Future | 10.9227 | 87.5314 | 10.8930 | 87.6491 | (0.272) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.86 | Call | Bond Future | 4,940.2400 | 4.9402 | 5,019.1900 | 5.0192 | 1.598 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 12.10 | Call | Bond Future | 5,622.4400 | 5.6224 | 5,706.2600 | 5.7063 | 1.491 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.75 | Call | Bond Future | 4,636.5800 | 4.6366 | 4,713.1100 | 4.7131 | 1.651 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.75 | Put | Bond Future | 1,435.7800 | 1.4358 | 1,394.5800 | 1.3946 | (2.870) | 0 | 0 | 200 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.31 | Call | Bond Future | 3,492.4900 | 3.4925 | 3,558.3200 | 3.5583 | 1.885 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.31 | Put | Bond Future | 1,975.4600 | 1.9755 | 1,923.5600 | 1.9236 | (2.627) | 0 | 0 | 1,360 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.35 | Call | Bond Future | 3,591.1200 | 3.5911 | 3,657.9800 | 3.6580 | 1.862 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.35 | Put | Bond Future | 1,919.2800 | 1.9193 | 1,868.4100 | 1.8684 | (2.650) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.36 | Call | Bond Future | 3,615.8100 | 3.6158 | 3,682.9300 | 3.6829 | 1.856 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.36 | Put | Bond Future | 1,905.3300 | 1.9053 | 1,854.7200 | 1.8547 | (2.656) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 10.39 | Call | Bond Future | 1,635.2600 | 1.6353 | 1,675.3800 | 1.6754 | 2.453 | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 01/02/2024 | 10.39 | Put | Bond Future | 3,777.4300 | 3.7774 | 3,699.8200 | 3.6998 | (2.055) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 11.00 | Put | Bond Future | 2,466.0500 | 2.4660 | 2,405.7400 | 2.4057 | (2.446) | 0 | 0 | 700 |
| 2023/06/22 | 2030 | 01/02/2024 | 10.07 | Call | Bond Future | 1,197.0000 | 1.1970 | 1,228.6300 | 1.2286 | 2.642 | 0 | 0 | 400 |
| 2023/06/22 | 2030 | 01/02/2024 | 10.07 | Put | Bond Future | 4,657.4900 | 4.6575 | 4,571.3900 | 4.5714 | (1.849) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/02/2024 | 9.57 | Call | Bond Future | 743.7200 | 0.7437 | 764.6900 | 0.7647 | 2.820 | 0 | 0 | 400 |
| 2023/06/22 | 2030 | 01/02/2024 | 9.89 | Call | Bond Future | 1,006.8300 | 1.0068 | 1,034.2300 | 1.0342 | 2.721 | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 02/05/2024 | 11.12 | Put | Bond Future | 2,693.2100 | 2.6932 | 2,633.5700 | 2.6336 | (2.214) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | 12.38 | Call | Bond Future | 6,319.2300 | 6.3192 | 6,406.2300 | 6.4062 | 1.377 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | 12.38 | Put | Bond Future | 1,249.8800 | 1.2499 | 1,216.4400 | 1.2164 | (2.675) | 0 | 0 | 1,080 |
| 2023/06/22 | 2030 | 02/05/2024 | 10.62 | Call | Bond Future | 2,134.9000 | 2.1349 | 2,182.8500 | 2.1828 | 2.246 | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 02/05/2024 | 10.62 | Put | Bond Future | 3,641.0300 | 3.6410 | 3,568.5400 | 3.5685 | (1.991) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | 10.82 | Call | Bond Future | 2,502.8900 | 2.5029 | 2,556.0500 | 2.5560 | 2.124 | 0 | 0 | 1,080 |
| 2023/06/22 | 2030 | 02/05/2024 | 10.82 | Put | Bond Future | 3,229.5800 | 3.2296 | 3,162.3000 | 3.1623 | (2.083) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | 9.81 | Call | Bond Future | 1,046.0100 | 1.0460 | 1,074.3200 | 1.0743 | 2.706 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | 9.81 | Put | Bond Future | 5,797.9200 | 5.7979 | 5,705.7900 | 5.7058 | (1.589) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | 9.82 | Call | Bond Future | 1,055.2300 | 1.0552 | 1,083.7500 | 1.0838 | 2.703 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | 9.82 | Put | Bond Future | 5,766.1800 | 5.7662 | 5,674.2600 | 5.6743 | (1.594) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | 9.66 | Call | Bond Future | 915.8100 | 0.9158 | 941.1500 | 0.9411 | 2.767 | 0 | 0 | 1,000 |
| 2023/06/22 | 2030 | 02/05/2024 | 9.66 | Put | Bond Future | 6,284.8400 | 6.2848 | 6,189.7400 | 6.1897 | (1.513) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | | | Bond Future | 11.0085 | 89.5602 | 10.9771 | 89.6806 | (0.285) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | 13.15 | Call | Bond Future | 8,513.8700 | 8.5139 | 8,611.9000 | 8.6119 | 1.151 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | 13.15 | Put | Bond Future | 759.6600 | 0.7597 | 737.2500 | 0.7372 | (2.950) | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 02/05/2024 | 11.12 | Call | Bond Future | 3,119.7800 | 3.1198 | 3,180.5800 | 3.1806 | 1.949 | 0 | 0 | 500 |
| 2023/06/22 | 2030 | 02/05/2024 | 11.94 | Call | Bond Future | 5,118.2200 | 5.1182 | 5,197.3400 | 5.1973 | 1.546 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | 11.94 | Put | Bond Future | 1,634.1100 | 1.6341 | 1,592.7900 | 1.5928 | (2.529) | 0 | 0 | 1,000 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | 2030 | 02/05/2024 | 10.16 | Call | Bond Future | 1,433.7100 | 1.4337 | 1,469.9400 | 1.4699 | 2.527 | 0 | 0 | 1,000 |
| 2023/06/22 | 2030 | 02/05/2024 | 10.16 | Put | Bond Future | 4,765.3600 | 4.7654 | 4,681.1500 | 4.6812 | (1.767) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | 9.83 | Call | Bond Future | 1,064.2500 | 1.0642 | 1,092.9700 | 1.0930 | 2.699 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 02/05/2024 | 9.83 | Put | Bond Future | 5,734.2600 | 5.7343 | 5,642.5400 | 5.6425 | (1.600) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/08/2024 | 10.37 | Call | Bond Future | 1,808.4300 | 1.8084 | 1,850.9600 | 1.8510 | 2.352 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/08/2024 | 10.37 | Put | Bond Future | 4,649.4100 | 4.6494 | 4,568.4900 | 4.5685 | (1.740) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/08/2024 | 10.38 | Call | Bond Future | 1,822.8700 | 1.8229 | 1,865.6400 | 1.8656 | 2.346 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/08/2024 | 10.38 | Put | Bond Future | 4,625.3600 | 4.6254 | 4,544.6800 | 4.5447 | (1.744) | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/08/2024 | | | Bond Future | 11.1226 | 87.5598 | 11.0892 | 87.6832 | (0.300) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2030 | 01/08/2024 | 10.39 | Call | Bond Future | 1,837.3800 | 1.8374 | 1,880.4000 | 1.8804 | 2.341 | 0 | 0 | 0 |
| 2023/06/22 | 2030 | 01/08/2024 | 10.39 | Put | Bond Future | 4,601.3900 | 4.6014 | 4,520.9600 | 4.5210 | (1.748) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 03/08/2023 | 9.60 | Call | Bond Future | 0.1800 | 0.0002 | 0.1600 | 0.0002 | (11.111) | 0 | 0 | 1,500 |
| 2023/06/22 | 2032 | 03/08/2023 | 9.60 | Put | Bond Future | 8,946.0800 | 8.9461 | 8,891.1700 | 8.8912 | (0.614) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 03/08/2023 | 10.30 | Call | Bond Future | 21.8300 | 0.0218 | 21.4800 | 0.0215 | (1.603) | 0 | 0 | 7,500 |
| 2023/06/22 | 2032 | 03/08/2023 | 10.30 | Put | Bond Future | 5,226.8300 | 5.2268 | 5,171.5900 | 5.1716 | (1.057) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 03/08/2023 | 12.04 | Call | Bond Future | 3,718.5100 | 3.7185 | 3,749.8900 | 3.7499 | 0.844 | 0 | 0 | 3,000 |
| 2023/06/22 | 2032 | 03/08/2023 | 12.04 | Put | Bond Future | 448.4000 | 0.4484 | 424.8900 | 0.4249 | (5.243) | 0 | 0 | 3,000 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 2,732.7400 | 2.7327 | 2,756.8300 | 2.7568 | 0.882 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 705.3900 | 0.7054 | 674.5900 | 0.6746 | (4.366) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 3,196.7600 | 3.1968 | 3,224.4900 | 3.2245 | 0.867 | 0 | 0 | 5,000 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 567.8700 | 0.5679 | 540.7100 | 0.5407 | (4.783) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.55 | Call | Bond Future | 2,001.6600 | 2.0017 | 2,019.3800 | 2.0194 | 0.885 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.55 | Put | Bond Future | 1,005.8800 | 1.0059 | 968.7100 | 0.9687 | (3.695) | 0 | 0 | 7,500 |
| 2023/06/22 | 2032 | 03/08/2023 | | | Bond Future | 11.3411 | 86.1540 | 11.3296 | 86.2089 | (0.101) | 0.0000 | 0.0000 | 118,283 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.45 | Call | Bond Future | 1,697.9400 | 1.6979 | 1,712.7700 | 1.7128 | 0.873 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.45 | Put | Bond Future | 1,176.7800 | 1.1768 | 1,136.7200 | 1.1367 | (3.404) | 0 | 0 | 7,500 |
| 2023/06/22 | 2032 | 03/08/2023 | 12.00 | Call | Bond Future | 3,567.3800 | 3.5674 | 3,597.7500 | 3.5977 | 0.851 | 0 | 0 | 5,000 |
| 2023/06/22 | 2032 | 03/08/2023 | 12.00 | Put | Bond Future | 479.7800 | 0.4798 | 455.2600 | 0.4553 | (5.111) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 2,698.0000 | 2.6980 | 2,721.8000 | 2.7218 | 0.882 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 717.1700 | 0.7172 | 686.0800 | 0.6861 | (4.335) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.50 | Call | Bond Future | 1,847.6800 | 1.8477 | 1,863.9400 | 1.8639 | 0.880 | 0 | 0 | 11,000 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.50 | Put | Bond Future | 1,088.7600 | 1.0888 | 1,050.1300 | 1.0501 | (3.548) | 0 | 0 | 11,000 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 2,663.4100 | 2.6634 | 2,686.9200 | 2.6869 | 0.883 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 729.1300 | 0.7291 | 697.7500 | 0.6978 | (4.304) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | 11.90 | Call | Bond Future | 3,782.1600 | 3.7822 | 3,809.0000 | 3.8090 | 0.710 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | 11.90 | Put | Bond Future | 1,667.3000 | 1.6673 | 1,638.2600 | 1.6383 | (1.742) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 2,038.8100 | 2.0388 | 2,055.0500 | 2.0550 | 0.797 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 2,995.5300 | 2.9955 | 2,955.8900 | 2.9559 | (1.323) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | 10.71 | Call | Bond Future | 1,077.3500 | 1.0773 | 1,086.1100 | 1.0861 | 0.813 | 0 | 0 | 500 |
| 2023/06/22 | 2032 | 02/11/2023 | 11.09 | Put | Bond Future | 3,399.4100 | 3.3994 | 3,357.4700 | 3.3575 | (1.234) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | 10.59 | Call | Bond Future | 914.0700 | 0.9141 | 921.4500 | 0.9214 | 0.807 | 0 | 0 | 500 |
| 2023/06/22 | 2032 | 02/11/2023 | 10.59 | Put | Bond Future | 5,046.8300 | 5.0468 | 4,998.3300 | 4.9983 | (0.961) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | | | Bond Future | 11.4421 | 83.9006 | 11.4302 | 83.9565 | (0.104) | 0.0000 | 0.0000 | 74,740 |
| 2023/06/22 | 2032 | 02/11/2023 | 11.78 | Call | Bond Future | 3,427.6500 | 3.4276 | 3,452.5900 | 3.4526 | 0.728 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | 11.78 | Put | Bond Future | 1,860.1400 | 1.8601 | 1,829.2000 | 1.8292 | (1.663) | 0 | 0 | 500 |
| 2023/06/22 | 2032 | 02/11/2023 | 12.26 | Call | Bond Future | 4,922.0800 | 4.9221 | 4,954.3100 | 4.9543 | 0.655 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | 12.26 | Put | Bond Future | 1,193.9600 | 1.1940 | 1,170.3100 | 1.1703 | (1.981) | 0 | 0 | 500 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 2,016.8100 | 2.0168 | 2,032.9000 | 2.0329 | 0.798 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 3,021.2400 | 3.0212 | 2,981.4500 | 2.9814 | (1.317) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | 11.28 | Call | Bond Future | 2,128.6800 | 2.1287 | 2,145.5600 | 2.1456 | 0.793 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | 11.28 | Put | Bond Future | 2,894.9300 | 2.8949 | 2,855.9300 | 2.8559 | (1.347) | 0 | 0 | 500 |
| 2023/06/22 | 2032 | 02/11/2023 | 10.71 | Put | Bond Future | 4,612.1100 | 4.6121 | 4,564.9900 | 4.5650 | (1.022) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | 11.09 | Call | Bond Future | 1,723.3600 | 1.7234 | 1,737.3000 | 1.7373 | 0.809 | 0 | 0 | 500 |
| 2023/06/22 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 1,994.9500 | 1.9950 | 2,010.8900 | 2.0109 | 0.799 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 3,047.1200 | 3.0471 | 3,007.1800 | 3.0072 | (1.311) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 12.50 | Call | Bond Future | 5,907.0000 | 5.9070 | 5,941.2100 | 5.9412 | 0.579 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 12.73 | Call | Bond Future | 6,644.8100 | 6.6448 | 6,681.3800 | 6.6814 | 0.550 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 12.73 | Put | Bond Future | 1,389.8700 | 1.3899 | 1,369.3800 | 1.3694 | (1.474) | 0 | 0 | 500 |
| 2023/06/22 | 2032 | 01/02/2024 | 11.83 | Call | Bond Future | 3,917.9200 | 3.9179 | 3,944.3300 | 3.9443 | 0.674 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 11.83 | Put | Bond Future | 2,583.3300 | 2.5833 | 2,552.6800 | 2.5527 | (1.186) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 11.84 | Call | Bond Future | 3,945.2100 | 3.9452 | 3,971.7400 | 3.9717 | 0.672 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 11.84 | Put | Bond Future | 2,565.6500 | 2.5656 | 2,535.1200 | 2.5351 | (1.190) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 10.78 | Call | Bond Future | 1,604.0500 | 1.6041 | 1,617.2100 | 1.6172 | 0.820 | 0 | 0 | 200 |
| 2023/06/22 | 2032 | 01/02/2024 | 11.09 | Call | Bond Future | 2,155.1400 | 2.1551 | 2,172.0500 | 2.1721 | 0.785 | 0 | 0 | 500 |
| 2023/06/22 | 2032 | 01/02/2024 | 11.09 | Put | Bond Future | 4,240.3200 | 4.2403 | 4,200.1700 | 4.2002 | (0.947) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 11.75 | Call | Bond Future | 3,700.5800 | 3.7006 | 3,725.9700 | 3.7260 | 0.686 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 11.75 | Put | Bond Future | 2,726.9200 | 2.7269 | 2,695.2500 | 2.6952 | (1.161) | 0 | 0 | 200 |
| 2023/06/22 | 2032 | 01/02/2024 | 10.01 | Call | Bond Future | 725.2600 | 0.7253 | 731.3200 | 0.7313 | 0.836 | 0 | 0 | 1,200 |
| 2023/06/22 | 2032 | 01/02/2024 | 10.01 | Put | Bond Future | 8,143.9000 | 8.1439 | 8,092.9000 | 8.0929 | (0.626) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 10.59 | Call | Bond Future | 1,317.8000 | 1.3178 | 1,328.8600 | 1.3289 | 0.839 | 0 | 0 | 500 |
| 2023/06/22 | 2032 | 01/02/2024 | | | Bond Future | 11.5365 | 85.8191 | 11.5241 | 85.8762 | (0.108) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 12.50 | Put | Bond Future | 1,629.9300 | 1.6299 | 1,607.0800 | 1.6071 | (1.402) | 0 | 0 | 200 |
| 2023/06/22 | 2032 | 01/02/2024 | 12.62 | Call | Bond Future | 6,289.3600 | 6.2894 | 6,324.8300 | 6.3248 | 0.564 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 12.62 | Put | Bond Future | 1,500.0800 | 1.5001 | 1,478.4900 | 1.4785 | (1.439) | 0 | 0 | 1,200 |
| 2023/06/22 | 2032 | 01/02/2024 | 11.85 | Call | Bond Future | 3,972.8400 | 3.9728 | 3,999.4900 | 3.9995 | 0.671 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 11.85 | Put | Bond Future | 2,548.3400 | 2.5483 | 2,517.9300 | 2.5179 | (1.193) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 10.78 | Put | Bond Future | 5,177.3500 | 5.1774 | 5,133.4500 | 5.1335 | (0.848) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 10.59 | Put | Bond Future | 5,819.9300 | 5.8199 | 5,773.9300 | 5.7739 | (0.790) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/02/2024 | 10.76 | Call | Bond Future | 1,572.1400 | 1.5721 | 1,585.0700 | 1.5851 | 0.822 | 0 | 0 | 1,200 |
| 2023/06/22 | 2032 | 01/02/2024 | 10.76 | Put | Bond Future | 5,242.6000 | 5.2426 | 5,198.4700 | 5.1985 | (0.842) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 12.90 | Call | Bond Future | 6,985.8700 | 6.9859 | 7,024.5300 | 7.0245 | 0.553 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 13.18 | Call | Bond Future | 7,881.5000 | 7.8815 | 7,922.5000 | 7.9225 | 0.520 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 13.18 | Put | Bond Future | 1,292.9100 | 1.2929 | 1,275.5900 | 1.2756 | (1.340) | 0 | 0 | 500 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.86 | Call | Bond Future | 1,770.3900 | 1.7704 | 1,786.1000 | 1.7861 | 0.887 | 0 | 0 | 1,000 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.86 | Put | Bond Future | 5,333.1300 | 5.3331 | 5,290.5200 | 5.2905 | (0.799) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.56 | Call | Bond Future | 1,322.1300 | 1.3221 | 1,334.5200 | 1.3345 | 0.937 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.56 | Put | Bond Future | 6,323.2600 | 6.3233 | 6,277.3300 | 6.2773 | (0.726) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.65 | Call | Bond Future | 1,447.9700 | 1.4480 | 1,461.3200 | 1.4613 | 0.922 | 0 | 0 | 1,550 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.65 | Put | Bond Future | 6,014.3500 | 6.0143 | 5,969.3800 | 5.9694 | (0.748) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.36 | Call | Bond Future | 1,091.8200 | 1.0918 | 1,102.2800 | 1.1023 | 0.958 | 0 | 0 | 1,000 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.36 | Put | Bond Future | 7,069.0900 | 7.0691 | 7,021.2300 | 7.0212 | (0.677) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | | | Bond Future | 11.6318 | 83.6444 | 11.6188 | 83.7028 | (0.112) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 12.90 | Put | Bond Future | 1,536.5700 | 1.5366 | 1,516.9100 | 1.5169 | (1.279) | 0 | 0 | 1,000 |
| 2023/06/22 | 2032 | 02/05/2024 | 13.35 | Call | Bond Future | 8,434.5200 | 8.4345 | 8,476.8100 | 8.4768 | 0.501 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 13.35 | Put | Bond Future | 1,164.9900 | 1.1650 | 1,148.9600 | 1.1490 | (1.376) | 0 | 0 | 1,550 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | 2032 | 02/05/2024 | 11.09 | Call | Bond Future | 2,176.0100 | 2.1760 | 2,194.4500 | 2.1944 | 0.847 | 0 | 0 | 500 |
| 2023/06/22 | 2032 | 02/05/2024 | 11.09 | Put | Bond Future | 4,656.5600 | 4.6566 | 4,616.6800 | 4.6167 | (0.856) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 11.35 | Call | Bond Future | 2,706.8800 | 2.7069 | 2,728.5100 | 2.7285 | 0.799 | 0 | 0 | 1,550 |
| 2023/06/22 | 2032 | 02/05/2024 | 11.35 | Put | Bond Future | 3,985.1700 | 3.9852 | 3,948.4800 | 3.9485 | (0.921) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.59 | Call | Bond Future | 1,363.2600 | 1.3633 | 1,375.9700 | 1.3760 | 0.932 | 0 | 0 | 500 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.59 | Put | Bond Future | 6,219.1600 | 6.2192 | 6,173.5500 | 6.1736 | (0.733) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.54 | Call | Bond Future | 1,295.1700 | 1.2952 | 1,307.3500 | 1.3074 | 0.940 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.54 | Put | Bond Future | 6,393.2900 | 6.3933 | 6,347.1500 | 6.3472 | (0.722) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.55 | Call | Bond Future | 1,308.6100 | 1.3086 | 1,320.8900 | 1.3209 | 0.938 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 02/05/2024 | 10.55 | Put | Bond Future | 6,358.2100 | 6.3582 | 6,312.1700 | 6.3122 | (0.724) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/08/2024 | 11.15 | Call | Bond Future | 2,260.8900 | 2.2609 | 2,280.7400 | 2.2807 | 0.878 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/08/2024 | 11.15 | Put | Bond Future | 4,938.1200 | 4.9381 | 4,898.0400 | 4.8980 | (0.812) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/08/2024 | | | Bond Future | 11.7485 | 85.5158 | 11.7348 | 85.5757 | (0.116) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2032 | 01/08/2024 | 11.13 | Call | Bond Future | 2,225.1100 | 2.2251 | 2,244.7200 | 2.2447 | 0.881 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/08/2024 | 11.13 | Put | Bond Future | 4,993.7300 | 4.9937 | 4,953.4100 | 4.9534 | (0.807) | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/08/2024 | 11.14 | Call | Bond Future | 2,242.7900 | 2.2428 | 2,262.5100 | 2.2625 | 0.879 | 0 | 0 | 0 |
| 2023/06/22 | 2032 | 01/08/2024 | 11.14 | Put | Bond Future | 4,965.7000 | 4.9657 | 4,925.4900 | 4.9255 | (0.810) | 0 | 0 | 0 |
| 2023/06/22 | 2033 | 03/08/2023 | | | Bond Future | 117.8449 | 117.8449 | 117.8719 | 117.8719 | 0.023 | 0.0000 | 0.0000 | 7,227 |
| 2023/06/22 | 2033 | 02/11/2023 | | | Bond Future | 119.0610 | 119.0610 | 119.0883 | 119.0883 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2033 | 01/02/2024 | | | Bond Future | 121.8107 | 121.8107 | 121.8385 | 121.8385 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2033 | 02/05/2024 | | | Bond Future | 123.1943 | 123.1943 | 123.2233 | 123.2233 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2033 | 01/08/2024 | | | Bond Future | 125.9825 | 125.9825 | 126.0124 | 126.0124 | 0.024 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 1,211.2100 | 1.2112 | 1,150.2600 | 1.1503 | (5.032) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 1,927.7200 | 1.9277 | 1,967.1900 | 1.9672 | 2.047 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 1,235.6000 | 1.2356 | 1,174.0300 | 1.1740 | (4.983) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 1,898.3400 | 1.8983 | 1,937.1900 | 1.9372 | 2.047 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 03/08/2023 | | | Bond Future | 12.2541 | 75.7105 | 12.2731 | 75.6101 | 0.155 | 0.0000 | 0.0000 | 133,378 |
| 2023/06/22 | 2037 | 03/08/2023 | 10.30 | Call | Bond Future | 1.3000 | 0.0013 | 1.0200 | 0.0010 | (21.538) | 0 | 0 | 1,800 |
| 2023/06/22 | 2037 | 03/08/2023 | 10.30 | Put | Bond Future | 11,509.1400 | 11.5091 | 11,609.2800 | 11.6093 | 0.870 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 03/08/2023 | 11.00 | Call | Bond Future | 38.5000 | 0.0385 | 33.2000 | 0.0332 | (13.766) | 0 | 0 | 1,800 |
| 2023/06/22 | 2037 | 03/08/2023 | 11.00 | Put | Bond Future | 7,147.9300 | 7.1479 | 7,243.0500 | 7.2430 | 1.331 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 1,260.1600 | 1.2602 | 1,197.9700 | 1.1980 | (4.935) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 1,869.1900 | 1.8692 | 1,907.4200 | 1.9074 | 2.045 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/11/2023 | 12.52 | Call | Bond Future | 3,299.7900 | 3.2998 | 3,231.5100 | 3.2315 | (2.069) | 0 | 0 | 750 |
| 2023/06/22 | 2037 | 02/11/2023 | 12.52 | Put | Bond Future | 2,495.9400 | 2.4959 | 2,530.4700 | 2.5305 | 1.383 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/11/2023 | 13.89 | Call | Bond Future | 8,114.5600 | 8.1146 | 8,020.8200 | 8.0208 | (1.155) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/11/2023 | 13.89 | Put | Bond Future | 737.0700 | 0.7371 | 746.1400 | 0.7461 | 1.231 | 0 | 0 | 750 |
| 2023/06/22 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 5,452.3400 | 5.4523 | 5,519.0600 | 5.5191 | 1.224 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 1,086.5500 | 1.0866 | 1,050.1100 | 1.0501 | (3.354) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 5,493.6400 | 5.4936 | 5,560.7000 | 5.5607 | 1.221 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/11/2023 | | | Bond Future | 12.3648 | 77.3889 | 12.3845 | 77.2861 | 0.159 | 0.0000 | 0.0000 | 15,071 |
| 2023/06/22 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 1,070.7700 | 1.0708 | 1,034.6800 | 1.0347 | (3.370) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 5,411.4100 | 5.4114 | 5,477.7800 | 5.4778 | 1.226 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/11/2023 | 12.02 | Call | Bond Future | 1,962.1700 | 1.9622 | 1,909.9400 | 1.9099 | (2.662) | 0 | 0 | 750 |
| 2023/06/22 | 2037 | 02/11/2023 | 12.02 | Put | Bond Future | 3,795.0200 | 3.7950 | 3,845.6000 | 3.8456 | 1.333 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 1,055.3000 | 1.0553 | 1,019.5500 | 1.0195 | (3.388) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/06/22 | 2037 | 01/02/2024 | 12.93 | Call | Bond Future | 4,994.4000 | 4.9944 | 4,921.1900 | 4.9212 | (1.466) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/02/2024 | 12.93 | Put | Bond Future | 2,701.7600 | 2.7018 | 2,733.8000 | 2.7338 | 1.186 | 0 | 0 | 2,500 |
| 2023/06/22 | 2037 | 01/02/2024 | 13.93 | Put | Bond Future | 1,397.8200 | 1.3978 | 1,414.2200 | 1.4142 | 1.173 | 0 | 0 | 2,500 |
| 2023/06/22 | 2037 | 01/02/2024 | 12.33 | Call | Bond Future | 3,253.8300 | 3.2538 | 3,194.3700 | 3.1944 | (1.827) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/02/2024 | 12.33 | Put | Bond Future | 3,995.7200 | 3.9957 | 4,041.5100 | 4.0415 | 1.146 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/02/2024 | 12.09 | Put | Bond Future | 4,661.2900 | 4.6613 | 4,713.3800 | 4.7134 | 1.118 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/02/2024 | | | Bond Future | 12.4734 | 74.9019 | 12.4939 | 74.7967 | 0.164 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2037 | 01/02/2024 | 13.93 | Call | Bond Future | 8,360.1000 | 8.3601 | 8,271.2500 | 8.2713 | (1.063) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/02/2024 | 12.31 | Call | Bond Future | 3,201.2100 | 3.2012 | 3,142.2700 | 3.1423 | (1.841) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/02/2024 | 12.31 | Put | Bond Future | 4,047.4500 | 4.0475 | 4,093.7600 | 4.0938 | 1.144 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/02/2024 | 12.32 | Call | Bond Future | 3,227.4700 | 3.2275 | 3,168.2700 | 3.1683 | (1.834) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/02/2024 | 12.32 | Put | Bond Future | 4,021.5100 | 4.0215 | 4,067.5600 | 4.0676 | 1.145 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/02/2024 | 12.09 | Call | Bond Future | 2,653.1100 | 2.6531 | 2,599.9500 | 2.6000 | (2.004) | 0 | 0 | 2,500 |
| 2023/06/22 | 2037 | 02/05/2024 | 11.44 | Call | Bond Future | 1,485.1400 | 1.4851 | 1,450.4900 | 1.4505 | (2.333) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/05/2024 | 11.44 | Put | Bond Future | 7,616.7000 | 7.6167 | 7,689.7500 | 7.6898 | 0.959 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/05/2024 | 11.45 | Call | Bond Future | 1,498.5800 | 1.4986 | 1,463.7100 | 1.4637 | (2.327) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/05/2024 | 11.43 | Put | Bond Future | 7,660.1000 | 7.6601 | 7,733.3700 | 7.7334 | 0.957 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/05/2024 | | | Bond Future | 12.5843 | 76.6380 | 12.6057 | 76.5303 | 0.169 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2037 | 02/05/2024 | 11.45 | Put | Bond Future | 7,573.4400 | 7.5734 | 7,646.2700 | 7.6463 | 0.962 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 02/05/2024 | 11.43 | Call | Bond Future | 1,471.7900 | 1.4718 | 1,437.3600 | 1.4374 | (2.339) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/08/2024 | 12.10 | Call | Bond Future | 2,702.5400 | 2.7025 | 2,653.4900 | 2.6535 | (1.815) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/08/2024 | 12.10 | Put | Bond Future | 5,852.1400 | 5.8521 | 5,912.9300 | 5.9129 | 1.039 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/08/2024 | 12.09 | Call | Bond Future | 2,681.2000 | 2.6812 | 2,632.3800 | 2.6324 | (1.821) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/08/2024 | 12.09 | Put | Bond Future | 5,883.5700 | 5.8836 | 5,944.5900 | 5.9446 | 1.037 | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/08/2024 | | | Bond Future | 12.7154 | 74.0971 | 12.7376 | 73.9873 | 0.174 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2037 | 01/08/2024 | 12.11 | Call | Bond Future | 2,723.9800 | 2.7240 | 2,674.6900 | 2.6747 | (1.809) | 0 | 0 | 0 |
| 2023/06/22 | 2037 | 01/08/2024 | 12.11 | Put | Bond Future | 5,820.8600 | 5.8209 | 5,881.4100 | 5.8814 | 1.040 | 0 | 0 | 0 |
| 2023/06/22 | 2038 | 03/08/2023 | | | Bond Future | 127.6050 | 127.6050 | 127.4846 | 127.4846 | (0.094) | 0.0000 | 0.0000 | 3,019 |
| 2023/06/22 | 2038 | 02/11/2023 | | | Bond Future | 130.4646 | 130.4646 | 130.3413 | 130.3413 | (0.095) | 0.0000 | 0.0000 | 1,706 |
| 2023/06/22 | 2038 | 01/02/2024 | | | Bond Future | 131.4561 | 131.4561 | 131.3303 | 131.3303 | (0.096) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2038 | 02/05/2024 | | | Bond Future | 134.5322 | 134.5322 | 134.4036 | 134.4036 | (0.096) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2038 | 01/08/2024 | | | Bond Future | 135.4953 | 135.4953 | 135.3651 | 135.3651 | (0.096) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 1,112.1900 | 1.1122 | 1,020.8000 | 1.0208 | (8.217) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 2,386.7500 | 2.3868 | 2,486.4200 | 2.4864 | 4.176 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 03/08/2023 | | | Bond Future | 12.4547 | 76.2399 | 12.4889 | 76.0488 | 0.275 | 0.0000 | 0.0000 | 125,971 |
| 2023/06/22 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 1,066.4900 | 1.0665 | 977.3500 | 0.9773 | (8.358) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 2,456.1100 | 2.4561 | 2,558.0300 | 2.5580 | 4.150 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 1,089.2400 | 1.0892 | 998.9800 | 0.9990 | (8.287) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 2,421.3000 | 2.4213 | 2,522.1000 | 2.5221 | 4.163 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/11/2023 | 12.60 | Call | Bond Future | 3,122.8400 | 3.1228 | 3,009.1000 | 3.0091 | (3.642) | 0 | 0 | 128 |
| 2023/06/22 | 2040 | 02/11/2023 | 12.60 | Put | Bond Future | 2,940.3300 | 2.9403 | 3,022.1100 | 3.0221 | 2.781 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/11/2023 | 13.64 | Call | Bond Future | 6,760.5300 | 6.7605 | 6,600.9800 | 6.6010 | (2.360) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/11/2023 | 13.64 | Put | Bond Future | 1,192.7800 | 1.1928 | 1,228.7500 | 1.2288 | 3.016 | 0 | 0 | 128 |
| 2023/06/22 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 863.9800 | 0.8640 | 813.2500 | 0.8133 | (5.872) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 6,628.0200 | 6.6280 | 6,772.8100 | 6.7728 | 2.185 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 878.0700 | 0.8781 | 826.7500 | 0.8267 | (5.845) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 6,532.6600 | 6.5327 | 6,676.2800 | 6.6763 | 2.198 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/11/2023 | | | Bond Future | 12.5668 | 77.9301 | 12.6024 | 77.7345 | 0.283 | 0.0000 | 0.0000 | 6,489 |
| 2023/06/22 | 2040 | 02/11/2023 | 11.80 | Call | Bond Future | 1,207.1500 | 1.2072 | 1,143.2100 | 1.1432 | (5.297) | 0 | 0 | 128 |
| 2023/06/22 | 2040 | 02/11/2023 | 11.80 | Put | Bond Future | 5,628.0600 | 5.6281 | 5,759.6400 | 5.7596 | 2.338 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 6,580.3000 | 6.5803 | 6,724.5000 | 6.7245 | 2.191 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 892.1600 | 0.8922 | 840.2600 | 0.8403 | (5.817) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 01/02/2024 | 12.33 | Call | Bond Future | 2,916.9300 | 2.9169 | 2,820.5600 | 2.8206 | (3.304) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 01/02/2024 | 12.33 | Put | Bond Future | 4,838.3000 | 4.8383 | 4,942.0200 | 4.9420 | 2.144 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 01/02/2024 | 12.34 | Call | Bond Future | 2,942.6000 | 2.9426 | 2,845.7400 | 2.8457 | (3.292) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 01/02/2024 | 12.34 | Put | Bond Future | 4,807.5400 | 4.8075 | 4,910.7700 | 4.9108 | 2.147 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 01/02/2024 | | | Bond Future | 12.6771 | 75.2051 | 12.7140 | 75.0050 | 0.291 | 0.0000 | 0.0000 | 28 |
| 2023/06/22 | 2040 | 01/02/2024 | 12.35 | Call | Bond Future | 2,968.3800 | 2.9684 | 2,871.0200 | 2.8710 | (3.280) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 01/02/2024 | 12.35 | Put | Bond Future | 4,776.9500 | 4.7769 | 4,879.6800 | 4.8797 | 2.151 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/05/2024 | 11.60 | Call | Bond Future | 1,571.5800 | 1.5716 | 1,510.7400 | 1.5107 | (3.871) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/05/2024 | 11.61 | Call | Bond Future | 1,587.6500 | 1.5876 | 1,526.3800 | 1.5264 | (3.859) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/05/2024 | 11.62 | Put | Bond Future | 8,288.6700 | 8.2887 | 8,431.6800 | 8.4317 | 1.725 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/05/2024 | | | Bond Future | 12.7893 | 76.9482 | 12.8277 | 76.7435 | 0.300 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2040 | 02/05/2024 | 11.60 | Put | Bond Future | 8,378.4800 | 8.3785 | 8,522.3600 | 8.5224 | 1.717 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/05/2024 | 11.61 | Put | Bond Future | 8,333.3600 | 8.3334 | 8,476.8100 | 8.4768 | 1.721 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 02/05/2024 | 11.62 | Call | Bond Future | 1,604.0700 | 1.6041 | 1,542.3600 | 1.5424 | (3.847) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 01/08/2024 | 12.34 | Call | Bond Future | 2,996.2900 | 2.9963 | 2,905.0700 | 2.9051 | (3.044) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 01/08/2024 | 12.34 | Put | Bond Future | 6,147.3500 | 6.1474 | 6,265.1600 | 6.2652 | 1.916 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 01/08/2024 | | | Bond Future | 12.9209 | 74.1636 | 12.9608 | 73.9546 | 0.309 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2040 | 01/08/2024 | 12.32 | Call | Bond Future | 2,950.3300 | 2.9503 | 2,859.9800 | 2.8600 | (3.062) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 01/08/2024 | 12.32 | Put | Bond Future | 6,213.5800 | 6.2136 | 6,332.2600 | 6.3323 | 1.910 | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 01/08/2024 | 12.33 | Call | Bond Future | 2,973.1100 | 2.9731 | 2,882.3300 | 2.8823 | (3.053) | 0 | 0 | 0 |
| 2023/06/22 | 2040 | 01/08/2024 | 12.33 | Put | Bond Future | 6,180.2300 | 6.1802 | 6,298.4800 | 6.2985 | 1.913 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 03/08/2023 | 12.00 | Call | Bond Future | 594.5400 | 0.5945 | 540.0400 | 0.5400 | (9.167) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 03/08/2023 | 12.00 | Put | Bond Future | 3,539.8800 | 3.5399 | 3,648.6500 | 3.6487 | 3.073 | 0 | 0 | 4,754 |
| 2023/06/22 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 857.0500 | 0.8570 | 788.1100 | 0.7881 | (8.044) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 2,911.4200 | 2.9114 | 3,005.7500 | 3.0057 | 3.240 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 876.7500 | 0.8767 | 806.8400 | 0.8068 | (7.974) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 2,872.3500 | 2.8724 | 2,965.7100 | 2.9657 | 3.250 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 03/08/2023 | | | Bond Future | 12.5077 | 72.6466 | 12.5368 | 72.4834 | 0.233 | 0.0000 | 0.0000 | 80,386 |
| 2023/06/22 | 2044 | 03/08/2023 | 11.75 | Call | Bond Future | 289.6400 | 0.2896 | 256.6900 | 0.2567 | (11.376) | 0 | 0 | 4,553 |
| 2023/06/22 | 2044 | 03/08/2023 | 11.75 | Put | Bond Future | 4,760.0900 | 4.7601 | 4,890.4100 | 4.8904 | 2.738 | 0 | 0 | 3,076 |
| 2023/06/22 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 896.7300 | 0.8967 | 825.8400 | 0.8258 | (7.905) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 2,833.6400 | 2.8336 | 2,926.0200 | 2.9260 | 3.260 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 03/08/2023 | 12.50 | Call | Bond Future | 1,713.7200 | 1.7137 | 1,611.7500 | 1.6118 | (5.950) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 03/08/2023 | 12.50 | Put | Bond Future | 1,756.6600 | 1.7567 | 1,817.9600 | 1.8180 | 3.490 | 0 | 0 | 9,106 |
| 2023/06/22 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 812.8500 | 0.8128 | 770.4400 | 0.7704 | (5.217) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 7,009.8400 | 7.0098 | 7,134.5000 | 7.1345 | 1.778 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 02/11/2023 | | | Bond Future | 12.6158 | 74.2572 | 12.6461 | 74.0901 | 0.240 | 0.0000 | 0.0000 | 670 |
| 2023/06/22 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 786.3900 | 0.7864 | 744.9700 | 0.7450 | (5.267) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 7,110.4700 | 7.1105 | 7,236.1200 | 7.2361 | 1.767 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 799.5500 | 0.7995 | 757.6400 | 0.7576 | (5.242) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 7,060.0400 | 7.0600 | 7,185.2000 | 7.1852 | 1.773 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | 2044 | 01/02/2024 | 12.29 | Call | Bond Future | 2,773.2500 | 2.7732 | 2,692.5400 | 2.6925 | (2.910) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 01/02/2024 | 12.29 | Put | Bond Future | 5,192.6600 | 5.1927 | 5,282.8700 | 5.2829 | 1.737 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 01/02/2024 | | | Bond Future | 12.7220 | 71.5734 | 12.7534 | 71.4025 | 0.247 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2044 | 01/02/2024 | 12.27 | Call | Bond Future | 2,723.7700 | 2.7238 | 2,643.9200 | 2.6439 | (2.932) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 01/02/2024 | 12.27 | Put | Bond Future | 5,258.5200 | 5.2585 | 5,349.5900 | 5.3496 | 1.732 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 01/02/2024 | 12.28 | Call | Bond Future | 2,748.3500 | 2.7483 | 2,668.0700 | 2.6681 | (2.921) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 01/02/2024 | 12.28 | Put | Bond Future | 5,225.3900 | 5.2254 | 5,316.0300 | 5.3160 | 1.735 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 02/05/2024 | 11.67 | Call | Bond Future | 1,774.4400 | 1.7744 | 1,718.2900 | 1.7183 | (3.164) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 02/05/2024 | 11.67 | Put | Bond Future | 8,490.0600 | 8.4901 | 8,608.8200 | 8.6088 | 1.399 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 02/05/2024 | | | Bond Future | 12.8297 | 73.2323 | 12.8624 | 73.0574 | 0.254 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2044 | 02/05/2024 | 11.65 | Call | Bond Future | 1,744.4700 | 1.7445 | 1,689.0000 | 1.6890 | (3.180) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 02/05/2024 | 11.65 | Put | Bond Future | 8,585.0500 | 8.5850 | 8,704.4900 | 8.7045 | 1.391 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 02/05/2024 | 11.66 | Call | Bond Future | 1,759.4100 | 1.7594 | 1,703.6000 | 1.7036 | (3.172) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 02/05/2024 | 11.66 | Put | Bond Future | 8,537.4700 | 8.5375 | 8,656.5700 | 8.6566 | 1.395 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 01/08/2024 | 12.28 | Call | Bond Future | 3,105.9800 | 3.1060 | 3,028.0400 | 3.0280 | (2.509) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 01/08/2024 | 12.28 | Put | Bond Future | 6,828.2100 | 6.8282 | 6,928.8600 | 6.9289 | 1.474 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 01/08/2024 | 12.29 | Call | Bond Future | 3,128.8300 | 3.1288 | 3,050.5400 | 3.0505 | (2.502) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 01/08/2024 | 12.29 | Put | Bond Future | 6,793.5900 | 6.7936 | 6,893.8900 | 6.8939 | 1.476 | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 01/08/2024 | | | Bond Future | 12.9556 | 70.4897 | 12.9895 | 70.3111 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2044 | 01/08/2024 | 12.30 | Call | Bond Future | 3,151.7600 | 3.1518 | 3,073.1100 | 3.0731 | (2.495) | 0 | 0 | 0 |
| 2023/06/22 | 2044 | 01/08/2024 | 12.30 | Put | Bond Future | 6,759.1100 | 6.7591 | 6,859.0500 | 6.8590 | 1.479 | 0 | 0 | 0 |
| 2023/06/22 | 2046 | 03/08/2023 | | | Bond Future | 112.8813 | 112.8813 | 112.7318 | 112.7318 | (0.132) | 0.0000 | 0.0000 | 12,882 |
| 2023/06/22 | 2046 | 02/11/2023 | | | Bond Future | 113.3177 | 113.3177 | 113.1647 | 113.1647 | (0.135) | 0.0000 | 0.0000 | 4,626 |
| 2023/06/22 | 2046 | 01/02/2024 | | | Bond Future | 115.9348 | 115.9348 | 115.7783 | 115.7783 | (0.135) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2046 | 02/05/2024 | | | Bond Future | 116.4914 | 116.4914 | 116.3320 | 116.3320 | (0.137) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2046 | 01/08/2024 | | | Bond Future | 119.1266 | 119.1266 | 118.9639 | 118.9639 | (0.137) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2050 | 03/08/2023 | | | Bond Future | 112.1303 | 112.1303 | 112.7446 | 112.7446 | 0.548 | 0.0000 | 0.0000 | 10,740 |
| 2023/06/22 | 2050 | 02/11/2023 | | | Bond Future | 114.6430 | 114.6430 | 115.2708 | 115.2708 | 0.548 | 0.0000 | 0.0000 | 3,364 |
| 2023/06/22 | 2050 | 01/02/2024 | | | Bond Future | 115.0412 | 115.0412 | 115.6836 | 115.6836 | 0.558 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2050 | 02/05/2024 | | | Bond Future | 117.7331 | 117.7331 | 118.3907 | 118.3907 | 0.559 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 2050 | 01/08/2024 | | | Bond Future | 118.0783 | 118.0783 | 118.7522 | 118.7522 | 0.571 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | AL37 | 03/08/2023 | | | Index Future | 875.6780 | 875.6780 | 876.3120 | 876.3120 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | AL37 | 02/11/2023 | | | Index Future | 895.0870 | 895.0870 | 895.7330 | 895.7330 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | AL37 | 01/02/2024 | | | Index Future | 915.5490 | 915.5490 | 916.2090 | 916.2090 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | AL37 | 02/05/2024 | | | Index Future | 936.7710 | 936.7710 | 937.4470 | 937.4470 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | AL37 | 01/08/2024 | | | Index Future | 957.7840 | 957.7840 | 958.4780 | 958.4780 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | AL7T | 03/08/2023 | | | Index Future | 997.1960 | 997.1960 | 997.5340 | 997.5340 | 0.034 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | AL7T | 02/11/2023 | | | Index Future | 1,019.2980 | 1,019.2980 | 1,019.6420 | 1,019.6420 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | AL7T | 01/02/2024 | | | Index Future | 1,042.6000 | 1,042.6000 | 1,042.9500 | 1,042.9500 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | AL7T | 02/05/2024 | | | Index Future | 1,066.7670 | 1,066.7670 | 1,067.1250 | 1,067.1250 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | AL7T | 01/08/2024 | | | Index Future | 1,090.6960 | 1,090.6960 | 1,091.0660 | 1,091.0660 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | ALBI | 03/08/2023 | | | Index Future | 872.6370 | 872.6370 | 872.2720 | 872.2720 | (0.042) | 0.0000 | 0.0000 | 106 |
| 2023/06/22 | ALBI | 02/11/2023 | | | Index Future | 891.9790 | 891.9790 | 891.6030 | 891.6030 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | ALBI | 01/02/2024 | | | Index Future | 912.3700 | 912.3700 | 911.9850 | 911.9850 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | ALBI | 02/05/2024 | | | Index Future | 933.5180 | 933.5180 | 933.1240 | 933.1240 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | ALBI | 01/08/2024 | | | Index Future | 954.4590 | 954.4590 | 954.0580 | 954.0580 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C253 | 31/03/2053 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | C219 | 31/03/2029 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C431 | 31/01/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | ES33 | 03/08/2023 | | | Bond Future | 12.7652 | 73.5248 | 12.7686 | 73.5097 | 0.027 | 0.0000 | 0.0000 | 350 |
| 2023/06/22 | ES33 | 02/11/2023 | | | Bond Future | 12.9107 | 71.3737 | 12.9143 | 71.3580 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | ES33 | 01/02/2024 | | | Bond Future | 13.0560 | 73.0223 | 13.0598 | 73.0062 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | ES33 | 02/05/2024 | | | Bond Future | 13.2007 | 70.9299 | 13.2047 | 70.9134 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | ES33 | 01/08/2024 | | | Bond Future | 13.3661 | 72.5318 | 13.3702 | 72.5152 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | ES42 | 03/08/2023 | | | Bond Future | 13.1813 | 70.1487 | 13.2052 | 70.0290 | 0.181 | 0.0000 | 0.0000 | 4,000 |
| 2023/06/22 | ES42 | 02/11/2023 | | | Bond Future | 13.3190 | 67.4572 | 13.3439 | 67.3345 | 0.187 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | ES42 | 01/02/2024 | | | Bond Future | 13.4498 | 69.0156 | 13.4757 | 68.8901 | 0.193 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | ES42 | 02/05/2024 | | | Bond Future | 13.5851 | 66.3674 | 13.6121 | 66.2390 | 0.199 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | ES42 | 01/08/2024 | | | Bond Future | 13.7350 | 67.8643 | 13.7631 | 67.7332 | 0.204 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 228,970.0000 | 22.8970 | 225,570.0000 | 22.5570 | (1.485) | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 228,870.0000 | 22.8870 | 225,470.0000 | 22.5470 | (1.486) | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 03/08/2023 | | | GOVI | 860.1070 | 860.1070 | 859.7670 | 859.7670 | (0.040) | 0.0000 | 0.0000 | 835 |
| 2023/06/22 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 228,770.0000 | 22.8770 | 225,370.0000 | 22.5370 | (1.486) | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 66,390.0000 | 6.6390 | 69,890.0000 | 6.9890 | 5.272 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 02/11/2023 | | | GOVI | 879.1710 | 879.1710 | 878.8210 | 878.8210 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 66,290.0000 | 6.6290 | 69,790.0000 | 6.9790 | 5.280 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 66,490.0000 | 6.6490 | 69,990.0000 | 6.9990 | 5.264 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 01/02/2024 | 880.00 | Call | GOVI | 192,690.0000 | 19.2690 | 189,100.0000 | 18.9100 | (1.863) | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 01/02/2024 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 01/02/2024 | | | GOVI | 899.2690 | 899.2690 | 898.9100 | 898.9100 | (0.040) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | GOVI | 01/02/2024 | 879.98 | Call | GOVI | 192,890.0000 | 19.2890 | 189,300.0000 | 18.9300 | (1.861) | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 01/02/2024 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 01/02/2024 | 879.99 | Call | GOVI | 192,790.0000 | 19.2790 | 189,200.0000 | 18.9200 | (1.862) | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 01/02/2024 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 02/05/2024 | 950.97 | Put | GOVI | 308,560.0000 | 30.8560 | 312,230.0000 | 31.2230 | 1.189 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 02/05/2024 | 950.98 | Put | GOVI | 308,660.0000 | 30.8660 | 312,330.0000 | 31.2330 | 1.189 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 02/05/2024 | 950.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 02/05/2024 | | | GOVI | 920.1140 | 920.1140 | 919.7470 | 919.7470 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | GOVI | 02/05/2024 | 950.97 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 02/05/2024 | 950.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 02/05/2024 | 950.99 | Put | GOVI | 308,760.0000 | 30.8760 | 312,430.0000 | 31.2430 | 1.189 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 01/08/2024 | 943.39 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 01/08/2024 | 943.39 | Put | GOVI | 26,370.0000 | 2.6370 | 30,090.0000 | 3.0090 | 14.107 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 01/08/2024 | | | GOVI | 940.7530 | 940.7530 | 940.3810 | 940.3810 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | GOVI | 01/08/2024 | 943.37 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 01/08/2024 | 943.37 | Put | GOVI | 26,170.0000 | 2.6170 | 29,890.0000 | 2.9890 | 14.215 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 01/08/2024 | 943.38 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/06/22 | GOVI | 01/08/2024 | 943.38 | Put | GOVI | 26,270.0000 | 2.6270 | 29,990.0000 | 2.9990 | 14.161 | 0 | 0 | 0 |
| 2023/06/22 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IGOV | 03/08/2023 | | | Index Future | 329.0140 | 329.0140 | 329.1080 | 329.1080 | 0.029 | 0.0000 | 0.0000 | 639 |
| 2023/06/22 | IGOV | 02/11/2023 | | | Index Future | 336.3870 | 336.3870 | 336.4820 | 336.4820 | 0.028 | 0.0000 | 0.0000 | 16 |
| 2023/06/22 | IGOV | 01/02/2024 | | | Index Future | 344.1560 | 344.1560 | 344.2530 | 344.2530 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IGOV | 02/05/2024 | | | Index Future | 352.2090 | 352.2090 | 352.3090 | 352.3090 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IGOV | 01/08/2024 | | | Index Future | 360.1850 | 360.1850 | 360.2880 | 360.2880 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | JBAF | 19/07/2023 | | | Jibar Tradeable Future | 8.5350 | 91.4650 | 8.4950 | 91.5050 | (0.469) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | JBAF | 16/08/2023 | | | Jibar Tradeable Future | 8.6650 | 91.3350 | 8.6800 | 91.3200 | 0.173 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 8.6900 | 91.3100 | 8.7550 | 91.2450 | 0.748 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | JBAF | 18/10/2023 | | | Jibar Tradeable Future | 8.7350 | 91.2650 | 8.7750 | 91.2250 | 0.458 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | JBAF | 15/11/2023 | | | Jibar Tradeable Future | 8.7500 | 91.2500 | 8.7850 | 91.2150 | 0.400 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 8.7900 | 91.2100 | 8.8150 | 91.1850 | 0.284 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 8.7700 | 91.2300 | 8.8100 | 91.1900 | 0.456 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 8.6600 | 91.3400 | 8.6700 | 91.3300 | 0.115 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | JBAF | 18/09/2024 | | | Jibar Tradeable Future | 8.5350 | 91.4650 | 8.5750 | 91.4250 | 0.469 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | JBAF | 18/12/2024 | | | Jibar Tradeable Future | 8.4600 | 91.5400 | 8.4700 | 91.5300 | 0.118 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | JBAF | 19/03/2025 | | | Jibar Tradeable Future | 8.4000 | 91.6000 | 8.4250 | 91.5750 | 0.298 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | JBAF | 18/06/2025 | | | Jibar Tradeable Future | 8.4400 | 91.5600 | 8.4250 | 91.5750 | (0.178) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 1,752.9600 | 1.7530 | 1,723.5100 | 1.7235 | (1.680) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 1,432.3100 | 1.4323 | 1,423.1200 | 1.4231 | (0.642) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 03/08/2023 | 12.50 | Call | Bond Future | 3,500.6400 | 3.5006 | 3,470.0100 | 3.4700 | (0.875) | 0 | 0 | 5,000 |
| 2023/06/22 | R035 | 03/08/2023 | | | Bond Future | 11.9397 | 84.9157 | 11.9435 | 84.8955 | 0.032 | 0.0000 | 0.0000 | 65,530 |
| 2023/06/22 | R035 | 03/08/2023 | 11.75 | Call | Bond Future | 1,097.3200 | 1.0973 | 1,071.5900 | 1.0716 | (2.345) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 03/08/2023 | 11.75 | Put | Bond Future | 2,117.4800 | 2.1175 | 2,112.0100 | 2.1120 | (0.258) | 0 | 0 | 4,870 |
| 2023/06/22 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 1,694.3500 | 1.6944 | 1,665.1100 | 1.6651 | (1.726) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 1,479.8100 | 1.4798 | 1,470.8300 | 1.4708 | (0.607) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 1,723.5300 | 1.7235 | 1,694.1800 | 1.6942 | (1.703) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 1,455.9100 | 1.4559 | 1,446.8200 | 1.4468 | (0.624) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 03/08/2023 | 12.50 | Put | Bond Future | 590.3300 | 0.5903 | 579.9600 | 0.5800 | (1.757) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/11/2023 | 12.85 | Call | Bond Future | 5,397.9900 | 5.3980 | 5,373.3300 | 5.3733 | (0.457) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/11/2023 | 12.85 | Put | Bond Future | 1,372.9800 | 1.3730 | 1,369.2600 | 1.3693 | (0.271) | 0 | 0 | 400 |
| 2023/06/22 | R035 | 02/11/2023 | 13.59 | Call | Bond Future | 8,196.9300 | 8.1969 | 8,171.9900 | 8.1720 | (0.304) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/11/2023 | 13.59 | Put | Bond Future | 688.1800 | 0.6882 | 684.1800 | 0.6842 | (0.581) | 0 | 0 | 750 |
| 2023/06/22 | R035 | 02/11/2023 | 11.12 | Call | Bond Future | 850.8700 | 0.8509 | 838.6000 | 0.8386 | (1.442) | 0 | 0 | 400 |
| 2023/06/22 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 1,305.0600 | 1.3051 | 1,289.6300 | 1.2896 | (1.182) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 4,770.9700 | 4.7710 | 4,776.4800 | 4.7765 | 0.115 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 1,323.0100 | 1.3230 | 1,307.4700 | 1.3075 | (1.175) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 4,733.4100 | 4.7334 | 4,738.8100 | 4.7388 | 0.114 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/11/2023 | | | Bond Future | 12.0527 | 82.2872 | 12.0567 | 82.2662 | 0.033 | 0.0000 | 0.0000 | 109,761 |
| 2023/06/22 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 1,341.1100 | 1.3411 | 1,325.4700 | 1.3255 | (1.166) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 4,696.0400 | 4.6960 | 4,701.3400 | 4.7013 | 0.113 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/11/2023 | 11.74 | Call | Bond Future | 1,990.3200 | 1.9903 | 1,971.5900 | 1.9716 | (0.941) | 0 | 0 | 750 |
| 2023/06/22 | R035 | 02/11/2023 | 11.74 | Put | Bond Future | 3,651.0100 | 3.6510 | 3,653.2200 | 3.6532 | 0.061 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/11/2023 | 12.24 | Call | Bond Future | 3,350.1700 | 3.3502 | 3,327.7100 | 3.3277 | (0.670) | 0 | 0 | 750 |
| 2023/06/22 | R035 | 02/11/2023 | 12.24 | Put | Bond Future | 2,378.1300 | 2.3781 | 2,376.6100 | 2.3766 | (0.064) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/11/2023 | 11.12 | Put | Bond Future | 5,949.3600 | 5.9494 | 5,958.0300 | 5.9580 | 0.146 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/11/2023 | 10.62 | Call | Bond Future | 380.3500 | 0.3803 | 372.9000 | 0.3729 | (1.959) | 0 | 0 | 400 |
| 2023/06/22 | R035 | 02/11/2023 | 10.62 | Put | Bond Future | 8,399.1600 | 8.3992 | 8,412.6500 | 8.4126 | 0.161 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/02/2024 | 11.12 | Put | Bond Future | 6,942.7200 | 6.9427 | 6,952.2900 | 6.9523 | 0.138 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/02/2024 | 12.18 | Put | Bond Future | 3,542.9900 | 3.5430 | 3,545.2600 | 3.5453 | 0.064 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/02/2024 | 12.19 | Call | Bond Future | 3,652.4700 | 3.6525 | 3,633.1700 | 3.6332 | (0.528) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/02/2024 | 12.19 | Put | Bond Future | 3,519.6500 | 3.5196 | 3,521.8700 | 3.5219 | 0.063 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/02/2024 | 10.62 | Call | Bond Future | 742.2300 | 0.7422 | 733.7700 | 0.7338 | (1.140) | 0 | 0 | 400 |
| 2023/06/22 | R035 | 01/02/2024 | 10.62 | Put | Bond Future | 9,259.3500 | 9.2593 | 9,272.4100 | 9.2724 | 0.141 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/02/2024 | | | Bond Future | 12.1641 | 84.1687 | 12.1683 | 84.1472 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R035 | 01/02/2024 | 12.20 | Call | Bond Future | 3,680.5100 | 3.6805 | 3,661.1500 | 3.6612 | (0.526) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/02/2024 | 12.20 | Put | Bond Future | 3,496.4600 | 3.4965 | 3,498.6200 | 3.4986 | 0.062 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | R035 | 01/02/2024 | 13.46 | Call | Bond Future | 7,787.8500 | 7.7878 | 7,764.5400 | 7.7645 | (0.299) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/02/2024 | 13.46 | Put | Bond Future | 1,501.8800 | 1.5019 | 1,500.0900 | 1.5001 | (0.119) | 0 | 0 | 400 |
| 2023/06/22 | R035 | 01/02/2024 | 11.12 | Call | Bond Future | 1,315.9000 | 1.3159 | 1,303.9500 | 1.3040 | (0.908) | 0 | 0 | 400 |
| 2023/06/22 | R035 | 01/02/2024 | 12.18 | Call | Bond Future | 3,624.5200 | 3.6245 | 3,605.2700 | 3.6053 | (0.531) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/05/2024 | 11.20 | Call | Bond Future | 1,558.0000 | 1.5580 | 1,546.7100 | 1.5467 | (0.725) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/05/2024 | 11.20 | Put | Bond Future | 7,210.7600 | 7.2108 | 7,221.4800 | 7.2215 | 0.149 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/05/2024 | 11.19 | Call | Bond Future | 1,544.1800 | 1.5442 | 1,532.9500 | 1.5329 | (0.727) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/05/2024 | 11.19 | Put | Bond Future | 7,252.5100 | 7.2525 | 7,263.2900 | 7.2633 | 0.149 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/05/2024 | | | Bond Future | 12.2670 | 81.6040 | 12.2714 | 81.5820 | 0.036 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R035 | 02/05/2024 | 11.21 | Call | Bond Future | 1,571.9000 | 1.5719 | 1,560.5600 | 1.5606 | (0.721) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 02/05/2024 | 11.21 | Put | Bond Future | 7,169.1500 | 7.1691 | 7,179.8200 | 7.1798 | 0.149 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/08/2024 | 11.80 | Call | Bond Future | 2,690.2100 | 2.6902 | 2,676.5100 | 2.6765 | (0.509) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/08/2024 | 11.80 | Put | Bond Future | 5,674.9500 | 5.6750 | 5,683.4300 | 5.6834 | 0.149 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/08/2024 | 11.81 | Call | Bond Future | 2,711.4600 | 2.7115 | 2,697.7100 | 2.6977 | (0.507) | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/08/2024 | 11.79 | Put | Bond Future | 5,705.6100 | 5.7056 | 5,714.1400 | 5.7141 | 0.150 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/08/2024 | | | Bond Future | 12.3873 | 83.4301 | 12.3918 | 83.4080 | 0.036 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R035 | 01/08/2024 | 11.81 | Put | Bond Future | 5,644.0800 | 5.6441 | 5,652.5100 | 5.6525 | 0.149 | 0 | 0 | 0 |
| 2023/06/22 | R035 | 01/08/2024 | 11.79 | Call | Bond Future | 2,668.7100 | 2.6687 | 2,655.0600 | 2.6551 | (0.511) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 03/08/2023 | 12.72 | Call | Bond Future | 3,161.4300 | 3.1614 | 3,140.8800 | 3.1409 | (0.650) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 03/08/2023 | 12.72 | Put | Bond Future | 1,656.5400 | 1.6565 | 1,626.5200 | 1.6265 | (1.812) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 03/08/2023 | | | Bond Future | 12.5102 | 97.2109 | 12.5089 | 97.2204 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R053 | 03/08/2023 | 12.70 | Call | Bond Future | 3,073.5100 | 3.0735 | 3,052.7600 | 3.0528 | (0.675) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 03/08/2023 | 12.70 | Put | Bond Future | 1,710.1000 | 1.7101 | 1,679.8800 | 1.6799 | (1.767) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 03/08/2023 | 12.71 | Call | Bond Future | 3,117.3400 | 3.1173 | 3,096.6900 | 3.0967 | (0.662) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 03/08/2023 | 12.71 | Put | Bond Future | 1,683.1400 | 1.6831 | 1,653.0200 | 1.6530 | (1.790) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 02/11/2023 | 12.81 | Call | Bond Future | 4,818.7400 | 4.8187 | 4,808.9500 | 4.8089 | (0.203) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 02/11/2023 | 12.81 | Put | Bond Future | 3,486.6000 | 3.4866 | 3,467.2900 | 3.4673 | (0.554) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 02/11/2023 | 12.82 | Call | Bond Future | 4,859.9000 | 4.8599 | 4,850.1400 | 4.8501 | (0.201) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 02/11/2023 | 12.82 | Put | Bond Future | 3,458.1300 | 3.4581 | 3,438.8500 | 3.4388 | (0.558) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 02/11/2023 | | | Bond Future | 12.6214 | 93.4994 | 12.6201 | 93.5090 | (0.011) | 0.0000 | 0.0000 | 1,349 |
| 2023/06/22 | R053 | 02/11/2023 | 12.83 | Call | Bond Future | 4,900.9700 | 4.9010 | 4,891.2400 | 4.8912 | (0.199) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 02/11/2023 | 12.83 | Put | Bond Future | 3,429.6600 | 3.4297 | 3,410.4100 | 3.4104 | (0.561) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 01/02/2024 | 12.92 | Call | Bond Future | 5,964.8000 | 5.9648 | 5,958.6100 | 5.9586 | (0.104) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 01/02/2024 | 12.93 | Call | Bond Future | 6,004.7200 | 6.0047 | 5,998.5500 | 5.9986 | (0.103) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 01/02/2024 | 12.94 | Put | Bond Future | 4,566.9500 | 4.5669 | 4,551.2100 | 4.5512 | (0.345) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 01/02/2024 | | | Bond Future | 12.7271 | 95.6377 | 12.7258 | 95.6473 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R053 | 01/02/2024 | 12.92 | Put | Bond Future | 4,623.9700 | 4.6240 | 4,608.1900 | 4.6082 | (0.341) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 01/02/2024 | 12.93 | Put | Bond Future | 4,595.3700 | 4.5954 | 4,579.6100 | 4.5796 | (0.343) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 01/02/2024 | 12.94 | Call | Bond Future | 6,044.7300 | 6.0447 | 6,038.5800 | 6.0386 | (0.102) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 02/05/2024 | 13.02 | Put | Bond Future | 5,408.9900 | 5.4090 | 5,395.2600 | 5.3953 | (0.254) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 02/05/2024 | 13.03 | Put | Bond Future | 5,380.0400 | 5.3800 | 5,366.3300 | 5.3663 | (0.255) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 02/05/2024 | 13.04 | Call | Bond Future | 6,762.3100 | 6.7623 | 6,758.4000 | 6.7584 | (0.058) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 02/05/2024 | | | Bond Future | 12.8337 | 91.9871 | 12.8322 | 91.9969 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R053 | 02/05/2024 | 13.02 | Call | Bond Future | 6,684.7700 | 6.6848 | 6,680.8200 | 6.6808 | (0.059) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 02/05/2024 | 13.03 | Call | Bond Future | 6,723.3400 | 6.7233 | 6,719.4100 | 6.7194 | (0.058) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 02/05/2024 | 13.04 | Put | Bond Future | 5,351.5900 | 5.3516 | 5,337.9000 | 5.3379 | (0.256) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 01/08/2024 | 13.13 | Call | Bond Future | 7,097.1700 | 7.0972 | 7,095.0300 | 7.0950 | (0.030) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | R053 | 01/08/2024 | 13.13 | Put | Bond Future | 5,917.7200 | 5.9177 | 5,905.2900 | 5.9053 | (0.210) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 01/08/2024 | 13.14 | Call | Bond Future | 7,134.7500 | 7.1348 | 7,132.6300 | 7.1326 | (0.030) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 01/08/2024 | 13.14 | Put | Bond Future | 5,888.8400 | 5.8888 | 5,876.4300 | 5.8764 | (0.211) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 01/08/2024 | | | Bond Future | 12.9548 | 94.0436 | 12.9533 | 94.0539 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R053 | 01/08/2024 | 13.15 | Call | Bond Future | 7,172.7800 | 7.1728 | 7,170.6700 | 7.1707 | (0.029) | 0 | 0 | 0 |
| 2023/06/22 | R053 | 01/08/2024 | 13.15 | Put | Bond Future | 5,860.5100 | 5.8605 | 5,848.1100 | 5.8481 | (0.212) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 385.4700 | 0.3855 | 367.9100 | 0.3679 | (4.555) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 1,412.9100 | 1.4129 | 1,427.4000 | 1.4274 | 1.026 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 378.2200 | 0.3782 | 360.8500 | 0.3609 | (4.593) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 03/08/2023 | | | Bond Future | 9.3798 | 104.5267 | 9.3688 | 104.5585 | (0.117) | 0.0000 | 0.0000 | 51,995 |
| 2023/06/22 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 1,391.6100 | 1.3916 | 1,405.9100 | 1.4059 | 1.028 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 1,434.3200 | 1.4343 | 1,449.0000 | 1.4490 | 1.023 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 371.0900 | 0.3711 | 353.9100 | 0.3539 | (4.630) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 1,251.2600 | 1.2513 | 1,262.7800 | 1.2628 | 0.921 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 1,289.5900 | 1.2896 | 1,268.7800 | 1.2688 | (1.614) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/11/2023 | 9.15 | Call | Bond Future | 930.8200 | 0.9308 | 939.7400 | 0.9397 | 0.958 | 0 | 0 | 1,715 |
| 2023/06/22 | R186 | 02/11/2023 | | | Bond Future | 9.4142 | 106.8434 | 9.4022 | 106.8758 | (0.127) | 0.0000 | 0.0000 | 31,838 |
| 2023/06/22 | R186 | 02/11/2023 | 10.42 | Call | Bond Future | 3,103.4900 | 3.1035 | 3,125.1700 | 3.1252 | 0.699 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/11/2023 | 10.42 | Put | Bond Future | 431.8300 | 0.4318 | 421.1800 | 0.4212 | (2.466) | 0 | 0 | 1,715 |
| 2023/06/22 | R186 | 02/11/2023 | 9.15 | Put | Bond Future | 1,647.3900 | 1.6474 | 1,623.9800 | 1.6240 | (1.421) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 1,223.4400 | 1.2234 | 1,234.7500 | 1.2347 | 0.924 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 1,315.8200 | 1.3158 | 1,294.8000 | 1.2948 | (1.597) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 1,237.3100 | 1.2373 | 1,248.7200 | 1.2487 | 0.922 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 1,302.6600 | 1.3027 | 1,281.7400 | 1.2817 | (1.606) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 01/02/2024 | 9.51 | Call | Bond Future | 1,654.9900 | 1.6550 | 1,669.0400 | 1.6690 | 0.849 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 01/02/2024 | 9.52 | Put | Bond Future | 1,432.9300 | 1.4329 | 1,414.1300 | 1.4141 | (1.312) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 01/02/2024 | 9.50 | Call | Bond Future | 1,640.5300 | 1.6405 | 1,654.4900 | 1.6545 | 0.851 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 01/02/2024 | | | Bond Future | 9.4256 | 103.9744 | 9.4125 | 104.0074 | (0.139) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R186 | 01/02/2024 | 9.51 | Put | Bond Future | 1,443.4300 | 1.4434 | 1,424.5500 | 1.4246 | (1.308) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 01/02/2024 | 9.52 | Call | Bond Future | 1,669.5100 | 1.6695 | 1,683.6400 | 1.6836 | 0.846 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 01/02/2024 | 9.50 | Put | Bond Future | 1,454.0000 | 1.4540 | 1,435.0300 | 1.4350 | (1.305) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/05/2024 | 10.40 | Call | Bond Future | 3,179.2800 | 3.1793 | 3,200.0100 | 3.2000 | 0.652 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/05/2024 | 10.40 | Put | Bond Future | 953.6300 | 0.9536 | 940.6500 | 0.9406 | (1.361) | 0 | 0 | 2,030 |
| 2023/06/22 | R186 | 02/05/2024 | 8.01 | Call | Bond Future | 418.0400 | 0.4180 | 423.1000 | 0.4231 | 1.210 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/05/2024 | 8.01 | Put | Bond Future | 3,760.6800 | 3.7607 | 3,732.0300 | 3.7320 | (0.762) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/05/2024 | 9.73 | Put | Bond Future | 1,398.9400 | 1.3989 | 1,381.8800 | 1.3819 | (1.219) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/05/2024 | | | Bond Future | 9.4249 | 106.3844 | 9.4104 | 106.4181 | (0.154) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R186 | 02/05/2024 | 8.00 | Call | Bond Future | 413.4900 | 0.4135 | 418.5000 | 0.4185 | 1.212 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/05/2024 | 8.00 | Put | Bond Future | 3,780.2500 | 3.7802 | 3,751.5500 | 3.7515 | (0.759) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/05/2024 | 9.73 | Call | Bond Future | 2,101.9900 | 2.1020 | 2,118.6400 | 2.1186 | 0.792 | 0 | 0 | 2,030 |
| 2023/06/22 | R186 | 02/05/2024 | 7.99 | Call | Bond Future | 408.9700 | 0.4090 | 413.9400 | 0.4139 | 1.215 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 02/05/2024 | 7.99 | Put | Bond Future | 3,799.8500 | 3.7999 | 3,771.1100 | 3.7711 | (0.756) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 01/08/2024 | 8.70 | Put | Bond Future | 2,556.0100 | 2.5560 | 2,531.6400 | 2.5316 | (0.953) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 01/08/2024 | 8.68 | Call | Bond Future | 908.0900 | 0.9081 | 918.3600 | 0.9184 | 1.131 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 01/08/2024 | 8.69 | Call | Bond Future | 916.8900 | 0.9169 | 927.2300 | 0.9272 | 1.128 | 0 | 0 | 0 |
| 2023/06/22 | R186 | 01/08/2024 | | | Bond Future | 9.4636 | 103.4556 | 9.4471 | 103.4904 | (0.174) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R186 | 01/08/2024 | 8.70 | Call | Bond Future | 925.3300 | 0.9253 | 935.7400 | 0.9357 | 1.125 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | R186 | 01/08/2024 | 8.68 | Put | Bond Future | 2,581.9300 | 2.5819 | 2,557.4200 | 2.5574 | (0.949) | 0 | 0 | 0 |
| 2023/06/22 | R186 | 01/08/2024 | 8.69 | Put | Bond Future | 2,569.1500 | 2.5692 | 2,544.7100 | 2.5447 | (0.951) | 0 | 0 | 0 |
| 2023/06/22 | R197 | 03/08/2023 | | | Bond Future | 335.8996 | 335.8996 | 335.5344 | 335.5344 | (0.109) | 0.0000 | 0.0000 | 44 |
| 2023/06/22 | R197 | 02/11/2023 | | | Bond Future | 343.4267 | 343.4267 | 343.0525 | 343.0525 | (0.109) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R202 | 03/08/2023 | | | Bond Future | 250.0040 | 250.0040 | 250.0620 | 250.0620 | 0.023 | 0.0000 | 0.0000 | 5,336 |
| 2023/06/22 | R202 | 02/11/2023 | | | Bond Future | 255.6063 | 255.6063 | 255.6649 | 255.6649 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R202 | 01/02/2024 | | | Bond Future | 256.5385 | 256.5385 | 256.5989 | 256.5989 | 0.024 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R202 | 02/05/2024 | | | Bond Future | 262.5416 | 262.5416 | 262.6036 | 262.6036 | 0.024 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R202 | 01/08/2024 | | | Bond Future | 263.3563 | 263.3563 | 263.4229 | 263.4229 | 0.025 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R209 | 03/08/2023 | 10.00 | Call | Bond Future | 0.7500 | 0.0008 | 0.6300 | 0.0006 | (16.000) | 0 | 0 | 1,800 |
| 2023/06/22 | R209 | 03/08/2023 | 10.00 | Put | Bond Future | 10,338.2600 | 10.3383 | 10,356.3100 | 10.3563 | 0.175 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 03/08/2023 | 10.70 | Call | Bond Future | 25.9600 | 0.0260 | 23.6600 | 0.0237 | (8.860) | 0 | 0 | 1,800 |
| 2023/06/22 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 1,449.3500 | 1.4494 | 1,443.0700 | 1.4431 | (0.433) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 03/08/2023 | 12.00 | Call | Bond Future | 1,358.3400 | 1.3583 | 1,333.2900 | 1.3333 | (1.844) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 03/08/2023 | 12.00 | Put | Bond Future | 1,335.3200 | 1.3353 | 1,328.4400 | 1.3284 | (0.515) | 0 | 0 | 1,750 |
| 2023/06/22 | R209 | 03/08/2023 | 11.25 | Put | Bond Future | 3,818.9500 | 3.8189 | 3,826.8400 | 3.8268 | 0.207 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 1,192.7400 | 1.1927 | 1,168.5600 | 1.1686 | (2.027) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 1,215.7500 | 1.2158 | 1,191.4300 | 1.1914 | (2.000) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 03/08/2023 | | | Bond Future | 11.9951 | 65.2852 | 11.9990 | 65.2670 | 0.033 | 0.0000 | 0.0000 | 11,551 |
| 2023/06/22 | R209 | 03/08/2023 | 10.70 | Put | Bond Future | 6,486.7200 | 6.4867 | 6,502.5900 | 6.5026 | 0.245 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 03/08/2023 | 10.75 | Call | Bond Future | 32.0100 | 0.0320 | 29.3000 | 0.0293 | (8.466) | 0 | 0 | 7,000 |
| 2023/06/22 | R209 | 03/08/2023 | 10.75 | Put | Bond Future | 6,226.7000 | 6.2267 | 6,242.1600 | 6.2422 | 0.248 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 1,238.9100 | 1.2389 | 1,214.4600 | 1.2145 | (1.974) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 03/08/2023 | 11.25 | Call | Bond Future | 209.3400 | 0.2093 | 199.0600 | 0.1991 | (4.911) | 0 | 0 | 7,000 |
| 2023/06/22 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 1,496.9000 | 1.4969 | 1,490.8900 | 1.4909 | (0.401) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 1,473.0200 | 1.4730 | 1,466.8700 | 1.4669 | (0.418) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 976.6900 | 0.9767 | 964.0700 | 0.9641 | (1.292) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 4,584.0600 | 4.5841 | 4,590.1800 | 4.5902 | 0.134 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 962.6200 | 0.9626 | 950.1000 | 0.9501 | (1.301) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 4,619.6600 | 4.6197 | 4,625.8800 | 4.6259 | 0.135 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 02/11/2023 | | | Bond Future | 12.0952 | 63.5784 | 12.0992 | 63.5596 | 0.034 | 0.0000 | 0.0000 | 10,098 |
| 2023/06/22 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 990.8900 | 0.9909 | 978.1800 | 0.9782 | (1.283) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 4,548.6400 | 4.5486 | 4,554.6700 | 4.5547 | 0.133 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 01/02/2024 | 12.13 | Put | Bond Future | 3,270.0300 | 3.2700 | 3,272.5100 | 3.2725 | 0.076 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 01/02/2024 | 12.14 | Call | Bond Future | 3,023.2400 | 3.0232 | 3,006.4100 | 3.0064 | (0.557) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 01/02/2024 | 12.14 | Put | Bond Future | 3,248.4200 | 3.2484 | 3,250.8500 | 3.2508 | 0.075 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 01/02/2024 | | | Bond Future | 12.1895 | 65.0322 | 12.1938 | 65.0130 | 0.035 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R209 | 01/02/2024 | 12.13 | Call | Bond Future | 2,999.2700 | 2.9993 | 2,982.4900 | 2.9825 | (0.559) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 01/02/2024 | 12.12 | Call | Bond Future | 2,975.3700 | 2.9754 | 2,958.6400 | 2.9586 | (0.562) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 01/02/2024 | 12.12 | Put | Bond Future | 3,291.7700 | 3.2918 | 3,294.3000 | 3.2943 | 0.077 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 02/05/2024 | 11.18 | Call | Bond Future | 1,313.6900 | 1.3137 | 1,303.8700 | 1.3039 | (0.748) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 02/05/2024 | 11.18 | Put | Bond Future | 6,534.8300 | 6.5348 | 6,544.6800 | 6.5447 | 0.151 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 02/05/2024 | 11.17 | Call | Bond Future | 1,301.7800 | 1.3018 | 1,292.0200 | 1.2920 | (0.750) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 02/05/2024 | 11.17 | Put | Bond Future | 6,572.8800 | 6.5729 | 6,582.7900 | 6.5828 | 0.151 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 02/05/2024 | | | Bond Future | 12.2844 | 63.3851 | 12.2888 | 63.3654 | 0.036 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | R209 | 02/05/2024 | 11.19 | Call | Bond Future | 1,325.6700 | 1.3257 | 1,315.8000 | 1.3158 | (0.745) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 02/05/2024 | 11.19 | Put | Bond Future | 6,496.9100 | 6.4969 | 6,506.7100 | 6.5067 | 0.151 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 01/08/2024 | 11.79 | Put | Bond Future | 5,079.4200 | 5.0794 | 5,087.1500 | 5.0871 | 0.152 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 01/08/2024 | 11.80 | Call | Bond Future | 2,353.2200 | 2.3532 | 2,340.9900 | 2.3410 | (0.520) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 01/08/2024 | 11.80 | Put | Bond Future | 5,051.6400 | 5.0516 | 5,059.3200 | 5.0593 | 0.152 | 0 | 0 | 0 |
| 2023/06/22 | R209 | 01/08/2024 | | | Bond Future | 12.3947 | 64.8032 | 12.3992 | 64.7833 | 0.036 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R209 | 01/08/2024 | 11.79 | Call | Bond Future | 2,334.2700 | 2.3343 | 2,322.0900 | 2.3221 | (0.522) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 01/08/2024 | 11.78 | Call | Bond Future | 2,315.4100 | 2.3154 | 2,303.2800 | 2.3033 | (0.524) | 0 | 0 | 0 |
| 2023/06/22 | R209 | 01/08/2024 | 11.78 | Put | Bond Future | 5,107.3300 | 5.1073 | 5,115.1100 | 5.1151 | 0.152 | 0 | 0 | 0 |
| 2023/06/22 | R210 | 03/08/2023 | | | Bond Future | 228.2766 | 228.2766 | 227.8251 | 227.8251 | (0.198) | 0.0000 | 0.0000 | 421 |
| 2023/06/22 | R210 | 02/11/2023 | | | Bond Future | 230.2190 | 230.2190 | 229.7571 | 229.7571 | (0.201) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R210 | 01/02/2024 | | | Bond Future | 235.5360 | 235.5360 | 235.0632 | 235.0632 | (0.201) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R210 | 02/05/2024 | | | Bond Future | 237.7789 | 237.7789 | 237.2961 | 237.2961 | (0.203) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R210 | 01/08/2024 | | | Bond Future | 243.1592 | 243.1592 | 242.6662 | 242.6662 | (0.203) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 614.3400 | 0.6143 | 581.3000 | 0.5813 | (5.378) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 2,674.3700 | 2.6744 | 2,713.0400 | 2.7130 | 1.446 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 03/08/2023 | | | Bond Future | 11.1437 | 82.2434 | 11.1272 | 82.3148 | (0.148) | 0.0000 | 0.0000 | 24,057 |
| 2023/06/22 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 2,610.6900 | 2.6107 | 2,648.6900 | 2.6487 | 1.456 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 624.4500 | 0.6245 | 591.0800 | 0.5911 | (5.344) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 2,642.4800 | 2.6425 | 2,680.8100 | 2.6808 | 1.451 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 604.3700 | 0.6044 | 571.6700 | 0.5717 | (5.411) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 1,984.9400 | 1.9849 | 2,011.7000 | 2.0117 | 1.348 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 2,469.2700 | 2.4693 | 2,423.2800 | 2.4233 | (1.862) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/11/2023 | 10.94 | Call | Bond Future | 1,611.8900 | 1.6119 | 1,634.6300 | 1.6346 | 1.411 | 0 | 0 | 750 |
| 2023/06/22 | R213 | 02/11/2023 | 10.94 | Put | Bond Future | 2,910.3400 | 2.9103 | 2,860.3300 | 2.8603 | (1.718) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/11/2023 | | | Bond Future | 11.2442 | 80.5085 | 11.2270 | 80.5813 | (0.153) | 0.0000 | 0.0000 | 3,582 |
| 2023/06/22 | R213 | 02/11/2023 | 11.44 | Call | Bond Future | 2,690.3600 | 2.6904 | 2,723.8000 | 2.7238 | 1.243 | 0 | 0 | 750 |
| 2023/06/22 | R213 | 02/11/2023 | 11.44 | Put | Bond Future | 1,868.5800 | 1.8686 | 1,829.2700 | 1.8293 | (2.104) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/11/2023 | 12.70 | Call | Bond Future | 6,418.2200 | 6.4182 | 6,473.6600 | 6.4737 | 0.864 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/11/2023 | 12.70 | Put | Bond Future | 558.7100 | 0.5587 | 541.4000 | 0.5414 | (3.098) | 0 | 0 | 750 |
| 2023/06/22 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 1,943.4100 | 1.9434 | 1,969.7400 | 1.9697 | 1.355 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 2,512.9500 | 2.5129 | 2,466.5300 | 2.4665 | (1.847) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 1,964.2100 | 1.9642 | 1,990.7600 | 1.9908 | 1.352 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 2,491.1300 | 2.4911 | 2,444.9300 | 2.4449 | (1.855) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 01/02/2024 | 11.70 | Call | Bond Future | 3,618.0900 | 3.6181 | 3,656.5500 | 3.6565 | 1.063 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 01/02/2024 | 11.70 | Put | Bond Future | 2,160.3000 | 2.1603 | 2,124.4500 | 2.1244 | (1.659) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 01/02/2024 | 11.71 | Call | Bond Future | 3,643.3400 | 3.6433 | 3,681.9600 | 3.6820 | 1.060 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 01/02/2024 | 11.71 | Put | Bond Future | 2,145.3200 | 2.1453 | 2,109.6300 | 2.1096 | (1.664) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 01/02/2024 | | | Bond Future | 11.3419 | 82.3493 | 11.3239 | 82.4237 | (0.159) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R213 | 01/02/2024 | 11.72 | Call | Bond Future | 3,668.6500 | 3.6687 | 3,707.4300 | 3.7074 | 1.057 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 01/02/2024 | 11.72 | Put | Bond Future | 2,130.4300 | 2.1304 | 2,094.9000 | 2.0949 | (1.668) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/05/2024 | 10.30 | Call | Bond Future | 1,153.4800 | 1.1535 | 1,170.7300 | 1.1707 | 1.495 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/05/2024 | 10.30 | Put | Bond Future | 5,864.4700 | 5.8645 | 5,805.6800 | 5.8057 | (1.002) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/05/2024 | | | Bond Future | 11.4306 | 80.6965 | 11.4117 | 80.7726 | (0.165) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R213 | 02/05/2024 | 10.28 | Call | Bond Future | 1,133.3500 | 1.1333 | 1,150.3400 | 1.1503 | 1.499 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/05/2024 | 10.28 | Put | Bond Future | 5,930.7800 | 5.9308 | 5,871.7300 | 5.8717 | (0.996) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | R213 | 02/05/2024 | 10.29 | Call | Bond Future | 1,143.3800 | 1.1434 | 1,160.5000 | 1.1605 | 1.497 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 02/05/2024 | 10.29 | Put | Bond Future | 5,897.5800 | 5.8976 | 5,838.6600 | 5.8387 | (0.999) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 01/08/2024 | 10.86 | Call | Bond Future | 1,964.9300 | 1.9649 | 1,991.3000 | 1.9913 | 1.342 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 01/08/2024 | 10.86 | Put | Bond Future | 4,681.3600 | 4.6814 | 4,629.7100 | 4.6297 | (1.103) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 01/08/2024 | 10.87 | Call | Bond Future | 1,980.4700 | 1.9805 | 2,006.9800 | 2.0070 | 1.339 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 01/08/2024 | 10.87 | Put | Bond Future | 4,656.1300 | 4.6561 | 4,604.6200 | 4.6046 | (1.106) | 0 | 0 | 0 |
| 2023/06/22 | R213 | 01/08/2024 | | | Bond Future | 11.5402 | 82.5032 | 11.5202 | 82.5812 | (0.173) | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R213 | 01/08/2024 | 10.88 | Call | Bond Future | 1,996.4100 | 1.9964 | 2,023.0800 | 2.0231 | 1.336 | 0 | 0 | 0 |
| 2023/06/22 | R213 | 01/08/2024 | 10.88 | Put | Bond Future | 4,631.3300 | 4.6313 | 4,579.9800 | 4.5800 | (1.109) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 1,004.6200 | 1.0046 | 942.3600 | 0.9424 | (6.197) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 1,840.1500 | 1.8401 | 1,892.0500 | 1.8921 | 2.820 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 1,025.3200 | 1.0253 | 962.3600 | 0.9624 | (6.141) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 1,812.6200 | 1.8126 | 1,863.8200 | 1.8638 | 2.825 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 03/08/2023 | | | Bond Future | 12.3151 | 61.4027 | 12.3393 | 61.2885 | 0.197 | 0.0000 | 0.0000 | 19,096 |
| 2023/06/22 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 1,046.2500 | 1.0463 | 982.5900 | 0.9826 | (6.085) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 1,785.3900 | 1.7854 | 1,835.8900 | 1.8359 | 2.829 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 5,550.1000 | 5.5501 | 5,633.7600 | 5.6338 | 1.507 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 763.6100 | 0.7636 | 730.0900 | 0.7301 | (4.390) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 5,509.4600 | 5.5095 | 5,592.7600 | 5.5928 | 1.512 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 02/11/2023 | | | Bond Future | 12.4183 | 59.4601 | 12.4434 | 59.3433 | 0.202 | 0.0000 | 0.0000 | 12 |
| 2023/06/22 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 751.6000 | 0.7516 | 718.4400 | 0.7184 | (4.412) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 775.7400 | 0.7757 | 741.8600 | 0.7419 | (4.367) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 5,469.0000 | 5.4690 | 5,551.9400 | 5.5519 | 1.517 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 01/02/2024 | 12.16 | Call | Bond Future | 2,378.4300 | 2.3784 | 2,319.3000 | 2.3193 | (2.486) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 01/02/2024 | 12.16 | Put | Bond Future | 4,069.3300 | 4.0693 | 4,129.7800 | 4.1298 | 1.486 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 01/02/2024 | | | Bond Future | 12.5196 | 60.8197 | 12.5456 | 60.7001 | 0.208 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R214 | 01/02/2024 | 12.14 | Call | Bond Future | 2,336.1500 | 2.3362 | 2,277.6400 | 2.2776 | (2.505) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 01/02/2024 | 12.14 | Put | Bond Future | 4,123.3600 | 4.1234 | 4,184.4300 | 4.1844 | 1.481 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 01/02/2024 | 12.15 | Call | Bond Future | 2,357.2400 | 2.3572 | 2,298.4200 | 2.2984 | (2.495) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 01/02/2024 | 12.15 | Put | Bond Future | 4,096.2700 | 4.0963 | 4,157.0300 | 4.1570 | 1.483 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 02/05/2024 | 11.46 | Call | Bond Future | 1,371.2600 | 1.3713 | 1,332.4500 | 1.3325 | (2.830) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 02/05/2024 | 11.46 | Put | Bond Future | 7,005.4200 | 7.0054 | 7,088.9900 | 7.0890 | 1.193 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 02/05/2024 | 11.47 | Call | Bond Future | 1,383.5600 | 1.3836 | 1,344.5100 | 1.3445 | (2.822) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 02/05/2024 | 11.47 | Put | Bond Future | 6,965.2800 | 6.9653 | 7,048.6100 | 7.0486 | 1.196 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 02/05/2024 | | | Bond Future | 12.6129 | 58.9222 | 12.6399 | 58.7999 | 0.214 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R214 | 02/05/2024 | 11.48 | Call | Bond Future | 1,395.9500 | 1.3959 | 1,356.6400 | 1.3566 | (2.816) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 02/05/2024 | 11.48 | Put | Bond Future | 6,925.2900 | 6.9253 | 7,008.3600 | 7.0084 | 1.200 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 01/08/2024 | 12.18 | Call | Bond Future | 2,668.9400 | 2.6689 | 2,611.5500 | 2.6115 | (2.150) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 01/08/2024 | 12.18 | Put | Bond Future | 5,170.1000 | 5.1701 | 5,237.6400 | 5.2376 | 1.306 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 01/08/2024 | | | Bond Future | 12.7195 | 60.2407 | 12.7474 | 60.1158 | 0.219 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R214 | 01/08/2024 | 12.16 | Call | Bond Future | 2,629.2000 | 2.6292 | 2,572.3300 | 2.5723 | (2.163) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 01/08/2024 | 12.16 | Put | Bond Future | 5,226.3000 | 5.2263 | 5,294.3600 | 5.2944 | 1.302 | 0 | 0 | 0 |
| 2023/06/22 | R214 | 01/08/2024 | 12.17 | Call | Bond Future | 2,648.9100 | 2.6489 | 2,591.7800 | 2.5918 | (2.157) | 0 | 0 | 0 |
| 2023/06/22 | R214 | 01/08/2024 | 12.17 | Put | Bond Future | 5,198.0100 | 5.1980 | 5,265.8100 | 5.2658 | 1.304 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 03/08/2023 | 11.80 | Call | Bond Future | 413.6900 | 0.4137 | 370.7900 | 0.3708 | (10.370) | 0 | 0 | 1,100 |
| 2023/06/22 | R248 | 03/08/2023 | 11.80 | Put | Bond Future | 4,261.3600 | 4.2614 | 4,385.4500 | 4.3855 | 2.912 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/06/22 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 918.5900 | 0.9186 | 845.9000 | 0.8459 | (7.913) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 2,866.1800 | 2.8662 | 2,960.4800 | 2.9605 | 3.290 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 03/08/2023 | | | Bond Future | 12.4428 | 75.6659 | 12.4720 | 75.4989 | 0.235 | 0.0000 | 0.0000 | 97,714 |
| 2023/06/22 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 877.7300 | 0.8777 | 807.0500 | 0.8070 | (8.053) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 2,945.3500 | 2.9454 | 3,041.6600 | 3.0417 | 3.270 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 898.0200 | 0.8980 | 826.3300 | 0.8263 | (7.983) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 2,905.5800 | 2.9056 | 3,000.8800 | 3.0009 | 3.280 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 03/08/2023 | 12.30 | Call | Bond Future | 1,364.2400 | 1.3642 | 1,272.7300 | 1.2727 | (6.708) | 0 | 0 | 1,100 |
| 2023/06/22 | R248 | 03/08/2023 | 12.30 | Put | Bond Future | 2,188.4800 | 2.1885 | 2,263.9600 | 2.2640 | 3.449 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 03/08/2023 | 13.20 | Call | Bond Future | 4,596.3700 | 4.5964 | 4,445.2700 | 4.4453 | (3.287) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 03/08/2023 | 13.20 | Put | Bond Future | 490.6100 | 0.4906 | 506.5000 | 0.5065 | 3.239 | 0 | 0 | 1,100 |
| 2023/06/22 | R248 | 02/11/2023 | 12.50 | Call | Bond Future | 2,980.5100 | 2.9805 | 2,883.0400 | 2.8830 | (3.270) | 0 | 0 | 220 |
| 2023/06/22 | R248 | 02/11/2023 | 13.60 | Call | Bond Future | 6,784.5600 | 6.7846 | 6,644.5800 | 6.6446 | (2.063) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/11/2023 | 13.60 | Put | Bond Future | 1,292.2100 | 1.2922 | 1,323.1200 | 1.3231 | 2.392 | 0 | 0 | 220 |
| 2023/06/22 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 781.8100 | 0.7818 | 740.2000 | 0.7402 | (5.322) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 793.6200 | 0.7936 | 751.5500 | 0.7516 | (5.301) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 7,254.7500 | 7.2548 | 7,383.1100 | 7.3831 | 1.769 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/11/2023 | | | Bond Future | 12.5514 | 72.8959 | 12.5818 | 72.7250 | 0.242 | 0.0000 | 0.0000 | 169,112 |
| 2023/06/22 | R248 | 02/11/2023 | 11.80 | Call | Bond Future | 1,294.1700 | 1.2942 | 1,235.2000 | 1.2352 | (4.557) | 0 | 0 | 220 |
| 2023/06/22 | R248 | 02/11/2023 | 11.80 | Put | Bond Future | 5,756.9000 | 5.7569 | 5,868.8200 | 5.8688 | 1.944 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/11/2023 | 12.50 | Put | Bond Future | 3,270.8900 | 3.2709 | 3,344.3100 | 3.3443 | 2.245 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 7,362.4100 | 7.3624 | 7,491.6900 | 7.4917 | 1.756 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 7,308.5300 | 7.3085 | 7,437.3500 | 7.4374 | 1.763 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 805.4400 | 0.8054 | 762.9100 | 0.7629 | (5.280) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 01/02/2024 | 12.14 | Call | Bond Future | 2,608.5100 | 2.6085 | 2,529.9100 | 2.5299 | (3.013) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 01/02/2024 | 12.14 | Put | Bond Future | 5,589.4300 | 5.5894 | 5,685.7100 | 5.6857 | 1.723 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 01/02/2024 | 12.15 | Call | Bond Future | 2,632.7700 | 2.6328 | 2,553.7300 | 2.5537 | (3.002) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 01/02/2024 | 12.15 | Put | Bond Future | 5,554.1200 | 5.5541 | 5,649.9600 | 5.6500 | 1.726 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 01/02/2024 | | | Bond Future | 12.6586 | 74.5627 | 12.6902 | 74.3878 | 0.250 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R248 | 01/02/2024 | 12.16 | Call | Bond Future | 2,657.1400 | 2.6571 | 2,577.6600 | 2.5777 | (2.991) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 01/02/2024 | 12.16 | Put | Bond Future | 5,519.0000 | 5.5190 | 5,614.4000 | 5.6144 | 1.729 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/05/2024 | 11.46 | Call | Bond Future | 1,645.5000 | 1.6455 | 1,592.1500 | 1.5922 | (3.242) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/05/2024 | 11.47 | Call | Bond Future | 1,659.9600 | 1.6600 | 1,606.2700 | 1.6063 | (3.234) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/05/2024 | 11.48 | Put | Bond Future | 9,324.6600 | 9.3247 | 9,449.6000 | 9.4496 | 1.340 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/05/2024 | | | Bond Future | 12.7576 | 71.8390 | 12.7904 | 71.6600 | 0.257 | 0.0000 | 0.0000 | 13,000 |
| 2023/06/22 | R248 | 02/05/2024 | 11.46 | Put | Bond Future | 9,426.8700 | 9.4269 | 9,552.5000 | 9.5525 | 1.333 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/05/2024 | 11.47 | Put | Bond Future | 9,375.6700 | 9.3757 | 9,500.9600 | 9.5010 | 1.336 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 02/05/2024 | 11.48 | Call | Bond Future | 1,674.5100 | 1.6745 | 1,620.4700 | 1.6205 | (3.227) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 01/08/2024 | 12.30 | Call | Bond Future | 3,486.0800 | 3.4861 | 3,402.2500 | 3.4023 | (2.405) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 01/08/2024 | 12.30 | Put | Bond Future | 6,678.7400 | 6.6787 | 6,777.6400 | 6.7776 | 1.481 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 01/08/2024 | 12.31 | Call | Bond Future | 3,510.2000 | 3.5102 | 3,426.0100 | 3.4260 | (2.398) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 01/08/2024 | 12.31 | Put | Bond Future | 6,644.6800 | 6.6447 | 6,743.2200 | 6.7432 | 1.483 | 0 | 0 | 0 |
| 2023/06/22 | R248 | 01/08/2024 | | | Bond Future | 12.8704 | 73.4461 | 12.9045 | 73.2634 | 0.265 | 0.0000 | 0.0000 | 0 |
| 2023/06/22 | R248 | 01/08/2024 | 12.32 | Call | Bond Future | 3,534.7000 | 3.5347 | 3,450.1600 | 3.4502 | (2.392) | 0 | 0 | 0 |
| 2023/06/22 | R248 | 01/08/2024 | 12.32 | Put | Bond Future | 6,611.0800 | 6.6111 | 6,709.2700 | 6.7093 | 1.485 | 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 |
|--------------|------------------|--------|-----|---------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|----------------|---------------|
| Total | | | | | | | | | | | 1510769 | |