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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/07/2023 TO 14/07/2023

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/07/14 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2025 | 03/08/2023 | | Bond Future | 169.6233 | 169.6233 | 169.3923 | 169.3923 | (0.136) | 0.0000 | 0.0000 | 1,376 |
| 2023/07/14 | 2025 | 02/11/2023 | | Bond Future | 173.3994 | 173.3994 | 173.1662 | 173.1662 | (0.135) | 0.0000 | 0.0000 | 4,839 |
| 2023/07/14 | 2025 | 01/02/2024 | | Bond Future | 175.5928 | 175.5928 | 175.3447 | 175.3447 | (0.141) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2025 | 02/05/2024 | | Bond Future | 179.6293 | 179.6293 | 179.3598 | 179.3598 | (0.150) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2025 | 01/08/2024 | | Bond Future | 181.9330 | 181.9330 | 181.6427 | 181.6427 | (0.160) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2029 | 03/08/2023 | | Bond Future | 122.9977 | 122.9977 | 122.8660 | 122.8660 | (0.107) | 0.0000 | 0.0000 | 1,897 |
| 2023/07/14 | 2029 | 02/11/2023 | | Bond Future | 124.4043 | 124.4043 | 124.2719 | 124.2719 | (0.106) | 0.0000 | 0.0000 | 1,197 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | 2029 | 01/02/2024 | | | Bond Future | 127.2646 | 127.2646 | 127.1218 | 127.1218 | (0.112) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2029 | 02/05/2024 | | | Bond Future | 128.8226 | 128.8226 | 128.6660 | 128.6660 | (0.122) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2029 | 01/08/2024 | | | Bond Future | 131.7944 | 131.7944 | 131.6225 | 131.6225 | (0.130) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 678.8000 | 0.6788 | 541.5400 | 0.5415 | (20.221) | 0 | 0 | 1,012 |
| 2023/07/14 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 1,403.1300 | 1.4031 | 1,161.7900 | 1.1618 | (17.200) | 0 | 0 | 350 |
| 2023/07/14 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 313.6900 | 0.3137 | 482.1900 | 0.4822 | 53.715 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 3,983.0000 | 3.9830 | 3,598.2100 | 3.5982 | (9.661) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 32.4900 | 0.0325 | 57.5400 | 0.0575 | 77.101 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 9,959.8100 | 9.9598 | 9,549.9800 | 9.5500 | (4.115) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 0.0900 | 0.0001 | 0.1000 | 0.0001 | 11.111 | 0 | 0 | 350 |
| 2023/07/14 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 4,022.4800 | 4.0225 | 3,636.9400 | 3.6369 | (9.585) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 30.3000 | 0.0303 | 53.8600 | 0.0539 | 77.756 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 03/08/2023 | | | Bond Future | 10.3947 | 89.0812 | 10.4903 | 88.6714 | 0.920 | 0.0000 | 0.0000 | 54,444 |
| 2023/07/14 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 655.8800 | 0.6559 | 928.4600 | 0.9285 | 41.559 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 31.3800 | 0.0314 | 55.6800 | 0.0557 | 77.438 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 4,061.9700 | 4.0620 | 3,675.6900 | 3.6757 | (9.510) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 8,840.2000 | 8.8402 | 8,430.5700 | 8.4306 | (4.634) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 0.3600 | 0.0004 | 0.5700 | 0.0006 | 58.333 | 0 | 0 | 1,012 |
| 2023/07/14 | 2030 | 02/11/2023 | 12.27 | Put | Bond Future | 192.2500 | 0.1923 | 241.6400 | 0.2416 | 25.691 | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 02/11/2023 | 11.43 | Call | Bond Future | 4,482.9800 | 4.4830 | 4,181.5200 | 4.1815 | (6.725) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | 11.43 | Put | Bond Future | 569.0500 | 0.5691 | 684.8700 | 0.6849 | 20.353 | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 2,617.8500 | 2.6179 | 2,391.3800 | 2.3914 | (8.651) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 1,237.1100 | 1.2371 | 1,427.9200 | 1.4279 | 15.424 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 2,644.1300 | 2.6441 | 2,416.5800 | 2.4166 | (8.606) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 1,222.4500 | 1.2225 | 1,412.1800 | 1.4122 | 15.520 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | 10.07 | Call | Bond Future | 1,099.9900 | 1.1000 | 957.2400 | 0.9572 | (12.977) | 0 | 0 | 800 |
| 2023/07/14 | 2030 | 02/11/2023 | 10.07 | Put | Bond Future | 2,774.1500 | 2.7742 | 3,048.6800 | 3.0487 | 9.896 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | 10.39 | Call | Bond Future | 1,661.1700 | 1.6612 | 1,486.5200 | 1.4865 | (10.514) | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 02/11/2023 | 9.57 | Call | Bond Future | 538.3400 | 0.5383 | 434.5000 | 0.4345 | (19.289) | 0 | 0 | 800 |
| 2023/07/14 | 2030 | 02/11/2023 | 9.57 | Put | Bond Future | 4,382.0900 | 4.3821 | 4,695.5300 | 4.6955 | 7.153 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | | | Bond Future | 10.4662 | 91.0424 | 10.5664 | 90.6251 | 0.957 | 0.0000 | 0.0000 | 73,499 |
| 2023/07/14 | 2030 | 02/11/2023 | 12.27 | Call | Bond Future | 7,341.9700 | 7.3420 | 6,974.0800 | 6.9741 | (5.011) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | 11.12 | Call | Bond Future | 3,517.0500 | 3.5170 | 3,252.0200 | 3.2520 | (7.536) | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 02/11/2023 | 11.12 | Put | Bond Future | 837.9300 | 0.8379 | 990.1800 | 0.9902 | 18.170 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | 11.57 | Call | Bond Future | 4,940.4600 | 4.9405 | 4,624.6600 | 4.6247 | (6.392) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | 11.57 | Put | Bond Future | 476.1700 | 0.4762 | 577.6500 | 0.5777 | 21.312 | 0 | 0 | 800 |
| 2023/07/14 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 2,670.5200 | 2.6705 | 2,441.7100 | 2.4417 | (8.568) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 1,207.9200 | 1.2079 | 1,396.3900 | 1.3964 | 15.603 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | 10.39 | Put | Bond Future | 1,980.0300 | 1.9800 | 2,222.6600 | 2.2227 | 12.254 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | 10.62 | Call | Bond Future | 2,168.2100 | 2.1682 | 1,964.2200 | 1.9642 | (9.408) | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 02/11/2023 | 10.62 | Put | Bond Future | 1,528.5900 | 1.5286 | 1,741.8800 | 1.7419 | 13.953 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/11/2023 | 9.89 | Call | Bond Future | 853.4800 | 0.8535 | 731.3500 | 0.7314 | (14.310) | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 02/11/2023 | 9.89 | Put | Bond Future | 3,301.3200 | 3.3013 | 3,596.4700 | 3.5965 | 8.940 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.86 | Put | Bond Future | 740.5200 | 0.7405 | 918.1200 | 0.9181 | 23.983 | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 01/02/2024 | 12.10 | Put | Bond Future | 600.7300 | 0.6007 | 754.7900 | 0.7548 | 25.645 | 0 | 0 | 400 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.37 | Call | Bond Future | 4,461.6600 | 4.4617 | 4,258.5200 | 4.2585 | (4.553) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.37 | Put | Bond Future | 1,135.7400 | 1.1357 | 1,364.6800 | 1.3647 | 20.158 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | 2030 | 01/02/2024 | 11.85 | Call | Bond Future | 5,901.5400 | 5.9015 | 5,647.9000 | 5.6479 | (4.298) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.85 | Put | Bond Future | 747.0600 | 0.7471 | 925.5000 | 0.9255 | 23.886 | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 01/02/2024 | 10.16 | Call | Bond Future | 1,666.5700 | 1.6666 | 1,534.4500 | 1.5344 | (7.928) | 0 | 0 | 200 |
| 2023/07/14 | 2030 | 01/02/2024 | 10.16 | Put | Bond Future | 3,177.0400 | 3.1770 | 3,477.0000 | 3.4770 | 9.441 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.00 | Call | Bond Future | 3,449.7000 | 3.4497 | 3,281.5200 | 3.2815 | (4.875) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 9.93 | Call | Bond Future | 1,327.1100 | 1.3271 | 1,197.8500 | 1.1978 | (9.740) | 0 | 0 | 1,360 |
| 2023/07/14 | 2030 | 01/02/2024 | 9.93 | Put | Bond Future | 3,795.1600 | 3.7952 | 4,097.9800 | 4.0980 | 7.979 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 10.00 | Call | Bond Future | 1,415.9700 | 1.4160 | 1,291.6900 | 1.2917 | (8.777) | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 01/02/2024 | 10.00 | Put | Bond Future | 3,591.2500 | 3.5913 | 3,899.0500 | 3.8990 | 8.571 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 9.57 | Put | Bond Future | 4,930.2000 | 4.9302 | 5,213.5100 | 5.2135 | 5.746 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 9.89 | Put | Bond Future | 3,914.1700 | 3.9142 | 4,214.4100 | 4.2144 | 7.671 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | | | Bond Future | 10.5290 | 89.1082 | 10.6361 | 88.6761 | 1.016 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.86 | Call | Bond Future | 5,932.5700 | 5.9326 | 5,678.0900 | 5.6781 | (4.290) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 12.10 | Call | Bond Future | 6,688.1600 | 6.6882 | 6,410.1400 | 6.4101 | (4.157) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.75 | Call | Bond Future | 5,592.8700 | 5.5929 | 5,349.3700 | 5.3494 | (4.354) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.75 | Put | Bond Future | 815.2600 | 0.8153 | 1,003.8400 | 1.0038 | 23.131 | 0 | 0 | 200 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.31 | Call | Bond Future | 4,290.5100 | 4.2905 | 4,093.8700 | 4.0939 | (4.583) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.31 | Put | Bond Future | 1,196.6700 | 1.1967 | 1,432.1100 | 1.4321 | 19.675 | 0 | 0 | 1,360 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.35 | Call | Bond Future | 4,404.3700 | 4.4044 | 4,203.3900 | 4.2034 | (4.563) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.35 | Put | Bond Future | 1,155.7200 | 1.1557 | 1,386.8200 | 1.3868 | 19.996 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.36 | Call | Bond Future | 4,432.8700 | 4.4329 | 4,230.9200 | 4.2309 | (4.556) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.36 | Put | Bond Future | 1,145.5800 | 1.1456 | 1,375.7100 | 1.3757 | 20.089 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 10.39 | Call | Bond Future | 2,072.9000 | 2.0729 | 1,936.7500 | 1.9368 | (6.568) | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 01/02/2024 | 10.39 | Put | Bond Future | 2,638.2600 | 2.6383 | 2,934.1900 | 2.9342 | 11.217 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 11.00 | Put | Bond Future | 1,567.5700 | 1.5676 | 1,831.4700 | 1.8315 | 16.835 | 0 | 0 | 700 |
| 2023/07/14 | 2030 | 01/02/2024 | 10.07 | Call | Bond Future | 1,522.3800 | 1.5224 | 1,394.7700 | 1.3948 | (8.382) | 0 | 0 | 400 |
| 2023/07/14 | 2030 | 01/02/2024 | 10.07 | Put | Bond Future | 3,406.0600 | 3.4061 | 3,710.5300 | 3.7105 | 8.939 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/02/2024 | 9.57 | Call | Bond Future | 937.8200 | 0.9378 | 789.0500 | 0.7891 | (15.863) | 0 | 0 | 400 |
| 2023/07/14 | 2030 | 01/02/2024 | 9.89 | Call | Bond Future | 1,278.3000 | 1.2783 | 1,146.4600 | 1.1465 | (10.314) | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 02/05/2024 | 11.12 | Put | Bond Future | 1,888.0200 | 1.8880 | 2,181.1200 | 2.1811 | 15.524 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | 12.38 | Call | Bond Future | 7,443.1000 | 7.4431 | 7,165.5100 | 7.1655 | (3.729) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | 12.38 | Put | Bond Future | 798.1500 | 0.7981 | 970.5700 | 0.9706 | 21.602 | 0 | 0 | 1,080 |
| 2023/07/14 | 2030 | 02/05/2024 | 10.62 | Call | Bond Future | 2,734.0800 | 2.7341 | 2,611.8300 | 2.6118 | (4.471) | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 02/05/2024 | 10.62 | Put | Bond Future | 2,664.6100 | 2.6646 | 2,992.3700 | 2.9924 | 12.300 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | 10.82 | Call | Bond Future | 3,171.3800 | 3.1714 | 3,037.4100 | 3.0374 | (4.224) | 0 | 0 | 1,080 |
| 2023/07/14 | 2030 | 02/05/2024 | 10.82 | Put | Bond Future | 2,322.4700 | 2.3225 | 2,638.5100 | 2.6385 | 13.608 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | 9.81 | Call | Bond Future | 1,393.6700 | 1.3937 | 1,269.3400 | 1.2693 | (8.921) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | 9.81 | Put | Bond Future | 4,569.9800 | 4.5700 | 4,895.6600 | 4.8957 | 7.127 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | 9.82 | Call | Bond Future | 1,405.6500 | 1.4056 | 1,281.8700 | 1.2819 | (8.806) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | 9.82 | Put | Bond Future | 4,541.0000 | 4.5410 | 4,867.2300 | 4.8672 | 7.184 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | 9.66 | Call | Bond Future | 1,226.1400 | 1.2261 | 1,091.0600 | 1.0911 | (11.017) | 0 | 0 | 1,000 |
| 2023/07/14 | 2030 | 02/05/2024 | 9.66 | Put | Bond Future | 5,019.5700 | 5.0196 | 5,334.5000 | 5.3345 | 6.274 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | | | Bond Future | 10.6023 | 91.1358 | 10.7174 | 90.6858 | 1.086 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | 13.15 | Call | Bond Future | 9,787.0400 | 9.7870 | 9,382.6100 | 9.3826 | (4.132) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | 13.15 | Put | Bond Future | 457.2300 | 0.4572 | 502.8100 | 0.5028 | 9.969 | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 02/05/2024 | 11.12 | Call | Bond Future | 3,890.1900 | 3.8902 | 3,733.2800 | 3.7333 | (4.033) | 0 | 0 | 500 |
| 2023/07/14 | 2030 | 02/05/2024 | 11.94 | Call | Bond Future | 6,136.2100 | 6.1362 | 5,898.3200 | 5.8983 | (3.877) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | 11.94 | Put | Bond Future | 1,076.5000 | 1.0765 | 1,288.6200 | 1.2886 | 19.705 | 0 | 0 | 1,000 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | 2030 | 02/05/2024 | 10.16 | Call | Bond Future | 1,881.6300 | 1.8816 | 1,767.5100 | 1.7675 | (6.065) | 0 | 0 | 1,000 |
| 2023/07/14 | 2030 | 02/05/2024 | 10.16 | Put | Bond Future | 3,637.6800 | 3.6377 | 3,973.5700 | 3.9736 | 9.234 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | 9.83 | Call | Bond Future | 1,417.4100 | 1.4174 | 1,294.4800 | 1.2945 | (8.673) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 02/05/2024 | 9.83 | Put | Bond Future | 4,511.8200 | 4.5118 | 4,838.9000 | 4.8389 | 7.249 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/08/2024 | 10.37 | Call | Bond Future | 2,363.1600 | 2.3632 | 2,175.6300 | 2.1756 | (7.936) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/08/2024 | 10.37 | Put | Bond Future | 3,552.3100 | 3.5523 | 3,833.3500 | 3.8333 | 7.911 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/08/2024 | 10.38 | Call | Bond Future | 2,380.7900 | 2.3808 | 2,193.0100 | 2.1930 | (7.887) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/08/2024 | 10.38 | Put | Bond Future | 3,531.4500 | 3.5314 | 3,812.2400 | 3.8122 | 7.951 | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/08/2024 | | | Bond Future | 10.6814 | 89.2116 | 10.8055 | 88.7430 | 1.162 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2030 | 01/08/2024 | 10.39 | Call | Bond Future | 2,398.5100 | 2.3985 | 2,210.4700 | 2.2105 | (7.840) | 0 | 0 | 0 |
| 2023/07/14 | 2030 | 01/08/2024 | 10.39 | Put | Bond Future | 3,510.6900 | 3.5107 | 3,791.2200 | 3.7912 | 7.991 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 03/08/2023 | 9.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,500 |
| 2023/07/14 | 2032 | 03/08/2023 | 9.60 | Put | Bond Future | 7,444.2200 | 7.4442 | 7,960.4200 | 7.9604 | 6.934 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 03/08/2023 | 10.30 | Call | Bond Future | 1.0000 | 0.0010 | 1.9000 | 0.0019 | 90.000 | 0 | 0 | 7,500 |
| 2023/07/14 | 2032 | 03/08/2023 | 10.30 | Put | Bond Future | 3,704.3200 | 3.7043 | 4,221.4200 | 4.2214 | 13.959 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 03/08/2023 | 12.04 | Call | Bond Future | 4,799.3000 | 4.7993 | 4,323.8900 | 4.3239 | (9.906) | 0 | 0 | 3,000 |
| 2023/07/14 | 2032 | 03/08/2023 | 12.04 | Put | Bond Future | 27.5100 | 0.0275 | 68.3000 | 0.0683 | 148.273 | 0 | 0 | 3,000 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 3,597.8000 | 3.5978 | 3,168.9600 | 3.1690 | (11.920) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 68.7700 | 0.0688 | 156.1300 | 0.1561 | 127.032 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 4,174.8500 | 4.1749 | 3,719.8000 | 3.7198 | (10.900) | 0 | 0 | 5,000 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 44.2800 | 0.0443 | 105.4300 | 0.1054 | 138.098 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.55 | Call | Bond Future | 2,640.2200 | 2.6402 | 2,279.4300 | 2.2794 | (13.665) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.55 | Put | Bond Future | 142.7600 | 0.1428 | 298.1700 | 0.2982 | 108.861 | 0 | 0 | 7,500 |
| 2023/07/14 | 2032 | 03/08/2023 | | | Bond Future | 11.0321 | 87.6557 | 11.1375 | 87.1395 | 0.955 | 0.0000 | 0.0000 | 79,302 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.45 | Call | Bond Future | 2,220.7400 | 2.2207 | 1,901.5700 | 1.9016 | (14.372) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.45 | Put | Bond Future | 197.9000 | 0.1979 | 394.9300 | 0.3949 | 99.560 | 0 | 0 | 7,500 |
| 2023/07/14 | 2032 | 03/08/2023 | 12.00 | Call | Bond Future | 4,620.9200 | 4.6209 | 4,150.7700 | 4.1508 | (10.174) | 0 | 0 | 5,000 |
| 2023/07/14 | 2032 | 03/08/2023 | 12.00 | Put | Bond Future | 31.6400 | 0.0316 | 77.6900 | 0.0777 | 145.544 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 3,553.6600 | 3.5537 | 3,127.1900 | 3.1272 | (12.001) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 71.1500 | 0.0712 | 160.8800 | 0.1609 | 126.114 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.50 | Call | Bond Future | 2,429.0800 | 2.4291 | 2,088.3100 | 2.0883 | (14.029) | 0 | 0 | 11,000 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.50 | Put | Bond Future | 168.4800 | 0.1685 | 343.9100 | 0.3439 | 104.125 | 0 | 0 | 11,000 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 3,509.5600 | 3.5096 | 3,085.4900 | 3.0855 | (12.083) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 73.6000 | 0.0736 | 165.7300 | 0.1657 | 125.177 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | 11.90 | Call | Bond Future | 4,510.7400 | 4.5107 | 4,213.4100 | 4.2134 | (6.592) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | 11.90 | Put | Bond Future | 873.8600 | 0.8739 | 1,102.6200 | 1.1026 | 26.178 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 2,433.6300 | 2.4336 | 2,246.7700 | 2.2468 | (7.678) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 1,868.3300 | 1.8683 | 2,207.5600 | 2.2076 | 18.157 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | 10.71 | Call | Bond Future | 1,246.5500 | 1.2466 | 1,116.8200 | 1.1168 | (10.407) | 0 | 0 | 500 |
| 2023/07/14 | 2032 | 02/11/2023 | 11.09 | Put | Bond Future | 2,201.1300 | 2.2011 | 2,560.6500 | 2.5606 | 16.333 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | 10.59 | Call | Bond Future | 1,044.3000 | 1.0443 | 927.8900 | 0.9279 | (11.147) | 0 | 0 | 500 |
| 2023/07/14 | 2032 | 02/11/2023 | 10.59 | Put | Bond Future | 3,655.0400 | 3.6550 | 4,064.7200 | 4.0647 | 11.209 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | | | Bond Future | 11.1220 | 85.4226 | 11.2318 | 84.8965 | 0.987 | 0.0000 | 0.0000 | 180,159 |
| 2023/07/14 | 2032 | 02/11/2023 | 11.78 | Call | Bond Future | 4,096.4700 | 4.0965 | 3,819.8000 | 3.8198 | (6.754) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | 11.78 | Put | Bond Future | 1,006.9400 | 1.0069 | 1,256.3600 | 1.2564 | 24.770 | 0 | 0 | 500 |
| 2023/07/14 | 2032 | 02/11/2023 | 12.26 | Call | Bond Future | 5,817.3500 | 5.8174 | 5,462.3100 | 5.4623 | (6.103) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | 12.26 | Put | Bond Future | 567.2100 | 0.5672 | 738.2600 | 0.7383 | 30.156 | 0 | 0 | 500 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 2,406.7700 | 2.4068 | 2,221.2500 | 2.2213 | (7.708) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 1,889.1800 | 1.8892 | 2,229.7500 | 2.2297 | 18.027 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | 11.28 | Call | Bond Future | 2,543.2600 | 2.5433 | 2,350.0900 | 2.3501 | (7.595) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | 11.28 | Put | Bond Future | 1,787.4900 | 1.7875 | 2,120.4100 | 2.1204 | 18.625 | 0 | 0 | 500 |
| 2023/07/14 | 2032 | 02/11/2023 | 10.71 | Put | Bond Future | 3,259.2900 | 3.2593 | 3,655.6500 | 3.6556 | 12.161 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | 11.09 | Call | Bond Future | 2,047.1000 | 2.0471 | 1,880.5300 | 1.8805 | (8.137) | 0 | 0 | 500 |
| 2023/07/14 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 2,380.0500 | 2.3800 | 2,196.0600 | 2.1961 | (7.731) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 1,910.2000 | 1.9102 | 2,252.3000 | 2.2523 | 17.909 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 12.50 | Call | Bond Future | 6,841.3800 | 6.8414 | 6,478.4600 | 6.4785 | (5.305) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 12.73 | Call | Bond Future | 7,648.1200 | 7.6481 | 7,261.0500 | 7.2611 | (5.061) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 12.73 | Put | Bond Future | 845.4500 | 0.8455 | 1,001.4900 | 1.0015 | 18.456 | 0 | 0 | 500 |
| 2023/07/14 | 2032 | 01/02/2024 | 11.83 | Call | Bond Future | 4,620.9600 | 4.6210 | 4,338.7800 | 4.3388 | (6.107) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 11.83 | Put | Bond Future | 1,738.6400 | 1.7386 | 1,999.5700 | 1.9996 | 15.008 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 11.84 | Call | Bond Future | 4,652.1700 | 4.6522 | 4,368.6600 | 4.3687 | (6.094) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 11.84 | Put | Bond Future | 1,724.8800 | 1.7249 | 1,984.4800 | 1.9845 | 15.050 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 10.78 | Call | Bond Future | 1,916.4000 | 1.9164 | 1,750.1800 | 1.7502 | (8.674) | 0 | 0 | 200 |
| 2023/07/14 | 2032 | 01/02/2024 | 11.09 | Call | Bond Future | 2,575.8600 | 2.5759 | 2,385.2600 | 2.3853 | (7.399) | 0 | 0 | 500 |
| 2023/07/14 | 2032 | 01/02/2024 | 11.09 | Put | Bond Future | 3,113.3100 | 3.1133 | 3,465.8200 | 3.4658 | 11.323 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 11.75 | Call | Bond Future | 4,373.6200 | 4.3736 | 4,102.2200 | 4.1022 | (6.205) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 11.75 | Put | Bond Future | 1,852.2300 | 1.8522 | 2,123.9400 | 2.1239 | 14.669 | 0 | 0 | 200 |
| 2023/07/14 | 2032 | 01/02/2024 | 10.01 | Call | Bond Future | 848.8000 | 0.8488 | 730.2100 | 0.7302 | (13.971) | 0 | 0 | 1,200 |
| 2023/07/14 | 2032 | 01/02/2024 | 10.01 | Put | Bond Future | 6,719.7100 | 6.7197 | 7,144.2300 | 7.1442 | 6.318 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 10.59 | Call | Bond Future | 1,571.2100 | 1.5712 | 1,428.3900 | 1.4284 | (9.090) | 0 | 0 | 500 |
| 2023/07/14 | 2032 | 01/02/2024 | | | Bond Future | 11.2037 | 87.3668 | 11.3196 | 86.8237 | 1.034 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 12.50 | Put | Bond Future | 1,016.5800 | 1.0166 | 1,196.7700 | 1.1968 | 17.725 | 0 | 0 | 200 |
| 2023/07/14 | 2032 | 01/02/2024 | 12.62 | Call | Bond Future | 7,260.3200 | 7.2603 | 6,884.5900 | 6.8846 | (5.175) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 12.62 | Put | Bond Future | 923.3100 | 0.9233 | 1,090.6900 | 1.0907 | 18.128 | 0 | 0 | 1,200 |
| 2023/07/14 | 2032 | 01/02/2024 | 11.85 | Call | Bond Future | 4,683.4500 | 4.6835 | 4,398.6100 | 4.3986 | (6.082) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 11.85 | Put | Bond Future | 1,711.2200 | 1.7112 | 1,969.4900 | 1.9695 | 15.093 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 10.78 | Put | Bond Future | 3,941.9700 | 3.9420 | 4,318.8600 | 4.3189 | 9.561 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 10.59 | Put | Bond Future | 4,525.6100 | 4.5256 | 4,925.9000 | 4.9259 | 8.845 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/02/2024 | 10.76 | Call | Bond Future | 1,878.0100 | 1.8780 | 1,713.2700 | 1.7133 | (8.772) | 0 | 0 | 1,200 |
| 2023/07/14 | 2032 | 01/02/2024 | 10.76 | Put | Bond Future | 4,000.7400 | 4.0007 | 4,379.1100 | 4.3791 | 9.458 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 12.90 | Call | Bond Future | 8,060.0100 | 8.0600 | 7,745.6900 | 7.7457 | (3.900) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 13.18 | Call | Bond Future | 9,016.7400 | 9.0167 | 8,671.5200 | 8.6715 | (3.829) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 13.18 | Put | Bond Future | 880.7300 | 0.8807 | 1,098.7100 | 1.0987 | 24.750 | 0 | 0 | 500 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.86 | Call | Bond Future | 2,251.1500 | 2.2512 | 2,138.3600 | 2.1384 | (5.010) | 0 | 0 | 1,000 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.86 | Put | Bond Future | 4,266.4700 | 4.2665 | 4,716.8800 | 4.7169 | 10.557 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.56 | Call | Bond Future | 1,746.1600 | 1.7462 | 1,620.9500 | 1.6209 | (7.171) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.56 | Put | Bond Future | 5,199.8700 | 5.1999 | 5,637.8600 | 5.6379 | 8.423 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.65 | Call | Bond Future | 1,882.2000 | 1.8822 | 1,764.5700 | 1.7646 | (6.250) | 0 | 0 | 1,550 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.65 | Put | Bond Future | 4,901.1600 | 4.9012 | 5,346.7300 | 5.3467 | 9.091 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.36 | Call | Bond Future | 1,469.4000 | 1.4694 | 1,329.5700 | 1.3296 | (9.516) | 0 | 0 | 1,000 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.36 | Put | Bond Future | 5,899.2500 | 5.8992 | 6,322.6200 | 6.3226 | 7.177 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | | | Bond Future | 11.2914 | 85.1919 | 11.4143 | 84.6287 | 1.089 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 12.90 | Put | Bond Future | 1,063.2900 | 1.0633 | 1,312.1700 | 1.3122 | 23.407 | 0 | 0 | 1,000 |
| 2023/07/14 | 2032 | 02/05/2024 | 13.35 | Call | Bond Future | 9,603.0300 | 9.6030 | 9,220.4800 | 9.2205 | (3.984) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 13.35 | Put | Bond Future | 786.0800 | 0.7861 | 966.7300 | 0.9667 | 22.981 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | 2032 | 02/05/2024 | 11.09 | Call | Bond Future | 2,726.2400 | 2.7262 | 2,607.6900 | 2.6077 | (4.348) | 0 | 0 | 500 |
| 2023/07/14 | 2032 | 02/05/2024 | 11.09 | Put | Bond Future | 3,659.3700 | 3.6594 | 4,104.0200 | 4.1040 | 12.151 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 11.35 | Call | Bond Future | 3,331.6800 | 3.3317 | 3,202.6200 | 3.2026 | (3.874) | 0 | 0 | 1,550 |
| 2023/07/14 | 2032 | 02/05/2024 | 11.35 | Put | Bond Future | 3,062.5500 | 3.0625 | 3,496.6900 | 3.4967 | 14.176 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.59 | Call | Bond Future | 1,790.7900 | 1.7908 | 1,667.9800 | 1.6680 | (6.858) | 0 | 0 | 500 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.59 | Put | Bond Future | 5,099.2700 | 5.0993 | 5,539.6600 | 5.5397 | 8.636 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.54 | Call | Bond Future | 1,716.8500 | 1.7169 | 1,590.1600 | 1.5902 | (7.379) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.54 | Put | Bond Future | 5,267.5500 | 5.2675 | 5,704.0600 | 5.7041 | 8.287 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.55 | Call | Bond Future | 1,731.4600 | 1.7315 | 1,605.6500 | 1.6056 | (7.266) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 02/05/2024 | 10.55 | Put | Bond Future | 5,233.6400 | 5.2336 | 5,671.0300 | 5.6710 | 8.357 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/08/2024 | 11.15 | Call | Bond Future | 2,849.0500 | 2.8490 | 2,633.0600 | 2.6331 | (7.581) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/08/2024 | 11.15 | Put | Bond Future | 3,905.0500 | 3.9050 | 4,272.8800 | 4.2729 | 9.419 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/08/2024 | | | Bond Future | 11.3831 | 87.1370 | 11.5136 | 86.5532 | 1.147 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2032 | 01/08/2024 | 11.13 | Call | Bond Future | 2,806.6500 | 2.8067 | 2,591.7300 | 2.5917 | (7.658) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/08/2024 | 11.13 | Put | Bond Future | 3,954.0400 | 3.9540 | 4,322.9400 | 4.3229 | 9.330 | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/08/2024 | 11.14 | Call | Bond Future | 2,827.6300 | 2.8276 | 2,612.5200 | 2.6125 | (7.607) | 0 | 0 | 0 |
| 2023/07/14 | 2032 | 01/08/2024 | 11.14 | Put | Bond Future | 3,929.3100 | 3.9293 | 4,298.0200 | 4.2980 | 9.384 | 0 | 0 | 0 |
| 2023/07/14 | 2033 | 03/08/2023 | | | Bond Future | 117.0550 | 117.0550 | 116.9550 | 116.9550 | (0.085) | 0.0000 | 0.0000 | 7,134 |
| 2023/07/14 | 2033 | 02/11/2023 | | | Bond Future | 118.2362 | 118.2362 | 118.1360 | 118.1360 | (0.085) | 0.0000 | 0.0000 | 844 |
| 2023/07/14 | 2033 | 01/02/2024 | | | Bond Future | 120.9546 | 120.9546 | 120.8452 | 120.8452 | (0.090) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2033 | 02/05/2024 | | | Bond Future | 122.2725 | 122.2725 | 122.1504 | 122.1504 | (0.100) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2033 | 01/08/2024 | | | Bond Future | 125.0933 | 125.0933 | 124.9574 | 124.9574 | (0.109) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 1,376.9500 | 1.3769 | 980.5200 | 0.9805 | (28.790) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 734.4700 | 0.7345 | 1,096.2100 | 1.0962 | 49.252 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 1,410.3000 | 1.4103 | 1,007.5900 | 1.0076 | (28.555) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 714.0500 | 0.7141 | 1,069.5100 | 1.0695 | 49.781 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 03/08/2023 | | | Bond Future | 12.0013 | 77.0695 | 12.1415 | 76.3113 | 1.168 | 0.0000 | 0.0000 | 97,877 |
| 2023/07/14 | 2037 | 03/08/2023 | 10.30 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 1,800 |
| 2023/07/14 | 2037 | 03/08/2023 | 10.30 | Put | Bond Future | 10,148.8600 | 10.1489 | 10,907.0200 | 10.9070 | 7.470 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 03/08/2023 | 11.00 | Call | Bond Future | 7.4100 | 0.0074 | 2.4200 | 0.0024 | (67.341) | 0 | 0 | 1,800 |
| 2023/07/14 | 2037 | 03/08/2023 | 11.00 | Put | Bond Future | 5,757.8500 | 5.7578 | 6,511.0300 | 6.5110 | 13.081 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 1,443.9600 | 1.4440 | 1,035.0800 | 1.0351 | (28.317) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 694.0000 | 0.6940 | 1,043.2900 | 1.0433 | 50.330 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/11/2023 | 12.52 | Call | Bond Future | 3,737.9700 | 3.7380 | 3,397.0000 | 3.3970 | (9.122) | 0 | 0 | 731 |
| 2023/07/14 | 2037 | 02/11/2023 | 12.52 | Put | Bond Future | 1,556.7500 | 1.5568 | 1,989.3100 | 1.9893 | 27.786 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/11/2023 | 13.89 | Call | Bond Future | 9,092.6000 | 9.0926 | 8,469.6600 | 8.4697 | (6.851) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/11/2023 | 13.89 | Put | Bond Future | 337.7400 | 0.3377 | 488.3300 | 0.4883 | 44.588 | 0 | 0 | 731 |
| 2023/07/14 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 4,153.5200 | 4.1535 | 4,792.6800 | 4.7927 | 15.388 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 1,167.7200 | 1.1677 | 1,031.6600 | 1.0317 | (11.652) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 4,192.0700 | 4.1921 | 4,832.7600 | 4.8328 | 15.283 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/11/2023 | | | Bond Future | 12.1046 | 78.7663 | 12.2499 | 77.9927 | 1.200 | 0.0000 | 0.0000 | 48,959 |
| 2023/07/14 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 1,149.3200 | 1.1493 | 1,014.9500 | 1.0150 | (11.691) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 4,115.2100 | 4.1152 | 4,752.6800 | 4.7527 | 15.491 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/11/2023 | 12.02 | Call | Bond Future | 2,185.8300 | 2.1858 | 1,969.3200 | 1.9693 | (9.905) | 0 | 0 | 731 |
| 2023/07/14 | 2037 | 02/11/2023 | 12.02 | Put | Bond Future | 2,641.3100 | 2.6413 | 3,198.3300 | 3.1983 | 21.089 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 1,131.1000 | 1.1311 | 998.2600 | 0.9983 | (11.744) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | 2037 | 01/02/2024 | 12.93 | Call | Bond Future | 5,574.1100 | 5.5741 | 5,131.3200 | 5.1313 | (7.944) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/02/2024 | 12.93 | Put | Bond Future | 1,881.0500 | 1.8810 | 2,233.9000 | 2.2339 | 18.758 | 0 | 0 | 2,500 |
| 2023/07/14 | 2037 | 01/02/2024 | 13.93 | Put | Bond Future | 879.2900 | 0.8793 | 1,080.7100 | 1.0807 | 22.907 | 0 | 0 | 2,500 |
| 2023/07/14 | 2037 | 01/02/2024 | 12.33 | Call | Bond Future | 3,628.9300 | 3.6289 | 3,297.9300 | 3.2979 | (9.121) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/02/2024 | 12.33 | Put | Bond Future | 2,970.4000 | 2.9704 | 3,435.0400 | 3.4350 | 15.642 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/02/2024 | 12.09 | Put | Bond Future | 3,559.6500 | 3.5596 | 4,067.7400 | 4.0677 | 14.274 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/02/2024 | | | Bond Future | 12.2045 | 76.3023 | 12.3563 | 75.5067 | 1.244 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2037 | 01/02/2024 | 13.93 | Call | Bond Future | 9,241.9900 | 9.2420 | 8,647.7700 | 8.6478 | (6.430) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/02/2024 | 12.31 | Call | Bond Future | 3,569.8700 | 3.5699 | 3,242.5200 | 3.2425 | (9.170) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/02/2024 | 12.31 | Put | Bond Future | 3,015.6900 | 3.0157 | 3,483.9800 | 3.4840 | 15.528 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/02/2024 | 12.32 | Call | Bond Future | 3,599.2300 | 3.5992 | 3,270.2800 | 3.2703 | (9.139) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/02/2024 | 12.32 | Put | Bond Future | 2,992.8500 | 2.9929 | 3,459.5400 | 3.4595 | 15.593 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/02/2024 | 12.09 | Call | Bond Future | 2,951.8900 | 2.9519 | 2,664.3400 | 2.6643 | (9.741) | 0 | 0 | 2,500 |
| 2023/07/14 | 2037 | 02/05/2024 | 11.44 | Call | Bond Future | 1,932.0600 | 1.9321 | 1,739.7900 | 1.7398 | (9.952) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/05/2024 | 11.44 | Put | Bond Future | 6,663.2500 | 6.6633 | 7,291.7100 | 7.2917 | 9.432 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/05/2024 | 11.45 | Call | Bond Future | 1,948.3600 | 1.9484 | 1,756.5700 | 1.7566 | (9.844) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/05/2024 | 11.43 | Put | Bond Future | 6,703.5500 | 6.7036 | 7,331.5400 | 7.3315 | 9.368 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/05/2024 | | | Bond Future | 12.3112 | 78.0384 | 12.4704 | 77.2176 | 1.293 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2037 | 02/05/2024 | 11.45 | Put | Bond Future | 6,622.8500 | 6.6228 | 7,251.7900 | 7.2518 | 9.497 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 02/05/2024 | 11.43 | Call | Bond Future | 1,915.6100 | 1.9156 | 1,722.8700 | 1.7229 | (10.062) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/08/2024 | 12.10 | Call | Bond Future | 3,492.3400 | 3.4923 | 3,206.1300 | 3.2061 | (8.195) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/08/2024 | 12.10 | Put | Bond Future | 5,174.7900 | 5.1748 | 5,735.0800 | 5.7351 | 10.827 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/08/2024 | 12.09 | Call | Bond Future | 3,468.8900 | 3.4689 | 3,183.3700 | 3.1834 | (8.231) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/08/2024 | 12.09 | Put | Bond Future | 5,204.1100 | 5.2041 | 5,765.0900 | 5.7651 | 10.780 | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/08/2024 | | | Bond Future | 12.4241 | 75.5643 | 12.5912 | 74.7177 | 1.345 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2037 | 01/08/2024 | 12.11 | Call | Bond Future | 3,515.8700 | 3.5159 | 3,228.9700 | 3.2290 | (8.160) | 0 | 0 | 0 |
| 2023/07/14 | 2037 | 01/08/2024 | 12.11 | Put | Bond Future | 5,145.6000 | 5.1456 | 5,705.2000 | 5.7052 | 10.875 | 0 | 0 | 0 |
| 2023/07/14 | 2038 | 03/08/2023 | | | Bond Future | 126.4450 | 126.4450 | 126.1480 | 126.1480 | (0.235) | 0.0000 | 0.0000 | 1,757 |
| 2023/07/14 | 2038 | 02/11/2023 | | | Bond Future | 129.2600 | 129.2600 | 128.9585 | 128.9585 | (0.233) | 0.0000 | 0.0000 | 3,580 |
| 2023/07/14 | 2038 | 01/02/2024 | | | Bond Future | 130.2143 | 130.2143 | 129.8991 | 129.8991 | (0.242) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2038 | 02/05/2024 | | | Bond Future | 133.2075 | 133.2075 | 132.8734 | 132.8734 | (0.251) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2038 | 01/08/2024 | | | Bond Future | 134.2099 | 134.2099 | 133.8577 | 133.8577 | (0.262) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 967.4700 | 0.9675 | 680.3300 | 0.6803 | (29.679) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 1,180.6100 | 1.1806 | 1,632.1100 | 1.6321 | 38.243 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 03/08/2023 | | | Bond Future | 12.2672 | 77.3013 | 12.3972 | 76.5627 | 1.060 | 0.0000 | 0.0000 | 121,571 |
| 2023/07/14 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 912.7800 | 0.9128 | 637.6600 | 0.6377 | (30.141) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 1,240.9800 | 1.2410 | 1,704.5000 | 1.7045 | 37.351 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 939.8500 | 0.9398 | 658.8100 | 0.6588 | (29.903) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 1,210.4900 | 1.2105 | 1,668.0900 | 1.6681 | 37.803 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/11/2023 | 12.60 | Call | Bond Future | 3,286.4600 | 3.2865 | 3,026.2800 | 3.0263 | (7.917) | 0 | 0 | 128 |
| 2023/07/14 | 2040 | 02/11/2023 | 12.60 | Put | Bond Future | 2,030.8000 | 2.0308 | 2,524.1700 | 2.5242 | 24.294 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/11/2023 | 13.64 | Call | Bond Future | 7,302.7400 | 7.3027 | 6,796.3300 | 6.7963 | (6.935) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/11/2023 | 13.64 | Put | Bond Future | 661.8400 | 0.6618 | 908.9800 | 0.9090 | 37.341 | 0 | 0 | 128 |
| 2023/07/14 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 825.0000 | 0.8250 | 725.8500 | 0.7258 | (12.018) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 5,515.8900 | 5.5159 | 6,170.2900 | 6.1703 | 11.864 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 838.5600 | 0.8386 | 739.1600 | 0.7392 | (11.854) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2023/07/14 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 5,419.4900 | | 5.4195 | 6,073.5200 | 6.0735 | 12.068 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/11/2023 | | | Bond Future | 12.3743 | | 79.0032 | 12.5090 | 78.2497 | 1.089 | 0.0000 | 0.0000 | 15,381 |
| 2023/07/14 | 2040 | 02/11/2023 | 11.80 | Call | Bond Future | 1,168.7900 | | 1.1688 | 1,059.6300 | 1.0596 | (9.340) | 0 | 0 | 128 |
| 2023/07/14 | 2040 | 02/11/2023 | 11.80 | Put | Bond Future | 4,516.5500 | | 4.5165 | 5,160.9400 | 5.1609 | 14.267 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 5,467.6400 | | 5.4676 | 6,121.7900 | 6.1218 | 11.964 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 852.1400 | | 0.8521 | 752.6200 | 0.7526 | (11.679) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 01/02/2024 | 12.33 | Call | Bond Future | 3,040.8600 | | 3.0409 | 2,789.1700 | 2.7892 | (8.277) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 01/02/2024 | 12.33 | Put | Bond Future | 3,873.0300 | | 3.8730 | 4,396.6100 | 4.3966 | 13.519 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 01/02/2024 | 12.34 | Call | Bond Future | 3,068.9000 | | 3.0689 | 2,815.4500 | 2.8155 | (8.259) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 01/02/2024 | 12.34 | Put | Bond Future | 3,844.6400 | | 3.8446 | 4,366.4600 | 4.3665 | 13.573 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 01/02/2024 | | | Bond Future | 12.4786 | | 76.2943 | 12.6194 | 75.5190 | 1.128 | 0.0000 | 0.0000 | 28 |
| 2023/07/14 | 2040 | 01/02/2024 | 12.35 | Call | Bond Future | 3,096.8300 | | 3.0968 | 2,841.6300 | 2.8416 | (8.241) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 01/02/2024 | 12.35 | Put | Bond Future | 3,816.2000 | | 3.8162 | 4,336.2700 | 4.3363 | 13.628 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/05/2024 | 11.60 | Call | Bond Future | 1,839.5500 | | 1.8396 | 1,677.6600 | 1.6777 | (8.801) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/05/2024 | 11.61 | Call | Bond Future | 1,855.6800 | | 1.8557 | 1,694.5800 | 1.6946 | (8.681) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/05/2024 | 11.62 | Put | Bond Future | 7,474.8900 | | 7.4749 | 8,114.1200 | 8.1141 | 8.552 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/05/2024 | | | Bond Future | 12.5892 | | 78.0300 | 12.7367 | 77.2302 | 1.172 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2040 | 02/05/2024 | 11.60 | Put | Bond Future | 7,564.5900 | | 7.5646 | 8,202.4900 | 8.2025 | 8.433 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/05/2024 | 11.61 | Put | Bond Future | 7,519.5300 | | 7.5195 | 8,158.2200 | 8.1582 | 8.494 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 02/05/2024 | 11.62 | Call | Bond Future | 1,872.1500 | | 1.8722 | 1,711.5900 | 1.7116 | (8.576) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 01/08/2024 | 12.34 | Call | Bond Future | 3,543.3300 | | 3.5433 | 3,310.6300 | 3.3106 | (6.567) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 01/08/2024 | 12.34 | Put | Bond Future | 5,552.7600 | | 5.5528 | 6,145.1800 | 6.1452 | 10.669 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 01/08/2024 | | | Bond Future | 12.7060 | | 75.3053 | 12.8608 | 74.4801 | 1.218 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2040 | 01/08/2024 | 12.32 | Call | Bond Future | 3,494.6400 | | 3.4946 | 3,263.2100 | 3.2632 | (6.622) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 01/08/2024 | 12.32 | Put | Bond Future | 5,616.2600 | | 5.6163 | 6,209.9500 | 6.2100 | 10.571 | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 01/08/2024 | 12.33 | Call | Bond Future | 3,519.1000 | | 3.5191 | 3,286.7300 | 3.2867 | (6.603) | 0 | 0 | 0 |
| 2023/07/14 | 2040 | 01/08/2024 | 12.33 | Put | Bond Future | 5,584.5900 | | 5.5846 | 6,177.3400 | 6.1773 | 10.614 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 03/08/2023 | 12.00 | Call | Bond Future | 353.9100 | | 0.3539 | 245.3700 | 0.2454 | (30.669) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 03/08/2023 | 12.00 | Put | Bond Future | 2,240.3500 | | 2.2403 | 2,844.8600 | 2.8449 | 26.983 | 0 | 0 | 4,754 |
| 2023/07/14 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 620.6400 | | 0.6206 | 448.2200 | 0.4482 | (27.781) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 1,616.1100 | | 1.6161 | 2,156.7400 | 2.1567 | 33.453 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 642.1100 | | 0.6421 | 464.9200 | 0.4649 | (27.595) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 1,578.8100 | | 1.5788 | 2,114.6700 | 2.1147 | 33.941 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 03/08/2023 | | | Bond Future | 12.3212 | | 73.7056 | 12.4463 | 72.9925 | 1.015 | 0.0000 | 0.0000 | 80,615 |
| 2023/07/14 | 2044 | 03/08/2023 | 11.75 | Call | Bond Future | 108.2300 | | 0.1082 | 69.9200 | 0.0699 | (35.397) | 0 | 0 | 4,553 |
| 2023/07/14 | 2044 | 03/08/2023 | 11.75 | Put | Bond Future | 3,519.7800 | | 3.5198 | 4,194.5200 | 4.1945 | 19.170 | 0 | 0 | 3,076 |
| 2023/07/14 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 664.0500 | | 0.6641 | 481.9900 | 0.4820 | (27.417) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 1,542.0600 | | 1.5421 | 2,073.0500 | 2.0731 | 34.434 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 03/08/2023 | 12.50 | Call | Bond Future | 1,655.3200 | | 1.6553 | 1,288.3700 | 1.2884 | (22.168) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 03/08/2023 | 12.50 | Put | Bond Future | 639.3600 | | 0.6394 | 985.4600 | 0.9855 | 54.132 | 0 | 0 | 9,106 |
| 2023/07/14 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 752.9600 | | 0.7530 | 637.8000 | 0.6378 | (15.294) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 5,878.8300 | | 5.8788 | 6,491.1000 | 6.4911 | 10.415 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 02/11/2023 | | | Bond Future | 12.4244 | | 75.3283 | 12.5538 | 74.6009 | 1.042 | 0.0000 | 0.0000 | 7,226 |
| 2023/07/14 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 727.9900 | | 0.7280 | 613.5800 | 0.6136 | (15.716) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 5,980.9500 | | 5.9810 | 6,593.9700 | 6.5940 | 10.250 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 740.3400 | | 0.7403 | 625.6700 | 0.6257 | (15.489) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 5,929.7100 | | 5.9297 | 6,542.4700 | 6.5425 | 10.334 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | 2044 | 01/02/2024 | 12.29 | Call | Bond Future | 2,846.9400 | 2.8469 | 2,634.7000 | 2.6347 | (7.455) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 01/02/2024 | 12.29 | Put | Bond Future | 4,178.7500 | 4.1788 | 4,714.9100 | 4.7149 | 12.831 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 01/02/2024 | | | Bond Future | 12.5248 | 72.6610 | 12.6599 | 71.9126 | 1.079 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2044 | 01/02/2024 | 12.27 | Call | Bond Future | 2,793.2400 | 2.7932 | 2,584.1100 | 2.5841 | (7.487) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 01/02/2024 | 12.27 | Put | Bond Future | 4,240.3900 | 4.2404 | 4,779.6600 | 4.7797 | 12.717 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 01/02/2024 | 12.28 | Call | Bond Future | 2,820.0300 | 2.8200 | 2,609.4500 | 2.6094 | (7.467) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 01/02/2024 | 12.28 | Put | Bond Future | 4,209.4700 | 4.2095 | 4,747.2900 | 4.7473 | 12.776 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 02/05/2024 | 11.67 | Call | Bond Future | 1,907.6700 | 1.9077 | 1,747.6000 | 1.7476 | (8.391) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 02/05/2024 | 11.67 | Put | Bond Future | 7,541.5100 | 7.5415 | 8,153.4500 | 8.1535 | 8.114 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 02/05/2024 | | | Bond Future | 12.6308 | 74.3141 | 12.7722 | 73.5420 | 1.120 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2044 | 02/05/2024 | 11.65 | Call | Bond Future | 1,874.5800 | 1.8746 | 1,716.9200 | 1.7169 | (8.410) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 02/05/2024 | 11.65 | Put | Bond Future | 7,633.3800 | 7.6334 | 8,247.7300 | 8.2477 | 8.048 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 02/05/2024 | 11.66 | Call | Bond Future | 1,891.0700 | 1.8911 | 1,732.1000 | 1.7321 | (8.406) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 02/05/2024 | 11.66 | Put | Bond Future | 7,587.3500 | 7.5874 | 8,200.3900 | 8.2004 | 8.080 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 01/08/2024 | 12.28 | Call | Bond Future | 3,366.2400 | 3.3662 | 3,174.7700 | 3.1748 | (5.688) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 01/08/2024 | 12.28 | Put | Bond Future | 5,948.6100 | 5.9486 | 6,553.4700 | 6.5535 | 10.168 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 01/08/2024 | 12.29 | Call | Bond Future | 3,390.1900 | 3.3902 | 3,198.1200 | 3.1981 | (5.665) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 01/08/2024 | 12.29 | Put | Bond Future | 5,915.0900 | 5.9151 | 6,519.3500 | 6.5193 | 10.216 | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 01/08/2024 | | | Bond Future | 12.7425 | 71.6296 | 12.8908 | 70.8332 | 1.164 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2044 | 01/08/2024 | 12.30 | Call | Bond Future | 3,414.2200 | 3.4142 | 3,221.5600 | 3.2216 | (5.643) | 0 | 0 | 0 |
| 2023/07/14 | 2044 | 01/08/2024 | 12.30 | Put | Bond Future | 5,881.7100 | 5.8817 | 6,485.3800 | 6.4854 | 10.264 | 0 | 0 | 0 |
| 2023/07/14 | 2046 | 03/08/2023 | | | Bond Future | 111.4725 | 111.4725 | 111.1276 | 111.1276 | (0.309) | 0.0000 | 0.0000 | 12,491 |
| 2023/07/14 | 2046 | 02/11/2023 | | | Bond Future | 111.8618 | 111.8618 | 111.5114 | 111.5114 | (0.313) | 0.0000 | 0.0000 | 15,147 |
| 2023/07/14 | 2046 | 01/02/2024 | | | Bond Future | 114.4338 | 114.4338 | 114.0688 | 114.0688 | (0.319) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2046 | 02/05/2024 | | | Bond Future | 114.9153 | 114.9153 | 114.5328 | 114.5328 | (0.333) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2046 | 01/08/2024 | | | Bond Future | 117.5658 | 117.5658 | 117.1639 | 117.1639 | (0.342) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2050 | 03/08/2023 | | | Bond Future | 111.1261 | 111.1261 | 111.6068 | 111.6068 | 0.433 | 0.0000 | 0.0000 | 9,592 |
| 2023/07/14 | 2050 | 02/11/2023 | | | Bond Future | 113.6001 | 113.6001 | 114.0934 | 114.0934 | 0.434 | 0.0000 | 0.0000 | 12,943 |
| 2023/07/14 | 2050 | 01/02/2024 | | | Bond Future | 113.9655 | 113.9655 | 114.4642 | 114.4642 | 0.438 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2050 | 02/05/2024 | | | Bond Future | 116.5852 | 116.5852 | 117.0851 | 117.0851 | 0.429 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 2050 | 01/08/2024 | | | Bond Future | 116.9670 | 116.9670 | 117.4696 | 117.4696 | 0.430 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | AL37 | 03/08/2023 | | | Index Future | 885.4820 | 885.4820 | 882.6070 | 882.6070 | (0.325) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | AL37 | 02/11/2023 | | | Index Future | 904.9750 | 904.9750 | 902.0520 | 902.0520 | (0.323) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | AL37 | 01/02/2024 | | | Index Future | 925.5680 | 925.5680 | 922.5260 | 922.5260 | (0.329) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | AL37 | 02/05/2024 | | | Index Future | 946.6390 | 946.6390 | 943.4450 | 943.4450 | (0.337) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | AL37 | 01/08/2024 | | | Index Future | 968.2800 | 968.2800 | 964.9280 | 964.9280 | (0.346) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | AL7T | 03/08/2023 | | | Index Future | 1,014.7530 | 1,014.7530 | 1,007.9780 | 1,007.9780 | (0.668) | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | AL7T | 02/11/2023 | | | Index Future | 1,037.0920 | 1,037.0920 | 1,030.1860 | 1,030.1860 | (0.666) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | AL7T | 01/02/2024 | | | Index Future | 1,060.6910 | 1,060.6910 | 1,053.5680 | 1,053.5680 | (0.672) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | AL7T | 02/05/2024 | | | Index Future | 1,084.8380 | 1,084.8380 | 1,077.4590 | 1,077.4590 | (0.680) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | AL7T | 01/08/2024 | | | Index Future | 1,109.6380 | 1,109.6380 | 1,101.9930 | 1,101.9930 | (0.689) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | ALBI | 03/08/2023 | | | Index Future | 885.0640 | 885.0640 | 879.2380 | 879.2380 | (0.658) | 0.0000 | 0.0000 | 106 |
| 2023/07/14 | ALBI | 02/11/2023 | | | Index Future | 904.5480 | 904.5480 | 898.6090 | 898.6090 | (0.657) | 0.0000 | 0.0000 | 17 |
| 2023/07/14 | ALBI | 01/02/2024 | | | Index Future | 925.1310 | 925.1310 | 919.0050 | 919.0050 | (0.662) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | ALBI | 02/05/2024 | | | Index Future | 946.1920 | 946.1920 | 939.8440 | 939.8440 | (0.671) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | ALBI | 01/08/2024 | | | Index Future | 967.8230 | 967.8230 | 961.2450 | 961.2450 | (0.680) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C253 | 31/03/2053 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | C219 | 31/03/2029 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C431 | 31/01/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | ES33 | 03/08/2023 | | | Bond Future | 12.4819 | 74.7886 | 12.6120 | 74.2045 | 1.042 | 0.0000 | 0.0000 | 350 |
| 2023/07/14 | ES33 | 02/11/2023 | | | Bond Future | 12.6177 | 72.6551 | 12.7530 | 72.0592 | 1.073 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | ES33 | 01/02/2024 | | | Bond Future | 12.7520 | 74.3257 | 12.8942 | 73.7119 | 1.115 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | ES33 | 02/05/2024 | | | Bond Future | 12.8905 | 72.2334 | 13.0405 | 71.5990 | 1.164 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | ES33 | 01/08/2024 | | | Bond Future | 13.0340 | 73.8982 | 13.1923 | 73.2425 | 1.214 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | ES42 | 03/08/2023 | | | Bond Future | 12.9809 | 71.1671 | 13.1008 | 70.5549 | 0.924 | 0.0000 | 0.0000 | 4,000 |
| 2023/07/14 | ES42 | 02/11/2023 | | | Bond Future | 13.1125 | 68.4879 | 13.2370 | 67.8633 | 0.950 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | ES42 | 01/02/2024 | | | Bond Future | 13.2366 | 70.0630 | 13.3668 | 69.4200 | 0.984 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | ES42 | 02/05/2024 | | | Bond Future | 13.3691 | 67.4102 | 13.5060 | 66.7462 | 1.024 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | ES42 | 01/08/2024 | | | Bond Future | 13.5036 | 68.9627 | 13.6473 | 68.2772 | 1.064 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 352,660.0000 | 35.2660 | 295,010.0000 | 29.5010 | (16.347) | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 352,560.0000 | 35.2560 | 294,910.0000 | 29.4910 | (16.352) | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 03/08/2023 | | | GOVI | 872.4760 | 872.4760 | 866.7110 | 866.7110 | (0.661) | 0.0000 | 0.0000 | 402 |
| 2023/07/14 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 352,460.0000 | 35.2460 | 294,810.0000 | 29.4810 | (16.356) | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 0.0000 | 0.0000 | 40.0000 | 0.0040 | 100.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 58,630.0000 | 5.8630 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 02/11/2023 | | | GOVI | 891.6830 | 891.6830 | 885.8060 | 885.8060 | (0.659) | 0.0000 | 0.0000 | 430 |
| 2023/07/14 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 58,830.0000 | 5.8830 | 60.0000 | 0.0060 | (99.898) | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 58,730.0000 | 5.8730 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 0.0000 | 0.0000 | 140.0000 | 0.0140 | 100.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 01/02/2024 | 880.00 | Call | GOVI | 319,740.0000 | 31.9740 | 259,110.0000 | 25.9110 | (18.962) | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 01/02/2024 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 01/02/2024 | | | GOVI | 911.9740 | 911.9740 | 905.9110 | 905.9110 | (0.665) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | GOVI | 01/02/2024 | 879.98 | Call | GOVI | 319,940.0000 | 31.9940 | 259,310.0000 | 25.9310 | (18.950) | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 01/02/2024 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 01/02/2024 | 879.99 | Call | GOVI | 319,840.0000 | 31.9840 | 259,210.0000 | 25.9210 | (18.956) | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 01/02/2024 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 02/05/2024 | 950.97 | Put | GOVI | 182,350.0000 | 18.2350 | 245,160.0000 | 24.5160 | 34.445 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 02/05/2024 | 950.98 | Put | GOVI | 182,450.0000 | 18.2450 | 245,260.0000 | 24.5260 | 34.426 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 02/05/2024 | 950.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 02/05/2024 | | | GOVI | 932.7350 | 932.7350 | 926.4540 | 926.4540 | (0.673) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | GOVI | 02/05/2024 | 950.97 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 02/05/2024 | 950.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 02/05/2024 | 950.99 | Put | GOVI | 182,550.0000 | 18.2550 | 245,360.0000 | 24.5360 | 34.407 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 01/08/2024 | 943.39 | Call | GOVI | 106,680.0000 | 10.6680 | 41,590.0000 | 4.1590 | (61.014) | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 01/08/2024 | 943.39 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 01/08/2024 | | | GOVI | 954.0580 | 954.0580 | 947.5490 | 947.5490 | (0.682) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | GOVI | 01/08/2024 | 943.37 | Call | GOVI | 106,880.0000 | 10.6880 | 41,790.0000 | 4.1790 | (60.900) | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 01/08/2024 | 943.37 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 01/08/2024 | 943.38 | Call | GOVI | 106,780.0000 | 10.6780 | 41,690.0000 | 4.1690 | (60.957) | 0 | 0 | 0 |
| 2023/07/14 | GOVI | 01/08/2024 | 943.38 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/07/14 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IGOV | 03/08/2023 | | | Index Future | 326.5680 | 326.5680 | 326.4110 | 326.4110 | (0.048) | 0.0000 | 0.0000 | 498 |
| 2023/07/14 | IGOV | 02/11/2023 | | | Index Future | 333.8380 | 333.8380 | 333.6830 | 333.6830 | (0.046) | 0.0000 | 0.0000 | 16 |
| 2023/07/14 | IGOV | 01/02/2024 | | | Index Future | 341.5130 | 341.5130 | 341.3360 | 341.3360 | (0.052) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IGOV | 02/05/2024 | | | Index Future | 349.3650 | 349.3650 | 349.1530 | 349.1530 | (0.061) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IGOV | 01/08/2024 | | | Index Future | 357.4270 | 357.4270 | 357.1780 | 357.1780 | (0.070) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | JBAF | 19/07/2023 | | | Jibar Tradeable Future | 8.5000 | 91.5000 | 8.5100 | 91.4900 | 0.118 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | JBAF | 16/08/2023 | | | Jibar Tradeable Future | 8.6000 | 91.4000 | 8.6000 | 91.4000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 8.6050 | 91.3950 | 8.6050 | 91.3950 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | JBAF | 18/10/2023 | | | Jibar Tradeable Future | 8.6250 | 91.3750 | 8.6250 | 91.3750 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | JBAF | 15/11/2023 | | | Jibar Tradeable Future | 8.6250 | 91.3750 | 8.6300 | 91.3700 | 0.058 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 8.6250 | 91.3750 | 8.6400 | 91.3600 | 0.174 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 8.5750 | 91.4250 | 8.6000 | 91.4000 | 0.292 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 8.4350 | 91.5650 | 8.4600 | 91.5400 | 0.296 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | JBAF | 18/09/2024 | | | Jibar Tradeable Future | 8.3300 | 91.6700 | 8.3400 | 91.6600 | 0.120 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | JBAF | 18/12/2024 | | | Jibar Tradeable Future | 8.2150 | 91.7850 | 8.2450 | 91.7550 | 0.365 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | JBAF | 19/03/2025 | | | Jibar Tradeable Future | 8.1650 | 91.8350 | 8.1850 | 91.8150 | 0.245 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | JBAF | 18/06/2025 | | | Jibar Tradeable Future | 8.1800 | 91.8200 | 8.2100 | 91.7900 | 0.367 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 2,151.0000 | 2.1510 | 1,659.6700 | 1.6597 | (22.842) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 371.6800 | 0.3717 | 588.6800 | 0.5887 | 58.384 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 03/08/2023 | 12.50 | Call | Bond Future | 4,428.3400 | 4.4283 | 3,772.3300 | 3.7723 | (14.814) | 0 | 0 | 5,000 |
| 2023/07/14 | R035 | 03/08/2023 | | | Bond Future | 11.6695 | 86.3744 | 11.7998 | 85.6661 | 1.117 | 0.0000 | 0.0000 | 30,859 |
| 2023/07/14 | R035 | 03/08/2023 | 11.75 | Call | Bond Future | 1,235.2400 | 1.2352 | 884.3500 | 0.8844 | (28.407) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 03/08/2023 | 11.75 | Put | Bond Future | 796.7300 | 0.7967 | 1,154.1700 | 1.1542 | 44.863 | 0 | 0 | 4,870 |
| 2023/07/14 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 2,069.9800 | 2.0700 | 1,588.6900 | 1.5887 | (23.251) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 396.7700 | 0.3968 | 623.8100 | 0.6238 | 57.222 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 2,110.3100 | 2.1103 | 1,624.0000 | 1.6240 | (23.044) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 384.0200 | 0.3840 | 606.0400 | 0.6060 | 57.815 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 03/08/2023 | 12.50 | Put | Bond Future | 59.3600 | 0.0594 | 111.6800 | 0.1117 | 88.140 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/11/2023 | 12.85 | Call | Bond Future | 6,216.3200 | 6.2163 | 5,741.6700 | 5.7417 | (7.636) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/11/2023 | 12.85 | Put | Bond Future | 712.9100 | 0.7129 | 960.7300 | 0.9607 | 34.762 | 0 | 0 | 400 |
| 2023/07/14 | R035 | 02/11/2023 | 13.59 | Call | Bond Future | 9,286.6500 | 9.2866 | 8,693.3600 | 8.6934 | (6.389) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/11/2023 | 13.59 | Put | Bond Future | 299.5000 | 0.2995 | 428.6800 | 0.4287 | 43.132 | 0 | 0 | 731 |
| 2023/07/14 | R035 | 02/11/2023 | 11.12 | Call | Bond Future | 949.4000 | 0.9494 | 822.0900 | 0.8221 | (13.410) | 0 | 0 | 400 |
| 2023/07/14 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 1,474.0500 | 1.4741 | 1,315.1200 | 1.3151 | (10.782) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 3,461.5600 | 3.4616 | 4,025.1000 | 4.0251 | 16.280 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 1,495.5800 | 1.4956 | 1,334.9100 | 1.3349 | (10.743) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 3,427.5800 | 3.4276 | 3,989.3800 | 3.9894 | 16.391 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/11/2023 | | | Bond Future | 11.7739 | 83.7656 | 11.9092 | 83.0431 | 1.150 | 0.0000 | 0.0000 | 146,658 |
| 2023/07/14 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 1,517.4800 | 1.5175 | 1,354.8900 | 1.3549 | (10.714) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 3,394.0100 | 3.3940 | 3,953.8900 | 3.9539 | 16.496 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/11/2023 | 11.74 | Call | Bond Future | 2,283.1800 | 2.2832 | 2,066.8800 | 2.0669 | (9.474) | 0 | 0 | 731 |
| 2023/07/14 | R035 | 02/11/2023 | 11.74 | Put | Bond Future | 2,465.4700 | 2.4655 | 2,971.6400 | 2.9716 | 20.530 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/11/2023 | 12.24 | Call | Bond Future | 3,879.5500 | 3.8795 | 3,545.9100 | 3.5459 | (8.600) | 0 | 0 | 731 |
| 2023/07/14 | R035 | 02/11/2023 | 12.24 | Put | Bond Future | 1,429.1100 | 1.4291 | 1,817.9400 | 1.8179 | 27.208 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/11/2023 | 11.12 | Put | Bond Future | 4,569.4900 | 4.5695 | 5,164.6500 | 5.1647 | 13.025 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/11/2023 | 10.62 | Call | Bond Future | 402.3700 | 0.4024 | 312.5300 | 0.3125 | (22.328) | 0 | 0 | 400 |
| 2023/07/14 | R035 | 02/11/2023 | 10.62 | Put | Bond Future | 6,942.7800 | 6.9428 | 7,575.4100 | 7.5754 | 9.112 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/02/2024 | 11.12 | Put | Bond Future | 5,622.9600 | 5.6230 | 6,175.0000 | 6.1750 | 9.818 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/02/2024 | 12.18 | Put | Bond Future | 2,531.5400 | 2.5315 | 2,933.4400 | 2.9334 | 15.876 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/02/2024 | 12.19 | Call | Bond Future | 4,147.9200 | 4.1479 | 3,804.3700 | 3.8044 | (8.282) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/02/2024 | 12.19 | Put | Bond Future | 2,511.8900 | 2.5119 | 2,912.1400 | 2.9121 | 15.934 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/02/2024 | 10.62 | Call | Bond Future | 841.1400 | 0.8411 | 705.3700 | 0.7054 | (16.141) | 0 | 0 | 400 |
| 2023/07/14 | R035 | 01/02/2024 | 10.62 | Put | Bond Future | 7,855.0500 | 7.8550 | 8,463.0800 | 8.4631 | 7.741 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/02/2024 | | | Bond Future | 11.8754 | 85.6719 | 12.0173 | 84.9281 | 1.195 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R035 | 01/02/2024 | 12.20 | Call | Bond Future | 4,179.6500 | 4.1796 | 3,834.2000 | 3.8342 | (8.265) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/02/2024 | 12.20 | Put | Bond Future | 2,492.3900 | 2.4924 | 2,890.7400 | 2.8907 | 15.983 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2023/07/14 | R035 | 01/02/2024 | 13.46 | Call | Bond Future | 8,721.3100 | 8.7213 | 8,176.5200 | 8.1765 | (6.247) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/02/2024 | 13.46 | Put | Bond Future | 932.1300 | 0.9321 | 1,131.1400 | 1.1311 | 21.350 | 0 | 0 | 400 |
| 2023/07/14 | R035 | 01/02/2024 | 11.12 | Call | Bond Future | 1,499.3500 | 1.4994 | 1,307.5900 | 1.3076 | (12.790) | 0 | 0 | 400 |
| 2023/07/14 | R035 | 01/02/2024 | 12.18 | Call | Bond Future | 4,116.2800 | 4.1163 | 3,774.3800 | 3.7744 | (8.306) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/05/2024 | 11.20 | Call | Bond Future | 2,036.6500 | 2.0366 | 1,844.1800 | 1.8442 | (9.450) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/05/2024 | 11.20 | Put | Bond Future | 6,186.3100 | 6.1863 | 6,762.0500 | 6.7621 | 9.307 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/05/2024 | 11.19 | Call | Bond Future | 2,019.7600 | 2.0198 | 1,826.6100 | 1.8266 | (9.563) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/05/2024 | 11.19 | Put | Bond Future | 6,224.9900 | 6.2250 | 6,800.0500 | 6.8000 | 9.238 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/05/2024 | | | Bond Future | 11.9733 | 83.1072 | 12.1224 | 82.3389 | 1.246 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R035 | 02/05/2024 | 11.21 | Call | Bond Future | 2,053.6300 | 2.0536 | 1,861.8600 | 1.8619 | (9.338) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 02/05/2024 | 11.21 | Put | Bond Future | 6,147.7800 | 6.1478 | 6,724.2200 | 6.7242 | 9.376 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/08/2024 | 11.80 | Call | Bond Future | 3,412.6100 | 3.4126 | 3,194.3200 | 3.1943 | (6.397) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/08/2024 | 11.80 | Put | Bond Future | 4,822.5400 | 4.8225 | 5,397.5600 | 5.3976 | 11.924 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/08/2024 | 11.81 | Call | Bond Future | 3,436.3700 | 3.4364 | 3,217.6000 | 3.2176 | (6.366) | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/08/2024 | 11.79 | Put | Bond Future | 4,851.0100 | 4.8510 | 5,426.1900 | 5.4262 | 11.857 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/08/2024 | | | Bond Future | 12.0737 | 85.0049 | 12.2306 | 84.2116 | 1.300 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R035 | 01/08/2024 | 11.81 | Put | Bond Future | 4,794.1800 | 4.7942 | 5,368.7200 | 5.3687 | 11.984 | 0 | 0 | 0 |
| 2023/07/14 | R035 | 01/08/2024 | 11.79 | Call | Bond Future | 3,388.9200 | 3.3889 | 3,170.7900 | 3.1708 | (6.437) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 03/08/2023 | 12.72 | Call | Bond Future | 3,432.6600 | 3.4327 | 2,799.5100 | 2.7995 | (18.445) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 03/08/2023 | 12.72 | Put | Bond Future | 414.1000 | 0.4141 | 711.4400 | 0.7114 | 71.804 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 03/08/2023 | | | Bond Future | 12.3054 | 98.7246 | 12.4305 | 97.7941 | 1.017 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R053 | 03/08/2023 | 12.70 | Call | Bond Future | 3,318.9000 | 3.3189 | 2,698.2100 | 2.6982 | (18.702) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 03/08/2023 | 12.70 | Put | Bond Future | 441.8200 | 0.4418 | 751.6200 | 0.7516 | 70.119 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 03/08/2023 | 12.71 | Call | Bond Future | 3,375.6300 | 3.3756 | 2,748.7200 | 2.7487 | (18.572) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 03/08/2023 | 12.71 | Put | Bond Future | 427.7600 | 0.4278 | 731.3400 | 0.7313 | 70.970 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 02/11/2023 | 12.81 | Call | Bond Future | 5,163.7800 | 5.1638 | 4,722.4300 | 4.7224 | (8.547) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 02/11/2023 | 12.81 | Put | Bond Future | 2,298.9300 | 2.2989 | 2,806.8800 | 2.8069 | 22.095 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 02/11/2023 | 12.82 | Call | Bond Future | 5,209.9500 | 5.2100 | 4,765.5100 | 4.7655 | (8.531) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 02/11/2023 | 12.82 | Put | Bond Future | 2,275.4700 | 2.2755 | 2,780.3300 | 2.7803 | 22.187 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 02/11/2023 | | | Bond Future | 12.4106 | 95.0322 | 12.5404 | 94.0829 | 1.046 | 0.0000 | 0.0000 | 1,349 |
| 2023/07/14 | R053 | 02/11/2023 | 12.83 | Call | Bond Future | 5,256.4400 | 5.2564 | 4,808.9300 | 4.8089 | (8.514) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 02/11/2023 | 12.83 | Put | Bond Future | 2,252.4200 | 2.2524 | 2,754.2100 | 2.7542 | 22.278 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 01/02/2024 | 12.92 | Call | Bond Future | 6,351.7200 | 6.3517 | 5,963.7400 | 5.9637 | (6.108) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 01/02/2024 | 12.93 | Call | Bond Future | 6,395.3700 | 6.3954 | 6,004.9900 | 6.0050 | (6.104) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 01/02/2024 | 12.94 | Put | Bond Future | 3,403.7200 | 3.4037 | 3,987.7600 | 3.9878 | 17.159 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 01/02/2024 | | | Bond Future | 12.5096 | 97.1953 | 12.6452 | 96.2187 | 1.084 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R053 | 01/02/2024 | 12.92 | Put | Bond Future | 3,453.2900 | 3.4533 | 4,041.8500 | 4.0419 | 17.043 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 01/02/2024 | 12.93 | Put | Bond Future | 3,428.4200 | 3.4284 | 4,014.5800 | 4.0146 | 17.097 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 01/02/2024 | 12.94 | Call | Bond Future | 6,439.1000 | 6.4391 | 6,046.6000 | 6.0466 | (6.096) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 02/05/2024 | 13.02 | Put | Bond Future | 4,242.0000 | 4.2420 | 5,028.9100 | 5.0289 | 18.550 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 02/05/2024 | 13.03 | Put | Bond Future | 4,216.2500 | 4.2163 | 5,001.2100 | 5.0012 | 18.617 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 02/05/2024 | 13.04 | Call | Bond Future | 7,155.1500 | 7.1551 | 6,930.8100 | 6.9308 | (3.135) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 02/05/2024 | | | Bond Future | 12.6132 | 93.5406 | 12.7554 | 92.5332 | 1.127 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R053 | 02/05/2024 | 13.02 | Call | Bond Future | 7,071.2200 | 7.0712 | 6,850.7900 | 6.8508 | (3.117) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 02/05/2024 | 13.03 | Call | Bond Future | 7,112.9900 | 7.1130 | 6,890.6100 | 6.8906 | (3.126) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 02/05/2024 | 13.04 | Put | Bond Future | 4,190.9900 | 4.1910 | 4,973.9900 | 4.9740 | 18.683 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 01/08/2024 | 13.13 | Call | Bond Future | 7,648.1200 | 7.6481 | 7,315.0500 | 7.3150 | (4.355) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | R053 | 01/08/2024 | 13.13 | Put | Bond Future | 4,836.6500 | 4.8367 | 5,542.4600 | 5.5425 | 14.593 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 01/08/2024 | 13.14 | Call | Bond Future | 7,688.6100 | 7.6886 | 7,353.5500 | 7.3536 | (4.358) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 01/08/2024 | 13.14 | Put | Bond Future | 4,810.6800 | 4.8107 | 5,514.5000 | 5.5145 | 14.630 | 0 | 0 | 0 |
| 2023/07/14 | R053 | 01/08/2024 | | | Bond Future | 12.7193 | 95.6756 | 12.8683 | 94.6367 | 1.171 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R053 | 01/08/2024 | 13.15 | Call | Bond Future | 7,729.1500 | 7.7291 | 7,392.4900 | 7.3925 | (4.356) | 0 | 0 | 0 |
| 2023/07/14 | R053 | 01/08/2024 | 13.15 | Put | Bond Future | 4,784.8600 | 4.7849 | 5,487.0800 | 5.4871 | 14.676 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 62.1600 | 0.0622 | 83.9200 | 0.0839 | 35.006 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 1,782.6000 | 1.7826 | 1,564.9800 | 1.5650 | (12.208) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 59.9400 | 0.0599 | 80.9500 | 0.0810 | 35.052 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 03/08/2023 | | | Bond Future | 9.1428 | 105.2147 | 9.2248 | 104.9760 | 0.897 | 0.0000 | 0.0000 | 28,029 |
| 2023/07/14 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 1,756.2700 | 1.7563 | 1,539.4000 | 1.5394 | (12.348) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 1,808.9900 | 1.8090 | 1,590.6400 | 1.5906 | (12.070) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 57.7900 | 0.0578 | 78.0700 | 0.0781 | 35.093 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 1,392.5600 | 1.3926 | 1,270.9400 | 1.2709 | (8.734) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 743.3900 | 0.7434 | 863.8800 | 0.8639 | 16.208 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/11/2023 | 9.15 | Call | Bond Future | 1,010.8000 | 1.0108 | 910.3500 | 0.9103 | (9.938) | 0 | 0 | 1,715 |
| 2023/07/14 | R186 | 02/11/2023 | | | Bond Future | 9.1607 | 107.5309 | 9.2497 | 107.2888 | 0.972 | 0.0000 | 0.0000 | 86,545 |
| 2023/07/14 | R186 | 02/11/2023 | 10.42 | Call | Bond Future | 3,521.1800 | 3.5212 | 3,324.5500 | 3.3245 | (5.584) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/11/2023 | 10.42 | Put | Bond Future | 162.0200 | 0.1620 | 207.5000 | 0.2075 | 28.071 | 0 | 0 | 1,715 |
| 2023/07/14 | R186 | 02/11/2023 | 9.15 | Put | Bond Future | 1,039.8700 | 1.0399 | 1,181.5300 | 1.1815 | 13.623 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 1,359.2900 | 1.3593 | 1,239.6900 | 1.2397 | (8.799) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 764.1700 | 0.7642 | 886.6800 | 0.8867 | 16.032 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 1,375.8700 | 1.3759 | 1,255.2700 | 1.2553 | (8.765) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 753.7200 | 0.7537 | 875.2300 | 0.8752 | 16.121 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 01/02/2024 | 9.51 | Call | Bond Future | 1,820.0100 | 1.8200 | 1,713.5800 | 1.7136 | (5.848) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 01/02/2024 | 9.52 | Put | Bond Future | 907.9100 | 0.9079 | 1,054.5100 | 1.0545 | 16.147 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 01/02/2024 | 9.50 | Call | Bond Future | 1,803.4900 | 1.8035 | 1,697.5600 | 1.6976 | (5.874) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 01/02/2024 | | | Bond Future | 9.1509 | 104.6666 | 9.2514 | 104.4127 | 1.098 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R186 | 01/02/2024 | 9.51 | Put | Bond Future | 916.3500 | 0.9164 | 1,063.7400 | 1.0637 | 16.084 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 01/02/2024 | 9.52 | Call | Bond Future | 1,836.5900 | 1.8366 | 1,729.3700 | 1.7294 | (5.838) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 01/02/2024 | 9.50 | Put | Bond Future | 924.8600 | 0.9249 | 1,072.7500 | 1.0728 | 15.991 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/05/2024 | 10.40 | Call | Bond Future | 3,467.0100 | 3.4670 | 3,304.8400 | 3.3048 | (4.678) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/05/2024 | 10.40 | Put | Bond Future | 577.4000 | 0.5774 | 684.3000 | 0.6843 | 18.514 | 0 | 0 | 2,030 |
| 2023/07/14 | R186 | 02/05/2024 | 8.01 | Call | Bond Future | 397.3200 | 0.3973 | 347.0800 | 0.3471 | (12.645) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/05/2024 | 8.01 | Put | Bond Future | 3,076.0000 | 3.0760 | 3,294.8300 | 3.2948 | 7.114 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/05/2024 | 9.73 | Put | Bond Future | 918.1300 | 0.9181 | 1,068.5700 | 1.0686 | 16.385 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/05/2024 | | | Bond Future | 9.1392 | 107.0484 | 9.2547 | 106.7793 | 1.264 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R186 | 02/05/2024 | 8.00 | Call | Bond Future | 392.6500 | 0.3927 | 342.9100 | 0.3429 | (12.668) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/05/2024 | 8.00 | Put | Bond Future | 3,095.4500 | 3.0955 | 3,314.7800 | 3.3148 | 7.086 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/05/2024 | 9.73 | Call | Bond Future | 2,285.1400 | 2.2851 | 2,166.5100 | 2.1665 | (5.191) | 0 | 0 | 2,030 |
| 2023/07/14 | R186 | 02/05/2024 | 7.99 | Call | Bond Future | 388.0200 | 0.3880 | 338.5200 | 0.3385 | (12.757) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 02/05/2024 | 7.99 | Put | Bond Future | 3,114.9400 | 3.1149 | 3,334.5100 | 3.3345 | 7.049 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 01/08/2024 | 8.70 | Put | Bond Future | 1,886.8200 | 1.8868 | 2,105.4300 | 2.1054 | 11.586 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 01/08/2024 | 8.68 | Call | Bond Future | 962.9300 | 0.9629 | 898.0100 | 0.8980 | (6.742) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 01/08/2024 | 8.69 | Call | Bond Future | 972.9500 | 0.9730 | 907.4000 | 0.9074 | (6.737) | 0 | 0 | 0 |
| 2023/07/14 | R186 | 01/08/2024 | | | Bond Future | 9.1215 | 104.1821 | 9.2552 | 103.8973 | 1.466 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R186 | 01/08/2024 | 8.70 | Call | Bond Future | 982.6000 | 0.9826 | 916.4400 | 0.9164 | (6.733) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | R186 | 01/08/2024 | 8.68 | Put | Bond Future | 1,910.3100 | 1.9103 | 2,130.1600 | 2.1302 | 11.509 | 0 | 0 | 0 |
| 2023/07/14 | R186 | 01/08/2024 | 8.69 | Put | Bond Future | 1,898.7500 | 1.8988 | 2,117.9700 | 2.1180 | 11.545 | 0 | 0 | 0 |
| 2023/07/14 | R197 | 03/08/2023 | | | Bond Future | 334.7421 | 334.7421 | 334.7327 | 334.7327 | (0.003) | 0.0000 | 0.0000 | 44 |
| 2023/07/14 | R197 | 02/11/2023 | | | Bond Future | 342.1940 | 342.1940 | 342.1901 | 342.1901 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R202 | 03/08/2023 | | | Bond Future | 248.6543 | 248.6543 | 249.2831 | 249.2831 | 0.253 | 0.0000 | 0.0000 | 5,323 |
| 2023/07/14 | R202 | 02/11/2023 | | | Bond Future | 254.1897 | 254.1897 | 254.8367 | 254.8367 | 0.255 | 0.0000 | 0.0000 | 4,746 |
| 2023/07/14 | R202 | 01/02/2024 | | | Bond Future | 255.0683 | 255.0683 | 255.7167 | 255.7167 | 0.254 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R202 | 02/05/2024 | | | Bond Future | 260.9315 | 260.9315 | 261.5719 | 261.5719 | 0.245 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R202 | 01/08/2024 | | | Bond Future | 261.8482 | 261.8482 | 262.4832 | 262.4832 | 0.243 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R209 | 03/08/2023 | 10.00 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 1,800 |
| 2023/07/14 | R209 | 03/08/2023 | 10.00 | Put | Bond Future | 9,049.0900 | 9.0491 | 9,669.3800 | 9.6694 | 6.855 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 03/08/2023 | 10.70 | Call | Bond Future | 4.9100 | 0.0049 | 1.6500 | 0.0017 | (66.395) | 0 | 0 | 1,800 |
| 2023/07/14 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 453.7400 | 0.4537 | 691.7600 | 0.6918 | 52.457 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 03/08/2023 | 12.00 | Call | Bond Future | 1,699.4400 | 1.6994 | 1,293.3100 | 1.2933 | (23.898) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 03/08/2023 | 12.00 | Put | Bond Future | 387.9900 | 0.3880 | 602.1600 | 0.6022 | 55.200 | 0 | 0 | 1,750 |
| 2023/07/14 | R209 | 03/08/2023 | 11.25 | Put | Bond Future | 2,466.8700 | 2.4669 | 3,023.2200 | 3.0232 | 22.553 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 1,466.7200 | 1.4667 | 1,094.2900 | 1.0943 | (25.392) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 1,499.0800 | 1.4991 | 1,121.7000 | 1.1217 | (25.174) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 03/08/2023 | | | Bond Future | 11.7224 | 66.5736 | 11.8527 | 65.9533 | 1.111 | 0.0000 | 0.0000 | 10,376 |
| 2023/07/14 | R209 | 03/08/2023 | 10.70 | Put | Bond Future | 5,177.2400 | 5.1772 | 5,794.2800 | 5.7943 | 11.918 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 03/08/2023 | 10.75 | Call | Bond Future | 7.0400 | 0.0070 | 2.4500 | 0.0025 | (65.199) | 0 | 0 | 7,000 |
| 2023/07/14 | R209 | 03/08/2023 | 10.75 | Put | Bond Future | 4,913.3000 | 4.9133 | 5,529.0100 | 5.5290 | 12.531 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 1,531.7300 | 1.5317 | 1,149.4500 | 1.1494 | (24.957) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 03/08/2023 | 11.25 | Call | Bond Future | 145.6900 | 0.1457 | 81.7400 | 0.0817 | (43.895) | 0 | 0 | 7,000 |
| 2023/07/14 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 482.4500 | 0.4824 | 730.3200 | 0.7303 | 51.377 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 467.9200 | 0.4679 | 710.8400 | 0.7108 | 51.915 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 1,094.4500 | 1.0944 | 974.3700 | 0.9744 | (10.972) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 3,394.6800 | 3.3947 | 3,907.4000 | 3.9074 | 15.104 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 1,077.4300 | 1.0774 | 958.8100 | 0.9588 | (11.010) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 3,427.3300 | 3.4273 | 3,941.5100 | 3.9415 | 15.002 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 02/11/2023 | | | Bond Future | 11.8147 | 64.8855 | 11.9495 | 64.2527 | 1.141 | 0.0000 | 0.0000 | 17,352 |
| 2023/07/14 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 1,111.6400 | 1.1116 | 990.2100 | 0.9902 | (10.924) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 3,362.2500 | 3.3623 | 3,873.6200 | 3.8736 | 15.209 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 01/02/2024 | 12.13 | Put | Bond Future | 2,355.1900 | 2.3552 | 2,720.5100 | 2.7205 | 15.511 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 01/02/2024 | 12.14 | Call | Bond Future | 3,441.6000 | 3.4416 | 3,154.3900 | 3.1544 | (8.345) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 01/02/2024 | 12.14 | Put | Bond Future | 2,336.6700 | 2.3367 | 2,700.4900 | 2.7005 | 15.570 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 01/02/2024 | | | Bond Future | 11.9004 | 66.3623 | 12.0409 | 65.7113 | 1.180 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R209 | 01/02/2024 | 12.13 | Call | Bond Future | 3,414.5400 | 3.4145 | 3,128.8300 | 3.1288 | (8.367) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 01/02/2024 | 12.12 | Call | Bond Future | 3,387.3600 | 3.3874 | 3,103.1600 | 3.1032 | (8.390) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 01/02/2024 | 12.12 | Put | Bond Future | 2,373.6500 | 2.3737 | 2,740.4800 | 2.7405 | 15.454 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 02/05/2024 | 11.18 | Call | Bond Future | 1,751.9200 | 1.7519 | 1,581.2500 | 1.5813 | (9.742) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 02/05/2024 | 11.18 | Put | Bond Future | 5,639.5600 | 5.6396 | 6,140.6000 | 6.1406 | 8.884 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 02/05/2024 | 11.17 | Call | Bond Future | 1,737.0300 | 1.7370 | 1,565.9800 | 1.5660 | (9.847) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 02/05/2024 | 11.17 | Put | Bond Future | 5,674.6300 | 5.6746 | 6,175.2900 | 6.1753 | 8.823 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 02/05/2024 | | | Bond Future | 11.9906 | 64.7186 | 12.1375 | 64.0469 | 1.225 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | R209 | 02/05/2024 | 11.19 | Call | Bond Future | 1,766.6900 | 1.7667 | 1,596.3900 | 1.5964 | (9.639) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 02/05/2024 | 11.19 | Put | Bond Future | 5,604.4300 | 5.6044 | 6,105.8400 | 6.1058 | 8.947 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 01/08/2024 | 11.79 | Put | Bond Future | 4,411.1400 | 4.4111 | 4,921.8300 | 4.9218 | 11.577 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 01/08/2024 | 11.80 | Call | Bond Future | 3,080.1400 | 3.0801 | 2,897.6700 | 2.8977 | (5.924) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 01/08/2024 | 11.80 | Put | Bond Future | 4,385.4600 | 4.3855 | 4,895.9100 | 4.8959 | 11.640 | 0 | 0 | 0 |
| 2023/07/14 | R209 | 01/08/2024 | | | Bond Future | 12.0834 | 66.1963 | 12.2370 | 65.5034 | 1.272 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R209 | 01/08/2024 | 11.79 | Call | Bond Future | 3,059.0900 | 3.0591 | 2,876.8600 | 2.8769 | (5.957) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 01/08/2024 | 11.78 | Call | Bond Future | 3,038.1100 | 3.0381 | 2,856.1300 | 2.8561 | (5.990) | 0 | 0 | 0 |
| 2023/07/14 | R209 | 01/08/2024 | 11.78 | Put | Bond Future | 4,436.9300 | 4.4369 | 4,947.8700 | 4.9479 | 11.516 | 0 | 0 | 0 |
| 2023/07/14 | R210 | 03/08/2023 | | | Bond Future | 226.1219 | 226.1219 | 225.3370 | 225.3370 | (0.347) | 0.0000 | 0.0000 | 360 |
| 2023/07/14 | R210 | 02/11/2023 | | | Bond Future | 227.9839 | 227.9839 | 227.1857 | 227.1857 | (0.350) | 0.0000 | 0.0000 | 70 |
| 2023/07/14 | R210 | 01/02/2024 | | | Bond Future | 233.2258 | 233.2258 | 232.3959 | 232.3959 | (0.356) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R210 | 02/05/2024 | | | Bond Future | 235.3296 | 235.3296 | 234.4616 | 234.4616 | (0.369) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R210 | 01/08/2024 | | | Bond Future | 240.7579 | 240.7579 | 239.8486 | 239.8486 | (0.378) | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 47.4600 | 0.0475 | 107.5100 | 0.1075 | 126.528 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 3,641.6700 | 3.6417 | 3,256.0800 | 3.2561 | (10.588) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 03/08/2023 | | | Bond Future | 10.7954 | 83.7692 | 10.8959 | 83.3252 | 0.931 | 0.0000 | 0.0000 | 17,789 |
| 2023/07/14 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 3,561.1100 | 3.5611 | 3,178.8500 | 3.1788 | (10.734) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 49.0900 | 0.0491 | 110.8400 | 0.1108 | 125.789 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 3,601.3800 | 3.6014 | 3,217.4200 | 3.2174 | (10.661) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 45.8900 | 0.0459 | 104.3100 | 0.1043 | 127.304 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 2,509.5900 | 2.5096 | 2,278.6300 | 2.2786 | (9.203) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 1,446.5900 | 1.4466 | 1,667.9800 | 1.6680 | 15.304 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/11/2023 | 10.94 | Call | Bond Future | 2,040.7300 | 2.0407 | 1,835.9800 | 1.8360 | (10.033) | 0 | 0 | 731 |
| 2023/07/14 | R213 | 02/11/2023 | 10.94 | Put | Bond Future | 1,791.8500 | 1.7919 | 2,039.4500 | 2.0394 | 13.818 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/11/2023 | | | Bond Future | 10.8824 | 82.0559 | 10.9873 | 81.6035 | 0.964 | 0.0000 | 0.0000 | 12,869 |
| 2023/07/14 | R213 | 02/11/2023 | 11.44 | Call | Bond Future | 3,375.0400 | 3.3750 | 3,101.4900 | 3.1015 | (8.105) | 0 | 0 | 731 |
| 2023/07/14 | R213 | 02/11/2023 | 11.44 | Put | Bond Future | 1,005.9300 | 1.0059 | 1,184.7300 | 1.1847 | 17.775 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/11/2023 | 12.70 | Call | Bond Future | 7,618.3300 | 7.6183 | 7,219.9700 | 7.2200 | (5.229) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/11/2023 | 12.70 | Put | Bond Future | 211.4900 | 0.2115 | 265.4800 | 0.2655 | 25.528 | 0 | 0 | 731 |
| 2023/07/14 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 2,457.8700 | 2.4579 | 2,229.5700 | 2.2296 | (9.289) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 1,480.0800 | 1.4801 | 1,704.1300 | 1.7041 | 15.138 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 2,483.5800 | 2.4836 | 2,254.0400 | 2.2540 | (9.242) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 1,463.1700 | 1.4632 | 1,685.9800 | 1.6860 | 15.228 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 01/02/2024 | 11.70 | Call | Bond Future | 4,432.6300 | 4.4326 | 4,173.3900 | 4.1734 | (5.848) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 01/02/2024 | 11.70 | Put | Bond Future | 1,400.8800 | 1.4009 | 1,609.1200 | 1.6091 | 14.865 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 01/02/2024 | 11.71 | Call | Bond Future | 4,461.4900 | 4.4615 | 4,201.1300 | 4.2011 | (5.836) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 01/02/2024 | 11.71 | Put | Bond Future | 1,389.5100 | 1.3895 | 1,596.6300 | 1.5966 | 14.906 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 01/02/2024 | | | Bond Future | 10.9645 | 83.9233 | 11.0757 | 83.4558 | 1.013 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R213 | 01/02/2024 | 11.72 | Call | Bond Future | 4,490.4100 | 4.4904 | 4,228.9300 | 4.2289 | (5.823) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 01/02/2024 | 11.72 | Put | Bond Future | 1,378.2300 | 1.3782 | 1,584.2300 | 1.5842 | 14.947 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/05/2024 | 10.30 | Call | Bond Future | 1,553.6800 | 1.5537 | 1,430.1400 | 1.4301 | (7.951) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/05/2024 | 10.30 | Put | Bond Future | 4,688.6300 | 4.6886 | 5,050.5200 | 5.0505 | 7.718 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/05/2024 | | | Bond Future | 11.0432 | 82.2726 | 11.1615 | 81.7872 | 1.071 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R213 | 02/05/2024 | 10.28 | Call | Bond Future | 1,527.9700 | 1.5280 | 1,402.8600 | 1.4029 | (8.188) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/05/2024 | 10.28 | Put | Bond Future | 4,749.3600 | 4.7494 | 5,109.6800 | 5.1097 | 7.587 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/07/14 | R213 | 02/05/2024 | 10.29 | Call | Bond Future | 1,540.9200 | 1.5409 | 1,416.4600 | 1.4165 | (8.077) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 02/05/2024 | 10.29 | Put | Bond Future | 4,719.0800 | 4.7191 | 5,080.0500 | 5.0800 | 7.649 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 01/08/2024 | 10.86 | Call | Bond Future | 2,557.0000 | 2.5570 | 2,368.4800 | 2.3685 | (7.373) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 01/08/2024 | 10.86 | Put | Bond Future | 3,624.8800 | 3.6249 | 3,940.3500 | 3.9404 | 8.703 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 01/08/2024 | 10.87 | Call | Bond Future | 2,575.8200 | 2.5758 | 2,387.2700 | 2.3873 | (7.320) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 01/08/2024 | 10.87 | Put | Bond Future | 3,602.9300 | 3.6029 | 3,918.3700 | 3.9184 | 8.755 | 0 | 0 | 0 |
| 2023/07/14 | R213 | 01/08/2024 | | | Bond Future | 11.1240 | 84.1518 | 11.2501 | 83.6478 | 1.134 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R213 | 01/08/2024 | 10.88 | Call | Bond Future | 2,595.0600 | 2.5951 | 2,405.8000 | 2.4058 | (7.293) | 0 | 0 | 0 |
| 2023/07/14 | R213 | 01/08/2024 | 10.88 | Put | Bond Future | 3,581.4300 | 3.5814 | 3,896.1600 | 3.8962 | 8.788 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 922.2400 | 0.9222 | 700.7800 | 0.7008 | (24.013) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 840.7500 | 0.8408 | 1,195.7900 | 1.1958 | 42.229 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 948.0100 | 0.9480 | 721.8100 | 0.7218 | (23.861) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 818.2900 | 0.8183 | 1,168.5900 | 1.1686 | 42.809 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 03/08/2023 | | | Bond Future | 12.1231 | 62.3197 | 12.2433 | 61.7432 | 0.991 | 0.0000 | 0.0000 | 13,468 |
| 2023/07/14 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 974.1500 | 0.9742 | 743.2600 | 0.7433 | (23.702) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 796.2700 | 0.7963 | 1,141.8800 | 1.1419 | 43.404 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 4,576.5300 | 4.5765 | 5,072.4900 | 5.0725 | 10.837 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 717.8200 | 0.7178 | 625.5200 | 0.6255 | (12.858) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 4,535.4500 | 4.5355 | 5,031.2600 | 5.0313 | 10.932 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 02/11/2023 | | | Bond Future | 12.2214 | 60.3883 | 12.3456 | 59.8002 | 1.016 | 0.0000 | 0.0000 | 11,333 |
| 2023/07/14 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 706.2500 | 0.7063 | 614.1000 | 0.6141 | (13.048) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 729.6300 | 0.7296 | 637.0900 | 0.6371 | (12.683) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 4,494.6700 | 4.4947 | 4,990.2400 | 4.9902 | 11.026 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 01/02/2024 | 12.16 | Call | Bond Future | 2,486.6700 | 2.4867 | 2,361.9800 | 2.3620 | (5.014) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 01/02/2024 | 12.16 | Put | Bond Future | 3,234.5600 | 3.2346 | 3,714.9100 | 3.7149 | 14.851 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 01/02/2024 | | | Bond Future | 12.3170 | 61.7627 | 12.4464 | 61.1576 | 1.050 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R214 | 01/02/2024 | 12.14 | Call | Bond Future | 2,441.3000 | 2.4413 | 2,317.8400 | 2.3178 | (5.057) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 01/02/2024 | 12.14 | Put | Bond Future | 3,285.5000 | 3.2855 | 3,767.0800 | 3.7671 | 14.658 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 01/02/2024 | 12.15 | Call | Bond Future | 2,463.9300 | 2.4639 | 2,339.8600 | 2.3399 | (5.035) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 01/02/2024 | 12.15 | Put | Bond Future | 3,259.9500 | 3.2600 | 3,740.9200 | 3.7409 | 14.754 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 02/05/2024 | 11.46 | Call | Bond Future | 1,586.3100 | 1.5863 | 1,448.1800 | 1.4482 | (8.708) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 02/05/2024 | 11.46 | Put | Bond Future | 6,280.8300 | 6.2808 | 6,766.9100 | 6.7669 | 7.739 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 02/05/2024 | 11.47 | Call | Bond Future | 1,600.3100 | 1.6003 | 1,461.2500 | 1.4613 | (8.690) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 02/05/2024 | 11.47 | Put | Bond Future | 6,242.3900 | 6.2424 | 6,727.5400 | 6.7275 | 7.772 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 02/05/2024 | | | Bond Future | 12.4088 | 59.8619 | 12.5438 | 59.2377 | 1.088 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R214 | 02/05/2024 | 11.48 | Call | Bond Future | 1,614.5800 | 1.6146 | 1,474.2100 | 1.4742 | (8.694) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 02/05/2024 | 11.48 | Put | Bond Future | 6,204.2800 | 6.2043 | 6,688.1200 | 6.6881 | 7.798 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 01/08/2024 | 12.18 | Call | Bond Future | 3,072.3400 | 3.0723 | 2,908.4200 | 2.9084 | (5.335) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 01/08/2024 | 12.18 | Put | Bond Future | 4,585.3900 | 4.5854 | 5,065.3600 | 5.0654 | 10.467 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 01/08/2024 | | | Bond Future | 12.5021 | 61.2288 | 12.6431 | 60.5849 | 1.128 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R214 | 01/08/2024 | 12.16 | Call | Bond Future | 3,030.2600 | 3.0303 | 2,867.2800 | 2.8673 | (5.378) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 01/08/2024 | 12.16 | Put | Bond Future | 4,639.2500 | 4.6393 | 5,120.1600 | 5.1202 | 10.366 | 0 | 0 | 0 |
| 2023/07/14 | R214 | 01/08/2024 | 12.17 | Call | Bond Future | 3,051.1400 | 3.0511 | 2,887.6900 | 2.8877 | (5.357) | 0 | 0 | 0 |
| 2023/07/14 | R214 | 01/08/2024 | 12.17 | Put | Bond Future | 4,612.1300 | 4.6121 | 5,092.5700 | 5.0926 | 10.417 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 03/08/2023 | 11.80 | Call | Bond Future | 195.8000 | 0.1958 | 122.0100 | 0.1220 | (37.686) | 0 | 0 | 1,100 |
| 2023/07/14 | R248 | 03/08/2023 | 11.80 | Put | Bond Future | 3,070.5300 | 3.0705 | 3,723.0000 | 3.7230 | 21.249 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/07/14 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 675.3200 | 0.6753 | 471.1700 | 0.4712 | (30.230) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 1,649.9700 | 1.6500 | 2,172.0800 | 2.1721 | 31.644 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 03/08/2023 | | | Bond Future | 12.2745 | 76.6388 | 12.3997 | 75.9126 | 1.020 | 0.0000 | 0.0000 | 86,018 |
| 2023/07/14 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 631.2800 | 0.6313 | 437.7700 | 0.4378 | (30.654) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 1,725.9600 | 1.7260 | 2,258.7100 | 2.2587 | 30.867 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 653.0600 | 0.6531 | 454.2600 | 0.4543 | (30.441) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 1,687.6800 | 1.6877 | 2,215.1400 | 2.2151 | 31.254 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 03/08/2023 | 12.30 | Call | Bond Future | 1,187.7500 | 1.1878 | 875.0500 | 0.8750 | (26.327) | 0 | 0 | 1,100 |
| 2023/07/14 | R248 | 03/08/2023 | 12.30 | Put | Bond Future | 1,039.0500 | 1.0391 | 1,452.6100 | 1.4526 | 39.802 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 03/08/2023 | 13.20 | Call | Bond Future | 5,136.1800 | 5.1362 | 4,461.9000 | 4.4619 | (13.128) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 03/08/2023 | 13.20 | Put | Bond Future | 57.4800 | 0.0575 | 109.4600 | 0.1095 | 90.431 | 0 | 0 | 1,100 |
| 2023/07/14 | R248 | 02/11/2023 | 12.50 | Call | Bond Future | 3,037.7900 | 3.0378 | 2,754.7700 | 2.7548 | (9.317) | 0 | 0 | 220 |
| 2023/07/14 | R248 | 02/11/2023 | 13.60 | Call | Bond Future | 7,216.2200 | 7.2162 | 6,696.4000 | 6.6964 | (7.203) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/11/2023 | 13.60 | Put | Bond Future | 740.5300 | 0.7405 | 961.6600 | 0.9617 | 29.861 | 0 | 0 | 220 |
| 2023/07/14 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 710.5300 | 0.7105 | 595.9500 | 0.5959 | (16.126) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 722.7200 | 0.7227 | 606.4300 | 0.6064 | (16.091) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 6,201.1600 | 6.2012 | 6,824.0700 | 6.8241 | 10.045 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/11/2023 | | | Bond Future | 12.3788 | 73.8792 | 12.5085 | 73.1382 | 1.048 | 0.0000 | 0.0000 | 174,323 |
| 2023/07/14 | R248 | 02/11/2023 | 11.80 | Call | Bond Future | 1,209.1000 | 1.2091 | 1,072.1600 | 1.0722 | (11.326) | 0 | 0 | 220 |
| 2023/07/14 | R248 | 02/11/2023 | 11.80 | Put | Bond Future | 4,688.4900 | 4.6885 | 5,292.5000 | 5.2925 | 12.883 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/11/2023 | 12.50 | Put | Bond Future | 2,344.8300 | 2.3448 | 2,802.7600 | 2.8028 | 19.529 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 6,307.7900 | 6.3078 | 6,934.1600 | 6.9342 | 9.930 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 6,254.2900 | 6.2543 | 6,878.9500 | 6.8789 | 9.988 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 735.1900 | 0.7352 | 617.1500 | 0.6172 | (16.056) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 01/02/2024 | 12.14 | Call | Bond Future | 2,628.2000 | 2.6282 | 2,438.0500 | 2.4381 | (7.235) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 01/02/2024 | 12.14 | Put | Bond Future | 4,611.1800 | 4.6112 | 5,183.1500 | 5.1832 | 12.404 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 01/02/2024 | 12.15 | Call | Bond Future | 2,653.9000 | 2.6539 | 2,462.5600 | 2.4626 | (7.210) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 01/02/2024 | 12.15 | Put | Bond Future | 4,577.3100 | 4.5773 | 5,148.0900 | 5.1481 | 12.470 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 01/02/2024 | | | Bond Future | 12.4807 | 75.5606 | 12.6162 | 74.7985 | 1.085 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R248 | 01/02/2024 | 12.16 | Call | Bond Future | 2,679.4900 | 2.6795 | 2,487.1800 | 2.4872 | (7.177) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 01/02/2024 | 12.16 | Put | Bond Future | 4,543.4100 | 4.5434 | 5,113.2200 | 5.1132 | 12.541 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/05/2024 | 11.46 | Call | Bond Future | 1,707.3400 | 1.7073 | 1,568.6500 | 1.5687 | (8.123) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/05/2024 | 11.47 | Call | Bond Future | 1,722.9800 | 1.7230 | 1,583.0400 | 1.5830 | (8.122) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/05/2024 | 11.48 | Put | Bond Future | 8,398.6700 | 8.3987 | 9,043.7200 | 9.0437 | 7.680 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/05/2024 | | | Bond Future | 12.5787 | 72.8292 | 12.7204 | 72.0432 | 1.126 | 0.0000 | 0.0000 | 13,000 |
| 2023/07/14 | R248 | 02/05/2024 | 11.46 | Put | Bond Future | 8,498.5100 | 8.4985 | 9,145.8500 | 9.1459 | 7.617 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/05/2024 | 11.47 | Put | Bond Future | 8,448.4900 | 8.4485 | 9,094.5800 | 9.0946 | 7.647 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 02/05/2024 | 11.48 | Call | Bond Future | 1,738.7200 | 1.7387 | 1,597.7400 | 1.5977 | (8.108) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 01/08/2024 | 12.30 | Call | Bond Future | 3,641.7200 | 3.6417 | 3,457.3200 | 3.4573 | (5.064) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 01/08/2024 | 12.30 | Put | Bond Future | 5,788.3900 | 5.7884 | 6,414.5900 | 6.4146 | 10.818 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 01/08/2024 | 12.31 | Call | Bond Future | 3,666.9800 | 3.6670 | 3,481.7100 | 3.4817 | (5.052) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 01/08/2024 | 12.31 | Put | Bond Future | 5,755.4700 | 5.7555 | 6,380.8000 | 6.3808 | 10.865 | 0 | 0 | 0 |
| 2023/07/14 | R248 | 01/08/2024 | | | Bond Future | 12.6785 | 74.4921 | 12.8268 | 73.6815 | 1.169 | 0.0000 | 0.0000 | 0 |
| 2023/07/14 | R248 | 01/08/2024 | 12.32 | Call | Bond Future | 3,692.3300 | 3.6923 | 3,506.4700 | 3.5065 | (5.034) | 0 | 0 | 0 |
| 2023/07/14 | R248 | 01/08/2024 | 12.32 | Put | Bond Future | 5,722.7200 | 5.7227 | 6,347.4600 | 6.3475 | 10.917 | 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 | | | | | | | | | | | 1682964 | |