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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/12/2022 TO 19/12/2022

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/12/19 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2025 | 02/02/2023 | | Bond Future | 166.0379 | 166.0379 | 165.9057 | 165.9057 | (0.080) | 0.0000 | 0.0000 | 6,568 |
| 2022/12/19 | 2025 | 04/05/2023 | | Bond Future | 169.3366 | 169.3366 | 169.2007 | 169.2007 | (0.080) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2025 | 03/08/2023 | | Bond Future | 171.1384 | 171.1384 | 170.9993 | 170.9993 | (0.081) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2025 | 02/11/2023 | | Bond Future | 174.7744 | 174.7744 | 174.6322 | 174.6322 | (0.081) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2025 | 01/02/2024 | | Bond Future | 176.5913 | 176.5913 | 176.4469 | 176.4469 | (0.082) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2029 | 02/02/2023 | | Bond Future | 119.4495 | 119.4495 | 119.3741 | 119.3741 | (0.063) | 0.0000 | 0.0000 | 1,476 |
| 2022/12/19 | 2029 | 04/05/2023 | | Bond Future | 120.5269 | 120.5269 | 120.4493 | 120.4493 | (0.064) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | 2029 | 03/08/2023 | | | Bond Future | 123.0507 | 123.0507 | 122.9710 | 122.9710 | (0.065) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2029 | 02/11/2023 | | | Bond Future | 124.3353 | 124.3353 | 124.2540 | 124.2540 | (0.065) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2029 | 01/02/2024 | | | Bond Future | 126.8999 | 126.8999 | 126.8171 | 126.8171 | (0.065) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 6,840.1900 | 6.8402 | 6,599.3900 | 6.5994 | (3.520) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.04 | Call | Bond Future | 15.7300 | 0.0157 | 15.2600 | 0.0153 | (2.988) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.04 | Put | Bond Future | 5,710.0100 | 5.7100 | 5,469.1500 | 5.4691 | (4.218) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.08 | Put | Bond Future | 5,516.5700 | 5.5166 | 5,275.7700 | 5.2758 | (4.365) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 11.16 | Put | Bond Future | 268.0700 | 0.2681 | 205.4800 | 0.2055 | (23.348) | 0 | 0 | 388 |
| 2022/12/19 | 2030 | 02/02/2023 | 11.35 | Call | Bond Future | 5,057.4200 | 5.0574 | 5,249.1800 | 5.2492 | 3.792 | 0 | 0 | 5,000 |
| 2022/12/19 | 2030 | 02/02/2023 | 11.35 | Put | Bond Future | 191.1300 | 0.1911 | 142.5000 | 0.1425 | (25.443) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 700.4700 | 0.7005 | 742.1700 | 0.7422 | 5.953 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 719.6400 | 0.7196 | 762.4700 | 0.7625 | 5.952 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 1,805.4900 | 1.8055 | 1,609.0700 | 1.6091 | (10.879) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 391.3500 | 0.3913 | 414.1500 | 0.4141 | 5.826 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 1,999.6300 | 1.9996 | 1,795.4800 | 1.7955 | (10.209) | 0 | 0 | 102 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 32.6100 | 0.0326 | 32.6500 | 0.0327 | 0.123 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 4,943.2600 | 4.9433 | 4,702.9100 | 4.7029 | (4.862) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 230.5900 | 0.2306 | 243.1700 | 0.2432 | 5.456 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 2,933.3300 | 2.9333 | 2,705.5200 | 2.7055 | (7.766) | 0 | 0 | 102 |
| 2022/12/19 | 2030 | 02/02/2023 | | | Bond Future | 10.2425 | 89.1588 | 10.1898 | 89.3992 | (0.515) | 0.0000 | 0.0000 | 92,379 |
| 2022/12/19 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 4.9900 | 0.0050 | 4.5800 | 0.0046 | (8.216) | 0 | 0 | 102 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.08 | Call | Bond Future | 18.9700 | 0.0190 | 18.5600 | 0.0186 | (2.161) | 0 | 0 | 388 |
| 2022/12/19 | 2030 | 02/02/2023 | 11.55 | Call | Bond Future | 5,842.0500 | 5.8421 | 6,045.6000 | 6.0456 | 3.484 | 0 | 0 | 5,000 |
| 2022/12/19 | 2030 | 02/02/2023 | 11.55 | Put | Bond Future | 133.3600 | 0.1334 | 96.5200 | 0.0965 | (27.624) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 11.12 | Call | Bond Future | 4,171.8700 | 4.1719 | 4,346.3400 | 4.3463 | 4.182 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 11.12 | Put | Bond Future | 287.8100 | 0.2878 | 221.8900 | 0.2219 | (22.904) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 11.16 | Call | Bond Future | 4,324.0000 | 4.3240 | 4,501.8000 | 4.5018 | 4.112 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 1,859.4800 | 1.8595 | 1,660.7900 | 1.6608 | (10.685) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 1,832.3900 | 1.8324 | 1,634.8300 | 1.6348 | (10.782) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 738.9800 | 0.7390 | 782.9500 | 0.7830 | 5.950 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 2,435.1300 | 2.4351 | 2,217.5400 | 2.2175 | (8.935) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.83 | Call | Bond Future | 433.1400 | 0.4331 | 458.5600 | 0.4586 | 5.869 | 0 | 0 | 388 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.83 | Put | Bond Future | 2,336.4900 | 2.3365 | 2,121.5200 | 2.1215 | (9.201) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 608.8400 | 0.6088 | 645.0800 | 0.6451 | 5.952 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.79 | Call | Bond Future | 378.0300 | 0.3780 | 399.9900 | 0.4000 | 5.809 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/02/2023 | 9.79 | Put | Bond Future | 2,468.6800 | 2.4687 | 2,250.2500 | 2.2503 | (8.848) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 5,227.0400 | 5.2270 | 5,382.6500 | 5.3826 | 2.977 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 1,023.9700 | 1.0240 | 935.0900 | 0.9351 | (8.680) | 0 | 0 | 150 |
| 2022/12/19 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 2,612.7200 | 2.6127 | 2,708.8800 | 2.7089 | 3.680 | 0 | 0 | 479 |
| 2022/12/19 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 2,343.9800 | 2.3440 | 2,195.6500 | 2.1956 | (6.328) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 2,856.3000 | 2.8563 | 2,959.4000 | 2.9594 | 3.610 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 2,148.8600 | 2.1489 | 2,007.4700 | 2.0075 | (6.580) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 2,881.3700 | 2.8814 | 2,985.1600 | 2.9852 | 3.602 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 2,130.2100 | 2.1302 | 1,989.5100 | 1.9895 | (6.605) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 1,206.3500 | 1.2064 | 1,254.2900 | 1.2543 | 3.974 | 0 | 0 | 479 |
| 2022/12/19 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 4,317.1600 | 4.3172 | 4,120.6100 | 4.1206 | (4.553) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 1,366.4500 | 1.3665 | 1,420.6100 | 1.4206 | 3.964 | 0 | 0 | 388 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 3,971.5600 | 3.9716 | 3,781.2300 | 3.7812 | (4.792) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 1,727.8500 | 1.7278 | 1,795.5800 | 1.7956 | 3.920 | 0 | 0 | 1,080 |
| 2022/12/19 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 3,332.0000 | 3.3320 | 3,155.2400 | 3.1552 | (5.305) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 582.4900 | 0.5825 | 603.3500 | 0.6034 | 3.581 | 0 | 0 | 388 |
| 2022/12/19 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 6,706.2900 | 6.7063 | 6,482.6600 | 6.4827 | (3.335) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 4,612.7000 | 4.6127 | 4,411.3600 | 4.4114 | (4.365) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | | | Bond Future | 10.3590 | 90.9091 | 10.3038 | 91.1536 | (0.533) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 12.57 | Call | Bond Future | 9,437.3400 | 9.4373 | 9,644.5100 | 9.6445 | 2.195 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 12.57 | Put | Bond Future | 314.1400 | 0.3141 | 276.8200 | 0.2768 | (11.880) | 0 | 0 | 350 |
| 2022/12/19 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 6,144.8300 | 6.1448 | 6,315.2000 | 6.3152 | 2.773 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 788.4900 | 0.7885 | 714.3700 | 0.7144 | (9.400) | 0 | 0 | 388 |
| 2022/12/19 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 7,579.9700 | 7.5800 | 7,768.8900 | 7.7689 | 2.492 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 530.9100 | 0.5309 | 475.3400 | 0.4753 | (10.467) | 0 | 0 | 1,080 |
| 2022/12/19 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 9,196.0800 | 9.1961 | 9,400.7100 | 9.4007 | 2.225 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 342.9400 | 0.3429 | 303.0800 | 0.3031 | (11.623) | 0 | 0 | 479 |
| 2022/12/19 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 2,906.5500 | 2.9065 | 3,011.0300 | 3.0110 | 3.595 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 2,111.7000 | 2.1117 | 1,971.6900 | 1.9717 | (6.630) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 10.65 | Call | Bond Future | 3,190.2000 | 3.1902 | 3,302.2700 | 3.3023 | 3.513 | 0 | 0 | 350 |
| 2022/12/19 | 2030 | 04/05/2023 | 10.65 | Put | Bond Future | 1,916.5500 | 1.9166 | 1,784.1300 | 1.7841 | (6.909) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 1,085.5100 | 1.0855 | 1,128.6600 | 1.1287 | 3.975 | 0 | 0 | 150 |
| 2022/12/19 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 10,218.2400 | 10.2182 | 10,423.2900 | 10.4233 | 2.007 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 555.1100 | 0.5551 | 510.9400 | 0.5109 | (7.957) | 0 | 0 | 350 |
| 2022/12/19 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 5,322.6100 | 5.3226 | 5,472.4000 | 5.4724 | 2.814 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 1,668.6900 | 1.6687 | 1,569.2600 | 1.5693 | (5.959) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 5,351.7000 | 5.3517 | 5,501.9500 | 5.5020 | 2.808 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 1,646.0000 | 1.6460 | 1,547.5000 | 1.5475 | (5.984) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 2,893.4900 | 2.8935 | 2,994.0400 | 2.9940 | 3.475 | 0 | 0 | 1,012 |
| 2022/12/19 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 3,468.9000 | 3.4689 | 3,583.2900 | 3.5833 | 3.298 | 0 | 0 | 350 |
| 2022/12/19 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 2,676.0500 | 2.6761 | 2,541.2200 | 2.5412 | (5.038) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 03/08/2023 | | | Bond Future | 10.4638 | 88.7846 | 10.4057 | 89.0338 | (0.555) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 9,248.8400 | 9.2488 | 9,445.1200 | 9.4451 | 2.122 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 705.5900 | 0.7056 | 652.6500 | 0.6527 | (7.503) | 0 | 0 | 1,012 |
| 2022/12/19 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 1,657.1900 | 1.6572 | 1,558.2200 | 1.5582 | (5.972) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 5,381.0800 | 5.3811 | 5,531.8000 | 5.5318 | 2.801 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 3,167.1600 | 3.1672 | 3,018.4900 | 3.0185 | (4.694) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 3,761.7100 | 3.7617 | 3,888.0200 | 3.8880 | 3.358 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 2,730.1100 | 2.7301 | 2,602.1200 | 2.6021 | (4.688) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 3,737.2500 | 3.7373 | 3,863.0500 | 3.8631 | 3.366 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 2,746.5900 | 2.7466 | 2,618.0900 | 2.6181 | (4.679) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/11/2023 | | | Bond Future | 10.5598 | 90.6523 | 10.4987 | 90.9066 | (0.579) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 3,785.9100 | 3.7859 | 3,912.7200 | 3.9127 | 3.350 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 2,713.3900 | 2.7134 | 2,585.9000 | 2.5859 | (4.699) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 01/02/2024 | 11.37 | Call | Bond Future | 4,954.8600 | 4.9549 | 5,107.4100 | 5.1074 | 3.079 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 01/02/2024 | 11.37 | Put | Bond Future | 2,241.1400 | 2.2411 | 2,134.0600 | 2.1341 | (4.778) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 01/02/2024 | | | Bond Future | 10.6809 | 88.4960 | 10.6163 | 88.7556 | (0.604) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2030 | 01/02/2024 | 11.36 | Call | Bond Future | 4,928.7100 | 4.9287 | 5,080.8200 | 5.0808 | 3.086 | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 01/02/2024 | 11.36 | Put | Bond Future | 2,253.6200 | 2.2536 | 2,146.1000 | 2.1461 | (4.771) | 0 | 0 | 0 |
| 2022/12/19 | 2030 | 01/02/2024 | 11.35 | Call | Bond Future | 4,902.6100 | 4.9026 | 5,054.2900 | 5.0543 | 3.094 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | 2030 | 01/02/2024 | 11.35 | Put | Bond Future | 2,266.1600 | 2.2662 | 2,158.2100 | 2.1582 | (4.764) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 11.1800 | 0.0112 | 9.6400 | 0.0096 | (13.775) | 0 | 0 | 500 |
| 2022/12/19 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 7,459.7100 | 7.4597 | 7,266.2600 | 7.2663 | (2.593) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 85.4000 | 0.0854 | 81.4500 | 0.0814 | (4.625) | 0 | 0 | 750 |
| 2022/12/19 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 4,999.0700 | 4.9991 | 4,803.2100 | 4.8032 | (3.918) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 11.50 | Call | Bond Future | 3,850.4200 | 3.8504 | 3,950.8600 | 3.9509 | 2.609 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 11.50 | Put | Bond Future | 555.3700 | 0.5554 | 463.9000 | 0.4639 | (16.470) | 0 | 0 | 8,000 |
| 2022/12/19 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 4,620.1000 | 4.6201 | 4,737.2700 | 4.7373 | 2.536 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 405.7500 | 0.4058 | 331.0100 | 0.3310 | (18.420) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 723.3400 | 0.7233 | 731.9000 | 0.7319 | 1.183 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 2,502.4900 | 2.5025 | 2,319.1400 | 2.3191 | (7.327) | 0 | 0 | 454 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 1,092.9100 | 1.0929 | 1,113.1400 | 1.1131 | 1.851 | 0 | 0 | 750 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 1,980.6300 | 1.9806 | 1,808.9500 | 1.8090 | (8.668) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 11.45 | Call | Bond Future | 3,652.8400 | 3.6528 | 3,748.6200 | 3.7486 | 2.622 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 11.45 | Put | Bond Future | 602.0200 | 0.6020 | 505.8900 | 0.5059 | (15.968) | 0 | 0 | 8,000 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 544.5100 | 0.5445 | 547.9900 | 0.5480 | 0.639 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 2,853.7400 | 2.8537 | 2,665.3100 | 2.6653 | (6.603) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 297.9100 | 0.2979 | 295.7000 | 0.2957 | (0.742) | 0 | 0 | 500 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 3,572.0500 | 3.5720 | 3,377.9300 | 3.3779 | (5.434) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | | | Bond Future | 10.8416 | 88.1242 | 10.8043 | 88.3161 | (0.344) | 0.0000 | 0.0000 | 112,056 |
| 2022/12/19 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 4.7400 | 0.0047 | 3.9000 | 0.0039 | (17.722) | 0 | 0 | 454 |
| 2022/12/19 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 8,377.0200 | 8.3770 | 8,184.2700 | 8.1843 | (2.301) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 9,162.8900 | 9.1629 | 9,335.6500 | 9.3357 | 1.885 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 65.3300 | 0.0653 | 46.1800 | 0.0462 | (29.313) | 0 | 0 | 750 |
| 2022/12/19 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 5,246.5000 | 5.2465 | 5,375.3300 | 5.3753 | 2.456 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 316.0900 | 0.3161 | 253.0100 | 0.2530 | (19.956) | 0 | 0 | 500 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 512.3700 | 0.5124 | 515.0000 | 0.5150 | 0.513 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 2,928.1200 | 2.9281 | 2,738.8400 | 2.7388 | (6.464) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 528.2900 | 0.5283 | 531.3400 | 0.5313 | 0.577 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 2,890.7600 | 2.8908 | 2,701.9000 | 2.7019 | (6.533) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 236.2500 | 0.2363 | 233.0900 | 0.2331 | (1.338) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 3,835.1400 | 3.8351 | 3,640.0700 | 3.6401 | (5.086) | 0 | 0 | 454 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.30 | Call | Bond Future | 395.8300 | 0.3958 | 395.6100 | 0.3956 | (0.056) | 0 | 0 | 8,000 |
| 2022/12/19 | 2032 | 02/02/2023 | 10.30 | Put | Bond Future | 3,239.4000 | 3.2394 | 3,047.2700 | 3.0473 | (5.931) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 04/05/2023 | 13.43 | Call | Bond Future | 11,595.1400 | 11.5951 | 11,757.3000 | 11.7573 | 1.399 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 04/05/2023 | 13.43 | Put | Bond Future | 328.1400 | 0.3281 | 295.2100 | 0.2952 | (10.035) | 0 | 0 | 400 |
| 2022/12/19 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 2,750.6700 | 2.7507 | 2,806.5300 | 2.8065 | 2.031 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 3,116.8800 | 3.1169 | 2,977.6500 | 2.9776 | (4.467) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 04/05/2023 | 11.37 | Call | Bond Future | 4,110.2200 | 4.1102 | 4,191.2800 | 4.1913 | 1.972 | 0 | 0 | 400 |
| 2022/12/19 | 2032 | 04/05/2023 | | | Bond Future | 10.9628 | 85.6932 | 10.9240 | 85.8883 | (0.354) | 0.0000 | 0.0000 | 66,405 |
| 2022/12/19 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 2,725.2500 | 2.7252 | 2,780.6000 | 2.7806 | 2.031 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 3,141.9300 | 3.1419 | 3,002.1900 | 3.0022 | (4.448) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 04/05/2023 | 11.37 | Put | Bond Future | 2,099.4300 | 2.0994 | 1,985.4000 | 1.9854 | (5.431) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 04/05/2023 | 10.62 | Call | Bond Future | 2,118.4500 | 2.1184 | 2,160.8800 | 2.1609 | 2.003 | 0 | 0 | 400 |
| 2022/12/19 | 2032 | 04/05/2023 | 10.62 | Put | Bond Future | 3,861.3700 | 3.8614 | 3,708.7100 | 3.7087 | (3.954) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 2,700.1600 | 2.7002 | 2,754.9900 | 2.7550 | 2.031 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 3,167.3500 | 3.1674 | 3,027.0900 | 3.0271 | (4.428) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 5,743.2500 | 5.7433 | 5,843.2500 | 5.8433 | 1.741 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 2,401.0900 | 2.4011 | 2,302.3200 | 2.3023 | (4.114) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 6,156.2000 | 6.1562 | 6,261.0600 | 6.2611 | 1.703 | 0 | 0 | 5,000 |
| 2022/12/19 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 2,212.5000 | 2.2125 | 2,118.5900 | 2.1186 | (4.245) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 03/08/2023 | | | Bond Future | 11.0702 | 87.4689 | 11.0297 | 87.6676 | (0.366) | 0.0000 | 0.0000 | 2,600 |
| 2022/12/19 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 5,680.5900 | 5.6806 | 5,779.8400 | 5.7798 | 1.747 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 2,431.5000 | 2.4315 | 2,331.9800 | 2.3320 | (4.093) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 5,711.8900 | 5.7119 | 5,811.5200 | 5.8115 | 1.744 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 2,416.2500 | 2.4163 | 2,317.1100 | 2.3171 | (4.103) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 3,942.0200 | 3.9420 | 4,027.6700 | 4.0277 | 2.173 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 3,652.0900 | 3.6521 | 3,534.8800 | 3.5349 | (3.209) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/11/2023 | | | Bond Future | 11.1793 | 85.1473 | 11.1371 | 85.3501 | (0.378) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 3,916.4700 | 3.9165 | 4,001.7200 | 4.0017 | 2.177 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 3,674.2500 | 3.6743 | 3,556.6400 | 3.5566 | (3.201) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 3,890.6900 | 3.8907 | 3,975.5300 | 3.9755 | 2.181 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 3,696.2100 | 3.6962 | 3,578.1900 | 3.5782 | (3.193) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 01/02/2024 | 11.84 | Call | Bond Future | 5,450.1200 | 5.4501 | 5,559.3400 | 5.5593 | 2.004 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 01/02/2024 | 11.84 | Put | Bond Future | 3,006.4900 | 3.0065 | 2,908.5900 | 2.9086 | (3.256) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 01/02/2024 | 11.83 | Call | Bond Future | 5,421.3400 | 5.4213 | 5,530.2100 | 5.5302 | 2.008 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 01/02/2024 | 11.83 | Put | Bond Future | 3,022.6800 | 3.0227 | 2,924.4300 | 2.9244 | (3.250) | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 01/02/2024 | | | Bond Future | 11.3068 | 86.8832 | 11.2626 | 87.0903 | (0.391) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2032 | 01/02/2024 | 11.85 | Call | Bond Future | 5,478.9500 | 5.4789 | 5,588.5200 | 5.5885 | 2.000 | 0 | 0 | 0 |
| 2022/12/19 | 2032 | 01/02/2024 | 11.85 | Put | Bond Future | 2,990.3800 | 2.9904 | 2,892.8300 | 2.8928 | (3.262) | 0 | 0 | 0 |
| 2022/12/19 | 2033 | 02/02/2023 | | | Bond Future | 114.2223 | 114.2223 | 114.2172 | 114.2172 | (0.004) | 0.0000 | 0.0000 | 7,312 |
| 2022/12/19 | 2033 | 04/05/2023 | | | Bond Future | 115.1052 | 115.1052 | 115.0992 | 115.0992 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2033 | 03/08/2023 | | | Bond Future | 117.5154 | 117.5154 | 117.5088 | 117.5088 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2033 | 02/11/2023 | | | Bond Future | 118.5916 | 118.5916 | 118.5849 | 118.5849 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2033 | 01/02/2024 | | | Bond Future | 121.0377 | 121.0377 | 121.0311 | 121.0311 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 845.3300 | 0.8453 | 860.3000 | 0.8603 | 1.771 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 3,553.6600 | 3.5537 | 3,292.5900 | 3.2926 | (7.347) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 863.4600 | 0.8635 | 879.1900 | 0.8792 | 1.822 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 3,510.7500 | 3.5107 | 3,250.4400 | 3.2504 | (7.415) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/02/2023 | 11.97 | Call | Bond Future | 3,675.8000 | 3.6758 | 3,807.1200 | 3.8071 | 3.573 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/02/2023 | | | Bond Future | 11.4845 | 79.6271 | 11.4371 | 79.9031 | (0.412) | 0.0000 | 0.0000 | 133,641 |
| 2022/12/19 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 881.8400 | 0.8818 | 898.3500 | 0.8983 | 1.872 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 3,468.1600 | 3.4682 | 3,208.6300 | 3.2086 | (7.483) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/02/2023 | 11.10 | Call | Bond Future | 977.8400 | 0.9778 | 998.4700 | 0.9985 | 2.110 | 0 | 0 | 577 |
| 2022/12/19 | 2037 | 02/02/2023 | 11.10 | Put | Bond Future | 3,260.2900 | 3.2603 | 3,004.8800 | 3.0049 | (7.834) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/02/2023 | 11.97 | Put | Bond Future | 925.8800 | 0.9259 | 781.1600 | 0.7812 | (15.631) | 0 | 0 | 577 |
| 2022/12/19 | 2037 | 04/05/2023 | 13.73 | Put | Bond Future | 662.3400 | 0.6623 | 599.9000 | 0.5999 | (9.427) | 0 | 0 | 400 |
| 2022/12/19 | 2037 | 04/05/2023 | 11.94 | Call | Bond Future | 4,607.7400 | 4.6077 | 4,728.6900 | 4.7287 | 2.625 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 04/05/2023 | 11.03 | Put | Bond Future | 5,421.2400 | 5.4212 | 5,198.5700 | 5.1986 | (4.107) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 2,670.1000 | 2.6701 | 2,746.0700 | 2.7461 | 2.845 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 4,451.3900 | 4.4514 | 4,246.4700 | 4.2465 | (4.604) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 2,696.4600 | 2.6965 | 2,773.1100 | 2.7731 | 2.843 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 4,418.7900 | 4.4188 | 4,214.5500 | 4.2145 | (4.622) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | 2037 | 04/05/2023 | 10.95 | Call | Bond Future | 1,852.5700 | 1.8526 | 1,905.8800 | 1.9059 | 2.878 | 0 | 0 | 703 |
| 2022/12/19 | 2037 | 04/05/2023 | 10.95 | Put | Bond Future | 5,737.8700 | 5.7379 | 5,510.2900 | 5.5103 | (3.966) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 04/05/2023 | | | Bond Future | 11.6069 | 81.1905 | 11.5579 | 81.4714 | (0.423) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2037 | 04/05/2023 | 13.73 | Call | Bond Future | 11,526.0700 | 11.5261 | 11,744.5200 | 11.7445 | 1.895 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 2,722.9500 | 2.7230 | 2,800.2900 | 2.8003 | 2.840 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 4,386.3800 | 4.3864 | 4,182.8300 | 4.1828 | (4.641) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 04/05/2023 | 11.78 | Call | Bond Future | 4,079.3500 | 4.0794 | 4,189.0300 | 4.1890 | 2.689 | 0 | 0 | 400 |
| 2022/12/19 | 2037 | 04/05/2023 | 11.78 | Put | Bond Future | 3,100.2100 | 3.1002 | 2,929.0000 | 2.9290 | (5.523) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 04/05/2023 | 11.94 | Put | Bond Future | 2,739.3100 | 2.7393 | 2,579.3700 | 2.5794 | (5.839) | 0 | 0 | 703 |
| 2022/12/19 | 2037 | 04/05/2023 | 11.03 | Call | Bond Future | 2,023.8500 | 2.0238 | 2,082.0700 | 2.0821 | 2.877 | 0 | 0 | 400 |
| 2022/12/19 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 5,631.1000 | 5.6311 | 5,768.1500 | 5.7682 | 2.434 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 3,443.7400 | 3.4437 | 3,294.4100 | 3.2944 | (4.336) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 5,664.0500 | 5.6640 | 5,801.6500 | 5.8016 | 2.429 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 3,422.9200 | 3.4229 | 3,274.1400 | 3.2741 | (4.347) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 03/08/2023 | | | Bond Future | 11.7218 | 78.6144 | 11.6708 | 78.9008 | (0.434) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 5,697.0700 | 5.6971 | 5,835.2100 | 5.8352 | 2.425 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 3,402.2300 | 3.4022 | 3,253.9900 | 3.2540 | (4.357) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 3,978.3500 | 3.9783 | 4,091.0600 | 4.0911 | 2.833 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 5,483.7600 | 5.4838 | 5,303.0900 | 5.3031 | (3.295) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 5,453.8100 | 5.4538 | 5,273.6900 | 5.2737 | (3.303) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/11/2023 | | | Bond Future | 11.8284 | 80.2684 | 11.7756 | 80.5607 | (0.447) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 5,423.7000 | 5.4237 | 5,244.1400 | 5.2441 | (3.311) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 3,924.9300 | 3.9249 | 4,036.5300 | 4.0365 | 2.843 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 3,951.7500 | 3.9518 | 4,063.9000 | 4.0639 | 2.838 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 01/02/2024 | 12.33 | Call | Bond Future | 6,030.2100 | 6.0302 | 6,185.6600 | 6.1857 | 2.578 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 01/02/2024 | 12.33 | Put | Bond Future | 4,024.4000 | 4.0244 | 3,881.4600 | 3.8815 | (3.552) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 01/02/2024 | | | Bond Future | 11.9525 | 77.6496 | 11.8976 | 77.9480 | (0.460) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2037 | 01/02/2024 | 12.31 | Call | Bond Future | 5,968.1600 | 5.9682 | 6,122.6200 | 6.1226 | 2.588 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 01/02/2024 | 12.31 | Put | Bond Future | 4,066.7000 | 4.0667 | 3,922.7700 | 3.9228 | (3.539) | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 01/02/2024 | 12.32 | Call | Bond Future | 5,999.3200 | 5.9993 | 6,154.2700 | 6.1543 | 2.583 | 0 | 0 | 0 |
| 2022/12/19 | 2037 | 01/02/2024 | 12.32 | Put | Bond Future | 4,045.6600 | 4.0457 | 3,902.2200 | 3.9022 | (3.546) | 0 | 0 | 0 |
| 2022/12/19 | 2038 | 02/02/2023 | | | Bond Future | 126.1886 | 126.1886 | 126.1825 | 126.1825 | (0.005) | 0.0000 | 0.0000 | 4,123 |
| 2022/12/19 | 2038 | 04/05/2023 | | | Bond Future | 128.6956 | 128.6956 | 128.6888 | 128.6888 | (0.005) | 0.0000 | 0.0000 | 1,583 |
| 2022/12/19 | 2038 | 03/08/2023 | | | Bond Future | 129.4286 | 129.4286 | 129.4215 | 129.4215 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2038 | 02/11/2023 | | | Bond Future | 132.1788 | 132.1788 | 132.1712 | 132.1712 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2038 | 01/02/2024 | | | Bond Future | 132.8932 | 132.8932 | 132.8861 | 132.8861 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 10.93 | Call | Bond Future | 685.7300 | 0.6857 | 692.3600 | 0.6924 | 0.967 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 12.24 | Call | Bond Future | 5,048.7300 | 5.0487 | 5,223.7200 | 5.2237 | 3.466 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 12.24 | Put | Bond Future | 685.5400 | 0.6855 | 562.0200 | 0.5620 | (18.018) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 12.27 | Call | Bond Future | 5,188.1400 | 5.1881 | 5,367.0800 | 5.3671 | 3.449 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 12.27 | Put | Bond Future | 652.1000 | 0.6521 | 532.5300 | 0.5325 | (18.336) | 0 | 0 | 388 |
| 2022/12/19 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 1,039.6800 | 1.0397 | 1,060.6700 | 1.0607 | 2.019 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 3,596.8700 | 3.5969 | 3,319.3500 | 3.3194 | (7.716) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 11.19 | Call | Bond Future | 1,195.2200 | 1.1952 | 1,223.0200 | 1.2230 | 2.326 | 0 | 0 | 563 |
| 2022/12/19 | 2040 | 02/02/2023 | 11.19 | Put | Bond Future | 3,291.8000 | 3.2918 | 3,021.0900 | 3.0211 | (8.224) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 12.07 | Put | Bond Future | 906.4300 | 0.9064 | 759.2300 | 0.7592 | (16.240) | 0 | 0 | 563 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | 2040 | 02/02/2023 | 10.96 | Call | Bond Future | 735.1200 | 0.7351 | 743.6200 | 0.7436 | 1.156 | 0 | 0 | 388 |
| 2022/12/19 | 2040 | 02/02/2023 | 10.96 | Put | Bond Future | 4,360.0700 | 4.3601 | 4,070.0600 | 4.0701 | (6.651) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | | | Bond Future | 11.5164 | 81.5826 | 11.4691 | 81.8811 | (0.410) | 0.0000 | 0.0000 | 142,936 |
| 2022/12/19 | 2040 | 02/02/2023 | 10.18 | Call | Bond Future | 86.8000 | 0.0868 | 80.6400 | 0.0806 | (7.097) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 10.18 | Put | Bond Future | 9,229.9700 | 9.2300 | 8,925.3000 | 8.9253 | (3.301) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 10.21 | Call | Bond Future | 95.6500 | 0.0956 | 89.2800 | 0.0893 | (6.660) | 0 | 0 | 388 |
| 2022/12/19 | 2040 | 02/02/2023 | 10.21 | Put | Bond Future | 9,016.5500 | 9.0165 | 8,711.6700 | 8.7117 | (3.381) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 10.93 | Put | Bond Future | 4,513.2300 | 4.5132 | 4,221.3500 | 4.2213 | (6.467) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 12.07 | Call | Bond Future | 4,278.3500 | 4.2783 | 4,429.6600 | 4.4297 | 3.537 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 997.6600 | 0.9977 | 1,016.8500 | 1.0169 | 1.924 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 3,687.1800 | 3.6872 | 3,407.8600 | 3.4079 | (7.575) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 1,018.4800 | 1.0185 | 1,038.5600 | 1.0386 | 1.972 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 3,641.7900 | 3.6418 | 3,363.3600 | 3.3634 | (7.645) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 933.6800 | 0.9337 | 852.1500 | 0.8522 | (8.732) | 0 | 0 | 486 |
| 2022/12/19 | 2040 | 04/05/2023 | 12.05 | Put | Bond Future | 2,793.8500 | 2.7938 | 2,627.1100 | 2.6271 | (5.968) | 0 | 0 | 684 |
| 2022/12/19 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 8,218.6300 | 8.2186 | 8,405.3400 | 8.4053 | 2.272 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 1,581.6500 | 1.5816 | 1,464.4800 | 1.4645 | (7.408) | 0 | 0 | 388 |
| 2022/12/19 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 3,209.5700 | 3.2096 | 3,299.6300 | 3.2996 | 2.806 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 4,481.9100 | 4.4819 | 4,268.0900 | 4.2681 | (4.771) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 7,411.3300 | 7.4113 | 7,150.0900 | 7.1501 | (3.525) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | | | Bond Future | 11.6331 | 83.1844 | 11.5841 | 83.4883 | (0.421) | 0.0000 | 0.0000 | 300 |
| 2022/12/19 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 11,054.7000 | 11.0547 | 11,277.0500 | 11.2770 | 2.011 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 3,361.0600 | 3.3611 | 3,454.9000 | 3.4549 | 2.792 | 0 | 0 | 486 |
| 2022/12/19 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 4,317.2200 | 4.3172 | 4,107.1800 | 4.1072 | (4.865) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | 12.05 | Call | Bond Future | 5,311.4200 | 5.3114 | 5,448.5600 | 5.4486 | 2.582 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 3,149.8300 | 3.1498 | 3,238.3800 | 3.2384 | 2.811 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 4,549.1800 | 4.5492 | 4,333.8500 | 4.3338 | (4.733) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 3,179.6400 | 3.1796 | 3,268.9400 | 3.2689 | 2.808 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 4,515.4400 | 4.5154 | 4,300.8600 | 4.3009 | (4.752) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 1,505.6900 | 1.5057 | 1,548.3300 | 1.5483 | 2.832 | 0 | 0 | 486 |
| 2022/12/19 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 1,890.1100 | 1.8901 | 1,944.1900 | 1.9442 | 2.861 | 0 | 0 | 388 |
| 2022/12/19 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 6,498.9400 | 6.4989 | 6,249.1400 | 6.2491 | (3.844) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | 11.03 | Call | Bond Future | 2,139.6300 | 2.1396 | 2,200.9100 | 2.2009 | 2.864 | 0 | 0 | 684 |
| 2022/12/19 | 2040 | 04/05/2023 | 11.03 | Put | Bond Future | 6,011.2800 | 6.0113 | 5,768.6800 | 5.7687 | (4.036) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 745.3200 | 0.7453 | 763.2100 | 0.7632 | 2.400 | 0 | 0 | 388 |
| 2022/12/19 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 10,653.7200 | 10.6537 | 10,367.7300 | 10.3677 | (2.684) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 6,432.2000 | 6.4322 | 6,585.9800 | 6.5860 | 2.391 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 3,547.4500 | 3.5475 | 3,391.4100 | 3.3914 | (4.399) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 03/08/2023 | | | Bond Future | 11.7423 | 80.3992 | 11.6915 | 80.7090 | (0.432) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 6,360.5200 | 6.3605 | 6,513.1400 | 6.5131 | 2.399 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 3,590.8300 | 3.5908 | 3,433.6300 | 3.4336 | (4.378) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 6,396.2100 | 6.3962 | 6,549.4100 | 6.5494 | 2.395 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 3,568.9600 | 3.5690 | 3,412.3400 | 3.4123 | (4.388) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 5,929.7100 | 5.9297 | 5,736.6100 | 5.7366 | (3.256) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 4,391.7500 | 4.3918 | 4,513.6600 | 4.5137 | 2.776 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 5,994.9900 | 5.9950 | 5,800.7100 | 5.8007 | (3.241) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 4,420.8400 | 4.4208 | 4,543.3400 | 4.5433 | 2.771 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/11/2023 | | | Bond Future | 11.8433 | 82.0909 | 11.7907 | 82.4070 | (0.444) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 4,450.0100 | 4.4500 | 4,573.1000 | 4.5731 | 2.766 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 5,962.2700 | 5.9623 | 5,768.5800 | 5.7686 | (3.249) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 01/02/2024 | 12.33 | Call | Bond Future | 6,640.0800 | 6.6401 | 6,807.5500 | 6.8075 | 2.522 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 01/02/2024 | 12.33 | Put | Bond Future | 4,507.7200 | 4.5077 | 4,352.4000 | 4.3524 | (3.446) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 01/02/2024 | 12.34 | Call | Bond Future | 6,673.4100 | 6.6734 | 6,841.4000 | 6.8414 | 2.517 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 01/02/2024 | 12.34 | Put | Bond Future | 4,484.6200 | 4.4846 | 4,329.8200 | 4.3298 | (3.452) | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 01/02/2024 | | | Bond Future | 11.9603 | 79.2588 | 11.9057 | 79.5816 | (0.457) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2040 | 01/02/2024 | 12.35 | Call | Bond Future | 6,707.1200 | 6.7071 | 6,875.6300 | 6.8756 | 2.512 | 0 | 0 | 0 |
| 2022/12/19 | 2040 | 01/02/2024 | 12.35 | Put | Bond Future | 4,461.9600 | 4.4620 | 4,307.6800 | 4.3077 | (3.458) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 10.30 | Call | Bond Future | 118.8000 | 0.1188 | 119.4700 | 0.1195 | 0.564 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 10.30 | Put | Bond Future | 8,735.3400 | 8.7353 | 8,300.9900 | 8.3010 | (4.972) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.00 | Call | Bond Future | 786.6200 | 0.7866 | 833.0100 | 0.8330 | 5.897 | 0 | 0 | 2,500 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.00 | Put | Bond Future | 4,330.4700 | 4.3305 | 3,941.8400 | 3.9418 | (8.974) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.75 | Put | Bond Future | 1,563.8300 | 1.5638 | 1,315.6500 | 1.3156 | (15.870) | 0 | 0 | 2,500 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.90 | Call | Bond Future | 3,536.8500 | 3.5369 | 3,755.0400 | 3.7550 | 6.169 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.90 | Put | Bond Future | 1,242.6700 | 1.2427 | 1,025.8400 | 1.0258 | (17.449) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 12.00 | Call | Bond Future | 3,961.4200 | 3.9614 | 4,199.7600 | 4.1998 | 6.017 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 12.00 | Put | Bond Future | 1,061.7000 | 1.0617 | 865.0200 | 0.8650 | (18.525) | 0 | 0 | 4,000 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.20 | Put | Bond Future | 3,383.3500 | 3.3833 | 3,024.9600 | 3.0250 | (10.593) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.70 | Call | Bond Future | 2,744.0800 | 2.7441 | 2,920.2900 | 2.9203 | 6.421 | 0 | 0 | 1,700 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.70 | Put | Bond Future | 1,685.8600 | 1.6859 | 1,427.0500 | 1.4271 | (15.352) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.10 | Call | Bond Future | 979.2300 | 0.9792 | 1,039.7500 | 1.0397 | 6.180 | 0 | 0 | 1,700 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 1,064.1100 | 1.0641 | 1,130.8400 | 1.1308 | 6.271 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 3,651.6800 | 3.6517 | 3,283.3900 | 3.2834 | (10.085) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 1,086.0400 | 1.0860 | 1,154.3800 | 1.1544 | 6.293 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 3,606.0100 | 3.6060 | 3,239.3300 | 3.2393 | (10.169) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | | | Bond Future | 11.5330 | 78.3296 | 11.4654 | 78.7647 | (0.586) | 0.0000 | 0.0000 | 79,570 |
| 2022/12/19 | 2044 | 02/02/2023 | 10.75 | Call | Bond Future | 421.6900 | 0.4217 | 441.8200 | 0.4418 | 4.774 | 0 | 0 | 2,500 |
| 2022/12/19 | 2044 | 02/02/2023 | 10.75 | Put | Bond Future | 5,720.2500 | 5.7202 | 5,305.3600 | 5.3054 | (7.253) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.75 | Call | Bond Future | 2,934.1900 | 2.9342 | 3,121.0300 | 3.1210 | 6.368 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 1,108.2600 | 1.1083 | 1,178.2100 | 1.1782 | 6.312 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 3,560.7200 | 3.5607 | 3,195.6500 | 3.1956 | (10.253) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.20 | Call | Bond Future | 1,199.9700 | 1.2000 | 1,276.6000 | 1.2766 | 6.386 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/02/2023 | 11.10 | Put | Bond Future | 3,838.1300 | 3.8381 | 3,463.6300 | 3.4636 | (9.757) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 04/05/2023 | 11.75 | Put | Bond Future | 3,606.8500 | 3.6069 | 3,355.8000 | 3.3558 | (6.960) | 0 | 0 | 4,115 |
| 2022/12/19 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 3,173.8500 | 3.1738 | 3,327.3700 | 3.3274 | 4.837 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 4,668.8700 | 4.6689 | 4,379.3800 | 4.3794 | (6.200) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 3,204.0800 | 3.2041 | 3,358.7400 | 3.3587 | 4.827 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 4,634.0600 | 4.6341 | 4,345.7100 | 4.3457 | (6.222) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 04/05/2023 | | | Bond Future | 11.6434 | 79.8676 | 11.5735 | 80.3106 | (0.601) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2044 | 04/05/2023 | 11.75 | Call | Bond Future | 4,274.2600 | 4.2743 | 4,466.2200 | 4.4662 | 4.491 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 04/05/2023 | 12.00 | Call | Bond Future | 5,172.6100 | 5.1726 | 5,391.8700 | 5.3919 | 4.239 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 04/05/2023 | 12.00 | Put | Bond Future | 2,977.3800 | 2.9774 | 2,753.6300 | 2.7536 | (7.515) | 0 | 0 | 4,115 |
| 2022/12/19 | 2044 | 04/05/2023 | 12.25 | Call | Bond Future | 6,125.7900 | 6.1258 | 6,370.8500 | 6.3709 | 4.000 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 04/05/2023 | 12.25 | Put | Bond Future | 2,453.0400 | 2.4530 | 2,255.0900 | 2.2551 | (8.070) | 0 | 0 | 1,500 |
| 2022/12/19 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 3,234.2600 | 3.2343 | 3,390.0500 | 3.3900 | 4.817 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 4,599.2900 | 4.5993 | 4,312.0700 | 4.3121 | (6.245) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 6,233.4800 | 6.2335 | 6,470.4700 | 6.4705 | 3.802 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 3,795.5600 | 3.7956 | 3,580.7300 | 3.5807 | (5.660) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 6,269.4000 | 6.2694 | 6,507.2300 | 6.5072 | 3.794 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 3,772.7100 | 3.7727 | 3,558.7200 | 3.5587 | (5.672) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 03/08/2023 | | | Bond Future | 11.7465 | 77.1389 | 11.6740 | 77.5908 | (0.617) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 6,305.1500 | 6.3051 | 6,543.8300 | 6.5438 | 3.785 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 3,749.7700 | 3.7498 | 3,536.6300 | 3.5366 | (5.684) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 4,569.7000 | 4.5697 | 4,762.6500 | 4.7626 | 4.222 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 6,261.9000 | 6.2619 | 5,993.5800 | 5.9936 | (4.285) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/11/2023 | | | Bond Future | 11.8415 | 78.7620 | 11.7665 | 79.2232 | (0.633) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 4,510.4800 | 4.5105 | 4,701.7100 | 4.7017 | 4.240 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 6,329.7700 | 6.3298 | 6,059.7300 | 6.0597 | (4.266) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 4,540.0500 | 4.5400 | 4,732.1400 | 4.7321 | 4.231 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 6,295.7500 | 6.2958 | 6,026.5700 | 6.0266 | (4.276) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 01/02/2024 | 12.29 | Call | Bond Future | 6,874.4300 | 6.8744 | 7,128.3900 | 7.1284 | 3.694 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 01/02/2024 | 12.29 | Put | Bond Future | 4,880.0300 | 4.8800 | 4,663.1800 | 4.6632 | (4.444) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 01/02/2024 | | | Bond Future | 11.9513 | 75.9872 | 11.8735 | 76.4580 | (0.651) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2044 | 01/02/2024 | 12.27 | Call | Bond Future | 6,807.6100 | 6.8076 | 7,060.1100 | 7.0601 | 3.709 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 01/02/2024 | 12.27 | Put | Bond Future | 4,928.5500 | 4.9286 | 4,710.2400 | 4.7102 | (4.429) | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 01/02/2024 | 12.28 | Call | Bond Future | 6,841.0000 | 6.8410 | 7,094.2300 | 7.0942 | 3.702 | 0 | 0 | 0 |
| 2022/12/19 | 2044 | 01/02/2024 | 12.28 | Put | Bond Future | 4,904.2300 | 4.9042 | 4,686.6500 | 4.6867 | (4.437) | 0 | 0 | 0 |
| 2022/12/19 | 2046 | 02/02/2023 | | | Bond Future | 112.0108 | 112.0108 | 112.0058 | 112.0058 | (0.004) | 0.0000 | 0.0000 | 13,685 |
| 2022/12/19 | 2046 | 04/05/2023 | | | Bond Future | 112.2004 | 112.2004 | 112.1947 | 112.1947 | (0.005) | 0.0000 | 0.0000 | 4,935 |
| 2022/12/19 | 2046 | 03/08/2023 | | | Bond Future | 114.5501 | 114.5501 | 114.5440 | 114.5440 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2046 | 02/11/2023 | | | Bond Future | 114.8948 | 114.8948 | 114.8886 | 114.8886 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2046 | 01/02/2024 | | | Bond Future | 117.2641 | 117.2641 | 117.2580 | 117.2580 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2050 | 02/02/2023 | | | Bond Future | 113.1515 | 113.1515 | 113.1463 | 113.1463 | (0.005) | 0.0000 | 0.0000 | 10,717 |
| 2022/12/19 | 2050 | 04/05/2023 | | | Bond Future | 115.3993 | 115.3993 | 115.3932 | 115.3932 | (0.005) | 0.0000 | 0.0000 | 3,359 |
| 2022/12/19 | 2050 | 03/08/2023 | | | Bond Future | 115.6345 | 115.6345 | 115.6281 | 115.6281 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2050 | 02/11/2023 | | | Bond Future | 118.0916 | 118.0916 | 118.0848 | 118.0848 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 2050 | 01/02/2024 | | | Bond Future | 118.2857 | 118.2857 | 118.2797 | 118.2797 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | AL37 | 02/02/2023 | | | Index Future | 855.8390 | 855.8390 | 856.3760 | 856.3760 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | AL37 | 04/05/2023 | | | Index Future | 872.6360 | 872.6360 | 873.1620 | 873.1620 | 0.060 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | AL37 | 03/08/2023 | | | Index Future | 890.7040 | 890.7040 | 891.2260 | 891.2260 | 0.059 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | AL37 | 02/11/2023 | | | Index Future | 909.4260 | 909.4260 | 909.9540 | 909.9540 | 0.058 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | AL37 | 01/02/2024 | | | Index Future | 927.9930 | 927.9930 | 928.5380 | 928.5380 | 0.059 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | AL7T | 02/02/2023 | | | Index Future | 988.8880 | 988.8880 | 991.5830 | 991.5830 | 0.273 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | AL7T | 04/05/2023 | | | Index Future | 1,008.2960 | 1,008.2960 | 1,011.0200 | 1,011.0200 | 0.270 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | AL7T | 03/08/2023 | | | Index Future | 1,029.1720 | 1,029.1720 | 1,031.9360 | 1,031.9360 | 0.269 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | AL7T | 02/11/2023 | | | Index Future | 1,050.8050 | 1,050.8050 | 1,053.6210 | 1,053.6210 | 0.268 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | AL7T | 01/02/2024 | | | Index Future | 1,072.2590 | 1,072.2590 | 1,075.1390 | 1,075.1390 | 0.269 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | ALBI | 02/02/2023 | | | Index Future | 865.1820 | 865.1820 | 867.7690 | 867.7690 | 0.299 | 0.0000 | 0.0000 | 111 |
| 2022/12/19 | ALBI | 04/05/2023 | | | Index Future | 882.1630 | 882.1630 | 884.7790 | 884.7790 | 0.297 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | ALBI | 03/08/2023 | | | Index Future | 900.4280 | 900.4280 | 903.0840 | 903.0840 | 0.295 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | ALBI | 02/11/2023 | | | Index Future | 919.3550 | 919.3550 | 922.0610 | 922.0610 | 0.294 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | ALBI | 01/02/2024 | | | Index Future | 938.1240 | 938.1240 | 940.8910 | 940.8910 | 0.295 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C214 | 28/02/2041 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | ES33 | 02/02/2023 | | | Bond Future | 12.2491 | 75.2115 | 12.2011 | 75.4366 | (0.392) | 0.0000 | 0.0000 | 350 |
| 2022/12/19 | ES33 | 04/05/2023 | | | Bond Future | 12.4099 | 72.9112 | 12.3600 | 73.1402 | (0.402) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | ES33 | 03/08/2023 | | | Bond Future | 12.5596 | 74.4389 | 12.5077 | 74.6725 | (0.414) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | ES33 | 02/11/2023 | | | Bond Future | 12.7152 | 72.2250 | 12.6611 | 72.4634 | (0.426) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | ES33 | 01/02/2024 | | | Bond Future | 12.8940 | 73.7129 | 12.8374 | 73.9563 | (0.439) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | ES42 | 02/02/2023 | | | Bond Future | 12.4763 | 73.6659 | 12.4236 | 73.9565 | (0.423) | 0.0000 | 0.0000 | 4,195 |
| 2022/12/19 | ES42 | 04/05/2023 | | | Bond Future | 12.6218 | 70.8664 | 12.5670 | 71.1624 | (0.434) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | ES42 | 03/08/2023 | | | Bond Future | 12.7537 | 72.3522 | 12.6969 | 72.6541 | (0.446) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | ES42 | 02/11/2023 | | | Bond Future | 12.8902 | 69.6273 | 12.8311 | 69.9354 | (0.458) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | ES42 | 01/02/2024 | | | Bond Future | 13.0385 | 71.0607 | 12.9770 | 71.3753 | (0.472) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 21,550.0000 | 2.1550 | 47,030.0000 | 4.7030 | 118.237 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 21,450.0000 | 2.1450 | 46,930.0000 | 4.6930 | 118.788 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 02/02/2023 | | | GOVI | 852.9750 | 852.9750 | 855.5230 | 855.5230 | 0.299 | 0.0000 | 0.0000 | 848 |
| 2022/12/19 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 21,350.0000 | 2.1350 | 46,830.0000 | 4.6830 | 119.344 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 168,550.0000 | 16.8550 | 194,320.0000 | 19.4320 | 15.289 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 168,450.0000 | 16.8450 | 194,220.0000 | 19.4220 | 15.298 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 04/05/2023 | | | GOVI | 869.7150 | 869.7150 | 872.2920 | 872.2920 | 0.296 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 168,350.0000 | 16.8350 | 194,120.0000 | 19.4120 | 15.307 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 505,130.0000 | 50.5130 | 531,290.0000 | 53.1290 | 5.179 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 505,030.0000 | 50.5030 | 531,190.0000 | 53.1190 | 5.180 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 03/08/2023 | | | GOVI | 887.7230 | 887.7230 | 890.3390 | 890.3390 | 0.295 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 504,930.0000 | 50.4930 | 531,090.0000 | 53.1090 | 5.181 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 205,620.0000 | 20.5620 | 232,280.0000 | 23.2280 | 12.966 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 02/11/2023 | | | GOVI | 906.3820 | 906.3820 | 909.0480 | 909.0480 | 0.294 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 205,820.0000 | 20.5820 | 232,480.0000 | 23.2480 | 12.953 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 205,720.0000 | 20.5720 | 232,380.0000 | 23.2380 | 12.959 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 01/02/2024 | 880.00 | Call | GOVI | 448,870.0000 | 44.8870 | 476,130.0000 | 47.6130 | 6.073 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 01/02/2024 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 01/02/2024 | | | GOVI | 924.8870 | 924.8870 | 927.6130 | 927.6130 | 0.295 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | GOVI | 01/02/2024 | 879.98 | Call | GOVI | 449,070.0000 | 44.9070 | 476,330.0000 | 47.6330 | 6.070 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 01/02/2024 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 01/02/2024 | 879.99 | Call | GOVI | 448,970.0000 | 44.8970 | 476,230.0000 | 47.6230 | 6.072 | 0 | 0 | 0 |
| 2022/12/19 | GOVI | 01/02/2024 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IGOV | 02/02/2023 | | | Index Future | 318.9220 | 318.9220 | 318.8020 | 318.8020 | (0.038) | 0.0000 | 0.0000 | 671 |
| 2022/12/19 | IGOV | 04/05/2023 | | | Index Future | 325.2590 | 325.2590 | 325.1290 | 325.1290 | (0.040) | 0.0000 | 0.0000 | 16 |
| 2022/12/19 | IGOV | 03/08/2023 | | | Index Future | 332.0700 | 332.0700 | 331.9320 | 331.9320 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IGOV | 02/11/2023 | | | Index Future | 339.1250 | 339.1250 | 338.9820 | 338.9820 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IGOV | 01/02/2024 | | | Index Future | 346.1210 | 346.1210 | 345.9780 | 345.9780 | (0.041) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 7.2650 | 92.7350 | 7.2650 | 92.7350 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | JBAF | 18/01/2023 | | | Jibar Tradeable Future | 7.3150 | 92.6850 | 7.3400 | 92.6600 | 0.342 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | JBAF | 15/02/2023 | | | Jibar Tradeable Future | 7.6900 | 92.3100 | 7.6950 | 92.3050 | 0.065 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 7.7150 | 92.2850 | 7.7350 | 92.2650 | 0.259 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | JBAF | 19/04/2023 | | | Jibar Tradeable Future | 7.8300 | 92.1700 | 7.8500 | 92.1500 | 0.255 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | JBAF | 17/05/2023 | | | Jibar Tradeable Future | 7.8500 | 92.1500 | 7.8700 | 92.1300 | 0.255 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 7.8800 | 92.1200 | 7.8950 | 92.1050 | 0.190 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 7.8750 | 92.1250 | 7.9100 | 92.0900 | 0.444 | 0.0000 | 0.0000 | 75 |
| 2022/12/19 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 7.8650 | 92.1350 | 7.8900 | 92.1100 | 0.318 | 0.0000 | 0.0000 | 272 |
| 2022/12/19 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 7.8500 | 92.1500 | 7.8700 | 92.1300 | 0.255 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 7.8500 | 92.1500 | 7.8700 | 92.1300 | 0.255 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | JBAF | 18/09/2024 | | | Jibar Tradeable Future | 7.8550 | 92.1450 | 7.8750 | 92.1250 | 0.255 | 0.0000 | 0.0000 | 68 |
| 2022/12/19 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 48.2500 | 0.0483 | 43.0900 | 0.0431 | (10.694) | 0 | 0 | 582 |
| 2022/12/19 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 9,185.8500 | 9.1859 | 8,935.8100 | 8.9358 | (2.722) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 9.85 | Call | Bond Future | 55.3500 | 0.0554 | 49.7900 | 0.0498 | (10.045) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 9.89 | Call | Bond Future | 63.3300 | 0.0633 | 57.3700 | 0.0574 | (9.411) | 0 | 0 | 388 |
| 2022/12/19 | R035 | 02/02/2023 | 9.89 | Put | Bond Future | 8,670.0500 | 8.6700 | 8,419.2100 | 8.4192 | (2.893) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 11.94 | Call | Bond Future | 4,350.7800 | 4.3508 | 4,481.3400 | 4.4813 | 3.001 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 64.8600 | 0.0649 | 44.7800 | 0.0448 | (30.959) | 0 | 0 | 976 |
| 2022/12/19 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 918.7200 | 0.9187 | 928.2200 | 0.9282 | 1.034 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 3,291.2100 | 3.2912 | 3,055.8300 | 3.0558 | (7.152) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 560.3900 | 0.5604 | 558.3300 | 0.5583 | (0.368) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 4,266.3200 | 4.2663 | 4,019.3800 | 4.0194 | (5.788) | 0 | 0 | 582 |
| 2022/12/19 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 6,171.3000 | 6.1713 | 5,917.9900 | 5.9180 | (4.105) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 10.60 | Call | Bond Future | 482.9300 | 0.4829 | 478.8800 | 0.4789 | (0.839) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 10.60 | Put | Bond Future | 4,557.5400 | 4.5575 | 4,308.6100 | 4.3086 | (5.462) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 10.64 | Put | Bond Future | 4,362.2900 | 4.3623 | 4,114.6400 | 4.1146 | (5.677) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | | | Bond Future | 11.2835 | 88.2465 | 11.2411 | 88.4913 | (0.376) | 0.0000 | 0.0000 | 145,700 |
| 2022/12/19 | R035 | 02/02/2023 | 9.85 | Put | Bond Future | 8,926.9900 | 8.9270 | 8,676.5500 | 8.6765 | (2.805) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 11.94 | Put | Bond Future | 684.0300 | 0.6840 | 569.7100 | 0.5697 | (16.713) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 11.98 | Call | Bond Future | 4,522.1400 | 4.5221 | 4,657.4400 | 4.6574 | 2.992 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 11.98 | Put | Bond Future | 639.4000 | 0.6394 | 529.8200 | 0.5298 | (17.138) | 0 | 0 | 388 |
| 2022/12/19 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 10,249.4800 | 10.2495 | 10,474.2800 | 10.4743 | 2.193 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 1,282.9900 | 1.2830 | 1,306.2000 | 1.3062 | 1.809 | 0 | 0 | 976 |
| 2022/12/19 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 2,644.5600 | 2.6446 | 2,422.8900 | 2.4229 | (8.382) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 1,307.2100 | 1.3072 | 1,331.3300 | 1.3313 | 1.845 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 2,609.8300 | 2.6098 | 2,389.0700 | 2.3891 | (8.459) | 0 | 0 | 582 |
| 2022/12/19 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 881.0600 | 0.8811 | 889.2200 | 0.8892 | 0.926 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 3,373.5900 | 3.3736 | 3,136.8700 | 3.1369 | (7.017) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 899.7600 | 0.8998 | 908.5800 | 0.9086 | 0.980 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 3,332.2400 | 3.3322 | 3,096.1800 | 3.0962 | (7.084) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 220.3400 | 0.2203 | 211.9100 | 0.2119 | (3.826) | 0 | 0 | 976 |
| 2022/12/19 | R035 | 02/02/2023 | 10.64 | Call | Bond Future | 533.7100 | 0.5337 | 530.9400 | 0.5309 | (0.519) | 0 | 0 | 388 |
| 2022/12/19 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 3,930.4400 | 3.9304 | 3,751.5300 | 3.7515 | (4.552) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 7,137.5100 | 7.1375 | 7,284.5000 | 7.2845 | 2.059 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 1,450.4900 | 1.4505 | 1,348.3400 | 1.3483 | (7.042) | 0 | 0 | 388 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 10,043.5900 | 10.0436 | 10,224.7800 | 10.2248 | 1.804 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 795.4400 | 0.7954 | 727.4900 | 0.7275 | (8.542) | 0 | 0 | 491 |
| 2022/12/19 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 2,754.3600 | 2.7544 | 2,821.4400 | 2.8214 | 2.435 | 0 | 0 | 491 |
| 2022/12/19 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 2,833.8000 | 2.8338 | 2,902.7700 | 2.9028 | 2.434 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 2,860.7600 | 2.8608 | 2,930.3500 | 2.9304 | 2.433 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 1,507.6800 | 1.5077 | 1,542.8700 | 1.5429 | 2.334 | 0 | 0 | 388 |
| 2022/12/19 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 6,226.4000 | 6.2264 | 6,012.4500 | 6.0125 | (3.436) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 04/05/2023 | | | Bond Future | 11.4028 | 85.4744 | 11.3588 | 85.7235 | (0.386) | 0.0000 | 0.0000 | 104,314 |
| 2022/12/19 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 2,887.6300 | 2.8876 | 2,957.8600 | 2.9579 | 2.432 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 4,085.5600 | 4.0856 | 3,903.5000 | 3.9035 | (4.456) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 3,991.8000 | 3.9918 | 3,811.6300 | 3.8116 | (4.514) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 3,961.1400 | 3.9611 | 3,781.5900 | 3.7816 | (4.533) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 591.1500 | 0.5912 | 600.8400 | 0.6008 | 1.639 | 0 | 0 | 388 |
| 2022/12/19 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 10,061.2900 | 10.0613 | 9,821.8400 | 9.8218 | (2.380) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 1,228.9600 | 1.2290 | 1,256.1800 | 1.2562 | 2.215 | 0 | 0 | 491 |
| 2022/12/19 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 7,056.6900 | 7.0567 | 6,834.7700 | 6.8348 | (3.145) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 5,843.9900 | 5.8440 | 5,965.5400 | 5.9655 | 2.080 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 3,193.9600 | 3.1940 | 3,061.5900 | 3.0616 | (4.144) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 03/08/2023 | | | Bond Future | 11.5114 | 87.2451 | 11.4658 | 87.4990 | (0.397) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 5,777.3400 | 5.7773 | 5,897.9200 | 5.8979 | 2.087 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 3,233.4200 | 3.2334 | 3,100.0800 | 3.1001 | (4.124) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 5,810.6300 | 5.8106 | 5,931.7000 | 5.9317 | 2.084 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 3,213.6300 | 3.2136 | 3,080.7800 | 3.0808 | (4.134) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 3,991.3200 | 3.9913 | 4,090.0400 | 4.0900 | 2.473 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 5,171.1200 | 5.1711 | 5,010.6900 | 5.0107 | (3.102) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 4,018.2200 | 4.0182 | 4,117.4400 | 4.1174 | 2.469 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 5,142.5100 | 5.1425 | 4,982.5800 | 4.9826 | (3.110) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/11/2023 | | | Bond Future | 11.6245 | 84.5733 | 11.5770 | 84.8324 | (0.409) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 4,045.2200 | 4.0452 | 4,144.9200 | 4.1449 | 2.465 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 5,114.0400 | 5.1140 | 4,954.5900 | 4.9546 | (3.118) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 01/02/2024 | 12.18 | Put | Bond Future | 3,827.6800 | 3.8277 | 3,699.8400 | 3.6998 | (3.340) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 01/02/2024 | 12.19 | Call | Bond Future | 6,069.3700 | 6.0694 | 6,206.5400 | 6.2065 | 2.260 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 01/02/2024 | 12.19 | Put | Bond Future | 3,807.5200 | 3.8075 | 3,680.1200 | 3.6801 | (3.346) | 0 | 0 | 0 |
| 2022/12/19 | R035 | 01/02/2024 | | | Bond Future | 11.7573 | 86.2977 | 11.7078 | 86.5623 | (0.421) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R035 | 01/02/2024 | 12.18 | Call | Bond Future | 6,038.2400 | 6.0382 | 6,174.9700 | 6.1750 | 2.264 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 01/02/2024 | 12.20 | Call | Bond Future | 6,100.5400 | 6.1005 | 6,238.1500 | 6.2382 | 2.256 | 0 | 0 | 0 |
| 2022/12/19 | R035 | 01/02/2024 | 12.20 | Put | Bond Future | 3,787.4600 | 3.7875 | 3,660.5000 | 3.6605 | (3.352) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 227.5200 | 0.2275 | 216.5800 | 0.2166 | (4.808) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 1,745.9900 | 1.7460 | 1,679.3400 | 1.6793 | (3.817) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 236.3300 | 0.2363 | 225.2800 | 0.2253 | (4.676) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 1,720.8600 | 1.7209 | 1,654.1000 | 1.6541 | (3.879) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/02/2023 | | | Bond Future | 8.7713 | 106.9315 | 8.7546 | 106.9872 | (0.190) | 0.0000 | 0.0000 | 72,565 |
| 2022/12/19 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 245.3600 | 0.2454 | 234.2100 | 0.2342 | (4.544) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 1,695.9600 | 1.6960 | 1,629.1000 | 1.6291 | (3.942) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 1,550.6100 | 1.5506 | 1,500.8400 | 1.5008 | (3.210) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 1,529.5500 | 1.5296 | 1,536.0900 | 1.5361 | 0.428 | 0 | 0 | 0 |
| 2022/12/19 | R186 | 04/05/2023 | | | Bond Future | 8.8419 | 109.0295 | 8.8240 | 109.0856 | (0.202) | 0.0000 | 0.0000 | 12,216 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 1,496.9600 | 1.4970 | 1,503.1600 | 1.5032 | 0.414 | 0 | 0 | 0 |
| 2022/12/19 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 1,565.6200 | 1.5656 | 1,515.6800 | 1.5157 | (3.190) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 1,513.3400 | 1.5133 | 1,519.7100 | 1.5197 | 0.421 | 0 | 0 | 0 |
| 2022/12/19 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 1,535.4500 | 1.5354 | 1,485.8500 | 1.4859 | (3.230) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 969.6100 | 0.9696 | 937.7400 | 0.9377 | (3.287) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 3,451.1700 | 3.4512 | 3,476.2900 | 3.4763 | 0.728 | 0 | 0 | 0 |
| 2022/12/19 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 962.3600 | 0.9624 | 930.6200 | 0.9306 | (3.298) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 03/08/2023 | | | Bond Future | 8.8812 | 105.9808 | 8.8619 | 106.0377 | (0.218) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 3,429.8700 | 3.4299 | 3,454.8600 | 3.4549 | 0.729 | 0 | 0 | 0 |
| 2022/12/19 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 3,472.5100 | 3.4725 | 3,497.7700 | 3.4978 | 0.727 | 0 | 0 | 0 |
| 2022/12/19 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 955.1600 | 0.9552 | 923.5600 | 0.9236 | (3.308) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 2,743.2800 | 2.7433 | 2,766.8500 | 2.7669 | 0.859 | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 1,415.2800 | 1.4153 | 1,380.9500 | 1.3809 | (2.426) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/11/2023 | 9.15 | Call | Bond Future | 2,307.2400 | 2.3072 | 2,327.7700 | 2.3278 | 0.890 | 0 | 0 | 1,715 |
| 2022/12/19 | R186 | 02/11/2023 | | | Bond Future | 8.9124 | 108.2098 | 8.8913 | 108.2677 | (0.237) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R186 | 02/11/2023 | 10.42 | Call | Bond Future | 4,786.7500 | 4.7868 | 4,821.3200 | 4.8213 | 0.722 | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/11/2023 | 10.42 | Put | Bond Future | 748.7600 | 0.7488 | 725.4300 | 0.7254 | (3.116) | 0 | 0 | 1,715 |
| 2022/12/19 | R186 | 02/11/2023 | 9.15 | Put | Bond Future | 1,657.4800 | 1.6575 | 1,620.1100 | 1.6201 | (2.255) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 2,707.3400 | 2.7073 | 2,730.6600 | 2.7307 | 0.861 | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 1,433.3900 | 1.4334 | 1,398.8100 | 1.3988 | (2.412) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 2,725.2900 | 2.7253 | 2,748.7300 | 2.7487 | 0.860 | 0 | 0 | 0 |
| 2022/12/19 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 1,424.3100 | 1.4243 | 1,389.8500 | 1.3899 | (2.419) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 01/02/2024 | 9.51 | Call | Bond Future | 2,845.0500 | 2.8450 | 2,871.5100 | 2.8715 | 0.930 | 0 | 0 | 0 |
| 2022/12/19 | R186 | 01/02/2024 | 9.52 | Put | Bond Future | 1,489.4800 | 1.4895 | 1,456.7900 | 1.4568 | (2.195) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 01/02/2024 | 9.50 | Call | Bond Future | 2,828.1300 | 2.8281 | 2,854.4900 | 2.8545 | 0.932 | 0 | 0 | 0 |
| 2022/12/19 | R186 | 01/02/2024 | | | Bond Future | 8.9758 | 105.1108 | 8.9525 | 105.1701 | (0.259) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R186 | 01/02/2024 | 9.51 | Put | Bond Future | 1,497.1100 | 1.4971 | 1,464.3200 | 1.4643 | (2.190) | 0 | 0 | 0 |
| 2022/12/19 | R186 | 01/02/2024 | 9.52 | Call | Bond Future | 2,862.4400 | 2.8624 | 2,889.0000 | 2.8890 | 0.928 | 0 | 0 | 0 |
| 2022/12/19 | R186 | 01/02/2024 | 9.50 | Put | Bond Future | 1,505.2200 | 1.5052 | 1,472.3300 | 1.4723 | (2.185) | 0 | 0 | 0 |
| 2022/12/19 | R197 | 02/02/2023 | | | Bond Future | 328.9139 | 328.9139 | 328.8912 | 328.8912 | (0.007) | 0.0000 | 0.0000 | 977 |
| 2022/12/19 | R197 | 04/05/2023 | | | Bond Future | 335.4476 | 335.4476 | 335.4224 | 335.4224 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R197 | 03/08/2023 | | | Bond Future | 333.4039 | 333.4039 | 333.3777 | 333.3777 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R197 | 02/11/2023 | | | Bond Future | 340.4884 | 340.4884 | 340.4612 | 340.4612 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R202 | 02/02/2023 | | | Bond Future | 244.9107 | 244.9107 | 244.8998 | 244.8998 | (0.004) | 0.0000 | 0.0000 | 5,950 |
| 2022/12/19 | R202 | 04/05/2023 | | | Bond Future | 249.7757 | 249.7757 | 249.7631 | 249.7631 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R202 | 03/08/2023 | | | Bond Future | 250.1894 | 250.1894 | 250.1759 | 250.1759 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R202 | 02/11/2023 | | | Bond Future | 255.5051 | 255.5051 | 255.4910 | 255.4910 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R202 | 01/02/2024 | | | Bond Future | 255.8202 | 255.8202 | 255.8074 | 255.8074 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 654.1500 | 0.6542 | 664.4700 | 0.6645 | 1.578 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 668.8200 | 0.6688 | 679.7500 | 0.6797 | 1.634 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 3,171.6600 | 3.1717 | 2,943.7100 | 2.9437 | (7.187) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 02/02/2023 | | | Bond Future | 11.2787 | 68.1709 | 11.2315 | 68.4104 | (0.418) | 0.0000 | 0.0000 | 31,504 |
| 2022/12/19 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 3,248.8900 | 3.2489 | 3,019.7100 | 3.0197 | (7.054) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 3,210.1300 | 3.2101 | 2,981.5600 | 2.9816 | (7.120) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 683.7100 | 0.6837 | 695.2600 | 0.6953 | 1.689 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 2,341.2400 | 2.3412 | 2,408.7000 | 2.4087 | 2.881 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 3,794.4200 | 3.7944 | 3,618.0700 | 3.6181 | (4.648) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 04/05/2023 | 11.50 | Put | Bond Future | 2,792.6100 | 2.7926 | 2,641.0400 | 2.6410 | (5.428) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 04/05/2023 | 10.00 | Call | Bond Future | 648.3200 | 0.6483 | 664.8600 | 0.6649 | 2.551 | 0 | 0 | 500 |
| 2022/12/19 | R209 | 04/05/2023 | 10.00 | Put | Bond Future | 8,101.4600 | 8.1015 | 7,874.1900 | 7.8742 | (2.805) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 2,318.3700 | 2.3184 | 2,385.2300 | 2.3852 | 2.884 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 3,822.9800 | 3.8230 | 3,646.0300 | 3.6460 | (4.629) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 04/05/2023 | | | Bond Future | 11.3871 | 66.3569 | 11.3383 | 66.6007 | (0.428) | 0.0000 | 0.0000 | 2,635 |
| 2022/12/19 | R209 | 04/05/2023 | 12.50 | Call | Bond Future | 6,488.8900 | 6.4889 | 6,639.0500 | 6.6390 | 2.314 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 04/05/2023 | 12.50 | Put | Bond Future | 1,254.1800 | 1.2542 | 1,160.5300 | 1.1605 | (7.467) | 0 | 0 | 8,500 |
| 2022/12/19 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 2,364.2200 | 2.3642 | 2,432.2900 | 2.4323 | 2.879 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 3,766.0400 | 3.7660 | 3,590.3000 | 3.5903 | (4.666) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 04/05/2023 | 11.50 | Call | Bond Future | 3,352.1800 | 3.3522 | 3,444.4200 | 3.4444 | 2.752 | 0 | 0 | 1,000 |
| 2022/12/19 | R209 | 04/05/2023 | 11.00 | Call | Bond Future | 2,117.2100 | 2.1172 | 2,178.7200 | 2.1787 | 2.905 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 04/05/2023 | 11.00 | Put | Bond Future | 4,087.1000 | 4.0871 | 3,904.8000 | 3.9048 | (4.460) | 0 | 0 | 6,250 |
| 2022/12/19 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 2,829.3600 | 2.8294 | 2,703.6600 | 2.7037 | (4.443) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 5,007.4200 | 5.0074 | 5,129.3100 | 5.1293 | 2.434 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 5,036.3800 | 5.0364 | 5,158.7500 | 5.1588 | 2.430 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 03/08/2023 | | | Bond Future | 11.4838 | 67.7319 | 11.4333 | 67.9804 | (0.439) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 5,065.5900 | 5.0656 | 5,188.4500 | 5.1885 | 2.425 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 2,864.9100 | 2.8649 | 2,738.2400 | 2.7382 | (4.421) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 2,846.9800 | 2.8470 | 2,720.7900 | 2.7208 | (4.432) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 3,426.8900 | 3.4269 | 3,525.4000 | 3.5254 | 2.875 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 4,658.3600 | 4.6584 | 4,503.1900 | 4.5032 | (3.331) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 3,450.3400 | 3.4503 | 3,549.3500 | 3.5494 | 2.870 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 4,632.1400 | 4.6321 | 4,477.4700 | 4.4775 | (3.339) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 02/11/2023 | | | Bond Future | 11.5810 | 66.0039 | 11.5288 | 66.2576 | (0.451) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 3,473.8800 | 3.4739 | 3,573.3700 | 3.5734 | 2.864 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 4,606.0600 | 4.6061 | 4,451.8700 | 4.4519 | (3.348) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 01/02/2024 | 12.14 | Call | Bond Future | 5,399.4700 | 5.3995 | 5,538.0600 | 5.5381 | 2.567 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 01/02/2024 | 12.14 | Put | Bond Future | 3,307.2200 | 3.3072 | 3,186.8400 | 3.1868 | (3.640) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 01/02/2024 | 12.13 | Put | Bond Future | 3,325.2200 | 3.3252 | 3,204.4000 | 3.2044 | (3.633) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 01/02/2024 | | | Bond Future | 11.6911 | 67.3497 | 11.6370 | 67.6086 | (0.463) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R209 | 01/02/2024 | 12.12 | Call | Bond Future | 5,344.0800 | 5.3441 | 5,481.8000 | 5.4818 | 2.577 | 0 | 0 | 0 |
| 2022/12/19 | R209 | 01/02/2024 | 12.12 | Put | Bond Future | 3,343.0500 | 3.3431 | 3,221.8000 | 3.2218 | (3.627) | 0 | 0 | 0 |
| 2022/12/19 | R209 | 01/02/2024 | 12.13 | Call | Bond Future | 5,371.8900 | 5.3719 | 5,510.0400 | 5.5100 | 2.572 | 0 | 0 | 0 |
| 2022/12/19 | R210 | 02/02/2023 | | | Bond Future | 221.0495 | 221.0495 | 221.0355 | 221.0355 | (0.006) | 0.0000 | 0.0000 | 372 |
| 2022/12/19 | R210 | 04/05/2023 | | | Bond Future | 222.3549 | 222.3549 | 222.3395 | 222.3395 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R210 | 03/08/2023 | | | Bond Future | 227.0113 | 227.0113 | 226.9945 | 226.9945 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R210 | 02/11/2023 | | | Bond Future | 228.6672 | 228.6672 | 228.6505 | 228.6505 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R210 | 01/02/2024 | | | Bond Future | 233.3833 | 233.3833 | 233.3665 | 233.3665 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 228.0800 | 0.2281 | 233.8900 | 0.2339 | 2.547 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 1,895.0900 | 1.8951 | 1,708.8100 | 1.7088 | (9.830) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 6,891.2500 | 6.8913 | 7,081.4300 | 7.0814 | 2.760 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 111.2100 | 0.1112 | 80.5500 | 0.0805 | (27.569) | 0 | 0 | 912 |
| 2022/12/19 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 2,517.7700 | 2.5178 | 2,314.0800 | 2.3141 | (8.090) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2022/12/19 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 497.1100 | 0.4971 | 514.9600 | 0.5150 | 3.591 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 699.1600 | 0.6992 | 726.4600 | 0.7265 | 3.905 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 2,116.1700 | 2.1162 | 1,922.6300 | 1.9226 | (9.146) | 0 | 0 | 476 |
| 2022/12/19 | R213 | 02/02/2023 | | | Bond Future | 10.6524 | 83.6543 | 10.6049 | 83.8751 | (0.447) | 0.0000 | 0.0000 | 38,255 |
| 2022/12/19 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 3.5600 | 0.0036 | 3.1200 | 0.0031 | (12.360) | 0 | 0 | 476 |
| 2022/12/19 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 7,312.7200 | 7.3127 | 7,091.4400 | 7.0914 | (3.026) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 3,276.0800 | 3.2761 | 3,061.0500 | 3.0611 | (6.564) | 0 | 0 | 476 |
| 2022/12/19 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 467.1000 | 0.4671 | 483.5700 | 0.4836 | 3.526 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 2,550.7600 | 2.5508 | 2,346.3900 | 2.3464 | (8.012) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 855.9600 | 0.8560 | 890.5200 | 0.8905 | 4.038 | 0 | 0 | 912 |
| 2022/12/19 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 481.9600 | 0.4820 | 499.1100 | 0.4991 | 3.558 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 2,485.1100 | 2.4851 | 2,282.1200 | 2.2821 | (8.168) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 2,565.7000 | 2.5657 | 2,644.5300 | 2.6445 | 3.072 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 2,646.6700 | 2.6467 | 2,500.8200 | 2.5008 | (5.511) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 04/05/2023 | | | Bond Future | 10.7679 | 81.7435 | 10.7183 | 81.9682 | (0.461) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 2,542.4500 | 2.5425 | 2,620.6600 | 2.6207 | 3.076 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 2,668.7100 | 2.6687 | 2,522.2400 | 2.5222 | (5.488) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 2,519.5100 | 2.5195 | 2,597.1100 | 2.5971 | 3.080 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 2,691.0800 | 2.6911 | 2,544.0000 | 2.5440 | (5.465) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 2,040.6600 | 2.0407 | 1,937.9100 | 1.9379 | (5.035) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 5,290.8600 | 5.2909 | 5,417.5000 | 5.4175 | 2.394 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 03/08/2023 | | | Bond Future | 10.8706 | 83.4368 | 10.8188 | 83.6657 | (0.477) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 5,262.1600 | 5.2622 | 5,388.3700 | 5.3884 | 2.398 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 2,027.5000 | 2.0275 | 1,925.1800 | 1.9252 | (5.047) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 5,233.2600 | 5.2333 | 5,359.0400 | 5.3590 | 2.403 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 2,053.6600 | 2.0537 | 1,950.4800 | 1.9505 | (5.024) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 3,708.8900 | 3.7089 | 3,817.9600 | 3.8180 | 2.941 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 3,065.0100 | 3.0650 | 2,940.4100 | 2.9404 | (4.065) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/11/2023 | | | Bond Future | 10.9795 | 81.6368 | 10.9253 | 81.8704 | (0.494) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 3,684.8000 | 3.6848 | 3,793.4100 | 3.7934 | 2.948 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 3,083.5100 | 3.0835 | 2,958.4500 | 2.9585 | (4.056) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 3,660.4800 | 3.6605 | 3,768.6200 | 3.7686 | 2.954 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 3,101.8100 | 3.1018 | 2,976.2800 | 2.9763 | (4.047) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 01/02/2024 | 11.71 | Call | Bond Future | 5,018.5700 | 5.0186 | 5,152.1300 | 5.1521 | 2.661 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 01/02/2024 | 11.71 | Put | Bond Future | 2,568.1400 | 2.5681 | 2,463.1600 | 2.4632 | (4.088) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 01/02/2024 | 11.70 | Call | Bond Future | 4,992.1100 | 4.9921 | 5,125.2800 | 5.1253 | 2.668 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 01/02/2024 | 11.70 | Put | Bond Future | 2,581.9100 | 2.5819 | 2,476.5400 | 2.4765 | (4.081) | 0 | 0 | 0 |
| 2022/12/19 | R213 | 01/02/2024 | | | Bond Future | 11.1125 | 83.3018 | 11.0555 | 83.5403 | (0.512) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R213 | 01/02/2024 | 11.72 | Call | Bond Future | 5,045.0800 | 5.0451 | 5,179.0300 | 5.1790 | 2.655 | 0 | 0 | 0 |
| 2022/12/19 | R213 | 01/02/2024 | 11.72 | Put | Bond Future | 2,554.4500 | 2.5544 | 2,449.8600 | 2.4499 | (4.094) | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 10.90 | Put | Bond Future | 3,435.4300 | 3.4354 | 3,175.1700 | 3.1752 | (7.576) | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 11.10 | Call | Bond Future | 1,068.9200 | 1.0689 | 1,105.4600 | 1.1055 | 3.418 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 1,007.8600 | 1.0079 | 1,041.3400 | 1.0413 | 3.322 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 2,781.7400 | 2.7817 | 2,536.4900 | 2.5365 | (8.816) | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 1,028.0000 | 1.0280 | 1,062.4900 | 1.0625 | 3.355 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 2,746.3600 | 2.7464 | 2,502.1200 | 2.5021 | (8.893) | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | | | Bond Future | 11.3962 | 65.7063 | 11.3440 | 65.9850 | (0.458) | 0.0000 | 0.0000 | 71,030 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/12/19 | R214 | 02/02/2023 | | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | | Put | Bond Future | 34,293.7200 | | 34.2937 | 34,014.9900 | 34.0150 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 10.30 | Call | Bond Future | 143.6800 | | 0.1437 | 140.1800 | 0.1402 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 10.30 | Put | Bond Future | 6,424.3500 | | 6.4243 | 6,142.1200 | 6.1421 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 10.90 | Call | Bond Future | 706.1700 | | 0.7062 | 724.6400 | 0.7246 | 0 | 0 | 2,300 |
| 2022/12/19 | R214 | 02/02/2023 | 11.80 | Call | Bond Future | 3,067.9800 | | 3.0680 | 3,195.9300 | 3.1959 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 11.80 | Put | Bond Future | 975.4200 | | 0.9754 | 824.6400 | 0.8246 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 1,048.2900 | | 1.0483 | 1,083.8000 | 1.0838 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 2,711.1900 | | 2.7112 | 2,467.9700 | 2.4680 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 11.10 | Put | Bond Future | 2,676.4400 | | 2.6764 | 2,434.2500 | 2.4343 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 11.60 | Call | Bond Future | 2,396.5100 | | 2.3965 | 2,496.5700 | 2.4966 | 0 | 0 | 2,300 |
| 2022/12/19 | R214 | 02/02/2023 | 11.60 | Put | Bond Future | 1,326.5400 | | 1.3265 | 1,147.8700 | 1.1479 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 11.00 | Call | Bond Future | 873.9000 | | 0.8739 | 900.7300 | 0.9007 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/02/2023 | 11.00 | Put | Bond Future | 3,038.5500 | | 3.0386 | 2,786.6500 | 2.7867 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 2,820.1400 | | 2.8201 | 2,915.3400 | 2.9153 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 3,535.8100 | | 3.5358 | 3,347.2600 | 3.3473 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 2,846.2000 | | 2.8462 | 2,942.1400 | 2.9421 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 3,508.4800 | | 3.5085 | 3,320.6700 | 3.3207 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 04/05/2023 | | | Bond Future | 11.4952 | | 63.6972 | 11.4413 | 63.9809 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 2,872.2100 | | 2.8722 | 2,968.8800 | 2.9689 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 3,481.1700 | | 3.4812 | 3,294.0900 | 3.2941 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 5,641.8900 | | 5.6419 | 5,793.6200 | 5.7936 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 2,863.4200 | | 2.8634 | 2,725.7600 | 2.7258 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 5,672.5700 | | 5.6726 | 5,824.8300 | 5.8248 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 2,845.8700 | | 2.8459 | 2,708.7400 | 2.7087 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 03/08/2023 | | | Bond Future | 11.5845 | | 65.0167 | 11.5288 | 65.3061 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 5,703.4800 | | 5.7035 | 5,856.2800 | 5.8563 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 2,828.6200 | | 2.8286 | 2,692.0300 | 2.6920 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 4,944.6900 | | 4.9447 | 4,769.0500 | 4.7690 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 3,793.7300 | | 3.7937 | 3,914.0100 | 3.9140 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 4,916.2700 | | 4.9163 | 4,741.2000 | 4.7412 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/11/2023 | | | Bond Future | 11.6763 | | 63.0834 | 11.6188 | 63.3787 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 3,818.2600 | | 3.8183 | 3,939.1100 | 3.9391 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 4,888.2100 | | 4.8882 | 4,713.7100 | 4.7137 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 3,769.5000 | | 3.7695 | 3,889.2100 | 3.8892 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 01/02/2024 | 12.16 | Call | Bond Future | 5,692.6100 | | 5.6926 | 5,852.2000 | 5.8522 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 01/02/2024 | 12.16 | Put | Bond Future | 3,833.4700 | | 3.8335 | 3,691.5500 | 3.6915 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 01/02/2024 | | | Bond Future | 11.7825 | | 64.3697 | 11.7230 | 64.6712 | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R214 | 01/02/2024 | 12.14 | Call | Bond Future | 5,635.7800 | | 5.6358 | 5,794.4000 | 5.7944 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 01/02/2024 | 12.14 | Put | Bond Future | 3,872.9500 | | 3.8730 | 3,730.0600 | 3.7301 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 01/02/2024 | 12.15 | Call | Bond Future | 5,664.1700 | | 5.6642 | 5,823.2700 | 5.8233 | 0 | 0 | 0 |
| 2022/12/19 | R214 | 01/02/2024 | 12.15 | Put | Bond Future | 3,853.1600 | | 3.8532 | 3,710.7500 | 3.7107 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/02/2023 | 11.00 | Call | Bond Future | 1,162.1200 | | 1.1621 | 1,187.7700 | 1.1878 | 0 | 0 | 2,900 |
| 2022/12/19 | R248 | 02/02/2023 | 11.00 | Put | Bond Future | 3,656.6200 | | 3.6566 | 3,366.1500 | 3.3662 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/02/2023 | 11.60 | Call | Bond Future | 3,132.8500 | | 3.1329 | 3,243.2400 | 3.2432 | 0 | 0 | 2,900 |
| 2022/12/19 | R248 | 02/02/2023 | 11.60 | Put | Bond Future | 1,570.7500 | | 1.5707 | 1,365.0200 | 1.3650 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/02/2023 | 11.70 | Call | Bond Future | 3,550.2300 | | 3.5502 | 3,676.8400 | 3.6768 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2022/12/19 | R248 | 02/02/2023 | 11.70 | Put | Bond Future | 1,346.5600 | 1.3466 | 1,157.0500 | 1.1570 | (14.074) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 1,364.3700 | 1.3644 | 1,398.8100 | 1.3988 | 2.524 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 3,296.6600 | 3.2967 | 3,014.9800 | 3.0150 | (8.544) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/02/2023 | 11.10 | Put | Bond Future | 3,210.7300 | 3.2107 | 2,931.4300 | 2.9314 | (8.699) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/02/2023 | | | Bond Future | 11.3625 | 82.3041 | 11.3155 | 82.6203 | (0.414) | 0.0000 | 0.0000 | 247,738 |
| 2022/12/19 | R248 | 02/02/2023 | 10.40 | Call | Bond Future | 256.1900 | 0.2562 | 249.9700 | 0.2500 | (2.428) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/02/2023 | 10.40 | Put | Bond Future | 7,193.2000 | 7.1932 | 6,870.8600 | 6.8709 | (4.481) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 1,312.0000 | 1.3120 | 1,344.1500 | 1.3441 | 2.450 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 3,384.2100 | 3.3842 | 3,100.2400 | 3.1002 | (8.391) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 1,337.9800 | 1.3380 | 1,371.2700 | 1.3713 | 2.488 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 3,340.1700 | 3.3402 | 3,057.3400 | 3.0573 | (8.468) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/02/2023 | 11.10 | Call | Bond Future | 1,417.9400 | 1.4179 | 1,454.7600 | 1.4548 | 2.597 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 3,592.9800 | 3.5930 | 3,697.3700 | 3.6974 | 2.905 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 4,342.4800 | 4.3425 | 4,125.0100 | 4.1250 | (5.008) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 04/05/2023 | | | Bond Future | 11.4628 | 79.4598 | 11.4141 | 79.7816 | (0.424) | 0.0000 | 0.0000 | 10,946 |
| 2022/12/19 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 3,560.0600 | 3.5601 | 3,663.6100 | 3.6636 | 2.909 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 4,376.6500 | 4.3767 | 4,158.3400 | 4.1583 | (4.988) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 3,527.2700 | 3.5273 | 3,629.9900 | 3.6300 | 2.912 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 4,411.0400 | 4.4110 | 4,191.9000 | 4.1919 | (4.968) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 7,030.0600 | 7.0301 | 7,197.9500 | 7.1979 | 2.388 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 3,575.1200 | 3.5751 | 3,414.8900 | 3.4149 | (4.482) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 03/08/2023 | | | Bond Future | 11.5563 | 81.0684 | 11.5060 | 81.3965 | (0.436) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 6,991.7800 | 6.9918 | 7,159.0600 | 7.1591 | 2.393 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 3,596.8100 | 3.5968 | 3,435.9700 | 3.4360 | (4.472) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 6,953.7900 | 6.9538 | 7,120.4600 | 7.1205 | 2.397 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 3,618.8800 | 3.6189 | 3,457.4300 | 3.4574 | (4.461) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 4,861.4200 | 4.8614 | 4,998.0400 | 4.9980 | 2.810 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 5,888.9000 | 5.8889 | 5,691.2300 | 5.6912 | (3.357) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 4,829.6900 | 4.8297 | 4,965.6600 | 4.9657 | 2.815 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/11/2023 | | | Bond Future | 11.6436 | 78.3495 | 11.5916 | 78.6844 | (0.447) | 0.0000 | 0.0000 | 13,000 |
| 2022/12/19 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 5,922.6800 | 5.9227 | 5,724.3800 | 5.7244 | (3.348) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 4,893.2400 | 4.8932 | 5,030.4900 | 5.0305 | 2.805 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 5,956.6400 | 5.9566 | 5,757.6900 | 5.7577 | (3.340) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 01/02/2024 | 12.15 | Call | Bond Future | 7,064.9500 | 7.0650 | 7,245.9400 | 7.2459 | 2.562 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 01/02/2024 | 12.15 | Put | Bond Future | 4,564.9800 | 4.5650 | 4,404.0600 | 4.4041 | (3.525) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 01/02/2024 | 12.14 | Call | Bond Future | 7,029.3200 | 7.0293 | 7,209.7600 | 7.2098 | 2.567 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 01/02/2024 | 12.14 | Put | Bond Future | 4,588.9200 | 4.5889 | 4,427.4500 | 4.4275 | (3.519) | 0 | 0 | 0 |
| 2022/12/19 | R248 | 01/02/2024 | | | Bond Future | 11.7422 | 79.9840 | 11.6882 | 80.3259 | (0.460) | 0.0000 | 0.0000 | 0 |
| 2022/12/19 | R248 | 01/02/2024 | 12.16 | Call | Bond Future | 7,100.6300 | 7.1006 | 7,282.1800 | 7.2822 | 2.557 | 0 | 0 | 0 |
| 2022/12/19 | R248 | 01/02/2024 | 12.16 | Put | Bond Future | 4,541.1700 | 4.5412 | 4,380.8100 | 4.3808 | (3.531) | 0 | 0 | 0 |

Total

1579197