



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/02/2023 TO 06/02/2023

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2025 | 02/02/2023 | | Bond Future | 166.1860 | 166.1860 | 166.1860 | 166.1860 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2025 | 04/05/2023 | | Bond Future | 169.3748 | 169.3748 | 169.3399 | 169.3399 | (0.021) | 0.0000 | 0.0000 | 5,237 |
| 2023/02/06 | 2025 | 03/08/2023 | | Bond Future | 171.0100 | 171.0100 | 170.9741 | 170.9741 | (0.021) | 0.0000 | 0.0000 | 214 |
| 2023/02/06 | 2025 | 02/11/2023 | | Bond Future | 174.4123 | 174.4123 | 174.3759 | 174.3759 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2025 | 01/02/2024 | | Bond Future | 176.0890 | 176.0890 | 176.0523 | 176.0523 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2025 | 02/05/2024 | | Bond Future | 179.4020 | 179.4020 | 179.3653 | 179.3653 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2029 | 02/02/2023 | | Bond Future | 120.4953 | 120.4953 | 120.4953 | 120.4953 | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | 2029 | 04/05/2023 | | | Bond Future | 121.5135 | 121.5135 | 121.6182 | 121.6182 | 0.086 | 0.0000 | 0.0000 | 1,045 |
| 2023/02/06 | 2029 | 03/08/2023 | | | Bond Future | 123.9352 | 123.9352 | 124.0418 | 124.0418 | 0.086 | 0.0000 | 0.0000 | 728 |
| 2023/02/06 | 2029 | 02/11/2023 | | | Bond Future | 125.0748 | 125.0748 | 125.1836 | 125.1836 | 0.087 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2029 | 01/02/2024 | | | Bond Future | 127.5559 | 127.5559 | 127.6671 | 127.6671 | 0.087 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2029 | 02/05/2024 | | | Bond Future | 128.6003 | 128.6003 | 128.7143 | 128.7143 | 0.089 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2030 | 02/02/2023 | | | Bond Future | 9.4800 | 92.7176 | 9.4800 | 92.7176 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 635.0300 | 0.6350 | 491.5000 | 0.4915 | (22.602) | 0 | 0 | 388 |
| 2023/02/06 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 3,649.5400 | 3.6495 | 4,031.5000 | 4.0315 | 10.466 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 1,995.6900 | 1.9957 | 2,256.2900 | 2.2563 | 13.058 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 1,786.9100 | 1.7869 | 1,501.7900 | 1.5018 | (15.956) | 0 | 0 | 479 |
| 2023/02/06 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 1,788.4300 | 1.7884 | 2,028.8000 | 2.0288 | 13.440 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 7,474.3200 | 7.4743 | 6,975.5000 | 6.9755 | (6.674) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 161.9600 | 0.1620 | 188.6300 | 0.1886 | 16.467 | 0 | 0 | 150 |
| 2023/02/06 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 4,381.8300 | 4.3818 | 3,946.6100 | 3.9466 | (9.932) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 565.1000 | 0.5651 | 655.3700 | 0.6554 | 15.974 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 4,417.3900 | 4.4174 | 3,980.9600 | 3.9810 | (9.880) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 556.9400 | 0.5569 | 646.0000 | 0.6460 | 15.991 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 2,062.5100 | 2.0625 | 1,753.3800 | 1.7534 | (14.988) | 0 | 0 | 388 |
| 2023/02/06 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 1,558.3300 | 1.5583 | 1,774.6900 | 1.7747 | 13.884 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 2,675.6600 | 2.6757 | 2,321.8300 | 2.3218 | (13.224) | 0 | 0 | 1,080 |
| 2023/02/06 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 1,170.5200 | 1.1705 | 1,342.1800 | 1.3422 | 14.665 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 4,031.5400 | 4.0315 | 3,609.1700 | 3.6092 | (10.477) | 0 | 0 | 479 |
| 2023/02/06 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 653.5100 | 0.6535 | 756.6300 | 0.7566 | 15.779 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | | | Bond Future | 9.6703 | 94.0184 | 9.7847 | 93.4929 | 1.182 | 0.0000 | 0.0000 | 81,752 |
| 2023/02/06 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 1,577.7900 | 1.5778 | 1,312.9000 | 1.3129 | (16.789) | 0 | 0 | 150 |
| 2023/02/06 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 10,197.6600 | 10.1977 | 9,678.9100 | 9.6789 | (5.087) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 39.3100 | 0.0393 | 46.0500 | 0.0461 | 17.146 | 0 | 0 | 1,080 |
| 2023/02/06 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 11,975.3100 | 11.9753 | 11,452.0500 | 11.4520 | (4.369) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 12.8800 | 0.0129 | 15.1100 | 0.0151 | 17.314 | 0 | 0 | 479 |
| 2023/02/06 | 2030 | 04/05/2023 | 12.57 | Call | Bond Future | 12,243.2500 | 12.2433 | 11,719.6200 | 11.7196 | (4.277) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 12.57 | Put | Bond Future | 10.7600 | 0.0108 | 12.6200 | 0.0126 | 17.286 | 0 | 0 | 350 |
| 2023/02/06 | 2030 | 04/05/2023 | 10.65 | Call | Bond Future | 4,849.9400 | 4.8499 | 4,399.9700 | 4.4000 | (9.278) | 0 | 0 | 350 |
| 2023/02/06 | 2030 | 04/05/2023 | 10.65 | Put | Bond Future | 467.0000 | 0.4670 | 542.5200 | 0.5425 | 16.171 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 8,564.0200 | 8.5640 | 8,054.8400 | 8.0548 | (5.946) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 98.3900 | 0.0984 | 114.7000 | 0.1147 | 16.577 | 0 | 0 | 388 |
| 2023/02/06 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 4,453.0300 | 4.4530 | 4,015.4000 | 4.0154 | (9.828) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 548.8900 | 0.5489 | 636.7500 | 0.6367 | 16.007 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 12,805.7400 | 12.8057 | 12,279.9200 | 12.2799 | (4.106) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 64.5900 | 0.0646 | 74.7900 | 0.0748 | 15.792 | 0 | 0 | 350 |
| 2023/02/06 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 7,286.9900 | 7.2870 | 6,818.5500 | 6.8186 | (6.428) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 509.3000 | 0.5093 | 576.2500 | 0.5763 | 13.145 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 4,110.5400 | 4.1105 | 3,731.1800 | 3.7312 | (9.229) | 0 | 0 | 1,012 |
| 2023/02/06 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 4,897.9400 | 4.8979 | 4,489.1300 | 4.4891 | (8.347) | 0 | 0 | 350 |
| 2023/02/06 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 1,027.0700 | 1.0271 | 1,154.2800 | 1.1543 | 12.386 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 7,251.6000 | 7.2516 | 6,783.8100 | 6.7838 | (6.451) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 519.6600 | 0.5197 | 587.8900 | 0.5879 | 13.130 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 03/08/2023 | | | Bond Future | 9.7602 | 91.8626 | 9.8806 | 91.3266 | 1.233 | 0.0000 | 0.0000 | 5,629 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 514.4600 | 0.5145 | 582.0400 | 0.5820 | 13.136 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 7,322.4000 | 7.3224 | 6,853.3300 | 6.8533 | (6.406) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 11,725.1500 | 11.7252 | 11,204.9100 | 11.2049 | (4.437) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 103.8800 | 0.1039 | 119.6600 | 0.1197 | 15.191 | 0 | 0 | 1,012 |
| 2023/02/06 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 1,306.1900 | 1.3062 | 1,462.8500 | 1.4628 | 11.994 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 5,396.0300 | 5.3960 | 4,995.4800 | 4.9955 | (7.423) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 1,388.9900 | 1.3890 | 1,534.8700 | 1.5349 | 10.503 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 5,426.5200 | 5.4265 | 5,025.0000 | 5.0250 | (7.399) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 1,378.5400 | 1.3785 | 1,523.4500 | 1.5234 | 10.512 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 02/11/2023 | | | Bond Future | 9.8488 | 93.6687 | 9.9754 | 93.1223 | 1.286 | 0.0000 | 0.0000 | 149 |
| 2023/02/06 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 5,457.0500 | 5.4571 | 5,054.5900 | 5.0546 | (7.375) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 1,368.1500 | 1.3681 | 1,512.1200 | 1.5121 | 10.523 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 01/02/2024 | 11.37 | Call | Bond Future | 6,980.6300 | 6.9806 | 6,548.5000 | 6.5485 | (6.190) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 01/02/2024 | 11.37 | Put | Bond Future | 1,262.7700 | 1.2628 | 1,387.6500 | 1.3876 | 9.889 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 01/02/2024 | | | Bond Future | 9.9482 | 91.5001 | 10.0817 | 90.9431 | 1.343 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2030 | 01/02/2024 | 11.35 | Call | Bond Future | 6,919.7500 | 6.9198 | 6,489.0700 | 6.4891 | (6.224) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 01/02/2024 | 11.35 | Put | Bond Future | 1,279.1600 | 1.2792 | 1,405.4900 | 1.4055 | 9.876 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 01/02/2024 | 11.36 | Call | Bond Future | 6,950.3100 | 6.9503 | 6,518.9100 | 6.5189 | (6.207) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 01/02/2024 | 11.36 | Put | Bond Future | 1,271.0800 | 1.2711 | 1,396.6900 | 1.3967 | 9.882 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 02/05/2024 | 9.81 | Call | Bond Future | 2,669.5000 | 2.6695 | 2,405.5000 | 2.4055 | (9.889) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 02/05/2024 | 9.81 | Put | Bond Future | 3,785.9900 | 3.7860 | 4,089.0100 | 4.0890 | 8.004 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 02/05/2024 | 9.82 | Call | Bond Future | 2,689.5400 | 2.6895 | 2,424.3400 | 2.4243 | (9.860) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 02/05/2024 | 9.82 | Put | Bond Future | 3,765.0700 | 3.7651 | 4,066.8900 | 4.0669 | 8.016 | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 02/05/2024 | | | Bond Future | 10.0846 | 93.1956 | 10.2256 | 92.6286 | 1.399 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2030 | 02/05/2024 | 9.83 | Call | Bond Future | 2,709.6600 | 2.7097 | 2,443.2700 | 2.4433 | (9.831) | 0 | 0 | 0 |
| 2023/02/06 | 2030 | 02/05/2024 | 9.83 | Put | Bond Future | 3,744.2500 | 3.7443 | 4,044.8800 | 4.0449 | 8.029 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 02/02/2023 | | | Bond Future | 10.1800 | 91.6147 | 10.1800 | 91.6147 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 9.80 | Call | Bond Future | 944.2900 | 0.9443 | 772.8300 | 0.7728 | (18.158) | 0 | 0 | 500 |
| 2023/02/06 | 2032 | 04/05/2023 | 9.85 | Put | Bond Future | 3,743.2300 | 3.7432 | 4,073.8300 | 4.0738 | 8.832 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 11.37 | Call | Bond Future | 5,743.8200 | 5.7438 | 5,301.7000 | 5.3017 | (7.697) | 0 | 0 | 400 |
| 2023/02/06 | 2032 | 04/05/2023 | 13.43 | Call | Bond Future | 14,402.6300 | 14.4026 | 13,891.7600 | 13.8918 | (3.547) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 13.43 | Put | Bond Future | 15.8400 | 0.0158 | 17.4600 | 0.0175 | 10.227 | 0 | 0 | 400 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 3,899.8700 | 3.8999 | 3,515.3600 | 3.5154 | (9.860) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 1,146.2900 | 1.1463 | 1,274.2700 | 1.2743 | 11.165 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 11.06 | Call | Bond Future | 4,528.3300 | 4.5283 | 4,120.3800 | 4.1204 | (9.009) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 11.06 | Put | Bond Future | 922.7000 | 0.9227 | 1,027.2400 | 1.0272 | 11.330 | 0 | 0 | 730 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.69 | Call | Bond Future | 3,205.4500 | 3.2055 | 2,852.9400 | 2.8529 | (10.997) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | | | Bond Future | 10.3556 | 88.8130 | 10.4534 | 88.3005 | 0.944 | 0.0000 | 0.0000 | 184,975 |
| 2023/02/06 | 2032 | 04/05/2023 | 9.80 | Put | Bond Future | 3,931.8400 | 3.9318 | 4,272.8700 | 4.2729 | 8.674 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 9.85 | Call | Bond Future | 1,029.9400 | 1.0299 | 848.0500 | 0.8481 | (17.660) | 0 | 0 | 6,500 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.03 | Call | Bond Future | 1,379.5100 | 1.3795 | 1,159.2300 | 1.1592 | (15.968) | 0 | 0 | 730 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.03 | Put | Bond Future | 3,114.3600 | 3.1144 | 3,406.5700 | 3.4066 | 9.383 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 11.37 | Put | Bond Future | 613.2400 | 0.6132 | 683.6100 | 0.6836 | 11.475 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 11.00 | Call | Bond Future | 4,303.0300 | 4.3030 | 3,902.9700 | 3.9030 | (9.297) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 11.00 | Put | Bond Future | 996.8400 | 0.9968 | 1,109.2700 | 1.1093 | 11.279 | 0 | 0 | 13,000 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.69 | Put | Bond Future | 1,468.8600 | 1.4689 | 1,628.8400 | 1.6288 | 10.891 | 0 | 0 | 500 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 3,828.0200 | 3.8280 | 3,446.4900 | 3.4465 | (9.967) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 1,175.4200 | 1.1754 | 1,306.3800 | 1.3064 | 11.142 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 3,863.8800 | 3.8639 | 3,480.8600 | 3.4809 | (9.913) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 1,160.7700 | 1.1608 | 1,290.2400 | 1.2902 | 11.154 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.30 | Call | Bond Future | 2,029.2300 | 2.0292 | 1,751.3600 | 1.7514 | (13.693) | 0 | 0 | 500 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.30 | Put | Bond Future | 2,322.1700 | 2.3222 | 2,556.7900 | 2.5568 | 10.103 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.53 | Call | Bond Future | 2,691.9200 | 2.6919 | 2,368.2900 | 2.3683 | (12.022) | 0 | 0 | 730 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.53 | Put | Bond Future | 1,780.4600 | 1.7805 | 1,969.3200 | 1.9693 | 10.607 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.62 | Call | Bond Future | 2,976.0500 | 2.9761 | 2,635.8300 | 2.6358 | (11.432) | 0 | 0 | 400 |
| 2023/02/06 | 2032 | 04/05/2023 | 10.62 | Put | Bond Future | 1,599.1800 | 1.5992 | 1,771.4500 | 1.7715 | 10.772 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 7,554.2800 | 7.5543 | 7,124.4700 | 7.1245 | (5.690) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 1,118.9700 | 1.1190 | 1,211.9400 | 1.2119 | 8.309 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 8,042.2300 | 8.0422 | 7,603.4100 | 7.6034 | (5.456) | 0 | 0 | 5,000 |
| 2023/02/06 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 1,005.3800 | 1.0054 | 1,089.3400 | 1.0893 | 8.351 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 03/08/2023 | 10.30 | Call | Bond Future | 2,772.3700 | 2.7724 | 2,504.0300 | 2.5040 | (9.679) | 0 | 0 | 1,500 |
| 2023/02/06 | 2032 | 03/08/2023 | 10.30 | Put | Bond Future | 3,569.4100 | 3.5694 | 3,823.8500 | 3.8238 | 7.128 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 03/08/2023 | 9.60 | Call | Bond Future | 1,325.9000 | 1.3259 | 1,158.7200 | 1.1587 | (12.609) | 0 | 0 | 1,500 |
| 2023/02/06 | 2032 | 03/08/2023 | 9.60 | Put | Bond Future | 5,863.8400 | 5.8638 | 6,219.4400 | 6.2194 | 6.064 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 03/08/2023 | | | Bond Future | 10.4541 | 90.5620 | 10.5562 | 90.0392 | 0.977 | 0.0000 | 0.0000 | 2,600 |
| 2023/02/06 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 7,479.7200 | 7.4797 | 7,051.3700 | 7.0514 | (5.727) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 1,137.4800 | 1.1375 | 1,231.9100 | 1.2319 | 8.302 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 7,516.9800 | 7.5170 | 7,087.9000 | 7.0879 | (5.708) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 1,128.1900 | 1.1282 | 1,221.8900 | 1.2219 | 8.305 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 5,558.2600 | 5.5583 | 5,192.2500 | 5.1923 | (6.585) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 2,231.8300 | 2.2318 | 2,398.8000 | 2.3988 | 7.481 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 02/11/2023 | | | Bond Future | 10.5600 | 88.1838 | 10.6666 | 87.6508 | 1.010 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 5,525.8600 | 5.5259 | 5,160.8300 | 5.1608 | (6.606) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 2,247.1400 | 2.2471 | 2,415.0900 | 2.4151 | 7.474 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 5,493.5300 | 5.4935 | 5,129.4900 | 5.1295 | (6.627) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 2,262.5500 | 2.2625 | 2,431.4900 | 2.4315 | 7.467 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 01/02/2024 | 11.84 | Call | Bond Future | 7,347.5000 | 7.3475 | 6,943.4100 | 6.9434 | (5.500) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 01/02/2024 | 11.84 | Put | Bond Future | 1,874.9600 | 1.8750 | 2,014.1900 | 2.0142 | 7.426 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 01/02/2024 | 11.83 | Call | Bond Future | 7,314.0200 | 7.3140 | 6,910.6800 | 6.9107 | (5.515) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 01/02/2024 | 11.83 | Put | Bond Future | 1,886.4500 | 1.8865 | 2,026.4300 | 2.0264 | 7.420 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 01/02/2024 | | | Bond Future | 10.6734 | 89.9121 | 10.7849 | 89.3688 | 1.045 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2032 | 01/02/2024 | 11.85 | Call | Bond Future | 7,381.0200 | 7.3810 | 6,976.1700 | 6.9762 | (5.485) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 01/02/2024 | 11.85 | Put | Bond Future | 1,863.5400 | 1.8635 | 2,002.0100 | 2.0020 | 7.430 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 02/05/2024 | 10.56 | Call | Bond Future | 3,404.5200 | 3.4045 | 3,135.6700 | 3.1357 | (7.897) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 02/05/2024 | 10.56 | Put | Bond Future | 4,627.8700 | 4.6279 | 4,912.0500 | 4.9120 | 6.141 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 02/05/2024 | | | Bond Future | 10.8147 | 87.4222 | 10.9314 | 86.8692 | 1.079 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2032 | 02/05/2024 | 10.55 | Call | Bond Future | 3,381.0600 | 3.3811 | 3,113.3100 | 3.1133 | (7.919) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 02/05/2024 | 10.55 | Put | Bond Future | 4,652.8800 | 4.6529 | 4,938.1600 | 4.9382 | 6.131 | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 02/05/2024 | 10.54 | Call | Bond Future | 3,357.6700 | 3.3577 | 3,091.0400 | 3.0910 | (7.941) | 0 | 0 | 0 |
| 2023/02/06 | 2032 | 02/05/2024 | 10.54 | Put | Bond Future | 4,678.0100 | 4.6780 | 4,964.4100 | 4.9644 | 6.122 | 0 | 0 | 0 |
| 2023/02/06 | 2033 | 02/02/2023 | | | Bond Future | 114.6908 | 114.6908 | 114.6908 | 114.6908 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2033 | 04/05/2023 | | | Bond Future | 115.8694 | 115.8694 | 115.4610 | 115.4610 | (0.352) | 0.0000 | 0.0000 | 1,548 |
| 2023/02/06 | 2033 | 03/08/2023 | | | Bond Future | 118.1785 | 118.1785 | 117.7618 | 117.7618 | (0.353) | 0.0000 | 0.0000 | 6,141 |
| 2023/02/06 | 2033 | 02/11/2023 | | | Bond Future | 119.1136 | 119.1136 | 118.6888 | 118.6888 | (0.357) | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | 2033 | 01/02/2024 | | | Bond Future | 121.4765 | 121.4765 | 121.0434 | 121.0434 | (0.356) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2033 | 02/05/2024 | | | Bond Future | 122.3128 | 122.3128 | 121.8721 | 121.8721 | (0.360) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2037 | 02/02/2023 | | | Bond Future | 11.0500 | 82.2134 | 11.0500 | 82.2134 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2037 | 04/05/2023 | 10.95 | Call | Bond Future | 1,916.9700 | 1.9170 | 1,678.3500 | 1.6784 | (12.448) | 0 | 0 | 703 |
| 2023/02/06 | 2037 | 04/05/2023 | 10.95 | Put | Bond Future | 3,492.0000 | 3.4920 | 3,737.4500 | 3.7375 | 7.029 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 04/05/2023 | 11.03 | Put | Bond Future | 3,222.0600 | 3.2221 | 3,452.1200 | 3.4521 | 7.140 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 2,963.3700 | 2.9634 | 2,660.2500 | 2.6602 | (10.229) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 2,434.3900 | 2.4344 | 2,615.3400 | 2.6153 | 7.433 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 04/05/2023 | 11.94 | Call | Bond Future | 5,371.6400 | 5.3716 | 4,978.9000 | 4.9789 | (7.311) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 04/05/2023 | 13.73 | Put | Bond Future | 99.2300 | 0.0992 | 105.3100 | 0.1053 | 6.127 | 0 | 0 | 400 |
| 2023/02/06 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 2,996.6300 | 2.9966 | 2,691.8000 | 2.6918 | (10.172) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 2,408.6900 | 2.4087 | 2,587.9300 | 2.5879 | 7.441 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 04/05/2023 | | | Bond Future | 11.2108 | 83.5008 | 11.2924 | 83.0167 | 0.728 | 0.0000 | 0.0000 | 59,768 |
| 2023/02/06 | 2037 | 04/05/2023 | 11.03 | Call | Bond Future | 2,134.9400 | 2.1349 | 1,880.9300 | 1.8809 | (11.898) | 0 | 0 | 400 |
| 2023/02/06 | 2037 | 04/05/2023 | 11.94 | Put | Bond Future | 1,192.9400 | 1.1929 | 1,284.2700 | 1.2843 | 7.656 | 0 | 0 | 703 |
| 2023/02/06 | 2037 | 04/05/2023 | 13.73 | Call | Bond Future | 13,273.2300 | 13.2732 | 12,795.2400 | 12.7952 | (3.601) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 3,029.9000 | 3.0299 | 2,723.3700 | 2.7234 | (10.117) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 2,383.0600 | 2.3831 | 2,560.6000 | 2.5606 | 7.450 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 04/05/2023 | 11.78 | Call | Bond Future | 4,722.6700 | 4.7227 | 4,348.4300 | 4.3484 | (7.924) | 0 | 0 | 400 |
| 2023/02/06 | 2037 | 04/05/2023 | 11.78 | Put | Bond Future | 1,433.2600 | 1.4333 | 1,543.0900 | 1.5431 | 7.663 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 6,585.9700 | 6.5860 | 6,216.3800 | 6.2164 | (5.612) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 2,125.5100 | 2.1255 | 2,249.7300 | 2.2497 | 5.844 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 6,623.9600 | 6.6240 | 6,253.5000 | 6.2535 | (5.593) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 2,109.7300 | 2.1097 | 2,233.0800 | 2.2331 | 5.847 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 03/08/2023 | | | Bond Future | 11.3248 | 80.8875 | 11.4097 | 80.3937 | 0.749 | 0.0000 | 0.0000 | 71,091 |
| 2023/02/06 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 6,661.8100 | 6.6618 | 6,290.4900 | 6.2905 | (5.574) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 2,093.8700 | 2.0939 | 2,216.3600 | 2.2164 | 5.850 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 03/08/2023 | 11.00 | Call | Bond Future | 2,872.3200 | 2.8723 | 2,629.3700 | 2.6294 | (8.458) | 0 | 0 | 1,800 |
| 2023/02/06 | 2037 | 03/08/2023 | 11.00 | Put | Bond Future | 4,804.7800 | 4.8048 | 5,055.6400 | 5.0556 | 5.221 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 03/08/2023 | 10.30 | Call | Bond Future | 1,355.7400 | 1.3557 | 1,206.3200 | 1.2063 | (11.021) | 0 | 0 | 1,800 |
| 2023/02/06 | 2037 | 03/08/2023 | 10.30 | Put | Bond Future | 7,686.6100 | 7.6866 | 8,031.0000 | 8.0310 | 4.480 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 4,888.8800 | 4.8889 | 4,589.5700 | 4.5896 | (6.122) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 4,174.9600 | 4.1750 | 4,381.0900 | 4.3811 | 4.937 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 4,150.0500 | 4.1500 | 4,355.1500 | 4.3551 | 4.942 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 02/11/2023 | | | Bond Future | 11.4362 | 82.4777 | 11.5241 | 81.9743 | 0.769 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 4,124.9900 | 4.1250 | 4,329.0800 | 4.3291 | 4.948 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 4,825.3700 | 4.8254 | 4,528.1000 | 4.5281 | (6.161) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 4,857.2300 | 4.8572 | 4,558.9300 | 4.5589 | (6.141) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 01/02/2024 | 12.33 | Call | Bond Future | 7,611.4200 | 7.6114 | 7,257.2800 | 7.2573 | (4.653) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 01/02/2024 | 12.33 | Put | Bond Future | 3,416.1200 | 3.4161 | 3,575.1700 | 3.5752 | 4.656 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 01/02/2024 | | | Bond Future | 11.5564 | 79.8391 | 11.6478 | 79.3259 | 0.791 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2037 | 01/02/2024 | 12.31 | Call | Bond Future | 7,543.0100 | 7.5430 | 7,190.3300 | 7.1903 | (4.676) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 01/02/2024 | 12.31 | Put | Bond Future | 3,452.0600 | 3.4521 | 3,612.5700 | 3.6126 | 4.650 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 01/02/2024 | 12.32 | Call | Bond Future | 7,577.0400 | 7.5770 | 7,223.6400 | 7.2236 | (4.664) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 01/02/2024 | 12.32 | Put | Bond Future | 3,433.8900 | 3.4339 | 3,593.6800 | 3.5937 | 4.653 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 02/05/2024 | 11.45 | Call | Bond Future | 4,592.7700 | 4.5928 | 4,323.8500 | 4.3238 | (5.855) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 02/05/2024 | 11.43 | Put | Bond Future | 6,047.1000 | 6.0471 | 6,302.4600 | 6.3025 | 4.223 | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | 2037 | 02/05/2024 | 11.44 | Call | Bond Future | 4,565.4000 | 4.5654 | 4,297.4100 | 4.2974 | (5.870) | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 02/05/2024 | 11.44 | Put | Bond Future | 6,018.0100 | 6.0180 | 6,272.4300 | 6.2724 | 4.228 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 02/05/2024 | | | Bond Future | 11.6994 | 81.3169 | 11.7944 | 80.7945 | 0.812 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2037 | 02/05/2024 | 11.45 | Put | Bond Future | 5,988.6800 | 5.9887 | 6,242.1700 | 6.2422 | 4.233 | 0 | 0 | 0 |
| 2023/02/06 | 2037 | 02/05/2024 | 11.43 | Call | Bond Future | 4,537.7400 | 4.5377 | 4,270.6900 | 4.2707 | (5.885) | 0 | 0 | 0 |
| 2023/02/06 | 2038 | 02/02/2023 | | | Bond Future | 125.9315 | 125.9315 | 125.9315 | 125.9315 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2038 | 04/05/2023 | | | Bond Future | 128.5075 | 128.5075 | 128.3555 | 128.3555 | (0.118) | 0.0000 | 0.0000 | 4,627 |
| 2023/02/06 | 2038 | 03/08/2023 | | | Bond Future | 129.1107 | 129.1107 | 128.9555 | 128.9555 | (0.120) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2038 | 02/11/2023 | | | Bond Future | 131.6794 | 131.6794 | 131.5212 | 131.5212 | (0.120) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2038 | 01/02/2024 | | | Bond Future | 132.2852 | 132.2852 | 132.1242 | 132.1242 | (0.122) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2038 | 02/05/2024 | | | Bond Future | 134.7726 | 134.7726 | 134.6091 | 134.6091 | (0.121) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2040 | 02/02/2023 | | | Bond Future | 11.2100 | 83.5483 | 11.2100 | 83.5483 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 5,526.0900 | 5.5261 | 6,043.7500 | 6.0438 | 9.368 | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 8,738.7000 | 8.7387 | 8,071.4700 | 8.0715 | (7.635) | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 610.0400 | 0.6100 | 688.2300 | 0.6882 | 12.817 | 0 | 0 | 388 |
| 2023/02/06 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 258.1700 | 0.2582 | 291.2200 | 0.2912 | 12.802 | 0 | 0 | 486 |
| 2023/02/06 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 3,006.6400 | 3.0066 | 2,579.1700 | 2.5792 | (14.218) | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 2,787.3000 | 2.7873 | 3,105.2500 | 3.1052 | 11.407 | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 12.05 | Put | Bond Future | 1,419.8800 | 1.4199 | 1,596.7600 | 1.5968 | 12.457 | 0 | 0 | 684 |
| 2023/02/06 | 2040 | 04/05/2023 | | | Bond Future | 11.3955 | 84.6761 | 11.5134 | 83.9307 | 1.034 | 0.0000 | 0.0000 | 50,549 |
| 2023/02/06 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 363.8300 | 0.3638 | 266.0300 | 0.2660 | (26.881) | 0 | 0 | 388 |
| 2023/02/06 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 8,780.5500 | 8.7805 | 9,428.1700 | 9.4282 | 7.376 | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 1,112.1300 | 1.1121 | 884.3700 | 0.8844 | (20.480) | 0 | 0 | 486 |
| 2023/02/06 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 1,519.5000 | 1.5195 | 1,237.6000 | 1.2376 | (18.552) | 0 | 0 | 388 |
| 2023/02/06 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 4,636.6500 | 4.6367 | 5,100.1700 | 5.1002 | 9.997 | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 11,870.8700 | 11.8709 | 11,158.5000 | 11.1585 | (6.001) | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 3,180.2000 | 3.1802 | 2,739.4800 | 2.7395 | (13.858) | 0 | 0 | 486 |
| 2023/02/06 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 2,644.6800 | 2.6447 | 2,949.3800 | 2.9494 | 11.521 | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 12.05 | Call | Bond Future | 5,429.1300 | 5.4291 | 4,860.5900 | 4.8606 | (10.472) | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 11.03 | Call | Bond Future | 1,792.5100 | 1.7925 | 1,478.5500 | 1.4785 | (17.515) | 0 | 0 | 684 |
| 2023/02/06 | 2040 | 04/05/2023 | 11.03 | Put | Bond Future | 4,172.4800 | 4.1725 | 4,603.9400 | 4.6039 | 10.341 | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 2,938.3600 | 2.9384 | 2,516.2700 | 2.5163 | (14.365) | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 2,846.0300 | 2.8460 | 3,169.3600 | 3.1694 | 11.361 | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 2,972.5000 | 2.9725 | 2,547.7100 | 2.5477 | (14.291) | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 2,816.6200 | 2.8166 | 3,137.2500 | 3.1373 | 11.384 | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 6,773.2600 | 6.7733 | 6,231.6400 | 6.2316 | (7.996) | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 2,452.2400 | 2.4522 | 2,670.8300 | 2.6708 | 8.914 | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 03/08/2023 | | | Bond Future | 11.5095 | 81.8355 | 11.6319 | 81.0753 | 1.063 | 0.0000 | 0.0000 | 91,614 |
| 2023/02/06 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 6,733.7000 | 6.7337 | 6,193.4900 | 6.1935 | (8.022) | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 2,470.1800 | 2.4702 | 2,690.1800 | 2.6902 | 8.906 | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 6,694.2100 | 6.6942 | 6,155.4100 | 6.1554 | (8.049) | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 2,488.2500 | 2.4882 | 2,709.6600 | 2.7097 | 8.898 | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 4,751.4300 | 4.7514 | 4,329.5200 | 4.3295 | (8.880) | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 4,910.1900 | 4.9102 | 5,261.7600 | 5.2618 | 7.160 | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 4,719.3200 | 4.7193 | 4,299.0200 | 4.2990 | (8.906) | 0 | 0 | 0 |
| 2023/02/06 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 4,969.1300 | 4.9691 | 5,323.9300 | 5.3239 | 7.140 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest | |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|----|
| 2023/02/06 | 2040 | 02/11/2023 | | | Bond Future | | 11.6205 | 83.4443 | 11.7474 | 82.6692 | 1.092 | 0.0000 | 0.0000 | 84 |
| 2023/02/06 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 4,939.4300 | 4.9394 | 5,292.6200 | 5.2926 | 7.150 | 0 | 0 | 0 | |
| 2023/02/06 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 4,783.9200 | 4.7839 | 4,360.3900 | 4.3604 | (8.853) | 0 | 0 | 0 | |
| 2023/02/06 | 2040 | 01/02/2024 | 12.34 | Call | Bond Future | 7,679.2700 | 7.6793 | 7,165.5800 | 7.1656 | (6.689) | 0 | 0 | 0 | |
| 2023/02/06 | 2040 | 01/02/2024 | 12.34 | Put | Bond Future | 4,174.9800 | 4.1750 | 4,451.4600 | 4.4515 | 6.622 | 0 | 0 | 0 | |
| 2023/02/06 | 2040 | 01/02/2024 | 12.33 | Call | Bond Future | 7,644.0800 | 7.6441 | 7,131.5500 | 7.1315 | (6.705) | 0 | 0 | 0 | |
| 2023/02/06 | 2040 | 01/02/2024 | 12.33 | Put | Bond Future | 4,196.2200 | 4.1962 | 4,473.8600 | 4.4739 | 6.616 | 0 | 0 | 0 | |
| 2023/02/06 | 2040 | 01/02/2024 | | | Bond Future | 11.7399 | 80.5743 | 11.8716 | 79.7841 | 1.122 | 0.0000 | 0.0000 | 3 | |
| 2023/02/06 | 2040 | 01/02/2024 | 12.35 | Call | Bond Future | 7,714.5100 | 7.7145 | 7,199.6600 | 7.1997 | (6.674) | 0 | 0 | 0 | |
| 2023/02/06 | 2040 | 01/02/2024 | 12.35 | Put | Bond Future | 4,153.8500 | 4.1538 | 4,429.1700 | 4.4292 | 6.628 | 0 | 0 | 0 | |
| 2023/02/06 | 2040 | 02/05/2024 | 11.61 | Call | Bond Future | 4,945.6700 | 4.9457 | 4,542.5200 | 4.5425 | (8.152) | 0 | 0 | 0 | |
| 2023/02/06 | 2040 | 02/05/2024 | 11.62 | Put | Bond Future | 6,542.5400 | 6.5425 | 6,942.5600 | 6.9426 | 6.114 | 0 | 0 | 0 | |
| 2023/02/06 | 2040 | 02/05/2024 | 11.60 | Call | Bond Future | 4,916.3300 | 4.9163 | 4,514.5900 | 4.5146 | (8.172) | 0 | 0 | 0 | |
| 2023/02/06 | 2040 | 02/05/2024 | | | Bond Future | 11.8805 | 82.0653 | 12.0173 | 81.2607 | 1.152 | 0.0000 | 0.0000 | 0 | |
| 2023/02/06 | 2040 | 02/05/2024 | 11.61 | Put | Bond Future | 6,574.2300 | 6.5742 | 6,975.6800 | 6.9757 | 6.106 | 0 | 0 | 0 | |
| 2023/02/06 | 2040 | 02/05/2024 | 11.62 | Call | Bond Future | 4,975.0900 | 4.9751 | 4,570.5100 | 4.5705 | (8.132) | 0 | 0 | 0 | |
| 2023/02/06 | 2040 | 02/05/2024 | 11.60 | Put | Bond Future | 6,606.0800 | 6.6061 | 7,008.9400 | 7.0089 | 6.098 | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 02/02/2023 | | | Bond Future | 11.2800 | 79.9793 | 11.2800 | 79.9793 | 0.000 | 0.0000 | 0.0000 | 0 | |
| 2023/02/06 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 2,793.3800 | 2.7934 | 2,382.9900 | 2.3830 | (14.692) | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 3,157.1000 | 3.1571 | 3,501.6600 | 3.5017 | 10.914 | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 2,826.4500 | 2.8264 | 2,413.3000 | 2.4133 | (14.617) | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 3,125.1300 | 3.1251 | 3,466.9300 | 3.4669 | 10.937 | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 04/05/2023 | 11.75 | Put | Bond Future | 2,219.4800 | 2.2195 | 2,476.7100 | 2.4767 | 11.590 | 0 | 0 | 4,115 | |
| 2023/02/06 | 2044 | 04/05/2023 | | | Bond Future | 11.4661 | 80.9989 | 11.5839 | 80.2439 | 1.028 | 0.0000 | 0.0000 | 56,089 | |
| 2023/02/06 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 2,859.8600 | 2.8599 | 2,443.9700 | 2.4440 | (14.542) | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 3,093.5900 | 3.0936 | 3,432.6500 | 3.4326 | 10.960 | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 04/05/2023 | 11.75 | Call | Bond Future | 4,018.1900 | 4.0182 | 3,520.4700 | 3.5205 | (12.387) | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 04/05/2023 | 12.00 | Call | Bond Future | 5,023.6900 | 5.0237 | 4,471.6100 | 4.4716 | (10.990) | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 04/05/2023 | 12.00 | Put | Bond Future | 1,697.1600 | 1.6972 | 1,900.0300 | 1.9000 | 11.953 | 0 | 0 | 4,115 | |
| 2023/02/06 | 2044 | 04/05/2023 | 12.25 | Call | Bond Future | 6,095.0200 | 6.0950 | 5,497.5700 | 5.4976 | (9.802) | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 04/05/2023 | 12.25 | Put | Bond Future | 1,290.9700 | 1.2910 | 1,448.4700 | 1.4485 | 12.200 | 0 | 0 | 1,500 | |
| 2023/02/06 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 6,383.7000 | 6.3837 | 5,854.6800 | 5.8547 | (8.287) | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 2,814.7600 | 2.8148 | 3,055.7700 | 3.0558 | 8.562 | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 03/08/2023 | 12.00 | Call | Bond Future | 0.0000 | 0.0000 | 5,269.0100 | 5.2690 | 100.000 | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 03/08/2023 | 12.00 | Put | Bond Future | 0.0000 | 0.0000 | 3,419.8400 | 3.4198 | 100.000 | 0 | 0 | 4,200 | |
| 2023/02/06 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 6,345.0300 | 6.3450 | 5,817.5100 | 5.8175 | (8.314) | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 2,834.8600 | 2.8349 | 3,077.3700 | 3.0774 | 8.555 | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 03/08/2023 | | | Bond Future | 11.5757 | 78.2112 | 11.6979 | 77.4412 | 1.056 | 0.0000 | 0.0000 | 21,473 | |
| 2023/02/06 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 6,422.4300 | 6.4224 | 5,891.9300 | 5.8919 | (8.260) | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 2,794.8000 | 2.7948 | 3,034.3300 | 3.0343 | 8.571 | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 03/08/2023 | 11.75 | Call | Bond Future | 0.0000 | 0.0000 | 4,397.9100 | 4.3979 | 100.000 | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 03/08/2023 | 11.75 | Put | Bond Future | 0.0000 | 0.0000 | 4,073.8500 | 4.0738 | 100.000 | 0 | 0 | 2,800 | |
| 2023/02/06 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 4,639.0400 | 4.6390 | 4,222.4600 | 4.2225 | (8.980) | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 5,344.5300 | 5.3445 | 5,712.9800 | 5.7130 | 6.894 | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 02/11/2023 | | | Bond Future | 11.6820 | 79.7487 | 11.8086 | 78.9636 | 1.084 | 0.0000 | 0.0000 | 0 | |
| 2023/02/06 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 4,607.1700 | 4.6072 | 4,192.2500 | 4.1923 | (9.006) | 0 | 0 | 0 | |
| 2023/02/06 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 5,376.1600 | 5.3762 | 5,746.2700 | 5.7463 | 6.884 | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 4,575.1300 | 4.5751 | 4,161.8500 | 4.1619 | (9.033) | 0 | 0 | 0 |
| 2023/02/06 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 5,407.7100 | 5.4077 | 5,779.4600 | 5.7795 | 6.874 | 0 | 0 | 0 |
| 2023/02/06 | 2044 | 01/02/2024 | 12.29 | Call | Bond Future | 7,396.6600 | 7.3967 | 6,887.3700 | 6.8874 | (6.885) | 0 | 0 | 0 |
| 2023/02/06 | 2044 | 01/02/2024 | 12.29 | Put | Bond Future | 4,458.0400 | 4.4580 | 4,749.1000 | 4.7491 | 6.529 | 0 | 0 | 0 |
| 2023/02/06 | 2044 | 01/02/2024 | | | Bond Future | 11.7961 | 76.9314 | 11.9275 | 76.1311 | 1.114 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2044 | 01/02/2024 | 12.28 | Call | Bond Future | 7,361.6700 | 7.3617 | 6,853.6100 | 6.8536 | (6.901) | 0 | 0 | 0 |
| 2023/02/06 | 2044 | 01/02/2024 | 12.28 | Put | Bond Future | 4,480.6800 | 4.4807 | 4,772.9700 | 4.7730 | 6.523 | 0 | 0 | 0 |
| 2023/02/06 | 2044 | 01/02/2024 | 12.27 | Call | Bond Future | 7,326.4300 | 7.3264 | 6,819.5900 | 6.8196 | (6.918) | 0 | 0 | 0 |
| 2023/02/06 | 2044 | 01/02/2024 | 12.27 | Put | Bond Future | 4,503.1500 | 4.5031 | 4,796.6600 | 4.7967 | 6.518 | 0 | 0 | 0 |
| 2023/02/06 | 2044 | 02/05/2024 | 11.67 | Call | Bond Future | 5,146.5700 | 5.1466 | 4,733.4800 | 4.7335 | (8.027) | 0 | 0 | 0 |
| 2023/02/06 | 2044 | 02/05/2024 | 11.67 | Put | Bond Future | 6,739.6700 | 6.7397 | 7,141.4800 | 7.1415 | 5.962 | 0 | 0 | 0 |
| 2023/02/06 | 2044 | 02/05/2024 | | | Bond Future | 11.9297 | 78.3548 | 12.0660 | 77.5399 | 1.143 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2044 | 02/05/2024 | 11.66 | Call | Bond Future | 5,116.5500 | 5.1165 | 4,704.8700 | 4.7049 | (8.046) | 0 | 0 | 0 |
| 2023/02/06 | 2044 | 02/05/2024 | 11.66 | Put | Bond Future | 6,772.0900 | 6.7721 | 7,175.3100 | 7.1753 | 5.954 | 0 | 0 | 0 |
| 2023/02/06 | 2044 | 02/05/2024 | 11.65 | Call | Bond Future | 5,086.5900 | 5.0866 | 4,676.3400 | 4.6763 | (8.065) | 0 | 0 | 0 |
| 2023/02/06 | 2044 | 02/05/2024 | 11.65 | Put | Bond Future | 6,804.6500 | 6.8047 | 7,209.3000 | 7.2093 | 5.947 | 0 | 0 | 0 |
| 2023/02/06 | 2046 | 02/02/2023 | | | Bond Future | 112.0428 | 112.0428 | 112.0428 | 112.0428 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2046 | 04/05/2023 | | | Bond Future | 112.5206 | 112.5206 | 112.3425 | 112.3425 | (0.158) | 0.0000 | 0.0000 | 17,311 |
| 2023/02/06 | 2046 | 03/08/2023 | | | Bond Future | 114.7631 | 114.7631 | 114.5813 | 114.5813 | (0.158) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2046 | 02/11/2023 | | | Bond Future | 114.9624 | 114.9624 | 114.7770 | 114.7770 | (0.161) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2046 | 01/02/2024 | | | Bond Future | 117.2425 | 117.2425 | 117.0536 | 117.0536 | (0.161) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2046 | 02/05/2024 | | | Bond Future | 117.3166 | 117.3166 | 117.1248 | 117.1248 | (0.163) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2050 | 02/02/2023 | | | Bond Future | 112.2717 | 112.2717 | 112.2717 | 112.2717 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2050 | 04/05/2023 | | | Bond Future | 114.8350 | 114.8350 | 115.0405 | 115.0405 | 0.179 | 0.0000 | 0.0000 | 13,256 |
| 2023/02/06 | 2050 | 03/08/2023 | | | Bond Future | 114.9452 | 114.9452 | 115.1546 | 115.1546 | 0.182 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2050 | 02/11/2023 | | | Bond Future | 117.2321 | 117.2321 | 117.4458 | 117.4458 | 0.182 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2050 | 01/02/2024 | | | Bond Future | 117.3231 | 117.3231 | 117.5415 | 117.5415 | 0.186 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 2050 | 02/05/2024 | | | Bond Future | 119.5287 | 119.5287 | 119.7516 | 119.7516 | 0.186 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | AL37 | 04/05/2023 | | | Index Future | 889.7480 | 889.7480 | 887.8730 | 887.8730 | (0.211) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | AL37 | 03/08/2023 | | | Index Future | 907.2660 | 907.2660 | 905.3480 | 905.3480 | (0.211) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | AL37 | 02/11/2023 | | | Index Future | 925.1090 | 925.1090 | 923.1560 | 923.1560 | (0.211) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | AL37 | 01/02/2024 | | | Index Future | 943.2600 | 943.2600 | 941.2730 | 941.2730 | (0.211) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | AL37 | 02/05/2024 | | | Index Future | 960.8260 | 960.8260 | 958.8120 | 958.8120 | (0.210) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | AL7T | 04/05/2023 | | | Index Future | 1,043.0160 | 1,043.0160 | 1,024.3840 | 1,024.3840 | (1.786) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | AL7T | 03/08/2023 | | | Index Future | 1,063.5520 | 1,063.5520 | 1,044.5470 | 1,044.5470 | (1.787) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | AL7T | 02/11/2023 | | | Index Future | 1,084.4690 | 1,084.4690 | 1,065.0920 | 1,065.0920 | (1.787) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | AL7T | 01/02/2024 | | | Index Future | 1,105.7460 | 1,105.7460 | 1,085.9950 | 1,085.9950 | (1.786) | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | AL7T | 02/05/2024 | | | Index Future | 1,126.3380 | 1,126.3380 | 1,106.2310 | 1,106.2310 | (1.785) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ALBI | 04/05/2023 | | | Index Future | 903.2440 | 903.2440 | 897.7510 | 897.7510 | (0.608) | 0.0000 | 0.0000 | 106 |
| 2023/02/06 | ALBI | 03/08/2023 | | | Index Future | 921.0280 | 921.0280 | 915.4220 | 915.4220 | (0.609) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ALBI | 02/11/2023 | | | Index Future | 939.1420 | 939.1420 | 933.4270 | 933.4270 | (0.609) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ALBI | 01/02/2024 | | | Index Future | 957.5680 | 957.5680 | 951.7460 | 951.7460 | (0.608) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ALBI | 02/05/2024 | | | Index Future | 975.4010 | 975.4010 | 969.4800 | 969.4800 | (0.607) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ES33 | 02/02/2023 | | | Bond Future | 11.7100 | 77.7963 | 11.7100 | 77.7963 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ES33 | 04/05/2023 | | | Bond Future | 11.9092 | 75.2556 | 11.9802 | 74.9166 | 0.597 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ES33 | 03/08/2023 | | | Bond Future | 12.0543 | 76.7556 | 12.1283 | 76.4098 | 0.614 | 0.0000 | 0.0000 | 350 |
| 2023/02/06 | ES33 | 02/11/2023 | | | Bond Future | 12.2106 | 74.4889 | 12.2878 | 74.1362 | 0.632 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ES33 | 01/02/2024 | | | Bond Future | 12.3800 | 75.9652 | 12.4606 | 75.6057 | 0.651 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ES33 | 02/05/2024 | | | Bond Future | 12.5739 | 73.5979 | 12.6581 | 73.2319 | 0.669 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ES42 | 02/02/2023 | | | Bond Future | 12.1450 | 75.5247 | 12.1450 | 75.5247 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ES42 | 04/05/2023 | | | Bond Future | 12.3625 | 72.2856 | 12.4700 | 71.6916 | 0.869 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ES42 | 03/08/2023 | | | Bond Future | 12.4981 | 73.7267 | 12.6098 | 73.1207 | 0.894 | 0.0000 | 0.0000 | 4,000 |
| 2023/02/06 | ES42 | 02/11/2023 | | | Bond Future | 12.6430 | 70.9312 | 12.7592 | 70.3132 | 0.919 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ES42 | 01/02/2024 | | | Bond Future | 12.7921 | 72.3362 | 12.9129 | 71.7061 | 0.944 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | ES42 | 02/05/2024 | | | Bond Future | 12.9659 | 69.4315 | 13.0918 | 68.7898 | 0.971 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 379,460.0000 | 37.9460 | 325,120.0000 | 32.5120 | (14.320) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 379,360.0000 | 37.9360 | 325,020.0000 | 32.5020 | (14.324) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 04/05/2023 | | | GOVI | 890.8060 | 890.8060 | 885.3720 | 885.3720 | (0.610) | 0.0000 | 0.0000 | 842 |
| 2023/02/06 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 379,260.0000 | 37.9260 | 324,920.0000 | 32.4920 | (14.328) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 711,350.0000 | 71.1350 | 655,890.0000 | 65.5890 | (7.796) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 711,250.0000 | 71.1250 | 655,790.0000 | 65.5790 | (7.798) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 03/08/2023 | | | GOVI | 908.3450 | 908.3450 | 902.7990 | 902.7990 | (0.611) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 711,150.0000 | 71.1150 | 655,690.0000 | 65.5690 | (7.799) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 403,900.0000 | 40.3900 | 347,360.0000 | 34.7360 | (13.999) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 02/11/2023 | | | GOVI | 926.2100 | 926.2100 | 920.5560 | 920.5560 | (0.610) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 404,100.0000 | 40.4100 | 347,560.0000 | 34.7560 | (13.992) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 404,000.0000 | 40.4000 | 347,460.0000 | 34.7460 | (13.995) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 01/02/2024 | 880.00 | Call | GOVI | 643,820.0000 | 64.3820 | 586,220.0000 | 58.6220 | (8.947) | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | GOVI | 01/02/2024 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 01/02/2024 | | | GOVI | 944.3820 | 944.3820 | 938.6220 | 938.6220 | (0.610) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | GOVI | 01/02/2024 | 879.98 | Call | GOVI | 644,020.0000 | 64.4020 | 586,420.0000 | 58.6420 | (8.944) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 01/02/2024 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 01/02/2024 | 879.99 | Call | GOVI | 643,920.0000 | 64.3920 | 586,320.0000 | 58.6320 | (8.945) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 01/02/2024 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 02/05/2024 | 950.97 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 02/05/2024 | 950.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 02/05/2024 | 950.99 | Call | GOVI | 109,790.0000 | 10.9790 | 51,220.0000 | 5.1220 | (53.347) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 02/05/2024 | | | GOVI | 961.9690 | 961.9690 | 956.1120 | 956.1120 | (0.609) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | GOVI | 02/05/2024 | 950.97 | Call | GOVI | 109,990.0000 | 10.9990 | 51,420.0000 | 5.1420 | (53.250) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 02/05/2024 | 950.98 | Call | GOVI | 109,890.0000 | 10.9890 | 51,320.0000 | 5.1320 | (53.299) | 0 | 0 | 0 |
| 2023/02/06 | GOVI | 02/05/2024 | 950.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/06 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IGOV | 04/05/2023 | | | Index Future | 328.2960 | 328.2960 | 325.6170 | 325.6170 | (0.816) | 0.0000 | 0.0000 | 655 |
| 2023/02/06 | IGOV | 03/08/2023 | | | Index Future | 334.8380 | 334.8380 | 332.1040 | 332.1040 | (0.817) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IGOV | 02/11/2023 | | | Index Future | 341.5010 | 341.5010 | 338.7130 | 338.7130 | (0.816) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IGOV | 01/02/2024 | | | Index Future | 348.2770 | 348.2770 | 345.4360 | 345.4360 | (0.816) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IGOV | 02/05/2024 | | | Index Future | 354.8370 | 354.8370 | 351.9460 | 351.9460 | (0.815) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | JBAF | 15/02/2023 | | | Jibar Tradeable Future | 7.4600 | 92.5400 | 7.4550 | 92.5450 | (0.067) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 7.4750 | 92.5250 | 7.4650 | 92.5350 | (0.134) | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | JBAF | 19/04/2023 | | | Jibar Tradeable Future | 7.5850 | 92.4150 | 7.6100 | 92.3900 | 0.330 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | JBAF | 17/05/2023 | | | Jibar Tradeable Future | 7.5950 | 92.4050 | 7.6200 | 92.3800 | 0.329 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 7.6100 | 92.3900 | 7.6650 | 92.3350 | 0.723 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | JBAF | 19/07/2023 | | | Jibar Tradeable Future | 7.5650 | 92.4350 | 7.6500 | 92.3500 | 1.124 | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 7.5650 | 92.4350 | 7.6300 | 92.3700 | 0.859 | 0.0000 | 0.0000 | 75 |
| 2023/02/06 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 7.3200 | 92.6800 | 7.4350 | 92.5650 | 1.571 | 0.0000 | 0.0000 | 272 |
| 2023/02/06 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 7.2450 | 92.7550 | 7.3850 | 92.6150 | 1.932 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 7.0150 | 92.9850 | 7.1900 | 92.8100 | 2.495 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | JBAF | 18/09/2024 | | | Jibar Tradeable Future | 7.0050 | 92.9950 | 7.1700 | 92.8300 | 2.355 | 0.0000 | 0.0000 | 68 |
| 2023/02/06 | JBAF | 18/12/2024 | | | Jibar Tradeable Future | 7.0000 | 93.0000 | 7.1450 | 92.8550 | 2.071 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R035 | 02/02/2023 | | | Bond Future | 10.8050 | 91.0703 | 10.8050 | 91.0703 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 10.55 | Call | Bond Future | 1,528.0800 | 1.5281 | 1,329.5900 | 1.3296 | (12.990) | 0 | 0 | 770 |
| 2023/02/06 | R035 | 04/05/2023 | 10.55 | Put | Bond Future | 3,878.6800 | 3.8787 | 4,130.6300 | 4.1306 | 6.496 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 12,063.2300 | 12.0632 | 11,620.8500 | 11.6209 | (3.667) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 140.8400 | 0.1408 | 148.9000 | 0.1489 | 5.723 | 0 | 0 | 491 |
| 2023/02/06 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 8,784.4900 | 8.7845 | 8,361.8600 | 8.3619 | (4.811) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 423.2300 | 0.4232 | 451.0400 | 0.4510 | 6.571 | 0 | 0 | 388 |
| 2023/02/06 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 3,468.8800 | 3.4689 | 3,158.4800 | 3.1585 | (8.948) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 3,504.6800 | 3.5047 | 3,192.8100 | 3.1928 | (8.899) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 1,909.2000 | 1.9092 | 2,046.3100 | 2.0463 | 7.182 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 1,647.1700 | 1.6472 | 1,439.3400 | 1.4393 | (12.617) | 0 | 0 | 388 |
| 2023/02/06 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 3,691.6500 | 3.6917 | 3,934.2600 | 3.9343 | 6.572 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 11.05 | Call | Bond Future | 2,950.4900 | 2.9505 | 2,663.2800 | 2.6633 | (9.734) | 0 | 0 | 770 |
| 2023/02/06 | R035 | 04/05/2023 | 11.05 | Put | Bond Future | 2,305.2700 | 2.3053 | 2,468.5000 | 2.4685 | 7.081 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 3,362.2500 | 3.3623 | 3,056.3200 | 3.0563 | (9.099) | 0 | 0 | 491 |
| 2023/02/06 | R035 | 04/05/2023 | | | Bond Future | 10.9403 | 88.1486 | 11.0167 | 87.6982 | 0.699 | 0.0000 | 0.0000 | 156,214 |
| 2023/02/06 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 412.5800 | 0.4126 | 332.7700 | 0.3328 | (19.344) | 0 | 0 | 388 |
| 2023/02/06 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 7,208.4800 | 7.2085 | 7,579.1100 | 7.5791 | 5.142 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 1,243.1000 | 1.2431 | 1,068.8800 | 1.0689 | (14.015) | 0 | 0 | 491 |
| 2023/02/06 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 4,396.5900 | 4.3966 | 4,672.8100 | 4.6728 | 6.283 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 11.80 | Call | Bond Future | 5,845.8400 | 5.8458 | 5,464.8000 | 5.4648 | (6.518) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 11.80 | Put | Bond Future | 967.8200 | 0.9678 | 1,037.2200 | 1.0372 | 7.171 | 0 | 0 | 1,035 |
| 2023/02/06 | R035 | 04/05/2023 | 11.87 | Call | Bond Future | 6,146.2000 | 6.1462 | 5,759.1600 | 5.7592 | (6.297) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 11.87 | Put | Bond Future | 888.3400 | 0.8883 | 951.7400 | 0.9517 | 7.137 | 0 | 0 | 770 |
| 2023/02/06 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 1,952.6400 | 1.9526 | 2,092.6800 | 2.0927 | 7.172 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 1,930.8200 | 1.9308 | 2,069.3900 | 2.0694 | 7.177 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 3,540.6300 | 3.5406 | 3,227.3000 | 3.2273 | (8.850) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 2,019.2100 | 2.0192 | 2,163.7200 | 2.1637 | 7.157 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 7,092.2000 | 7.0922 | 6,734.0600 | 6.7341 | (5.050) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 1,802.9700 | 1.8030 | 1,904.3200 | 1.9043 | 5.621 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 03/08/2023 | | | Bond Future | 11.0461 | 89.8843 | 11.1257 | 89.4248 | 0.720 | 0.0000 | 0.0000 | 2,561 |
| 2023/02/06 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 7,014.0200 | 7.0140 | 6,657.4000 | 6.6574 | (5.084) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 1,830.9000 | 1.8309 | 1,933.7700 | 1.9338 | 5.619 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 7,053.0800 | 7.0531 | 6,695.7000 | 6.6957 | (5.067) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 1,816.8800 | 1.8169 | 1,918.9900 | 1.9190 | 5.620 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 5,118.3100 | 5.1183 | 4,828.5200 | 4.8285 | (5.662) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 3,722.5700 | 3.7226 | 3,901.2500 | 3.9013 | 4.800 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 5,150.7600 | 5.1508 | 4,860.0400 | 4.8600 | (5.644) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 3,699.5100 | 3.6995 | 3,877.2600 | 3.8773 | 4.805 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 02/11/2023 | | | Bond Future | 11.1616 | 87.1488 | 11.2443 | 86.6803 | 0.741 | 0.0000 | 0.0000 | 123 |
| 2023/02/06 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 5,183.2900 | 5.1833 | 4,891.6400 | 4.8916 | (5.627) | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 3,676.5700 | 3.6766 | 3,853.3900 | 3.8534 | 4.809 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 01/02/2024 | 12.18 | Put | Bond Future | 3,091.0500 | 3.0911 | 3,230.8800 | 3.2309 | 4.524 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 01/02/2024 | 12.19 | Call | Bond Future | 7,895.8300 | 7.8958 | 7,557.4800 | 7.5575 | (4.285) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 01/02/2024 | 12.19 | Put | Bond Future | 3,074.6200 | 3.0746 | 3,213.7900 | 3.2138 | 4.526 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 01/02/2024 | | | Bond Future | 11.2874 | 88.8571 | 11.3736 | 88.3796 | 0.763 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R035 | 01/02/2024 | 12.20 | Call | Bond Future | 7,930.7200 | 7.9307 | 7,591.7100 | 7.5917 | (4.275) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 01/02/2024 | 12.20 | Put | Bond Future | 3,058.2800 | 3.0583 | 3,196.7900 | 3.1968 | 4.529 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 01/02/2024 | 12.18 | Call | Bond Future | 7,860.9700 | 7.8610 | 7,523.2800 | 7.5233 | (4.296) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 02/05/2024 | 11.19 | Call | Bond Future | 4,460.6300 | 4.4606 | 4,210.3400 | 4.2103 | (5.611) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 02/05/2024 | 11.19 | Put | Bond Future | 5,770.2000 | 5.7702 | 6,005.9300 | 6.0059 | 4.085 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 02/05/2024 | 11.20 | Call | Bond Future | 4,487.6300 | 4.4876 | 4,236.4800 | 4.2365 | (5.596) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 02/05/2024 | 11.20 | Put | Bond Future | 5,741.6300 | 5.7416 | 5,976.5000 | 5.9765 | 4.091 | 0 | 0 | 0 |
| 2023/02/06 | R035 | 02/05/2024 | | | Bond Future | 11.4281 | 86.0028 | 11.5178 | 85.5168 | 0.785 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R035 | 02/05/2024 | 11.21 | Call | Bond Future | 4,514.7100 | 4.5147 | 4,262.6800 | 4.2627 | (5.582) | 0 | 0 | 0 |
| 2023/02/06 | R035 | 02/05/2024 | 11.21 | Put | Bond Future | 5,713.2000 | 5.7132 | 5,947.1900 | 5.9472 | 4.096 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/02/2023 | | | Bond Future | 7.9950 | 109.5604 | 7.9950 | 109.5604 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 280.3900 | 0.2804 | 369.8900 | 0.3699 | 31.920 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 2,476.0300 | 2.4760 | 2,096.7300 | 2.0967 | (15.319) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 04/05/2023 | | | Bond Future | 8.1475 | 111.2365 | 8.2930 | 110.7692 | 1.786 | 0.0000 | 0.0000 | 95,557 |
| 2023/02/06 | R186 | 04/05/2023 | 8.36 | Call | Bond Future | 1,354.7000 | 1.3547 | 1,068.8100 | 1.0688 | (21.104) | 0 | 0 | 200 |
| 2023/02/06 | R186 | 04/05/2023 | 8.36 | Put | Bond Future | 673.0700 | 0.6731 | 854.4700 | 0.8545 | 26.951 | 0 | 0 | 200 |
| 2023/02/06 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 2,424.3500 | 2.4244 | 2,048.0800 | 2.0481 | (15.520) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 285.9800 | 0.2860 | 377.0000 | 0.3770 | 31.827 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 2,450.1500 | 2.4501 | 2,072.3600 | 2.0724 | (15.419) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 274.9000 | 0.2749 | 362.8900 | 0.3629 | 32.008 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 173.1800 | 0.1732 | 219.4400 | 0.2194 | 26.712 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 4,801.5900 | 4.8016 | 4,370.6000 | 4.3706 | (8.976) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 171.0100 | 0.1710 | 216.7200 | 0.2167 | 26.729 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 03/08/2023 | | | Bond Future | 8.1624 | 108.1226 | 8.3209 | 107.6459 | 1.941 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 4,827.8500 | 4.8279 | 4,396.3100 | 4.3963 | (8.939) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 168.7300 | 0.1687 | 213.8900 | 0.2139 | 26.765 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 4,775.2100 | 4.7752 | 4,344.7700 | 4.3448 | (9.014) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 3,880.9700 | 3.8810 | 3,496.7100 | 3.4967 | (9.901) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 514.3000 | 0.5143 | 616.0300 | 0.6160 | 19.780 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/11/2023 | 9.15 | Call | Bond Future | 3,331.6700 | 3.3317 | 2,969.4200 | 2.9694 | (10.873) | 0 | 0 | 1,715 |
| 2023/02/06 | R186 | 02/11/2023 | | | Bond Future | 8.1789 | 110.2484 | 8.3522 | 109.7625 | 2.118 | 0.0000 | 0.0000 | 1,253 |
| 2023/02/06 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 3,858.5300 | 3.8585 | 3,475.0800 | 3.4751 | (9.938) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 518.8800 | 0.5189 | 621.4200 | 0.6214 | 19.762 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/11/2023 | 10.42 | Call | Bond Future | 6,252.6400 | 6.2526 | 5,806.6400 | 5.8066 | (7.133) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/11/2023 | 10.42 | Put | Bond Future | 175.9800 | 0.1760 | 215.9700 | 0.2160 | 22.724 | 0 | 0 | 1,715 |
| 2023/02/06 | R186 | 02/11/2023 | 9.15 | Put | Bond Future | 643.2400 | 0.6432 | 766.9800 | 0.7670 | 19.237 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 3,836.1200 | 3.8361 | 3,453.4800 | 3.4535 | (9.975) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 523.5000 | 0.5235 | 626.8500 | 0.6269 | 19.742 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 01/02/2024 | 9.50 | Call | Bond Future | 3,940.6300 | 3.9406 | 3,559.7400 | 3.5597 | (9.666) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 01/02/2024 | 9.51 | Call | Bond Future | 3,960.9500 | 3.9610 | 3,579.3100 | 3.5793 | (9.635) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 01/02/2024 | 9.52 | Put | Bond Future | 613.4400 | 0.6134 | 726.4000 | 0.7264 | 18.414 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 01/02/2024 | | | Bond Future | 8.2010 | 107.1060 | 8.3916 | 106.6107 | 2.324 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | R186 | 01/02/2024 | 9.50 | Put | Bond Future | 622.5100 | 0.6225 | 736.9500 | 0.7369 | 18.384 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 01/02/2024 | 9.51 | Put | Bond Future | 617.8000 | 0.6178 | 731.4900 | 0.7315 | 18.402 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 01/02/2024 | 9.52 | Call | Bond Future | 3,981.6100 | 3.9816 | 3,599.2400 | 3.5992 | (9.603) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/05/2024 | 8.01 | Call | Bond Future | 1,305.5200 | 1.3055 | 1,088.8600 | 1.0889 | (16.596) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/05/2024 | 8.01 | Put | Bond Future | 1,941.3200 | 1.9413 | 2,228.8000 | 2.2288 | 14.808 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/05/2024 | | | Bond Future | 8.2747 | 109.0913 | 8.4861 | 108.5871 | 2.554 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R186 | 02/05/2024 | 7.99 | Call | Bond Future | 1,281.0600 | 1.2811 | 1,066.9000 | 1.0669 | (16.717) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/05/2024 | 7.99 | Put | Bond Future | 1,965.1000 | 1.9651 | 2,255.0800 | 2.2551 | 14.757 | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/05/2024 | 8.00 | Call | Bond Future | 1,293.2600 | 1.2933 | 1,077.8500 | 1.0778 | (16.656) | 0 | 0 | 0 |
| 2023/02/06 | R186 | 02/05/2024 | 8.00 | Put | Bond Future | 1,953.1800 | 1.9532 | 2,241.9100 | 2.2419 | 14.783 | 0 | 0 | 0 |
| 2023/02/06 | R197 | 02/02/2023 | | | Bond Future | 329.1776 | 329.1776 | 329.1776 | 329.1776 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R197 | 04/05/2023 | | | Bond Future | 335.4567 | 335.4567 | 335.4947 | 335.4947 | 0.011 | 0.0000 | 0.0000 | 309 |
| 2023/02/06 | R197 | 03/08/2023 | | | Bond Future | 333.0749 | 333.0749 | 333.1133 | 333.1133 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R197 | 02/11/2023 | | | Bond Future | 339.7013 | 339.7013 | 339.7406 | 339.7406 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R202 | 02/02/2023 | | | Bond Future | 245.9179 | 245.9179 | 245.9179 | 245.9179 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R202 | 04/05/2023 | | | Bond Future | 250.6453 | 250.6453 | 250.6504 | 250.6504 | 0.002 | 0.0000 | 0.0000 | 4,903 |
| 2023/02/06 | R202 | 03/08/2023 | | | Bond Future | 250.8244 | 250.8244 | 250.8292 | 250.8292 | 0.002 | 0.0000 | 0.0000 | 460 |
| 2023/02/06 | R202 | 02/11/2023 | | | Bond Future | 255.8147 | 255.8147 | 255.8197 | 255.8197 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R202 | 01/02/2024 | | | Bond Future | 255.9502 | 255.9502 | 255.9563 | 255.9563 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R202 | 02/05/2024 | | | Bond Future | 260.7631 | 260.7631 | 260.7700 | 260.7700 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R209 | 02/02/2023 | | | Bond Future | 10.8400 | 70.4460 | 10.8400 | 70.4460 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R209 | 04/05/2023 | 10.00 | Call | Bond Future | 431.3700 | 0.4314 | 354.6000 | 0.3546 | (17.797) | 0 | 0 | 500 |
| 2023/02/06 | R209 | 04/05/2023 | 10.00 | Put | Bond Future | 5,874.8100 | 5.8748 | 6,166.9600 | 6.1670 | 4.973 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 04/05/2023 | 10.50 | Call | Bond Future | 1,109.8900 | 1.1099 | 961.8000 | 0.9618 | (13.343) | 0 | 0 | 4,500 |
| 2023/02/06 | R209 | 04/05/2023 | 10.50 | Put | Bond Future | 3,738.1100 | 3.7381 | 3,958.9400 | 3.9589 | 5.908 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 04/05/2023 | 11.50 | Put | Bond Future | 1,250.1500 | 1.2502 | 1,333.8900 | 1.3339 | 6.698 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 2,514.4300 | 2.5144 | 2,277.8000 | 2.2778 | (9.411) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 2,009.3400 | 2.0093 | 2,141.6300 | 2.1416 | 6.584 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 2,543.5000 | 2.5435 | 2,305.5300 | 2.3055 | (9.356) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 1,986.9800 | 1.9870 | 2,117.9300 | 2.1179 | 6.590 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 04/05/2023 | | | Bond Future | 10.9923 | 68.3666 | 11.0636 | 67.9977 | 0.648 | 0.0000 | 0.0000 | 19,105 |
| 2023/02/06 | R209 | 04/05/2023 | 11.00 | Call | Bond Future | 2,260.1200 | 2.2601 | 2,035.9400 | 2.0359 | (9.919) | 0 | 0 | 2,500 |
| 2023/02/06 | R209 | 04/05/2023 | 11.00 | Put | Bond Future | 2,220.3100 | 2.2203 | 2,365.0500 | 2.3650 | 6.519 | 0 | 0 | 8,250 |
| 2023/02/06 | R209 | 04/05/2023 | 11.50 | Call | Bond Future | 3,819.4200 | 3.8194 | 3,534.2400 | 3.5342 | (7.467) | 0 | 0 | 1,000 |
| 2023/02/06 | R209 | 04/05/2023 | 12.50 | Call | Bond Future | 7,600.1400 | 7.6001 | 7,252.1100 | 7.2521 | (4.579) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 04/05/2023 | 12.50 | Put | Bond Future | 355.7300 | 0.3557 | 376.6200 | 0.3766 | 5.872 | 0 | 0 | 8,500 |
| 2023/02/06 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 2,572.7100 | 2.5727 | 2,333.4000 | 2.3334 | (9.302) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 1,964.8300 | 1.9648 | 2,094.4400 | 2.0944 | 6.596 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 1,708.9500 | 1.7090 | 1,794.9600 | 1.7950 | 5.033 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 03/08/2023 | 10.70 | Call | Bond Future | 2,306.0400 | 2.3060 | 2,124.8700 | 2.1249 | (7.856) | 0 | 0 | 1,800 |
| 2023/02/06 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 5,859.1000 | 5.8591 | 5,570.1000 | 5.5701 | (4.932) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 5,892.5700 | 5.8926 | 5,602.9200 | 5.6029 | (4.916) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 03/08/2023 | 10.00 | Call | Bond Future | 1,048.2800 | 1.0483 | 939.9200 | 0.9399 | (10.337) | 0 | 0 | 1,800 |
| 2023/02/06 | R209 | 03/08/2023 | 10.00 | Put | Bond Future | 6,958.0500 | 6.9580 | 7,225.9900 | 7.2260 | 3.851 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 03/08/2023 | | | Bond Future | 11.0889 | 69.7129 | 11.1627 | 69.3366 | 0.665 | 0.0000 | 0.0000 | 1,690 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 5,926.2500 | 5.9263 | 5,635.9600 | 5.6360 | (4.898) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 03/08/2023 | 10.70 | Put | Bond Future | 4,339.0600 | 4.3391 | 4,534.1900 | 4.5342 | 4.497 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 1,735.5200 | 1.7355 | 1,822.8200 | 1.8228 | 5.030 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 1,722.1000 | 1.7221 | 1,808.7500 | 1.8088 | 5.032 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 4,214.9800 | 4.2150 | 3,983.0400 | 3.9830 | (5.503) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 3,517.4300 | 3.5174 | 3,669.1200 | 3.6691 | 4.313 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 4,242.8800 | 4.2429 | 4,010.1500 | 4.0101 | (5.485) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 3,495.6600 | 3.4957 | 3,646.5600 | 3.6466 | 4.317 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 02/11/2023 | | | Bond Future | 11.1907 | 67.9330 | 11.2670 | 67.5493 | 0.683 | 0.0000 | 0.0000 | 5,720 |
| 2023/02/06 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 4,270.8600 | 4.2709 | 4,037.3400 | 4.0373 | (5.468) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 3,474.0200 | 3.4740 | 3,624.1300 | 3.6241 | 4.321 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 01/02/2024 | 12.14 | Call | Bond Future | 6,800.4700 | 6.8005 | 6,523.4900 | 6.5235 | (4.073) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 01/02/2024 | 12.14 | Put | Bond Future | 2,793.4700 | 2.7935 | 2,907.5300 | 2.9075 | 4.083 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 01/02/2024 | 12.13 | Put | Bond Future | 2,808.4500 | 2.8085 | 2,923.0600 | 2.9231 | 4.081 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 01/02/2024 | | | Bond Future | 11.2975 | 69.2644 | 11.3766 | 68.8734 | 0.700 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R209 | 01/02/2024 | 12.12 | Call | Bond Future | 6,739.5500 | 6.7396 | 6,463.6700 | 6.4637 | (4.093) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 01/02/2024 | 12.12 | Put | Bond Future | 2,823.7700 | 2.8238 | 2,938.9300 | 2.9389 | 4.078 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 01/02/2024 | 12.13 | Call | Bond Future | 6,769.8700 | 6.7699 | 6,493.4400 | 6.4934 | (4.083) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 02/05/2024 | 11.17 | Call | Bond Future | 3,917.0000 | 3.9170 | 3,710.4500 | 3.7105 | (5.273) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 02/05/2024 | 11.17 | Put | Bond Future | 5,173.6500 | 5.1737 | 5,365.1300 | 5.3651 | 3.701 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 02/05/2024 | 11.18 | Call | Bond Future | 3,941.1700 | 3.9412 | 3,733.9000 | 3.7339 | (5.259) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 02/05/2024 | 11.18 | Put | Bond Future | 5,147.8600 | 5.1479 | 5,338.6200 | 5.3386 | 3.706 | 0 | 0 | 0 |
| 2023/02/06 | R209 | 02/05/2024 | | | Bond Future | 11.4246 | 67.3996 | 11.5067 | 67.0015 | 0.718 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R209 | 02/05/2024 | 11.19 | Call | Bond Future | 3,965.1100 | 3.9651 | 3,757.1100 | 3.7571 | (5.246) | 0 | 0 | 0 |
| 2023/02/06 | R209 | 02/05/2024 | 11.19 | Put | Bond Future | 5,121.9000 | 5.1219 | 5,311.9300 | 5.3119 | 3.710 | 0 | 0 | 0 |
| 2023/02/06 | R210 | 02/02/2023 | | | Bond Future | 222.9627 | 222.9627 | 222.9627 | 222.9627 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R210 | 04/05/2023 | | | Bond Future | 224.1556 | 224.1556 | 224.1551 | 224.1551 | 0.000 | 0.0000 | 0.0000 | 386 |
| 2023/02/06 | R210 | 03/08/2023 | | | Bond Future | 228.6229 | 228.6229 | 228.6221 | 228.6221 | 0.000 | 0.0000 | 0.0000 | 300 |
| 2023/02/06 | R210 | 02/11/2023 | | | Bond Future | 230.0123 | 230.0123 | 230.0117 | 230.0117 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R210 | 01/02/2024 | | | Bond Future | 234.5747 | 234.5747 | 234.5744 | 234.5744 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R210 | 02/05/2024 | | | Bond Future | 235.7578 | 235.7578 | 235.7589 | 235.7589 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R213 | 02/02/2023 | | | Bond Future | 9.9500 | 86.9944 | 9.9500 | 86.9944 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 3,824.6100 | 3.8246 | 3,428.2100 | 3.4282 | (10.364) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 848.7300 | 0.8487 | 963.8400 | 0.9638 | 13.563 | 0 | 0 | 0 |
| 2023/02/06 | R213 | 04/05/2023 | | | Bond Future | 10.1076 | 84.8004 | 10.2159 | 84.2889 | 1.072 | 0.0000 | 0.0000 | 33,756 |
| 2023/02/06 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 3,756.9800 | 3.7570 | 3,363.4100 | 3.3634 | (10.476) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 871.7000 | 0.8717 | 989.6400 | 0.9896 | 13.530 | 0 | 0 | 0 |
| 2023/02/06 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 3,790.6700 | 3.7907 | 3,395.6800 | 3.3957 | (10.420) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 860.0800 | 0.8601 | 976.6000 | 0.9766 | 13.548 | 0 | 0 | 0 |
| 2023/02/06 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 806.1100 | 0.8061 | 889.8400 | 0.8898 | 10.387 | 0 | 0 | 0 |
| 2023/02/06 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 7,095.7000 | 7.0957 | 6,657.0200 | 6.6570 | (6.182) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 03/08/2023 | | | Bond Future | 10.1989 | 86.4701 | 10.3122 | 85.9484 | 1.111 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 7,026.1000 | 7.0261 | 6,588.8000 | 6.5888 | (6.224) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 813.1400 | 0.8131 | 897.5600 | 0.8976 | 10.382 | 0 | 0 | 0 |
| 2023/02/06 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 7,060.9700 | 7.0610 | 6,622.9800 | 6.6230 | (6.203) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 798.9800 | 0.7990 | 882.0200 | 0.8820 | 10.393 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 5,331.8100 | 5.3318 | 4,953.6900 | 4.9537 | (7.092) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 1,705.8400 | 1.7058 | 1,859.6500 | 1.8597 | 9.017 | 0 | 0 | 0 |
| 2023/02/06 | R213 | 02/11/2023 | | | Bond Future | 10.3019 | 84.6189 | 10.4205 | 84.0869 | 1.151 | 0.0000 | 0.0000 | 1,911 |
| 2023/02/06 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 5,271.1000 | 5.2711 | 4,894.8900 | 4.8949 | (7.137) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 1,730.3400 | 1.7303 | 1,886.0600 | 1.8861 | 8.999 | 0 | 0 | 0 |
| 2023/02/06 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 5,301.3000 | 5.3013 | 4,924.1300 | 4.9241 | (7.115) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 1,717.9200 | 1.7179 | 1,872.6800 | 1.8727 | 9.009 | 0 | 0 | 0 |
| 2023/02/06 | R213 | 01/02/2024 | 11.70 | Call | Bond Future | 6,915.3100 | 6.9153 | 6,505.1100 | 6.5051 | (5.932) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 01/02/2024 | 11.70 | Put | Bond Future | 1,529.0100 | 1.5290 | 1,661.0200 | 1.6610 | 8.634 | 0 | 0 | 0 |
| 2023/02/06 | R213 | 01/02/2024 | 11.71 | Call | Bond Future | 6,946.2500 | 6.9463 | 6,535.3300 | 6.5353 | (5.916) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 01/02/2024 | 11.71 | Put | Bond Future | 1,519.7200 | 1.5197 | 1,651.0100 | 1.6510 | 8.639 | 0 | 0 | 0 |
| 2023/02/06 | R213 | 01/02/2024 | | | Bond Future | 10.4169 | 86.2779 | 10.5413 | 85.7357 | 1.194 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R213 | 01/02/2024 | 11.72 | Call | Bond Future | 6,976.9400 | 6.9769 | 6,565.2900 | 6.5653 | (5.900) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 01/02/2024 | 11.72 | Put | Bond Future | 1,510.2100 | 1.5102 | 1,640.7700 | 1.6408 | 8.645 | 0 | 0 | 0 |
| 2023/02/06 | R213 | 02/05/2024 | 10.30 | Call | Bond Future | 2,999.0200 | 2.9990 | 2,734.1300 | 2.7341 | (8.833) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 02/05/2024 | 10.30 | Put | Bond Future | 4,078.3800 | 4.0784 | 4,365.4700 | 4.3655 | 7.039 | 0 | 0 | 0 |
| 2023/02/06 | R213 | 02/05/2024 | | | Bond Future | 10.5519 | 84.3282 | 10.6823 | 83.7762 | 1.236 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R213 | 02/05/2024 | 10.28 | Call | Bond Future | 2,956.7100 | 2.9567 | 2,694.0600 | 2.6941 | (8.883) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 02/05/2024 | 10.28 | Put | Bond Future | 4,122.5100 | 4.1225 | 4,411.8400 | 4.4118 | 7.018 | 0 | 0 | 0 |
| 2023/02/06 | R213 | 02/05/2024 | 10.29 | Call | Bond Future | 2,977.8300 | 2.9778 | 2,714.0500 | 2.7140 | (8.858) | 0 | 0 | 0 |
| 2023/02/06 | R213 | 02/05/2024 | 10.29 | Put | Bond Future | 4,100.4000 | 4.1004 | 4,388.6000 | 4.3886 | 7.029 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 02/02/2023 | | | Bond Future | 11.1250 | 67.1757 | 11.1250 | 67.1757 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 2,575.7700 | 2.5758 | 2,236.6300 | 2.2366 | (13.167) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 2,249.9300 | 2.2499 | 2,484.2400 | 2.4842 | 10.414 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 2,605.2600 | 2.6053 | 2,264.0500 | 2.2641 | (13.097) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 2,226.0300 | 2.2260 | 2,458.2700 | 2.4583 | 10.433 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 04/05/2023 | | | Bond Future | 11.2992 | 64.7387 | 11.4065 | 64.1652 | 0.949 | 0.0000 | 0.0000 | 23,153 |
| 2023/02/06 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 2,634.7700 | 2.6348 | 2,291.5100 | 2.2915 | (13.028) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 2,202.2200 | 2.2022 | 2,432.4100 | 2.4324 | 10.453 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 5,826.8400 | 5.8268 | 5,403.7900 | 5.4038 | (7.260) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 2,051.6700 | 2.0517 | 2,213.4500 | 2.2134 | 7.885 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 5,860.1100 | 5.8601 | 5,436.0100 | 5.4360 | (7.237) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 2,036.7100 | 2.0367 | 2,197.4400 | 2.1974 | 7.892 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 03/08/2023 | | | Bond Future | 11.3945 | 66.0134 | 11.5054 | 65.4286 | 0.973 | 0.0000 | 0.0000 | 2,980 |
| 2023/02/06 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 5,893.4300 | 5.8934 | 5,468.2800 | 5.4683 | (7.214) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 2,021.8700 | 2.0219 | 2,181.5500 | 2.1816 | 7.898 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 4,243.0200 | 4.2430 | 4,511.9700 | 4.5120 | 6.339 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 4,025.2000 | 4.0252 | 3,696.6300 | 3.6966 | (8.163) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 4,217.6400 | 4.2176 | 4,485.3400 | 4.4853 | 6.347 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 02/11/2023 | | | Bond Future | 11.4967 | 64.0135 | 11.6114 | 63.4172 | 0.998 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 3,997.9300 | 3.9979 | 3,670.6100 | 3.6706 | (8.187) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 4,052.5500 | 4.0525 | 3,722.7300 | 3.7227 | (8.139) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 4,192.4000 | 4.1924 | 4,458.8500 | 4.4588 | 6.356 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 01/02/2024 | 12.16 | Call | Bond Future | 6,312.5400 | 6.3125 | 5,917.9000 | 5.9179 | (6.252) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 01/02/2024 | 12.16 | Put | Bond Future | 3,554.7800 | 3.5548 | 3,768.0200 | 3.7680 | 5.999 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 01/02/2024 | | | Bond Future | 11.6063 | 65.2683 | 11.7251 | 64.6604 | 1.023 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R214 | 01/02/2024 | 12.14 | Call | Bond Future | 6,252.9900 | 6.2530 | 5,860.1900 | 5.8602 | (6.282) | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | R214 | 01/02/2024 | 12.14 | Put | Bond Future | 3,591.5400 | 3.5915 | 3,806.6200 | 3.8066 | 5.989 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 01/02/2024 | 12.15 | Call | Bond Future | 6,282.7400 | 6.2827 | 5,889.0200 | 5.8890 | (6.267) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 01/02/2024 | 12.15 | Put | Bond Future | 3,573.1100 | 3.5731 | 3,787.2700 | 3.7873 | 5.994 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 02/05/2024 | 11.46 | Call | Bond Future | 4,221.9700 | 4.2220 | 3,907.0600 | 3.9071 | (7.459) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 02/05/2024 | 11.46 | Put | Bond Future | 5,596.9800 | 5.5970 | 5,901.0000 | 5.9010 | 5.432 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 02/05/2024 | 11.47 | Call | Bond Future | 4,247.0000 | 4.2470 | 3,931.0000 | 3.9310 | (7.441) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 02/05/2024 | 11.47 | Put | Bond Future | 5,569.5700 | 5.5696 | 5,872.5000 | 5.8725 | 5.439 | 0 | 0 | 0 |
| 2023/02/06 | R214 | 02/05/2024 | | | Bond Future | 11.7264 | 63.1814 | 11.8493 | 62.5625 | 1.048 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R214 | 02/05/2024 | 11.48 | Call | Bond Future | 4,272.3700 | 4.2724 | 3,955.2700 | 3.9553 | (7.422) | 0 | 0 | 0 |
| 2023/02/06 | R214 | 02/05/2024 | 11.48 | Put | Bond Future | 5,542.5600 | 5.5426 | 5,844.3900 | 5.8444 | 5.446 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 02/02/2023 | | | Bond Future | 11.1400 | 83.8192 | 11.1400 | 83.8192 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R248 | 04/05/2023 | 10.40 | Call | Bond Future | 696.0900 | 0.6961 | 537.0100 | 0.5370 | (22.853) | 0 | 0 | 1,500 |
| 2023/02/06 | R248 | 04/05/2023 | 10.40 | Put | Bond Future | 7,459.0000 | 7.4590 | 8,050.3400 | 8.0503 | 7.928 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 04/05/2023 | 11.10 | Call | Bond Future | 2,252.6600 | 2.2527 | 1,895.3800 | 1.8954 | (15.860) | 0 | 0 | 1,500 |
| 2023/02/06 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 3,080.6100 | 3.0806 | 2,652.0900 | 2.6521 | (13.910) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 2,997.4100 | 2.9974 | 3,319.3100 | 3.3193 | 10.739 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 04/05/2023 | | | Bond Future | 11.3376 | 80.2925 | 11.4503 | 79.5420 | 0.994 | 0.0000 | 0.0000 | 235,512 |
| 2023/02/06 | R248 | 04/05/2023 | 11.10 | Put | Bond Future | 3,876.9300 | 3.8769 | 4,270.0700 | 4.2701 | 10.140 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 3,009.8700 | 3.0099 | 2,586.8200 | 2.5868 | (14.055) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 3,060.9400 | 3.0609 | 3,388.3100 | 3.3883 | 10.695 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 3,045.1400 | 3.0451 | 2,619.3500 | 2.6194 | (13.983) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 3,029.0300 | 3.0290 | 3,353.6600 | 3.3537 | 10.717 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 6,990.6000 | 6.9906 | 6,450.7400 | 6.4507 | (7.723) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 2,768.1500 | 2.7681 | 2,993.7200 | 2.9937 | 8.149 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 03/08/2023 | | | Bond Future | 11.4392 | 81.8359 | 11.5560 | 81.0705 | 1.021 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 6,950.1300 | 6.9501 | 6,411.6900 | 6.4117 | (7.747) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 2,787.6500 | 2.7876 | 3,014.6400 | 3.0146 | 8.143 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 6,909.9300 | 6.9099 | 6,372.9000 | 6.3729 | (7.772) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 2,807.5100 | 2.8075 | 3,035.9100 | 3.0359 | 8.135 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 4,909.3300 | 4.9093 | 4,485.0400 | 4.4850 | (8.643) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 5,263.1100 | 5.2631 | 5,617.5400 | 5.6175 | 6.734 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 4,875.6400 | 4.8756 | 4,453.0100 | 4.4530 | (8.668) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 02/11/2023 | | | Bond Future | 11.5390 | 79.0249 | 11.6600 | 78.2445 | 1.048 | 0.0000 | 0.0000 | 0 |
| 2023/02/06 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 5,295.2100 | 5.2952 | 5,651.2800 | 5.6513 | 6.724 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 4,942.8300 | 4.9428 | 4,516.9000 | 4.5169 | (8.617) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 5,327.2100 | 5.3272 | 5,684.9400 | 5.6849 | 6.715 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 01/02/2024 | 12.15 | Call | Bond Future | 7,505.2500 | 7.5052 | 6,996.2600 | 6.9963 | (6.782) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 01/02/2024 | 12.15 | Put | Bond Future | 4,378.4200 | 4.3784 | 4,664.9800 | 4.6650 | 6.545 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 01/02/2024 | 12.14 | Call | Bond Future | 7,468.3300 | 7.4683 | 6,960.5800 | 6.9606 | (6.799) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 01/02/2024 | 12.14 | Put | Bond Future | 4,401.0700 | 4.4011 | 4,688.8700 | 4.6889 | 6.539 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 01/02/2024 | | | Bond Future | 11.6436 | 80.6108 | 11.7690 | 79.8153 | 1.077 | 0.0000 | 0.0000 | 13,000 |
| 2023/02/06 | R248 | 01/02/2024 | 12.16 | Call | Bond Future | 7,541.9100 | 7.5419 | 7,031.6800 | 7.0317 | (6.765) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 01/02/2024 | 12.16 | Put | Bond Future | 4,355.5900 | 4.3556 | 4,640.9100 | 4.6409 | 6.551 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 02/05/2024 | 11.47 | Call | Bond Future | 5,095.8400 | 5.0958 | 4,690.1700 | 4.6902 | (7.961) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 02/05/2024 | 11.48 | Put | Bond Future | 6,967.7300 | 6.9677 | 7,370.6500 | 7.3707 | 5.783 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 02/05/2024 | 11.46 | Call | Bond Future | 5,065.0400 | 5.0650 | 4,660.8300 | 4.6608 | (7.980) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 02/05/2024 | | | Bond Future | 11.7668 | 77.6485 | 11.8969 | 76.8384 | 1.105 | 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 Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/06 | R248 | 02/05/2024 | 11.47 | Put | Bond Future | 7,002.0800 | 7.0021 | 7,406.4600 | 7.4065 | 5.775 | 0 | 0 | 0 |
| 2023/02/06 | R248 | 02/05/2024 | 11.48 | Call | Bond Future | 5,127.0500 | 5.1271 | 4,719.9200 | 4.7199 | (7.941) | 0 | 0 | 0 |
| 2023/02/06 | R248 | 02/05/2024 | 11.46 | Put | Bond Future | 7,036.9400 | 7.0369 | 7,442.7800 | 7.4428 | 5.767 | 0 | 0 | 0 |

Total **1390607**