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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/11/2022 TO 08/11/2022

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2025 | 03/11/2022 | | Bond Future | 165.9812 | 165.9812 | 165.9812 | 165.9812 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2025 | 02/02/2023 | | Bond Future | 166.9310 | 166.9310 | 167.4637 | 167.4637 | 0.319 | 0.0000 | 0.0000 | 6,088 |
| 2022/11/08 | 2025 | 04/05/2023 | | Bond Future | 170.3382 | 170.3382 | 170.8804 | 170.8804 | 0.318 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2025 | 03/08/2023 | | Bond Future | 172.0462 | 172.0462 | 172.5978 | 172.5978 | 0.321 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2025 | 02/11/2023 | | Bond Future | 175.5715 | 175.5715 | 176.1345 | 176.1345 | 0.321 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2025 | 01/02/2024 | | Bond Future | 160.3882 | 160.3882 | 160.9404 | 160.9404 | 0.344 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2029 | 03/11/2022 | | Bond Future | 119.8964 | 119.8964 | 119.8964 | 119.8964 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | 2029 | 02/02/2023 | | | Bond Future | 122.1902 | 122.1902 | 122.9085 | 122.9085 | 0.588 | 0.0000 | 0.0000 | 1,392 |
| 2022/11/08 | 2029 | 04/05/2023 | | | Bond Future | 123.3905 | 123.3905 | 124.1220 | 124.1220 | 0.593 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2029 | 03/08/2023 | | | Bond Future | 125.8933 | 125.8933 | 126.6396 | 126.6396 | 0.593 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2029 | 02/11/2023 | | | Bond Future | 127.1424 | 127.1424 | 127.9025 | 127.9025 | 0.598 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2029 | 01/02/2024 | | | Bond Future | 117.4069 | 117.4069 | 118.1347 | 118.1347 | 0.620 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2030 | 03/11/2022 | | | Bond Future | 10.8200 | 88.2532 | 10.8200 | 88.2532 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 8,876.8500 | 8.8768 | 8,800.5600 | 8.8006 | (0.859) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.04 | Call | Bond Future | 127.5700 | 0.1276 | 129.0900 | 0.1291 | 1.192 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.04 | Put | Bond Future | 7,786.9200 | 7.7869 | 7,711.3900 | 7.7114 | (0.970) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.08 | Put | Bond Future | 7,600.1500 | 7.6001 | 7,524.7800 | 7.5248 | (0.992) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 11.16 | Put | Bond Future | 979.2800 | 0.9793 | 945.7200 | 0.9457 | (3.427) | 0 | 0 | 388 |
| 2022/11/08 | 2030 | 02/02/2023 | 11.35 | Call | Bond Future | 3,662.0100 | 3.6620 | 3,710.6000 | 3.7106 | 1.327 | 0 | 0 | 5,000 |
| 2022/11/08 | 2030 | 02/02/2023 | 11.35 | Put | Bond Future | 760.7900 | 0.7608 | 732.3300 | 0.7323 | (3.741) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 645.3000 | 0.6453 | 656.6900 | 0.6567 | 1.765 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 655.1700 | 0.6552 | 666.7400 | 0.6667 | 1.766 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 3,698.1200 | 3.6981 | 3,632.8400 | 3.6328 | (1.765) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 479.5100 | 0.4795 | 487.6600 | 0.4877 | 1.700 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 3,953.5100 | 3.9535 | 3,886.9200 | 3.8869 | (1.684) | 0 | 0 | 102 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 171.4500 | 0.1714 | 173.7200 | 0.1737 | 1.324 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 7,047.1700 | 7.0472 | 6,972.3900 | 6.9724 | (1.061) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 381.7400 | 0.3817 | 387.9800 | 0.3880 | 1.635 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 5,049.5500 | 5.0495 | 4,978.7400 | 4.9787 | (1.402) | 0 | 0 | 102 |
| 2022/11/08 | 2030 | 02/02/2023 | | | Bond Future | 10.6802 | 87.1937 | 10.6628 | 87.2708 | (0.163) | 0.0000 | 0.0000 | 90,949 |
| 2022/11/08 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 76.5800 | 0.0766 | 77.3400 | 0.0773 | 0.992 | 0 | 0 | 102 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.08 | Call | Bond Future | 137.4800 | 0.1375 | 139.1600 | 0.1392 | 1.222 | 0 | 0 | 388 |
| 2022/11/08 | 2030 | 02/02/2023 | 11.55 | Call | Bond Future | 4,323.0800 | 4.3231 | 4,376.5100 | 4.3765 | 1.236 | 0 | 0 | 5,000 |
| 2022/11/08 | 2030 | 02/02/2023 | 11.55 | Put | Bond Future | 579.4600 | 0.5795 | 555.8400 | 0.5558 | (4.076) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 11.12 | Call | Bond Future | 2,950.8300 | 2.9508 | 2,993.1900 | 2.9932 | 1.436 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 11.12 | Put | Bond Future | 1,031.8400 | 1.0318 | 997.1500 | 0.9972 | (3.362) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 11.16 | Call | Bond Future | 3,070.1400 | 3.0701 | 3,113.6300 | 3.1136 | 1.417 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 3,769.3800 | 3.7694 | 3,703.7200 | 3.7037 | (1.742) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 3,732.9900 | 3.7330 | 3,667.5100 | 3.6675 | (1.754) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 666.5400 | 0.6665 | 678.3100 | 0.6783 | 1.766 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 4,488.3600 | 4.4884 | 4,419.4600 | 4.4195 | (1.535) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.83 | Call | Bond Future | 503.0600 | 0.5031 | 511.6700 | 0.5117 | 1.712 | 0 | 0 | 388 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.83 | Put | Bond Future | 4,371.4800 | 4.3715 | 4,303.0400 | 4.3030 | (1.566) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 597.6500 | 0.5977 | 608.1100 | 0.6081 | 1.750 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.79 | Call | Bond Future | 471.9100 | 0.4719 | 479.9100 | 0.4799 | 1.695 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/02/2023 | 9.79 | Put | Bond Future | 4,527.6300 | 4.5276 | 4,458.5800 | 4.4586 | (1.525) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 3,917.6800 | 3.9177 | 3,961.2400 | 3.9612 | 1.112 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 1,669.1700 | 1.6692 | 1,634.8600 | 1.6349 | (2.056) | 0 | 0 | 150 |
| 2022/11/08 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 1,786.9500 | 1.7869 | 1,812.0900 | 1.8121 | 1.407 | 0 | 0 | 479 |
| 2022/11/08 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 3,472.7700 | 3.4728 | 3,420.0400 | 3.4200 | (1.518) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 1,967.6500 | 1.9676 | 1,994.7900 | 1.9948 | 1.379 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 3,214.7700 | 3.2148 | 3,164.0400 | 3.1640 | (1.578) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 1,987.0400 | 1.9870 | 2,014.3800 | 2.0144 | 1.376 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 3,190.4400 | 3.1904 | 3,139.9100 | 3.1399 | (1.584) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 822.2000 | 0.8222 | 834.7800 | 0.8348 | 1.530 | 0 | 0 | 479 |
| 2022/11/08 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 5,887.5700 | 5.8876 | 5,822.2800 | 5.8223 | (1.109) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 921.3300 | 0.9213 | 935.4000 | 0.9354 | 1.527 | 0 | 0 | 388 |
| 2022/11/08 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 5,481.0000 | 5.4810 | 5,417.2000 | 5.4172 | (1.164) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 1,149.2200 | 1.1492 | 1,166.6200 | 1.1666 | 1.514 | 0 | 0 | 1,080 |
| 2022/11/08 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 4,707.9300 | 4.7079 | 4,647.4600 | 4.6475 | (1.284) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 405.6600 | 0.4057 | 411.7800 | 0.4118 | 1.509 | 0 | 0 | 388 |
| 2022/11/08 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 8,484.0200 | 8.4840 | 8,412.2700 | 8.4123 | (0.846) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 6,229.4100 | 6.2294 | 6,162.9900 | 6.1630 | (1.066) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | | | Bond Future | 10.8078 | 88.9546 | 10.7896 | 89.0324 | (0.168) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 12.57 | Call | Bond Future | 7,769.3400 | 7.7693 | 7,830.8500 | 7.8309 | 0.792 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 12.57 | Put | Bond Future | 600.7000 | 0.6007 | 584.3400 | 0.5843 | (2.723) | 0 | 0 | 350 |
| 2022/11/08 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 4,726.5200 | 4.7265 | 4,775.0600 | 4.7751 | 1.027 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 1,324.7400 | 1.3247 | 1,295.4100 | 1.2954 | (2.214) | 0 | 0 | 388 |
| 2022/11/08 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 6,029.0600 | 6.0291 | 6,084.0900 | 6.0841 | 0.913 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 934.5600 | 0.9346 | 911.7200 | 0.9117 | (2.444) | 0 | 0 | 1,080 |
| 2022/11/08 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 7,535.3600 | 7.5354 | 7,596.1100 | 7.5961 | 0.806 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 636.7800 | 0.6368 | 619.6600 | 0.6197 | (2.689) | 0 | 0 | 479 |
| 2022/11/08 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 2,006.5300 | 2.0065 | 2,034.0800 | 2.0341 | 1.373 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 3,166.2400 | 3.1662 | 3,115.9200 | 3.1159 | (1.589) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 10.65 | Call | Bond Future | 2,226.8100 | 2.2268 | 2,256.6000 | 2.2566 | 1.338 | 0 | 0 | 350 |
| 2022/11/08 | 2030 | 04/05/2023 | 10.65 | Put | Bond Future | 2,907.7200 | 2.9077 | 2,859.6400 | 2.8596 | (1.654) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 747.6600 | 0.7477 | 759.1100 | 0.7591 | 1.531 | 0 | 0 | 150 |
| 2022/11/08 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 8,445.3100 | 8.4453 | 8,507.2500 | 8.5073 | 0.733 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 835.2600 | 0.8353 | 817.7900 | 0.8178 | (2.092) | 0 | 0 | 350 |
| 2022/11/08 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 3,908.9000 | 3.9089 | 3,951.2100 | 3.9512 | 1.082 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 2,308.0600 | 2.3081 | 2,270.9600 | 2.2710 | (1.607) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 3,934.4900 | 3.9345 | 3,976.9600 | 3.9770 | 1.079 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 2,278.1500 | 2.2781 | 2,241.3700 | 2.2414 | (1.614) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 1,930.8100 | 1.9308 | 1,956.9200 | 1.9569 | 1.352 | 0 | 0 | 1,012 |
| 2022/11/08 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 2,369.4600 | 2.3695 | 2,399.8800 | 2.3999 | 1.284 | 0 | 0 | 350 |
| 2022/11/08 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 3,629.6900 | 3.6297 | 3,580.7000 | 3.5807 | (1.350) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 03/08/2023 | | | Bond Future | 10.9504 | 86.7315 | 10.9313 | 86.8109 | (0.174) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 7,505.7000 | 7.5057 | 7,564.7400 | 7.5647 | 0.787 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 1,015.5300 | 1.0155 | 995.1600 | 0.9952 | (2.006) | 0 | 0 | 1,012 |
| 2022/11/08 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 2,293.0600 | 2.2931 | 2,256.1200 | 2.2561 | (1.611) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 3,960.1500 | 3.9601 | 4,002.7800 | 4.0028 | 1.076 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 4,257.5600 | 4.2576 | 4,204.2600 | 4.2043 | (1.252) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 2,148.6400 | 2.1486 | 2,181.4400 | 2.1814 | 1.527 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 3,279.8700 | 3.2799 | 3,231.6800 | 3.2317 | (1.469) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 2,129.8300 | 2.1298 | 2,162.4300 | 2.1624 | 1.531 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 3,302.0000 | 3.3020 | 3,253.6100 | 3.2536 | (1.465) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/11/2023 | | | Bond Future | 11.0886 | 88.4895 | 11.0685 | 88.5705 | (0.181) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 2,167.2000 | 2.1672 | 2,200.1900 | 2.2002 | 1.522 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 3,257.5100 | 3.2575 | 3,209.5100 | 3.2095 | (1.474) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 01/02/2024 | 11.37 | Call | Bond Future | 564.5300 | 0.5645 | 577.1400 | 0.5771 | 2.234 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 01/02/2024 | 11.37 | Put | Bond Future | 8,754.6900 | 8.7547 | 8,673.8600 | 8.6739 | (0.923) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 01/02/2024 | | | Bond Future | 13.6287 | 77.5921 | 13.6013 | 77.6855 | (0.201) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | 2030 | 01/02/2024 | 11.36 | Call | Bond Future | 557.9900 | 0.5580 | 570.4800 | 0.5705 | 2.238 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 01/02/2024 | 11.36 | Put | Bond Future | 8,786.7800 | 8.7868 | 8,705.8300 | 8.7058 | (0.921) | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 01/02/2024 | 11.35 | Call | Bond Future | 551.4900 | 0.5515 | 563.8800 | 0.5639 | 2.247 | 0 | 0 | 0 |
| 2022/11/08 | 2030 | 01/02/2024 | 11.35 | Put | Bond Future | 8,818.9200 | 8.8189 | 8,737.8700 | 8.7379 | (0.919) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 03/11/2022 | | | Bond Future | 11.2900 | 83.5360 | 11.2900 | 83.5360 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 100.0400 | 0.1000 | 100.0300 | 0.1000 | (0.010) | 0 | 0 | 500 |
| 2022/11/08 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 9,139.8600 | 9.1399 | 9,079.2500 | 9.0792 | (0.663) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 267.7800 | 0.2678 | 269.0400 | 0.2690 | 0.471 | 0 | 0 | 750 |
| 2022/11/08 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 6,772.7400 | 6.7727 | 6,713.4000 | 6.7134 | (0.876) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 1,033.7400 | 1.0337 | 1,043.0200 | 1.0430 | 0.898 | 0 | 0 | 750 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 3,512.7500 | 3.5127 | 3,461.4300 | 3.4614 | (1.461) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 3,722.3400 | 3.7223 | 3,753.6700 | 3.7537 | 0.842 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 1,099.2800 | 1.0993 | 1,070.0100 | 1.0700 | (2.663) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 652.7300 | 0.6527 | 658.0100 | 0.6580 | 0.809 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 4,553.2500 | 4.5532 | 4,497.9300 | 4.4979 | (1.215) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 770.7000 | 0.7707 | 777.3100 | 0.7773 | 0.858 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 4,141.1400 | 4.1411 | 4,087.1500 | 4.0871 | (1.304) | 0 | 0 | 454 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 475.9900 | 0.4760 | 479.3400 | 0.4793 | 0.704 | 0 | 0 | 500 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 5,341.4200 | 5.3414 | 5,284.1700 | 5.2842 | (1.072) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | | | Bond Future | 11.1553 | 86.5329 | 11.1432 | 86.5935 | (0.108) | 0.0000 | 0.0000 | 116,002 |
| 2022/11/08 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 66.8300 | 0.0668 | 66.6800 | 0.0667 | (0.224) | 0 | 0 | 454 |
| 2022/11/08 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 10,030.4000 | 10.0304 | 9,969.6500 | 9.9697 | (0.606) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 7,782.9500 | 7.7829 | 7,832.1000 | 7.8321 | 0.632 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 276.6800 | 0.2767 | 265.2300 | 0.2652 | (4.138) | 0 | 0 | 750 |
| 2022/11/08 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 4,250.2500 | 4.2502 | 4,284.7700 | 4.2848 | 0.812 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 911.1300 | 0.9111 | 885.0500 | 0.8850 | (2.862) | 0 | 0 | 500 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 641.6800 | 0.6417 | 646.8400 | 0.6468 | 0.804 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 4,595.4400 | 4.5954 | 4,540.0000 | 4.5400 | (1.206) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 426.3600 | 0.4264 | 429.1900 | 0.4292 | 0.664 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 5,616.5400 | 5.6165 | 5,558.7700 | 5.5588 | (1.029) | 0 | 0 | 454 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 630.9000 | 0.6309 | 635.9400 | 0.6359 | 0.799 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 4,637.9400 | 4.6379 | 4,582.3800 | 4.5824 | (1.198) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 04/05/2023 | 13.43 | Call | Bond Future | 10,273.1800 | 10.2732 | 10,321.7500 | 10.3217 | 0.473 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 04/05/2023 | 13.43 | Put | Bond Future | 581.8500 | 0.5819 | 569.2600 | 0.5693 | (2.164) | 0 | 0 | 400 |
| 2022/11/08 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 2,163.3300 | 2.1633 | 2,180.6400 | 2.1806 | 0.800 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 4,105.2100 | 4.1052 | 4,061.3600 | 4.0614 | (1.068) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 04/05/2023 | 11.37 | Call | Bond Future | 3,318.1500 | 3.3181 | 3,342.6300 | 3.3426 | 0.738 | 0 | 0 | 400 |
| 2022/11/08 | 2032 | 04/05/2023 | | | Bond Future | 11.2808 | 84.1175 | 11.2683 | 84.1787 | (0.111) | 0.0000 | 0.0000 | 66,448 |
| 2022/11/08 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 2,142.7400 | 2.1427 | 2,159.8900 | 2.1599 | 0.800 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 4,135.0900 | 4.1351 | 4,091.0800 | 4.0911 | (1.064) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 04/05/2023 | 11.37 | Put | Bond Future | 2,883.0300 | 2.8830 | 2,846.3500 | 2.8463 | (1.272) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 04/05/2023 | 10.62 | Call | Bond Future | 1,646.7200 | 1.6467 | 1,660.2800 | 1.6603 | 0.823 | 0 | 0 | 400 |
| 2022/11/08 | 2032 | 04/05/2023 | 10.62 | Put | Bond Future | 4,965.3100 | 4.9653 | 4,917.7100 | 4.9177 | (0.959) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 2,122.2500 | 2.1222 | 2,139.2700 | 2.1393 | 0.802 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 4,165.1100 | 4.1651 | 4,120.9700 | 4.1210 | (1.060) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 4,470.3700 | 4.4704 | 4,500.9900 | 4.5010 | 0.685 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 2,792.2900 | 2.7923 | 2,760.6300 | 2.7606 | (1.134) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 4,847.9100 | 4.8479 | 4,880.1600 | 4.8802 | 0.665 | 0 | 0 | 5,000 |
| 2022/11/08 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 2,568.2900 | 2.5683 | 2,538.2600 | 2.5383 | (1.169) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 03/08/2023 | | | Bond Future | 11.4140 | 85.8048 | 11.4009 | 85.8670 | (0.114) | 0.0000 | 0.0000 | 2,600 |
| 2022/11/08 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 4,413.3100 | 4.4133 | 4,443.6800 | 4.4437 | 0.688 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 2,828.3000 | 2.8283 | 2,796.3900 | 2.7964 | (1.128) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 4,441.8000 | 4.4418 | 4,472.3000 | 4.4723 | 0.687 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 2,810.2400 | 2.8102 | 2,778.4600 | 2.7785 | (1.131) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 2,566.2000 | 2.5662 | 2,590.2900 | 2.5903 | 0.939 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 4,039.5200 | 4.0395 | 4,000.0300 | 4.0000 | (0.978) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/11/2023 | | | Bond Future | 11.5526 | 83.3840 | 11.5389 | 83.4476 | (0.118) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 2,545.0800 | 2.5451 | 2,569.0300 | 2.5690 | 0.941 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 4,066.1100 | 4.0661 | 4,026.4800 | 4.0265 | (0.975) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 2,524.0700 | 2.5241 | 2,547.8800 | 2.5479 | 0.943 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 4,092.8400 | 4.0928 | 4,053.0700 | 4.0531 | (0.972) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 01/02/2024 | 11.84 | Call | Bond Future | 1,019.2600 | 1.0193 | 1,033.0300 | 1.0330 | 1.351 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 01/02/2024 | 11.84 | Put | Bond Future | 8,700.9500 | 8.7010 | 8,638.3300 | 8.6383 | (0.720) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 01/02/2024 | 11.83 | Call | Bond Future | 1,008.9900 | 1.0090 | 1,022.6600 | 1.0227 | 1.355 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 01/02/2024 | 11.83 | Put | Bond Future | 8,735.6500 | 8.7357 | 8,672.9300 | 8.6729 | (0.718) | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 01/02/2024 | | | Bond Future | 13.6631 | 76.7579 | 13.6438 | 76.8343 | (0.142) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2032 | 01/02/2024 | 11.85 | Call | Bond Future | 1,029.9900 | 1.0296 | 1,043.4800 | 1.0435 | 1.349 | 0 | 0 | 0 |
| 2022/11/08 | 2032 | 01/02/2024 | 11.85 | Put | Bond Future | 8,666.3400 | 8.6663 | 8,603.8400 | 8.6038 | (0.721) | 0 | 0 | 0 |
| 2022/11/08 | 2033 | 03/11/2022 | | | Bond Future | 115.7104 | 115.7104 | 115.7104 | 115.7104 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2033 | 02/02/2023 | | | Bond Future | 117.8571 | 117.8571 | 117.8015 | 117.8015 | (0.047) | 0.0000 | 0.0000 | 7,279 |
| 2022/11/08 | 2033 | 04/05/2023 | | | Bond Future | 118.8789 | 118.8789 | 118.8209 | 118.8209 | (0.049) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2033 | 03/08/2023 | | | Bond Future | 121.2903 | 121.2903 | 121.2310 | 121.2310 | (0.049) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2033 | 02/11/2023 | | | Bond Future | 122.3541 | 122.3541 | 122.2923 | 122.2923 | (0.051) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2033 | 01/02/2024 | | | Bond Future | 112.9899 | 112.9899 | 112.9568 | 112.9568 | (0.029) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2037 | 03/11/2022 | | | Bond Future | 11.8300 | 79.6167 | 11.8300 | 79.6167 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 984.5500 | 0.9845 | 984.1800 | 0.9842 | (0.038) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 4,584.8100 | 4.5848 | 4,545.9500 | 4.5460 | (0.848) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 1,002.0600 | 1.0021 | 1,001.7500 | 1.0017 | (0.031) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 4,541.2800 | 4.5413 | 4,502.4800 | 4.5025 | (0.854) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/02/2023 | 11.97 | Call | Bond Future | 3,523.2800 | 3.5233 | 3,534.0000 | 3.5340 | 0.304 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/02/2023 | | | Bond Future | 11.6392 | 78.7351 | 11.6325 | 78.7736 | (0.058) | 0.0000 | 0.0000 | 130,333 |
| 2022/11/08 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 1,019.9000 | 1.0199 | 1,019.6500 | 1.0197 | (0.025) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 4,498.1500 | 4.4981 | 4,459.4100 | 4.4594 | (0.861) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/02/2023 | 11.10 | Call | Bond Future | 1,111.6200 | 1.1116 | 1,111.7200 | 1.1117 | 0.009 | 0 | 0 | 636 |
| 2022/11/08 | 2037 | 02/02/2023 | 11.10 | Put | Bond Future | 4,286.0000 | 4.2860 | 4,247.6100 | 4.2476 | (0.896) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/02/2023 | 11.97 | Put | Bond Future | 1,665.2900 | 1.6653 | 1,637.5200 | 1.6375 | (1.668) | 0 | 0 | 636 |
| 2022/11/08 | 2037 | 04/05/2023 | 13.73 | Put | Bond Future | 819.1200 | 0.8191 | 806.9700 | 0.8070 | (1.483) | 0 | 0 | 400 |
| 2022/11/08 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 2,356.3100 | 2.3563 | 2,362.4300 | 2.3624 | 0.260 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 5,002.5000 | 5.0025 | 4,970.0100 | 4.9700 | (0.649) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 2,379.8900 | 2.3799 | 2,386.0900 | 2.3861 | 0.261 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 4,967.1200 | 4.9671 | 4,934.7100 | 4.9347 | (0.652) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 04/05/2023 | 11.03 | Put | Bond Future | 6,032.7000 | 6.0327 | 5,998.2100 | 5.9982 | (0.572) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 04/05/2023 | | | Bond Future | 11.7596 | 80.3256 | 11.7528 | 80.3642 | (0.058) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | 2037 | 04/05/2023 | 11.78 | Call | Bond Future | 3,644.7100 | 3.6447 | 3,655.0200 | 3.6550 | 0.283 | 0 | 0 | 400 |
| 2022/11/08 | 2037 | 04/05/2023 | 11.78 | Put | Bond Future | 3,530.4700 | 3.5305 | 3,502.1700 | 3.5022 | (0.802) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 04/05/2023 | 13.73 | Call | Bond Future | 10,817.9500 | 10.8180 | 10,844.4100 | 10.8444 | 0.245 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 2,403.6000 | 2.4036 | 2,409.8700 | 2.4099 | 0.261 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 4,931.9300 | 4.9319 | 4,899.5900 | 4.8996 | (0.656) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 04/05/2023 | 11.03 | Call | Bond Future | 1,770.4100 | 1.7704 | 1,774.5300 | 1.7745 | 0.233 | 0 | 0 | 400 |
| 2022/11/08 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 4,885.7900 | 4.8858 | 4,900.7200 | 4.9007 | 0.306 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 3,579.8800 | 3.5799 | 3,555.5100 | 3.5555 | (0.681) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 4,854.6300 | 4.8546 | 4,869.4900 | 4.8695 | 0.306 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 3,602.4900 | 3.6025 | 3,578.0500 | 3.5781 | (0.678) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 03/08/2023 | | | Bond Future | 11.8900 | 77.6792 | 11.8829 | 77.7185 | (0.060) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 4,917.0200 | 4.9170 | 4,932.0300 | 4.9320 | 0.305 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 3,557.4000 | 3.5574 | 3,533.1100 | 3.5331 | (0.683) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 5,310.8500 | 5.3109 | 5,282.4500 | 5.2825 | (0.535) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 2,817.1200 | 2.8171 | 2,828.9300 | 2.8289 | 0.419 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 5,344.5100 | 5.3445 | 5,316.0200 | 5.3160 | (0.533) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/11/2023 | | | Bond Future | 12.0141 | 79.2535 | 12.0067 | 79.2937 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 2,793.9000 | 2.7939 | 2,805.6300 | 2.8056 | 0.420 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 5,277.3600 | 5.2774 | 5,249.0400 | 5.2490 | (0.537) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 2,770.7900 | 2.7708 | 2,782.4300 | 2.7824 | 0.420 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 01/02/2024 | 12.33 | Call | Bond Future | 1,737.1900 | 1.7372 | 1,748.8900 | 1.7489 | 0.674 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 01/02/2024 | 12.33 | Put | Bond Future | 8,602.4700 | 8.6025 | 8,560.2100 | 8.5602 | (0.491) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 01/02/2024 | | | Bond Future | 13.7429 | 68.7785 | 13.7310 | 68.8325 | (0.087) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2037 | 01/02/2024 | 12.32 | Call | Bond Future | 1,722.1100 | 1.7221 | 1,733.7300 | 1.7337 | 0.675 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 01/02/2024 | 12.32 | Put | Bond Future | 8,639.5400 | 8.6395 | 8,597.2000 | 8.5972 | (0.490) | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 01/02/2024 | 12.31 | Call | Bond Future | 1,707.1200 | 1.7071 | 1,718.6600 | 1.7187 | 0.676 | 0 | 0 | 0 |
| 2022/11/08 | 2037 | 01/02/2024 | 12.31 | Put | Bond Future | 8,676.7500 | 8.6767 | 8,634.3300 | 8.6343 | (0.489) | 0 | 0 | 0 |
| 2022/11/08 | 2038 | 03/11/2022 | | | Bond Future | 128.7012 | 128.7012 | 128.7012 | 128.7012 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2038 | 02/02/2023 | | | Bond Future | 129.4927 | 129.4927 | 130.4539 | 130.4539 | 0.742 | 0.0000 | 0.0000 | 4,059 |
| 2022/11/08 | 2038 | 04/05/2023 | | | Bond Future | 132.1362 | 132.1362 | 133.1160 | 133.1160 | 0.742 | 0.0000 | 0.0000 | 1,678 |
| 2022/11/08 | 2038 | 03/08/2023 | | | Bond Future | 132.8510 | 132.8510 | 133.8488 | 133.8488 | 0.751 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2038 | 02/11/2023 | | | Bond Future | 135.5731 | 135.5731 | 136.5914 | 136.5914 | 0.751 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2038 | 01/02/2024 | | | Bond Future | 123.1733 | 123.1733 | 124.1386 | 124.1386 | 0.784 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2040 | 03/11/2022 | | | Bond Future | 11.8700 | 81.5512 | 11.8700 | 81.5512 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 10.93 | Call | Bond Future | 832.0800 | 0.8321 | 815.6500 | 0.8156 | (1.975) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 12.24 | Call | Bond Future | 4,728.8700 | 4.7289 | 4,698.8100 | 4.6988 | (0.636) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 12.24 | Put | Bond Future | 1,377.8400 | 1.3778 | 1,370.6900 | 1.3707 | (0.519) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 12.27 | Call | Bond Future | 4,853.3700 | 4.8534 | 4,823.2500 | 4.8232 | (0.621) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 12.27 | Put | Bond Future | 1,329.4900 | 1.3295 | 1,322.2800 | 1.3223 | (0.542) | 0 | 0 | 388 |
| 2022/11/08 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 1,163.0600 | 1.1631 | 1,143.5400 | 1.1435 | (1.678) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 4,732.4100 | 4.7324 | 4,735.8000 | 4.7358 | 0.072 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 11.19 | Call | Bond Future | 1,308.9100 | 1.3089 | 1,288.2500 | 1.2882 | (1.578) | 0 | 0 | 621 |
| 2022/11/08 | 2040 | 02/02/2023 | 11.19 | Put | Bond Future | 4,417.6500 | 4.4176 | 4,419.9000 | 4.4199 | 0.051 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 12.07 | Put | Bond Future | 1,683.2300 | 1.6832 | 1,676.5600 | 1.6766 | (0.396) | 0 | 0 | 621 |
| 2022/11/08 | 2040 | 02/02/2023 | 10.96 | Call | Bond Future | 876.3800 | 0.8764 | 859.4900 | 0.8595 | (1.927) | 0 | 0 | 388 |
| 2022/11/08 | 2040 | 02/02/2023 | 10.96 | Put | Bond Future | 5,513.4900 | 5.5135 | 5,519.5100 | 5.5195 | 0.109 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | 2040 | 02/02/2023 | | | Bond Future | 11.6787 | 80.5705 | 11.6824 | 80.5476 | 0.032 | 0.0000 | 0.0000 | 119,461 |
| 2022/11/08 | 2040 | 02/02/2023 | 10.18 | Call | Bond Future | 176.0100 | 0.1760 | 169.9300 | 0.1699 | (3.454) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 10.18 | Put | Bond Future | 10,331.3400 | 10.3313 | 10,348.1700 | 10.3482 | 0.163 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 10.21 | Call | Bond Future | 189.1900 | 0.1892 | 182.7900 | 0.1828 | (3.383) | 0 | 0 | 388 |
| 2022/11/08 | 2040 | 02/02/2023 | 10.21 | Put | Bond Future | 10,122.2500 | 10.1223 | 10,138.7600 | 10.1388 | 0.163 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 10.93 | Put | Bond Future | 5,671.7400 | 5.6717 | 5,678.2200 | 5.6782 | 0.114 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 12.07 | Call | Bond Future | 4,042.9900 | 4.0430 | 4,013.4100 | 4.0134 | (0.732) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 1,123.4500 | 1.1234 | 1,104.2500 | 1.1042 | (1.709) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 4,825.1300 | 4.8251 | 4,828.8400 | 4.8288 | 0.077 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 1,143.1500 | 1.1431 | 1,123.7800 | 1.1238 | (1.694) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 4,778.6200 | 4.7786 | 4,782.1600 | 4.7822 | 0.074 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 7,513.9600 | 7.5140 | 7,486.5900 | 7.4866 | (0.364) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 1,863.3300 | 1.8633 | 1,859.9400 | 1.8599 | (0.182) | 0 | 0 | 388 |
| 2022/11/08 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 1,132.5500 | 1.1325 | 1,128.6100 | 1.1286 | (0.348) | 0 | 0 | 486 |
| 2022/11/08 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 2,797.2900 | 2.7973 | 2,776.5700 | 2.7766 | (0.741) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 5,055.9800 | 5.0560 | 5,059.2400 | 5.0592 | 0.064 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 8,213.9600 | 8.2140 | 8,223.6200 | 8.2236 | 0.118 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 04/05/2023 | | | Bond Future | 11.7939 | 82.1981 | 11.7979 | 82.1741 | 0.033 | 0.0000 | 0.0000 | 300 |
| 2022/11/08 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 10,267.2200 | 10.2672 | 10,239.3000 | 10.2393 | (0.272) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 2,770.7000 | 2.7707 | 2,750.0700 | 2.7501 | (0.745) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 5,092.8500 | 5.0929 | 5,096.2000 | 5.0962 | 0.066 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 2,932.4500 | 2.9325 | 2,911.3300 | 2.9113 | (0.720) | 0 | 0 | 486 |
| 2022/11/08 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 4,874.9600 | 4.8750 | 4,877.8200 | 4.8778 | 0.059 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 1,321.9700 | 1.3220 | 1,307.6500 | 1.3076 | (1.083) | 0 | 0 | 486 |
| 2022/11/08 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 1,633.0400 | 1.6330 | 1,616.9800 | 1.6170 | (0.983) | 0 | 0 | 388 |
| 2022/11/08 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 7,228.2200 | 7.2282 | 7,236.1400 | 7.2361 | 0.110 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 2,744.0300 | 2.7440 | 2,723.4800 | 2.7235 | (0.749) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 5,129.7300 | 5.1297 | 5,133.1600 | 5.1332 | 0.067 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 652.3800 | 0.6524 | 643.0400 | 0.6430 | (1.432) | 0 | 0 | 388 |
| 2022/11/08 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 11,547.1300 | 11.5471 | 11,561.7700 | 11.5618 | 0.127 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 5,525.1400 | 5.5251 | 5,502.2300 | 5.5022 | (0.415) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 3,700.7900 | 3.7008 | 3,702.4900 | 3.7025 | 0.046 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 03/08/2023 | | | Bond Future | 11.9183 | 79.3388 | 11.9224 | 79.3142 | 0.035 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 5,491.2800 | 5.4913 | 5,468.4200 | 5.4684 | (0.416) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 3,724.4300 | 3.7244 | 3,726.1800 | 3.7262 | 0.047 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 5,457.2400 | 5.4572 | 5,434.4200 | 5.4344 | (0.418) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 3,747.9500 | 3.7480 | 3,749.7400 | 3.7497 | 0.048 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 3,041.0000 | 3.0410 | 3,024.6500 | 3.0246 | (0.538) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 5,690.2300 | 5.6902 | 5,698.8400 | 5.6988 | 0.151 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 3,015.9500 | 3.0160 | 2,999.6700 | 2.9997 | (0.540) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 5,763.2600 | 5.7633 | 5,772.0000 | 5.7720 | 0.152 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/11/2023 | | | Bond Future | 12.0362 | 80.9468 | 12.0405 | 80.9218 | 0.035 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 5,726.5000 | 5.7265 | 5,735.1700 | 5.7352 | 0.151 | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 3,066.4600 | 3.0665 | 3,050.0500 | 3.0500 | (0.535) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 01/02/2024 | 12.34 | Call | Bond Future | 1,995.9700 | 1.9960 | 1,989.8200 | 1.9898 | (0.308) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 01/02/2024 | 12.34 | Put | Bond Future | 8,988.5200 | 8.9885 | 8,988.3300 | 8.9883 | (0.002) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 01/02/2024 | 12.33 | Call | Bond Future | 1,978.9200 | 1.9789 | 1,972.8000 | 1.9728 | (0.309) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 01/02/2024 | 12.33 | Put | Bond Future | 9,027.9000 | 9.0279 | 9,027.7400 | 9.0277 | (0.002) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | 2040 | 01/02/2024 | | | Bond Future | 13.6764 | 70.0775 | 13.6776 | 70.0715 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2040 | 01/02/2024 | 12.35 | Call | Bond Future | 2,013.1000 | 2.0131 | 2,006.9300 | 2.0069 | (0.306) | 0 | 0 | 0 |
| 2022/11/08 | 2040 | 01/02/2024 | 12.35 | Put | Bond Future | 8,949.2800 | 8.9493 | 8,949.0700 | 8.9491 | (0.002) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 03/11/2022 | | | Bond Future | 11.8250 | 78.6115 | 11.8250 | 78.6115 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 1,291.8800 | 1.2919 | 1,281.4400 | 1.2814 | (0.808) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 4,562.8200 | 4.5628 | 4,543.6600 | 4.5437 | (0.420) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 1,313.7900 | 1.3138 | 1,303.3100 | 1.3033 | (0.798) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 4,517.1300 | 4.5171 | 4,497.9300 | 4.4979 | (0.425) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/02/2023 | 11.20 | Put | Bond Future | 4,293.3500 | 4.2933 | 4,273.9700 | 4.2740 | (0.451) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/02/2023 | 11.90 | Call | Bond Future | 3,590.9700 | 3.5910 | 3,581.1300 | 3.5811 | (0.274) | 0 | 0 | 1,300 |
| 2022/11/08 | 2044 | 02/02/2023 | 11.90 | Put | Bond Future | 1,980.1600 | 1.9802 | 1,961.6000 | 1.9616 | (0.937) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/02/2023 | 12.00 | Call | Bond Future | 3,977.2300 | 3.9772 | 3,967.9500 | 3.9680 | (0.233) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/02/2023 | 12.00 | Put | Bond Future | 1,760.8800 | 1.7609 | 1,742.8800 | 1.7429 | (1.022) | 0 | 0 | 4,000 |
| 2022/11/08 | 2044 | 02/02/2023 | | | Bond Future | 11.6404 | 77.6463 | 11.6390 | 77.6550 | (0.012) | 0.0000 | 0.0000 | 94,637 |
| 2022/11/08 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 1,335.9300 | 1.3359 | 1,325.4100 | 1.3254 | (0.787) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 4,471.7600 | 4.4718 | 4,452.5200 | 4.4525 | (0.430) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/02/2023 | 11.20 | Call | Bond Future | 1,426.6000 | 1.4266 | 1,415.9400 | 1.4159 | (0.747) | 0 | 0 | 1,300 |
| 2022/11/08 | 2044 | 04/05/2023 | 11.75 | Put | Bond Future | 3,924.4400 | 3.9244 | 3,909.4900 | 3.9095 | (0.381) | 0 | 0 | 4,115 |
| 2022/11/08 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 2,905.3900 | 2.9054 | 2,898.3200 | 2.8983 | (0.243) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 5,053.1500 | 5.0531 | 5,037.8700 | 5.0379 | (0.302) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 2,933.1900 | 2.9332 | 2,926.1300 | 2.9261 | (0.241) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 5,015.9100 | 5.0159 | 5,000.6400 | 5.0006 | (0.304) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 04/05/2023 | | | Bond Future | 11.7476 | 79.2148 | 11.7463 | 79.2231 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2044 | 04/05/2023 | 11.75 | Call | Bond Future | 3,939.1100 | 3.9391 | 3,932.3700 | 3.9324 | (0.171) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 04/05/2023 | 12.00 | Call | Bond Future | 4,797.7100 | 4.7977 | 4,791.4900 | 4.7915 | (0.130) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 04/05/2023 | 12.00 | Put | Bond Future | 3,255.2200 | 3.2552 | 3,240.7900 | 3.2408 | (0.443) | 0 | 0 | 4,115 |
| 2022/11/08 | 2044 | 04/05/2023 | 12.25 | Call | Bond Future | 5,718.7000 | 5.7187 | 5,713.1500 | 5.7132 | (0.097) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 04/05/2023 | 12.25 | Put | Bond Future | 2,698.6900 | 2.6987 | 2,684.9300 | 2.6849 | (0.510) | 0 | 0 | 1,500 |
| 2022/11/08 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 2,961.1300 | 2.9611 | 2,954.0700 | 2.9541 | (0.238) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 4,978.9000 | 4.9789 | 4,963.6300 | 4.9636 | (0.307) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 5,523.8800 | 5.5239 | 5,520.3400 | 5.5203 | (0.064) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 3,804.0200 | 3.8040 | 3,792.1100 | 3.7921 | (0.313) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 5,558.5800 | 5.5586 | 5,555.0600 | 5.5551 | (0.063) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 3,779.9500 | 3.7800 | 3,768.0600 | 3.7681 | (0.315) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 03/08/2023 | | | Bond Future | 11.8631 | 76.4209 | 11.8617 | 76.4293 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 5,593.1000 | 5.5931 | 5,589.6000 | 5.5896 | (0.063) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 3,755.7800 | 3.7558 | 3,743.9100 | 3.7439 | (0.316) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 3,224.5900 | 3.2246 | 3,222.4200 | 3.2224 | (0.067) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 5,708.9300 | 5.7089 | 5,698.2700 | 5.6983 | (0.187) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/11/2023 | | | Bond Future | 11.9721 | 77.9698 | 11.9707 | 77.9783 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 3,172.1800 | 3.1722 | 3,169.9800 | 3.1700 | (0.069) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 5,783.6100 | 5.7836 | 5,772.9200 | 5.7729 | (0.185) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 3,198.4900 | 3.1985 | 3,196.3000 | 3.1963 | (0.068) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 5,746.3300 | 5.7463 | 5,735.6500 | 5.7357 | (0.186) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 01/02/2024 | 12.29 | Call | Bond Future | 2,185.9600 | 2.1860 | 2,189.3200 | 2.1893 | 0.154 | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 01/02/2024 | 12.29 | Put | Bond Future | 8,721.9200 | 8.7219 | 8,700.7600 | 8.7008 | (0.243) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 01/02/2024 | | | Bond Future | 13.5169 | 67.4568 | 13.5119 | 67.4814 | (0.037) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | 2044 | 01/02/2024 | 12.27 | Call | Bond Future | 2,149.5600 | 2.1496 | 2,152.8600 | 2.1529 | 0.154 | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 01/02/2024 | 12.27 | Put | Bond Future | 8,800.8600 | 8.8009 | 8,779.6400 | 8.7796 | (0.241) | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 01/02/2024 | 12.28 | Call | Bond Future | 2,167.8500 | 2.1678 | 2,171.1800 | 2.1712 | 0.154 | 0 | 0 | 0 |
| 2022/11/08 | 2044 | 01/02/2024 | 12.28 | Put | Bond Future | 8,761.4400 | 8.7614 | 8,740.2500 | 8.7402 | (0.242) | 0 | 0 | 0 |
| 2022/11/08 | 2046 | 03/11/2022 | | | Bond Future | 116.2019 | 116.2019 | 116.2019 | 116.2019 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2046 | 02/02/2023 | | | Bond Future | 116.1706 | 116.1706 | 117.2082 | 117.2082 | 0.893 | 0.0000 | 0.0000 | 11,634 |
| 2022/11/08 | 2046 | 04/05/2023 | | | Bond Future | 116.5093 | 116.5093 | 117.5665 | 117.5665 | 0.907 | 0.0000 | 0.0000 | 4,935 |
| 2022/11/08 | 2046 | 03/08/2023 | | | Bond Future | 118.8726 | 118.8726 | 119.9512 | 119.9512 | 0.907 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2046 | 02/11/2023 | | | Bond Future | 119.2176 | 119.2176 | 120.3160 | 120.3160 | 0.921 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2046 | 01/02/2024 | | | Bond Future | 110.0086 | 110.0086 | 111.0480 | 111.0480 | 0.945 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2050 | 03/11/2022 | | | Bond Future | 116.9882 | 116.9882 | 116.9882 | 116.9882 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2050 | 02/02/2023 | | | Bond Future | 116.5992 | 116.5992 | 118.0875 | 118.0875 | 1.276 | 0.0000 | 0.0000 | 9,301 |
| 2022/11/08 | 2050 | 04/05/2023 | | | Bond Future | 118.9792 | 118.9792 | 120.4968 | 120.4968 | 1.276 | 0.0000 | 0.0000 | 3,359 |
| 2022/11/08 | 2050 | 03/08/2023 | | | Bond Future | 119.2060 | 119.2060 | 120.7529 | 120.7529 | 1.298 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2050 | 02/11/2023 | | | Bond Future | 121.6487 | 121.6487 | 123.2272 | 123.2272 | 1.298 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 2050 | 01/02/2024 | | | Bond Future | 110.1027 | 110.1027 | 111.5833 | 111.5833 | 1.345 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | AL37 | 02/02/2023 | | | Index Future | 849.3030 | 849.3030 | 849.7460 | 849.7460 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | AL37 | 04/05/2023 | | | Index Future | 866.4150 | 866.4150 | 866.8610 | 866.8610 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | AL37 | 03/08/2023 | | | Index Future | 883.7880 | 883.7880 | 884.2410 | 884.2410 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | AL37 | 02/11/2023 | | | Index Future | 901.7030 | 901.7030 | 902.1660 | 902.1660 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | AL37 | 01/02/2024 | | | Index Future | 834.6660 | 834.6660 | 835.2670 | 835.2670 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | AL7T | 02/02/2023 | | | Index Future | 969.5120 | 969.5120 | 970.2370 | 970.2370 | 0.075 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | AL7T | 04/05/2023 | | | Index Future | 989.0460 | 989.0460 | 989.7790 | 989.7790 | 0.074 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | AL7T | 03/08/2023 | | | Index Future | 1,008.8770 | 1,008.8770 | 1,009.6240 | 1,009.6240 | 0.074 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | AL7T | 02/11/2023 | | | Index Future | 1,029.3280 | 1,029.3280 | 1,030.0900 | 1,030.0900 | 0.074 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | AL7T | 01/02/2024 | | | Index Future | 952.8030 | 952.8030 | 953.7050 | 953.7050 | 0.095 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ALBI | 02/02/2023 | | | Index Future | 853.5450 | 853.5450 | 853.9530 | 853.9530 | 0.048 | 0.0000 | 0.0000 | 109 |
| 2022/11/08 | ALBI | 04/05/2023 | | | Index Future | 870.7430 | 870.7430 | 871.1520 | 871.1520 | 0.047 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ALBI | 03/08/2023 | | | Index Future | 888.2020 | 888.2020 | 888.6190 | 888.6190 | 0.047 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ALBI | 02/11/2023 | | | Index Future | 906.2060 | 906.2060 | 906.6320 | 906.6320 | 0.047 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ALBI | 01/02/2024 | | | Index Future | 838.8350 | 838.8350 | 839.4020 | 839.4020 | 0.068 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ES33 | 03/11/2022 | | | Bond Future | 12.6300 | 71.2312 | 12.6300 | 71.2312 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ES33 | 02/02/2023 | | | Bond Future | 12.4983 | 74.0577 | 12.4910 | 74.0911 | (0.058) | 0.0000 | 0.0000 | 350 |
| 2022/11/08 | ES33 | 04/05/2023 | | | Bond Future | 12.6609 | 71.7741 | 12.6534 | 71.8077 | (0.059) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ES33 | 03/08/2023 | | | Bond Future | 12.8322 | 73.2302 | 12.8244 | 73.2644 | (0.061) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ES33 | 02/11/2023 | | | Bond Future | 13.0124 | 70.9358 | 13.0043 | 70.9707 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ES33 | 01/02/2024 | | | Bond Future | 15.0480 | 65.2350 | 15.0348 | 65.2825 | (0.088) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ES42 | 03/11/2022 | | | Bond Future | 12.8050 | 69.7009 | 12.8050 | 69.7009 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ES42 | 02/02/2023 | | | Bond Future | 12.6516 | 72.7138 | 12.6498 | 72.7234 | (0.014) | 0.0000 | 0.0000 | 4,715 |
| 2022/11/08 | ES42 | 04/05/2023 | | | Bond Future | 12.7968 | 69.9345 | 12.7950 | 69.9438 | (0.014) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ES42 | 03/08/2023 | | | Bond Future | 12.9447 | 71.3535 | 12.9429 | 71.3629 | (0.014) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ES42 | 02/11/2023 | | | Bond Future | 13.0996 | 68.5530 | 13.0978 | 68.5626 | (0.014) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | ES42 | 01/02/2024 | | | Bond Future | 14.8131 | 62.9152 | 14.8074 | 62.9390 | (0.039) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 94,240.0000 | 9.4240 | 90,120.0000 | 9.0120 | (4.372) | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 94,340.0000 | 9.4340 | 90,220.0000 | 9.0220 | (4.367) | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 02/02/2023 | | | GOVI | 841.3960 | 841.3960 | 841.8080 | 841.8080 | 0.049 | 0.0000 | 0.0000 | 835 |
| 2022/11/08 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 94,440.0000 | 9.4440 | 90,320.0000 | 9.0320 | (4.363) | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 54,890.0000 | 5.4890 | 59,030.0000 | 5.9030 | 7.542 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 54,790.0000 | 5.4790 | 58,930.0000 | 5.8930 | 7.556 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 04/05/2023 | | | GOVI | 858.3490 | 858.3490 | 858.7630 | 858.7630 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 54,690.0000 | 5.4690 | 58,830.0000 | 5.8830 | 7.570 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 383,490.0000 | 38.3490 | 387,710.0000 | 38.7710 | 1.100 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 383,390.0000 | 38.3390 | 387,610.0000 | 38.7610 | 1.101 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 03/08/2023 | | | GOVI | 875.5590 | 875.5590 | 875.9810 | 875.9810 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 383,290.0000 | 38.3290 | 387,510.0000 | 38.7510 | 1.101 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 74,870.0000 | 7.4870 | 79,180.0000 | 7.9180 | 5.757 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 02/11/2023 | | | GOVI | 893.3070 | 893.3070 | 893.7380 | 893.7380 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 75,070.0000 | 7.5070 | 79,380.0000 | 7.9380 | 5.741 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 74,970.0000 | 7.4970 | 79,280.0000 | 7.9280 | 5.749 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | GOVI | 01/02/2024 | 880.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 01/02/2024 | 880.00 | Put | GOVI | 531,050.0000 | 53.1050 | 525,360.0000 | 52.5360 | (1.071) | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 01/02/2024 | | | GOVI | 826.8950 | 826.8950 | 827.4640 | 827.4640 | 0.069 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | GOVI | 01/02/2024 | 879.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 01/02/2024 | 879.98 | Put | GOVI | 530,850.0000 | 53.0850 | 525,160.0000 | 52.5160 | (1.072) | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 01/02/2024 | 879.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/08 | GOVI | 01/02/2024 | 879.99 | Put | GOVI | 530,950.0000 | 53.0950 | 525,260.0000 | 52.5260 | (1.072) | 0 | 0 | 0 |
| 2022/11/08 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IGOV | 02/02/2023 | | | Index Future | 327.4040 | 327.4040 | 329.3760 | 329.3760 | 0.602 | 0.0000 | 0.0000 | 744 |
| 2022/11/08 | IGOV | 04/05/2023 | | | Index Future | 334.0800 | 334.0800 | 336.0890 | 336.0890 | 0.601 | 0.0000 | 0.0000 | 16 |
| 2022/11/08 | IGOV | 03/08/2023 | | | Index Future | 340.8550 | 340.8550 | 342.9060 | 342.9060 | 0.602 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IGOV | 02/11/2023 | | | Index Future | 347.8400 | 347.8400 | 349.9320 | 349.9320 | 0.601 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IGOV | 01/02/2024 | | | Index Future | 321.6860 | 321.6860 | 323.6890 | 323.6890 | 0.623 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | JBAF | 16/11/2022 | | | Jibar Tradeable Future | 6.5750 | 93.4250 | 6.5700 | 93.4300 | (0.076) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 7.2650 | 92.7350 | 7.2350 | 92.7650 | (0.413) | 0.0000 | 0.0000 | 68 |
| 2022/11/08 | JBAF | 18/01/2023 | | | Jibar Tradeable Future | 7.3000 | 92.7000 | 7.2650 | 92.7350 | (0.479) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | JBAF | 15/02/2023 | | | Jibar Tradeable Future | 7.7150 | 92.2850 | 7.6600 | 92.3400 | (0.713) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 7.7700 | 92.2300 | 7.6850 | 92.3150 | (1.094) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | JBAF | 19/04/2023 | | | Jibar Tradeable Future | 7.8600 | 92.1400 | 7.7950 | 92.2050 | (0.827) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 7.9550 | 92.0450 | 7.9350 | 92.0650 | (0.251) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 8.0400 | 91.9600 | 8.0050 | 91.9950 | (0.435) | 0.0000 | 0.0000 | 75 |
| 2022/11/08 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 8.1050 | 91.8950 | 8.0500 | 91.9500 | (0.679) | 0.0000 | 0.0000 | 272 |
| 2022/11/08 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 8.1200 | 91.8800 | 8.0950 | 91.9050 | (0.308) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 8.1100 | 91.8900 | 8.0550 | 91.9450 | (0.678) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | JBAF | 18/09/2024 | | | Jibar Tradeable Future | 8.0950 | 91.9050 | 8.1050 | 91.8950 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R023 | 03/11/2022 | | | Bond Future | 7.2950 | 101.6007 | 7.2950 | 101.6007 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R035 | 03/11/2022 | | | Bond Future | 11.6850 | 83.5567 | 11.6850 | 83.5567 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 100.7200 | 0.1007 | 99.3800 | 0.0994 | (1.330) | 0 | 0 | 582 |
| 2022/11/08 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 10,468.4200 | 10.4684 | 10,428.3900 | 10.4284 | (0.382) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 9.85 | Call | Bond Future | 111.5400 | 0.1115 | 110.1400 | 0.1101 | (1.255) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 9.89 | Call | Bond Future | 123.3300 | 0.1233 | 121.8700 | 0.1219 | (1.184) | 0 | 0 | 388 |
| 2022/11/08 | R035 | 02/02/2023 | 9.89 | Put | Bond Future | 9,960.1500 | 9.9601 | 9,920.0000 | 9.9200 | (0.403) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 11.94 | Call | Bond Future | 3,894.3500 | 3.8944 | 3,906.8900 | 3.9069 | 0.322 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 298.2600 | 0.2983 | 288.4200 | 0.2884 | (3.299) | 0 | 0 | 976 |
| 2022/11/08 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 958.4000 | 0.9584 | 958.1300 | 0.9581 | (0.028) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 4,560.9900 | 4.5610 | 4,522.0300 | 4.5220 | (0.854) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 642.1400 | 0.6421 | 640.8300 | 0.6408 | (0.204) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 5,578.1700 | 5.5782 | 5,538.1700 | 5.5382 | (0.717) | 0 | 0 | 582 |
| 2022/11/08 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 7,498.0000 | 7.4980 | 7,457.4300 | 7.4574 | (0.541) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 10.60 | Call | Bond Future | 575.1400 | 0.5751 | 573.6400 | 0.5736 | (0.261) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 10.60 | Put | Bond Future | 5,879.8500 | 5.8799 | 5,839.6600 | 5.8397 | (0.684) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 10.64 | Put | Bond Future | 5,677.9400 | 5.6779 | 5,637.8700 | 5.6379 | (0.706) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | | | Bond Future | 11.4991 | 87.0164 | 11.4923 | 87.0550 | (0.060) | 0.0000 | 0.0000 | 161,194 |
| 2022/11/08 | R035 | 02/02/2023 | 9.85 | Put | Bond Future | 10,213.2800 | 10.2133 | 10,173.1900 | 10.1732 | (0.393) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 11.94 | Put | Bond Future | 1,457.7000 | 1.4577 | 1,431.5500 | 1.4316 | (1.794) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 11.98 | Call | Bond Future | 4,043.1000 | 4.0431 | 4,056.2500 | 4.0563 | 0.325 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 11.98 | Put | Bond Future | 1,390.4600 | 1.3905 | 1,364.9200 | 1.3649 | (1.837) | 0 | 0 | 388 |
| 2022/11/08 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 9,252.7800 | 9.2528 | 9,281.6300 | 9.2816 | 0.312 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 1,277.1100 | 1.2771 | 1,278.0800 | 1.2781 | 0.076 | 0 | 0 | 976 |
| 2022/11/08 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 3,868.7800 | 3.8688 | 3,831.0600 | 3.8311 | (0.975) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 1,297.6800 | 1.2977 | 1,298.7300 | 1.2987 | 0.081 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 3,830.4000 | 3.8304 | 3,792.7600 | 3.7928 | (0.983) | 0 | 0 | 582 |
| 2022/11/08 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 924.7200 | 0.9247 | 924.3300 | 0.9243 | (0.042) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 4,647.3500 | 4.6474 | 4,608.2700 | 4.6083 | (0.841) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 941.4600 | 0.9415 | 941.1300 | 0.9411 | (0.035) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 4,604.0400 | 4.6040 | 4,565.0200 | 4.5650 | (0.848) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 316.9400 | 0.3169 | 315.0600 | 0.3151 | (0.593) | 0 | 0 | 976 |
| 2022/11/08 | R035 | 02/02/2023 | 10.64 | Call | Bond Future | 619.2600 | 0.6193 | 617.8800 | 0.6179 | (0.223) | 0 | 0 | 388 |
| 2022/11/08 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 4,668.8800 | 4.6689 | 4,636.9900 | 4.6370 | (0.683) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 6,306.6700 | 6.3067 | 6,325.0700 | 6.3251 | 0.292 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 1,826.9200 | 1.8269 | 1,806.5900 | 1.8066 | (1.113) | 0 | 0 | 388 |
| 2022/11/08 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 9,086.5100 | 9.0865 | 9,110.8200 | 9.1108 | 0.268 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 1,045.6300 | 1.0456 | 1,031.2100 | 1.0312 | (1.379) | 0 | 0 | 491 |
| 2022/11/08 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 2,301.2700 | 2.3013 | 2,307.7000 | 2.3077 | 0.279 | 0 | 0 | 491 |
| 2022/11/08 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 2,371.4900 | 2.3715 | 2,378.1600 | 2.3782 | 0.281 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 2,395.0800 | 2.3951 | 2,401.8300 | 2.4018 | 0.282 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 1,265.6600 | 1.2657 | 1,268.1700 | 1.2682 | 0.198 | 0 | 0 | 388 |
| 2022/11/08 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 7,191.6500 | 7.1916 | 7,155.4300 | 7.1554 | (0.504) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 04/05/2023 | | | Bond Future | 11.6185 | 84.2671 | 11.6115 | 84.3058 | (0.060) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 2,418.8000 | 2.4188 | 2,425.6400 | 2.4256 | 0.283 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 4,839.7400 | 4.8397 | 4,807.4400 | 4.8074 | (0.667) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 4,736.7600 | 4.7368 | 4,704.7000 | 4.7047 | (0.677) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 4,702.7300 | 4.7027 | 4,670.7500 | 4.6707 | (0.680) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 492.8700 | 0.4929 | 492.8700 | 0.4929 | 0.000 | 0 | 0 | 388 |
| 2022/11/08 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 11,170.2800 | 11.1703 | 11,131.5500 | 11.1315 | (0.347) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 1,028.7300 | 1.0287 | 1,030.3800 | 1.0304 | 0.160 | 0 | 0 | 491 |
| 2022/11/08 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 8,063.7300 | 8.0637 | 8,026.6500 | 8.0266 | (0.460) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 4,867.0000 | 4.8670 | 4,882.1300 | 4.8821 | 0.311 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 3,504.8100 | 3.5048 | 3,480.4600 | 3.4805 | (0.695) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 03/08/2023 | | | Bond Future | 11.7461 | 85.9573 | 11.7388 | 85.9967 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 4,804.8400 | 4.8048 | 4,819.8000 | 4.8198 | 0.311 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 3,548.7600 | 3.5488 | 3,524.2400 | 3.5242 | (0.691) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 4,835.8800 | 4.8359 | 4,850.9300 | 4.8509 | 0.311 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 3,526.7200 | 3.5267 | 3,502.2900 | 3.5023 | (0.693) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 2,667.4400 | 2.6674 | 2,679.1600 | 2.6792 | 0.439 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 5,225.7800 | 5.2258 | 5,197.1800 | 5.1972 | (0.547) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 2,689.8200 | 2.6898 | 2,701.6100 | 2.7016 | 0.438 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 5,192.6500 | 5.1926 | 5,164.1200 | 5.1641 | (0.549) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/11/2023 | | | Bond Future | 11.8807 | 83.1947 | 11.8731 | 83.2350 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 2,712.6200 | 2.7126 | 2,724.5000 | 2.7245 | 0.438 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 5,159.9800 | 5.1600 | 5,131.5400 | 5.1315 | (0.551) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 01/02/2024 | 12.18 | Put | Bond Future | 8,959.7800 | 8.9598 | 8,915.5100 | 8.9155 | (0.494) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 01/02/2024 | 12.19 | Call | Bond Future | 1,493.8900 | 1.4939 | 1,504.6700 | 1.5047 | 0.722 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 01/02/2024 | 12.19 | Put | Bond Future | 8,921.9800 | 8.9220 | 8,877.7900 | 8.8778 | (0.495) | 0 | 0 | 0 |
| 2022/11/08 | R035 | 01/02/2024 | | | Bond Future | 13.7421 | 76.6078 | 13.7298 | 76.6628 | (0.090) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R035 | 01/02/2024 | 12.18 | Call | Bond Future | 1,480.4000 | 1.4804 | 1,491.1000 | 1.4911 | 0.723 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 01/02/2024 | 12.20 | Call | Bond Future | 1,507.4600 | 1.5075 | 1,518.3200 | 1.5183 | 0.720 | 0 | 0 | 0 |
| 2022/11/08 | R035 | 01/02/2024 | 12.20 | Put | Bond Future | 8,884.3200 | 8.8843 | 8,840.2100 | 8.8402 | (0.496) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 03/11/2022 | | | Bond Future | 9.1600 | 108.5070 | 9.1600 | 108.5070 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 447.2200 | 0.4472 | 455.3300 | 0.4553 | 1.813 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 2,823.0900 | 2.8231 | 2,773.3800 | 2.7734 | (1.761) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 454.7300 | 0.4547 | 462.9800 | 0.4630 | 1.814 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 2,796.6600 | 2.7967 | 2,747.0900 | 2.7471 | (1.772) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 02/02/2023 | | | Bond Future | 9.0297 | 106.0741 | 9.0122 | 106.1319 | (0.194) | 0.0000 | 0.0000 | 77,933 |
| 2022/11/08 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 462.5000 | 0.4625 | 470.9000 | 0.4709 | 1.816 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 2,770.5000 | 2.7705 | 2,721.0800 | 2.7211 | (1.784) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 2,036.9400 | 2.0369 | 1,999.1700 | 1.9992 | (1.854) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 1,198.6500 | 1.1986 | 1,219.1400 | 1.2191 | 1.709 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 04/05/2023 | | | Bond Future | 9.1029 | 108.2148 | 9.0842 | 108.2728 | (0.205) | 0.0000 | 0.0000 | 12,188 |
| 2022/11/08 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 1,171.5900 | 1.1716 | 1,191.7400 | 1.1917 | 1.720 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 2,054.9900 | 2.0550 | 2,017.0500 | 2.0171 | (1.846) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 1,184.9300 | 1.1849 | 1,205.2500 | 1.2053 | 1.715 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 2,019.2900 | 2.0193 | 1,981.6900 | 1.9817 | (1.862) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 1,305.9600 | 1.3060 | 1,280.7900 | 1.2808 | (1.927) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 2,884.4100 | 2.8844 | 2,918.5400 | 2.9185 | 1.183 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 1,296.6600 | 1.2967 | 1,271.6100 | 1.2716 | (1.932) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 03/08/2023 | | | Bond Future | 9.1891 | 105.0798 | 9.1688 | 105.1389 | (0.221) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 2,865.1600 | 2.8652 | 2,899.1700 | 2.8992 | 1.187 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 2,904.0400 | 2.9040 | 2,938.3000 | 2.9383 | 1.180 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 1,287.7500 | 1.2878 | 1,262.8300 | 1.2628 | (1.935) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 1,991.3000 | 1.9913 | 2,021.3700 | 2.0214 | 1.510 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 1,663.4900 | 1.6635 | 1,633.1600 | 1.6332 | (1.823) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 02/11/2023 | 9.15 | Call | Bond Future | 1,605.1700 | 1.6052 | 1,631.6800 | 1.6317 | 1.652 | 0 | 0 | 1,715 |
| 2022/11/08 | R186 | 02/11/2023 | | | Bond Future | 9.2789 | 107.2096 | 9.2566 | 107.2700 | (0.240) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R186 | 02/11/2023 | 10.42 | Call | Bond Future | 3,906.0300 | 3.9060 | 3,948.0100 | 3.9480 | 1.075 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 02/11/2023 | 10.42 | Put | Bond Future | 868.2300 | 0.8682 | 849.8100 | 0.8498 | (2.122) | 0 | 0 | 1,715 |
| 2022/11/08 | R186 | 02/11/2023 | 9.15 | Put | Bond Future | 1,955.6000 | 1.9556 | 1,921.7100 | 1.9217 | (1.733) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 1,959.0900 | 1.9591 | 1,988.8800 | 1.9889 | 1.521 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 1,685.3300 | 1.6853 | 1,654.7200 | 1.6547 | (1.816) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 1,975.1700 | 1.9752 | 2,005.1000 | 2.0051 | 1.515 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 1,674.3800 | 1.6744 | 1,643.9100 | 1.6439 | (1.820) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 01/02/2024 | 9.51 | Call | Bond Future | 27.7300 | 0.0277 | 28.9000 | 0.0289 | 4.219 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 01/02/2024 | 9.52 | Put | Bond Future | 10,104.1600 | 10.1042 | 10,026.8500 | 10.0268 | (0.765) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 01/02/2024 | 9.50 | Call | Bond Future | 27.1300 | 0.0271 | 28.2800 | 0.0283 | 4.239 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 01/02/2024 | | | Bond Future | 13.8186 | 93.6621 | 13.7829 | 93.7406 | (0.259) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R186 | 01/02/2024 | 9.51 | Put | Bond Future | 10,128.5600 | 10.1286 | 10,051.2300 | 10.0512 | (0.763) | 0 | 0 | 0 |
| 2022/11/08 | R186 | 01/02/2024 | 9.52 | Call | Bond Future | 28.3500 | 0.0284 | 29.5400 | 0.0295 | 4.198 | 0 | 0 | 0 |
| 2022/11/08 | R186 | 01/02/2024 | 9.50 | Put | Bond Future | 10,152.9900 | 10.1530 | 10,075.6400 | 10.0756 | (0.762) | 0 | 0 | 0 |
| 2022/11/08 | R197 | 03/11/2022 | | | Bond Future | 330.8386 | 330.8386 | 330.8386 | 330.8386 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R197 | 02/02/2023 | | | Bond Future | 328.9571 | 328.9571 | 329.4260 | 329.4260 | 0.143 | 0.0000 | 0.0000 | 977 |
| 2022/11/08 | R197 | 04/05/2023 | | | Bond Future | 335.6712 | 335.6712 | 336.1470 | 336.1470 | 0.142 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R197 | 03/08/2023 | | | Bond Future | 333.3929 | 333.3929 | 333.8724 | 333.8724 | 0.144 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R197 | 02/11/2023 | | | Bond Future | 340.2240 | 340.2240 | 340.7135 | 340.7135 | 0.144 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R202 | 03/11/2022 | | | Bond Future | 251.2826 | 251.2826 | 251.2826 | 251.2826 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R202 | 02/02/2023 | | | Bond Future | 251.2147 | 251.2147 | 252.3462 | 252.3462 | 0.450 | 0.0000 | 0.0000 | 5,970 |
| 2022/11/08 | R202 | 04/05/2023 | | | Bond Future | 256.3416 | 256.3416 | 257.4942 | 257.4942 | 0.450 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R202 | 03/08/2023 | | | Bond Future | 256.7145 | 256.7145 | 257.8872 | 257.8872 | 0.457 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R202 | 02/11/2023 | | | Bond Future | 261.9747 | 261.9747 | 263.1716 | 263.1716 | 0.457 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R202 | 01/02/2024 | | | Bond Future | 237.0503 | 237.0503 | 238.2026 | 238.2026 | 0.486 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R209 | 03/11/2022 | | | Bond Future | 11.6900 | 64.2811 | 11.6900 | 64.2811 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 693.7100 | 0.6937 | 692.7500 | 0.6928 | (0.138) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 707.0200 | 0.7070 | 706.0900 | 0.7061 | (0.132) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 4,318.2700 | 4.3183 | 4,284.6800 | 4.2847 | (0.778) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 02/02/2023 | | | Bond Future | 11.5004 | 67.0610 | 11.4938 | 67.0937 | (0.057) | 0.0000 | 0.0000 | 24,713 |
| 2022/11/08 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 4,398.3800 | 4.3984 | 4,364.7200 | 4.3647 | (0.765) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 4,358.2600 | 4.3583 | 4,324.6300 | 4.3246 | (0.772) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 720.3900 | 0.7204 | 719.5000 | 0.7195 | (0.124) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 1,889.2600 | 1.8893 | 1,894.0900 | 1.8941 | 0.256 | 0 | 0 | 0 |
| 2022/11/08 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 4,437.7900 | 4.4378 | 4,409.7900 | 4.4098 | (0.631) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 04/05/2023 | 10.00 | Call | Bond Future | 533.0100 | 0.5330 | 533.1200 | 0.5331 | 0.021 | 0 | 0 | 4,000 |
| 2022/11/08 | R209 | 04/05/2023 | 10.00 | Put | Bond Future | 9,081.5000 | 9.0815 | 9,048.7800 | 9.0488 | (0.360) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 1,869.6000 | 1.8696 | 1,874.3700 | 1.8744 | 0.255 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 4,469.5600 | 4.4696 | 4,441.5000 | 4.4415 | (0.628) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 04/05/2023 | | | Bond Future | 11.6094 | 65.2615 | 11.6027 | 65.2944 | (0.058) | 0.0000 | 0.0000 | 3,720 |
| 2022/11/08 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 1,908.8400 | 1.9088 | 1,913.7400 | 1.9137 | 0.257 | 0 | 0 | 0 |
| 2022/11/08 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 4,406.0100 | 4.4060 | 4,378.0800 | 4.3781 | (0.634) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 04/05/2023 | 12.50 | Call | Bond Future | 5,664.0800 | 5.6641 | 5,679.9700 | 5.6800 | 0.281 | 0 | 0 | 0 |
| 2022/11/08 | R209 | 04/05/2023 | 12.50 | Put | Bond Future | 1,524.7200 | 1.5247 | 1,507.7800 | 1.5078 | (1.111) | 0 | 0 | 8,500 |
| 2022/11/08 | R209 | 04/05/2023 | 11.00 | Call | Bond Future | 1,699.0300 | 1.6990 | 1,703.2200 | 1.7032 | 0.247 | 0 | 0 | 0 |
| 2022/11/08 | R209 | 04/05/2023 | 11.00 | Put | Bond Future | 4,764.2700 | 4.7643 | 4,735.6300 | 4.7356 | (0.601) | 0 | 0 | 8,500 |
| 2022/11/08 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 4,135.6800 | 4.1357 | 4,148.0700 | 4.1481 | 0.300 | 0 | 0 | 0 |
| 2022/11/08 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 4,162.6000 | 4.1626 | 4,175.0500 | 4.1750 | 0.299 | 0 | 0 | 0 |
| 2022/11/08 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 3,114.6600 | 3.1147 | 3,093.7600 | 3.0938 | (0.671) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 03/08/2023 | | | Bond Future | 11.7231 | 66.5705 | 11.7161 | 66.6040 | (0.059) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 3,154.4800 | 3.1545 | 3,133.4500 | 3.1335 | (0.667) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 3,134.5100 | 3.1345 | 3,113.5400 | 3.1135 | (0.669) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 4,189.5800 | 4.1896 | 4,202.1000 | 4.2021 | 0.299 | 0 | 0 | 0 |
| 2022/11/08 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 2,258.0500 | 2.2581 | 2,267.5900 | 2.2676 | 0.422 | 0 | 0 | 0 |
| 2022/11/08 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 4,725.1100 | 4.7251 | 4,700.4900 | 4.7005 | (0.521) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 2,277.5100 | 2.2775 | 2,287.1200 | 2.2871 | 0.422 | 0 | 0 | 0 |
| 2022/11/08 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 4,694.9000 | 4.6949 | 4,670.3500 | 4.6704 | (0.523) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 02/11/2023 | | | Bond Future | 11.8395 | 64.7684 | 11.8323 | 64.8025 | (0.061) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 2,297.3100 | 2.2973 | 2,306.9900 | 2.3070 | 0.421 | 0 | 0 | 0 |
| 2022/11/08 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 4,665.0800 | 4.6651 | 4,640.6000 | 4.6406 | (0.525) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 01/02/2024 | 12.13 | Put | Bond Future | 7,254.7900 | 7.2548 | 7,219.6600 | 7.2197 | (0.484) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 01/02/2024 | 12.14 | Call | Bond Future | 1,594.6100 | 1.5946 | 1,604.7700 | 1.6048 | 0.637 | 0 | 0 | 0 |
| 2022/11/08 | R209 | 01/02/2024 | 12.14 | Put | Bond Future | 7,222.9000 | 7.2229 | 7,187.8400 | 7.1878 | (0.485) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 01/02/2024 | | | Bond Future | 13.4583 | 59.6291 | 13.4470 | 59.6743 | (0.084) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R209 | 01/02/2024 | 12.12 | Call | Bond Future | 1,567.2900 | 1.5673 | 1,577.3100 | 1.5773 | 0.639 | 0 | 0 | 0 |
| 2022/11/08 | R209 | 01/02/2024 | 12.12 | Put | Bond Future | 7,286.8000 | 7.2868 | 7,251.6000 | 7.2516 | (0.483) | 0 | 0 | 0 |
| 2022/11/08 | R209 | 01/02/2024 | 12.13 | Call | Bond Future | 1,580.9200 | 1.5809 | 1,591.0100 | 1.5910 | 0.638 | 0 | 0 | 0 |
| 2022/11/08 | R210 | 03/11/2022 | | | Bond Future | 229.2667 | 229.2667 | 229.2667 | 229.2667 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R210 | 02/02/2023 | | | Bond Future | 231.7690 | 231.7690 | 232.4479 | 232.4479 | 0.293 | 0.0000 | 0.0000 | 572 |
| 2022/11/08 | R210 | 04/05/2023 | | | Bond Future | 233.4182 | 233.4182 | 234.1080 | 234.1080 | 0.296 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R210 | 03/08/2023 | | | Bond Future | 238.1529 | 238.1529 | 238.8566 | 238.8566 | 0.295 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R210 | 02/11/2023 | | | Bond Future | 239.8633 | 239.8633 | 240.5781 | 240.5781 | 0.298 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R210 | 01/02/2024 | | | Bond Future | 221.4339 | 221.4339 | 222.1420 | 222.1420 | 0.320 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R213 | 03/11/2022 | | | Bond Future | 11.1650 | 79.1325 | 11.1650 | 79.1325 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 376.7200 | 0.3767 | 379.1200 | 0.3791 | 0.637 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 3,564.9000 | 3.5649 | 3,516.7300 | 3.5167 | (1.351) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 5,472.5000 | 5.4725 | 5,511.7300 | 5.5117 | 0.717 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 441.6300 | 0.4416 | 426.0000 | 0.4260 | (3.539) | 0 | 0 | 912 |
| 2022/11/08 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 4,323.0100 | 4.3230 | 4,272.3500 | 4.2724 | (1.172) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 546.9000 | 0.5469 | 551.2000 | 0.5512 | 0.786 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 676.7500 | 0.6767 | 682.4100 | 0.6824 | 0.836 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 3,842.9300 | 3.8429 | 3,793.7300 | 3.7937 | (1.280) | 0 | 0 | 476 |
| 2022/11/08 | R213 | 02/02/2023 | | | Bond Future | 11.0353 | 81.9051 | 11.0231 | 81.9600 | (0.110) | 0.0000 | 0.0000 | 33,047 |
| 2022/11/08 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 69.2700 | 0.0693 | 69.0900 | 0.0691 | (0.260) | 0 | 0 | 476 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 9,127.6000 | 9.1276 | 9,072.5600 | 9.0726 | (0.603) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 5,173.8900 | 5.1739 | 5,121.4300 | 5.1214 | (1.014) | 0 | 0 | 476 |
| 2022/11/08 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 529.2800 | 0.5293 | 533.3800 | 0.5334 | 0.775 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 4,362.1100 | 4.3621 | 4,311.3500 | 4.3113 | (1.164) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 776.6000 | 0.7766 | 783.2900 | 0.7833 | 0.861 | 0 | 0 | 912 |
| 2022/11/08 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 538.0300 | 0.5380 | 542.2300 | 0.5422 | 0.781 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 4,284.0700 | 4.2841 | 4,233.5100 | 4.2335 | (1.180) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 1,873.6200 | 1.8736 | 1,889.0700 | 1.8891 | 0.825 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 3,693.8100 | 3.6938 | 3,653.9300 | 3.6539 | (1.080) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 04/05/2023 | | | Bond Future | 11.1580 | 80.0043 | 11.1454 | 80.0597 | (0.113) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 1,855.7100 | 1.8557 | 1,871.0300 | 1.8710 | 0.826 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 3,721.1900 | 3.7212 | 3,681.1800 | 3.6812 | (1.075) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 1,837.6900 | 1.8377 | 1,852.8800 | 1.8529 | 0.827 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 3,748.4800 | 3.7485 | 3,708.3400 | 3.7083 | (1.071) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 2,557.4000 | 2.5574 | 2,528.4200 | 2.5284 | (1.133) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 3,976.8300 | 3.9768 | 4,004.2900 | 4.0043 | 0.690 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 03/08/2023 | | | Bond Future | 11.2910 | 81.6089 | 11.2779 | 81.6653 | (0.116) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 3,951.0700 | 3.9511 | 3,978.4200 | 3.9784 | 0.692 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 2,541.3000 | 2.5413 | 2,512.4300 | 2.5124 | (1.136) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 3,925.6500 | 3.9256 | 3,952.8800 | 3.9529 | 0.694 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 2,573.8800 | 2.5739 | 2,544.7800 | 2.5448 | (1.131) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 2,249.5400 | 2.2495 | 2,271.3900 | 2.2714 | 0.971 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 3,532.4300 | 3.5324 | 3,496.7700 | 3.4968 | (1.010) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/11/2023 | | | Bond Future | 11.4344 | 79.7100 | 11.4207 | 79.7675 | (0.121) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 2,230.5100 | 2.2305 | 2,252.2300 | 2.2522 | 0.974 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 3,555.9900 | 3.5560 | 3,520.2000 | 3.5202 | (1.006) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 2,211.5600 | 2.2116 | 2,233.1500 | 2.2331 | 0.976 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 3,579.6600 | 3.5797 | 3,543.7400 | 3.5437 | (1.003) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 01/02/2024 | 11.71 | Call | Bond Future | 776.7100 | 0.7767 | 787.9100 | 0.7879 | 1.442 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 01/02/2024 | 11.71 | Put | Bond Future | 8,166.3800 | 8.1664 | 8,107.7400 | 8.1077 | (0.718) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 01/02/2024 | 11.70 | Call | Bond Future | 768.5100 | 0.7685 | 779.6300 | 0.7796 | 1.447 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 01/02/2024 | 11.70 | Put | Bond Future | 8,198.4100 | 8.1984 | 8,139.6900 | 8.1397 | (0.716) | 0 | 0 | 0 |
| 2022/11/08 | R213 | 01/02/2024 | | | Bond Future | 13.6668 | 73.4617 | 13.6471 | 73.5315 | (0.144) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R213 | 01/02/2024 | 11.72 | Call | Bond Future | 784.7300 | 0.7847 | 796.0300 | 0.7960 | 1.440 | 0 | 0 | 0 |
| 2022/11/08 | R213 | 01/02/2024 | 11.72 | Put | Bond Future | 8,134.2000 | 8.1342 | 8,075.6600 | 8.0757 | (0.720) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 03/11/2022 | | | Bond Future | 11.7450 | 62.0852 | 11.7450 | 62.0852 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 1,108.5800 | 1.1086 | 1,099.7900 | 1.0998 | (0.793) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 3,711.4400 | 3.7114 | 3,695.6100 | 3.6956 | (0.427) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 1,127.0300 | 1.1270 | 1,118.2000 | 1.1182 | (0.783) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 3,674.3700 | 3.6744 | 3,658.5000 | 3.6585 | (0.432) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 02/02/2023 | 11.10 | Call | Bond Future | 1,164.2500 | 1.1642 | 1,155.3700 | 1.1554 | (0.763) | 0 | 0 | 1,600 |
| 2022/11/08 | R214 | 02/02/2023 | | | Bond Future | 11.5536 | 64.8773 | 11.5523 | 64.8843 | (0.012) | 0.0000 | 0.0000 | 71,370 |
| 2022/11/08 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 1,145.5500 | 1.1456 | 1,136.6900 | 1.1367 | (0.773) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 3,637.4300 | 3.6374 | 3,621.5300 | 3.6215 | (0.437) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 02/02/2023 | 11.10 | Put | Bond Future | 3,600.7500 | 3.6007 | 3,584.8300 | 3.5848 | (0.442) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 02/02/2023 | 11.80 | Call | Bond Future | 2,945.1600 | 2.9452 | 2,936.7400 | 2.9367 | (0.286) | 0 | 0 | 1,600 |
| 2022/11/08 | R214 | 02/02/2023 | 11.80 | Put | Bond Future | 1,681.5800 | 1.6816 | 1,666.1200 | 1.6661 | (0.919) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 2,494.6400 | 2.4946 | 2,488.9100 | 2.4889 | (0.230) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 3,967.2300 | 3.9672 | 3,954.7600 | 3.9548 | (0.314) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 2,471.1500 | 2.4712 | 2,465.4100 | 2.4654 | (0.232) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 3,997.1300 | 3.9971 | 3,984.6500 | 3.9846 | (0.312) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 04/05/2023 | | | Bond Future | 11.6511 | 62.8869 | 11.6498 | 62.8936 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 2,518.0800 | 2.5181 | 2,512.3500 | 2.5124 | (0.228) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 3,937.3500 | 3.9374 | 3,924.8800 | 3.9249 | (0.317) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 4,908.3800 | 4.9084 | 4,905.5300 | 4.9055 | (0.058) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 2,950.2000 | 2.9502 | 2,940.5500 | 2.9406 | (0.327) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 4,878.9300 | 4.8789 | 4,876.0600 | 4.8761 | (0.059) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 2,968.9800 | 2.9690 | 2,959.3100 | 2.9593 | (0.326) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 03/08/2023 | | | Bond Future | 11.7539 | 64.1482 | 11.7526 | 64.1550 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 4,938.0900 | 4.9381 | 4,935.2600 | 4.9353 | (0.057) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 2,931.7500 | 2.9318 | 2,922.1200 | 2.9221 | (0.328) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 2,610.0800 | 2.6101 | 2,608.3000 | 2.6083 | (0.068) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 4,666.8400 | 4.6668 | 4,658.1600 | 4.6582 | (0.186) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 4,697.7700 | 4.6978 | 4,689.0800 | 4.6891 | (0.185) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 02/11/2023 | | | Bond Future | 11.8610 | 62.1492 | 11.8596 | 62.1561 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 2,631.9000 | 2.6319 | 2,630.1300 | 2.6301 | (0.067) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 4,636.0700 | 4.6361 | 4,627.4000 | 4.6274 | (0.187) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 2,588.3600 | 2.5884 | 2,586.5700 | 2.5866 | (0.069) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 01/02/2024 | 12.16 | Call | Bond Future | 1,873.2900 | 1.8733 | 1,875.8900 | 1.8759 | 0.139 | 0 | 0 | 0 |
| 2022/11/08 | R214 | 01/02/2024 | 12.16 | Put | Bond Future | 7,149.9300 | 7.1499 | 7,132.9500 | 7.1329 | (0.237) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 01/02/2024 | | | Bond Future | 13.3396 | 57.2339 | 13.3349 | 57.2535 | (0.035) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R214 | 01/02/2024 | 12.15 | Call | Bond Future | 1,857.8200 | 1.8578 | 1,860.4000 | 1.8604 | 0.139 | 0 | 0 | 0 |
| 2022/11/08 | R214 | 01/02/2024 | 12.15 | Put | Bond Future | 7,182.5900 | 7.1826 | 7,165.5900 | 7.1656 | (0.237) | 0 | 0 | 0 |
| 2022/11/08 | R214 | 01/02/2024 | 12.14 | Call | Bond Future | 1,842.4200 | 1.8424 | 1,844.9700 | 1.8450 | 0.138 | 0 | 0 | 0 |
| 2022/11/08 | R214 | 01/02/2024 | 12.14 | Put | Bond Future | 7,215.3700 | 7.2154 | 7,198.3400 | 7.1983 | (0.236) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 03/11/2022 | | | Bond Future | 11.7300 | 77.6525 | 11.7300 | 77.6525 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R248 | 02/02/2023 | 11.00 | Call | Bond Future | 1,252.3500 | 1.2523 | 1,251.9800 | 1.2520 | (0.030) | 0 | 0 | 2,542 |
| 2022/11/08 | R248 | 02/02/2023 | 11.00 | Put | Bond Future | 4,904.1700 | 4.9042 | 4,861.5700 | 4.8616 | (0.869) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/02/2023 | 11.70 | Call | Bond Future | 3,349.7700 | 3.3498 | 3,358.2500 | 3.3582 | 0.253 | 0 | 0 | 2,542 |
| 2022/11/08 | R248 | 02/02/2023 | 11.70 | Put | Bond Future | 2,303.4200 | 2.3034 | 2,269.6700 | 2.2697 | (1.465) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 1,433.5400 | 1.4335 | 1,433.8400 | 1.4338 | 0.021 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 4,523.1500 | 4.5231 | 4,481.2200 | 4.4812 | (0.927) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/02/2023 | 11.10 | Put | Bond Future | 4,431.1400 | 4.4311 | 4,389.4000 | 4.3894 | (0.942) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/02/2023 | | | Bond Future | 11.5377 | 81.1468 | 11.5312 | 81.1890 | (0.056) | 0.0000 | 0.0000 | 250,478 |
| 2022/11/08 | R248 | 02/02/2023 | 10.40 | Call | Bond Future | 385.5700 | 0.3856 | 383.1800 | 0.3832 | (0.620) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/02/2023 | 10.40 | Put | Bond Future | 8,479.9000 | 8.4799 | 8,435.2800 | 8.4353 | (0.526) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 1,386.8400 | 1.3868 | 1,386.9700 | 1.3870 | 0.009 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 4,616.3700 | 4.6164 | 4,574.2700 | 4.5743 | (0.912) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 1,410.0000 | 1.4100 | 1,410.2200 | 1.4102 | 0.016 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 4,569.5100 | 4.5695 | 4,527.5000 | 4.5275 | (0.919) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/02/2023 | 11.10 | Call | Bond Future | 1,481.0300 | 1.4810 | 1,481.5200 | 1.4815 | 0.033 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 3,083.4300 | 3.0834 | 3,091.6100 | 3.0916 | 0.265 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 4,969.2100 | 4.9692 | 4,934.9600 | 4.9350 | (0.689) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 04/05/2023 | | | Bond Future | 11.6373 | 78.3235 | 11.6308 | 78.3659 | (0.057) | 0.0000 | 0.0000 | 10,943 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/08 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 3,025.2800 | 3.0253 | 3,033.2600 | 3.0333 | 0.264 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 5,045.3300 | 5.0453 | 5,010.8800 | 5.0109 | (0.683) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 3,054.2800 | 3.0543 | 3,062.3600 | 3.0624 | 0.265 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 5,007.1500 | 5.0071 | 4,972.8000 | 4.9728 | (0.686) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 5,987.6700 | 5.9877 | 6,005.0800 | 6.0051 | 0.291 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 3,744.3100 | 3.7443 | 3,718.4900 | 3.7185 | (0.690) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 03/08/2023 | | | Bond Future | 11.7455 | 79.8568 | 11.7386 | 79.9001 | (0.058) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 5,915.1900 | 5.9152 | 5,932.4200 | 5.9324 | 0.291 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 3,791.8600 | 3.7919 | 3,765.8600 | 3.7659 | (0.686) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 5,951.4000 | 5.9514 | 5,968.7200 | 5.9687 | 0.291 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 3,768.0100 | 3.7680 | 3,742.1000 | 3.7421 | (0.688) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 6,121.8400 | 6.1218 | 6,091.2300 | 6.0912 | (0.500) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 3,773.9700 | 3.7740 | 3,787.3200 | 3.7873 | 0.354 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 3,801.8700 | 3.8019 | 3,815.3000 | 3.8153 | 0.353 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/11/2023 | | | Bond Future | 11.8489 | 77.0535 | 11.8418 | 77.0976 | (0.060) | 0.0000 | 0.0000 | 13,000 |
| 2022/11/08 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 3,830.1700 | 3.8302 | 3,843.6900 | 3.8437 | 0.353 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 6,196.9300 | 6.1969 | 6,166.1500 | 6.1662 | (0.497) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 6,159.1400 | 6.1591 | 6,128.4400 | 6.1284 | (0.498) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 01/02/2024 | 12.14 | Call | Bond Future | 2,527.5500 | 2.5275 | 2,541.8700 | 2.5419 | 0.567 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 01/02/2024 | 12.14 | Put | Bond Future | 9,105.0000 | 9.1050 | 9,062.0500 | 9.0621 | (0.472) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 01/02/2024 | 12.15 | Call | Bond Future | 2,547.2100 | 2.5472 | 2,561.6200 | 2.5616 | 0.566 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 01/02/2024 | 12.15 | Put | Bond Future | 9,065.0900 | 9.0651 | 9,022.2300 | 9.0222 | (0.473) | 0 | 0 | 0 |
| 2022/11/08 | R248 | 01/02/2024 | | | Bond Future | 13.3386 | 70.9661 | 13.3273 | 71.0234 | (0.085) | 0.0000 | 0.0000 | 0 |
| 2022/11/08 | R248 | 01/02/2024 | 12.16 | Call | Bond Future | 2,566.9400 | 2.5669 | 2,581.4400 | 2.5814 | 0.565 | 0 | 0 | 0 |
| 2022/11/08 | R248 | 01/02/2024 | 12.16 | Put | Bond Future | 9,025.3300 | 9.0253 | 8,982.5600 | 8.9826 | (0.474) | 0 | 0 | 0 |

Total

1443282