



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/11/2022 TO 25/11/2022

| 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 |
|------------|------------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2022/11/25 | 0904 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 0908 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 0957 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 0986 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 1386 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 1409 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2025 02/02/2023 | | | Bond Future | 165.8456 | 165.8456 | 166.0520 | 166.0520 | 0.124 | 0.0000 | 0.0000 | 6,088 |
| 2022/11/25 | 2025 04/05/2023 | | | Bond Future | 169.0399 | 169.0399 | 169.2495 | 169.2495 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2025 03/08/2023 | | | Bond Future | 170.6886 | 170.6886 | 170.9015 | 170.9015 | 0.125 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2025 02/11/2023 | | | Bond Future | 174.2391 | 174.2391 | 174.4560 | 174.4560 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2025 01/02/2024 | | | Bond Future | 175.8304 | 175.8304 | 176.0509 | 176.0509 | 0.125 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2029 02/02/2023 | | | Bond Future | 119.4767 | 119.4767 | 119.4746 | 119.4746 | (0.002) | 0.0000 | 0.0000 | 1,392 |
| 2022/11/25 | 2029 04/05/2023 | | | Bond Future | 120.4844 | 120.4844 | 120.4815 | 120.4815 | (0.002) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | 2029 | 03/08/2023 | | | Bond Future | 122.9028 | 122.9028 | 122.8995 | 122.8995 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2029 | 02/11/2023 | | | Bond Future | 124.1316 | 124.1316 | 124.1274 | 124.1274 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2029 | 01/02/2024 | | | Bond Future | 126.5361 | 126.5361 | 126.5322 | 126.5322 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 8.81 | Put | Bond Future | 6,861.7000 | 6.8617 | 7,306.7100 | 7.3067 | 6.485 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.04 | Call | Bond Future | 121.8700 | 0.1219 | 88.1800 | 0.0882 | (27.644) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.04 | Put | Bond Future | 5,777.5300 | 5.7775 | 6,208.3200 | 6.2083 | 7.456 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.08 | Put | Bond Future | 5,594.2100 | 5.5942 | 6,021.8400 | 6.0218 | 7.644 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 11.16 | Put | Bond Future | 419.8400 | 0.4198 | 496.1600 | 0.4962 | 18.178 | 0 | 0 | 388 |
| 2022/11/25 | 2030 | 02/02/2023 | 11.35 | Call | Bond Future | 5,219.2500 | 5.2192 | 4,813.4900 | 4.8135 | (7.774) | 0 | 0 | 5,000 |
| 2022/11/25 | 2030 | 02/02/2023 | 11.35 | Put | Bond Future | 314.3400 | 0.3143 | 373.0600 | 0.3731 | 18.680 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.99 | Call | Bond Future | 1,050.1600 | 1.0502 | 867.4100 | 0.8674 | (17.402) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 10.00 | Call | Bond Future | 1,069.1100 | 1.0691 | 884.1600 | 0.8842 | (17.299) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 10.01 | Put | Bond Future | 2,116.7700 | 2.1168 | 2,394.0600 | 2.3941 | 13.100 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.80 | Call | Bond Future | 729.1500 | 0.7292 | 587.2500 | 0.5873 | (19.461) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.94 | Put | Bond Future | 2,310.6700 | 2.3107 | 2,603.3500 | 2.6033 | 12.666 | 0 | 0 | 102 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.20 | Call | Bond Future | 182.9800 | 0.1830 | 135.2800 | 0.1353 | (26.068) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.20 | Put | Bond Future | 5,055.0100 | 5.0550 | 5,471.7900 | 5.4718 | 8.245 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.66 | Call | Bond Future | 539.1800 | 0.5392 | 425.3500 | 0.4253 | (21.112) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.66 | Put | Bond Future | 3,203.3000 | 3.2033 | 3,553.9500 | 3.5539 | 10.947 | 0 | 0 | 102 |
| 2022/11/25 | 2030 | 02/02/2023 | | | Bond Future | 10.2340 | 89.1974 | 10.3363 | 88.7329 | 1.000 | 0.0000 | 0.0000 | 95,254 |
| 2022/11/25 | 2030 | 02/02/2023 | 8.81 | Call | Bond Future | 65.1200 | 0.0651 | 45.6500 | 0.0457 | (29.899) | 0 | 0 | 102 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.08 | Call | Bond Future | 135.2300 | 0.1352 | 98.3800 | 0.0984 | (27.250) | 0 | 0 | 388 |
| 2022/11/25 | 2030 | 02/02/2023 | 11.55 | Call | Bond Future | 5,978.0800 | 5.9781 | 5,557.7400 | 5.5577 | (7.031) | 0 | 0 | 5,000 |
| 2022/11/25 | 2030 | 02/02/2023 | 11.55 | Put | Bond Future | 230.7700 | 0.2308 | 274.9100 | 0.2749 | 19.127 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 11.12 | Call | Bond Future | 4,368.6700 | 4.3687 | 3,984.7400 | 3.9847 | (8.788) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 11.12 | Put | Bond Future | 445.9900 | 0.4460 | 526.5400 | 0.5265 | 18.061 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 11.16 | Call | Bond Future | 4,514.3900 | 4.5144 | 4,126.2300 | 4.1262 | (8.598) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.99 | Put | Bond Future | 2,170.5500 | 2.1706 | 2,452.2800 | 2.4523 | 12.980 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 10.00 | Put | Bond Future | 2,143.2400 | 2.1432 | 2,422.7700 | 2.4228 | 13.042 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 10.01 | Call | Bond Future | 1,088.8800 | 1.0889 | 901.6900 | 0.9017 | (17.191) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.80 | Put | Bond Future | 2,734.3100 | 2.7343 | 3,056.8900 | 3.0569 | 11.797 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.83 | Call | Bond Future | 774.9300 | 0.7749 | 626.7500 | 0.6267 | (19.122) | 0 | 0 | 388 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.83 | Put | Bond Future | 2,639.6600 | 2.6397 | 2,955.9600 | 2.9560 | 11.983 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.94 | Call | Bond Future | 958.5000 | 0.9585 | 786.7000 | 0.7867 | (17.924) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.79 | Call | Bond Future | 714.2900 | 0.7143 | 574.4700 | 0.5745 | (19.575) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/02/2023 | 9.79 | Put | Bond Future | 2,766.3200 | 2.7663 | 3,090.9800 | 3.0910 | 11.736 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 5,331.2200 | 5.3312 | 4,977.9200 | 4.9779 | (6.627) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 1,142.6400 | 1.1426 | 1,263.0200 | 1.2630 | 10.535 | 0 | 0 | 150 |
| 2022/11/25 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 2,736.9500 | 2.7369 | 2,484.7300 | 2.4847 | (9.215) | 0 | 0 | 479 |
| 2022/11/25 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 2,482.7000 | 2.4827 | 2,704.1600 | 2.7042 | 8.920 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 2,979.3700 | 2.9794 | 2,714.4700 | 2.7145 | (8.891) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 2,286.4200 | 2.2864 | 2,495.2000 | 2.4952 | 9.131 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 3,004.4000 | 3.0044 | 2,738.2500 | 2.7382 | (8.859) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 2,267.7300 | 2.2677 | 2,475.2600 | 2.4753 | 9.151 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 1,312.6900 | 1.3127 | 1,157.2600 | 1.1573 | (11.841) | 0 | 0 | 479 |
| 2022/11/25 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 4,437.9900 | 4.4380 | 4,756.2400 | 4.7562 | 7.171 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 1,477.3200 | 1.4773 | 1,308.2600 | 1.3083 | (11.444) | 0 | 0 | 388 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 4,096.9200 | 4.0969 | 4,401.5400 | 4.4015 | 7.435 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 1,846.1800 | 1.8462 | 1,648.9900 | 1.6490 | (10.681) | 0 | 0 | 1,080 |
| 2022/11/25 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 3,464.8200 | 3.4648 | 3,741.3100 | 3.7413 | 7.980 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 659.7000 | 0.6597 | 569.0300 | 0.5690 | (13.744) | 0 | 0 | 388 |
| 2022/11/25 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 6,797.9900 | 6.7980 | 7,181.0000 | 7.1810 | 5.634 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 4,729.2900 | 4.7293 | 5,058.4000 | 5.0584 | 6.959 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | | | Bond Future | 10.3623 | 90.8946 | 10.4699 | 90.4209 | 1.038 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 12.57 | Call | Bond Future | 9,490.6800 | 9.4907 | 9,062.5700 | 9.0626 | (4.511) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 12.57 | Put | Bond Future | 381.9700 | 0.3820 | 427.5400 | 0.4275 | 11.930 | 0 | 0 | 350 |
| 2022/11/25 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 6,237.7400 | 6.2377 | 5,861.7800 | 5.8618 | (6.027) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 895.8900 | 0.8959 | 993.6100 | 0.9936 | 10.908 | 0 | 0 | 388 |
| 2022/11/25 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 7,655.2400 | 7.6552 | 7,252.1400 | 7.2521 | (5.266) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 620.6700 | 0.6207 | 691.2500 | 0.6913 | 11.372 | 0 | 0 | 1,080 |
| 2022/11/25 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 9,253.0200 | 9.2530 | 8,828.1100 | 8.8281 | (4.592) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 414.3700 | 0.4144 | 463.1400 | 0.4631 | 11.770 | 0 | 0 | 479 |
| 2022/11/25 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 3,029.5300 | 3.0295 | 2,762.1300 | 2.7621 | (8.826) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 2,249.1700 | 2.2492 | 2,455.4500 | 2.4554 | 9.171 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 10.65 | Call | Bond Future | 3,312.2700 | 3.3123 | 3,031.3500 | 3.0313 | (8.481) | 0 | 0 | 350 |
| 2022/11/25 | 2030 | 04/05/2023 | 10.65 | Put | Bond Future | 2,053.1100 | 2.0531 | 2,245.8700 | 2.2459 | 9.389 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 1,187.6100 | 1.1876 | 1,043.0400 | 1.0430 | (12.173) | 0 | 0 | 150 |
| 2022/11/25 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 10,152.2800 | 10.1523 | 9,727.1800 | 9.7272 | (4.187) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 582.2200 | 0.5822 | 640.4700 | 0.6405 | 10.005 | 0 | 0 | 350 |
| 2022/11/25 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 5,275.5900 | 5.2756 | 4,942.0100 | 4.9420 | (6.323) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 1,714.7400 | 1.7147 | 1,864.5100 | 1.8645 | 8.734 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 5,304.5700 | 5.3046 | 4,970.1600 | 4.9702 | (6.304) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 1,691.8600 | 1.6919 | 1,839.9600 | 1.8400 | 8.754 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 2,857.8000 | 2.8578 | 2,617.3000 | 2.6173 | (8.416) | 0 | 0 | 1,012 |
| 2022/11/25 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 3,429.9700 | 3.4300 | 3,162.3800 | 3.1624 | (7.802) | 0 | 0 | 350 |
| 2022/11/25 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 2,730.1900 | 2.7302 | 2,945.9500 | 2.9460 | 7.903 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 03/08/2023 | | | Bond Future | 10.4855 | 88.6916 | 10.5990 | 88.2082 | 1.082 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 9,186.9800 | 9.1870 | 8,775.0100 | 8.7750 | (4.484) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 736.8000 | 0.7368 | 808.1800 | 0.8082 | 9.688 | 0 | 0 | 1,012 |
| 2022/11/25 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 1,703.1300 | 1.7031 | 1,852.0700 | 1.8521 | 8.745 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 5,333.8700 | 5.3339 | 4,998.6200 | 4.9986 | (6.285) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 3,224.5400 | 3.2245 | 3,467.3900 | 3.4674 | 7.531 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 3,620.1300 | 3.6201 | 3,343.9700 | 3.3440 | (7.628) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 2,721.8700 | 2.7219 | 2,939.2500 | 2.9393 | 7.986 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 3,595.8000 | 3.5958 | 3,320.6500 | 3.3206 | (7.652) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 2,738.4800 | 2.7385 | 2,956.8700 | 2.9569 | 7.975 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/11/2023 | | | Bond Future | 10.5919 | 90.5190 | 10.7114 | 90.0254 | 1.128 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 3,644.5400 | 3.6445 | 3,367.3700 | 3.3674 | (7.605) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 2,705.3600 | 2.7054 | 2,921.7300 | 2.9217 | 7.998 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 01/02/2024 | 11.37 | Call | Bond Future | 4,859.6100 | 4.8596 | 4,544.4000 | 4.5444 | (6.486) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 01/02/2024 | 11.37 | Put | Bond Future | 2,396.4000 | 2.3964 | 2,583.9500 | 2.5839 | 7.826 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 01/02/2024 | | | Bond Future | 10.7434 | 88.2455 | 10.8695 | 87.7427 | 1.174 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2030 | 01/02/2024 | 11.36 | Call | Bond Future | 4,833.8800 | 4.8339 | 4,519.5000 | 4.5195 | (6.504) | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 01/02/2024 | 11.36 | Put | Bond Future | 2,409.3000 | 2.4093 | 2,597.6800 | 2.5977 | 7.819 | 0 | 0 | 0 |
| 2022/11/25 | 2030 | 01/02/2024 | 11.35 | Call | Bond Future | 4,808.2100 | 4.8082 | 4,494.6600 | 4.4947 | (6.521) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | 2030 | 01/02/2024 | 11.35 | Put | Bond Future | 2,422.2700 | 2.4223 | 2,611.4800 | 2.6115 | 7.811 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 9.47 | Call | Bond Future | 100.4600 | 0.1005 | 70.4600 | 0.0705 | (29.863) | 0 | 0 | 500 |
| 2022/11/25 | 2032 | 02/02/2023 | 9.47 | Put | Bond Future | 7,217.9200 | 7.2179 | 7,737.6700 | 7.7377 | 7.201 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 9.92 | Call | Bond Future | 336.7500 | 0.3367 | 253.7900 | 0.2538 | (24.635) | 0 | 0 | 750 |
| 2022/11/25 | 2032 | 02/02/2023 | 9.92 | Put | Bond Future | 4,919.3500 | 4.9194 | 5,386.1400 | 5.3861 | 9.489 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 11.50 | Call | Bond Future | 4,352.3700 | 4.3524 | 3,926.4100 | 3.9264 | (9.787) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 11.50 | Put | Bond Future | 726.2500 | 0.7263 | 850.0400 | 0.8500 | 17.045 | 0 | 0 | 8,000 |
| 2022/11/25 | 2032 | 02/02/2023 | 11.69 | Call | Bond Future | 5,101.8400 | 5.1018 | 4,650.0800 | 4.6501 | (8.855) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 11.69 | Put | Bond Future | 556.4200 | 0.5564 | 654.4100 | 0.6544 | 17.611 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.50 | Call | Bond Future | 1,201.4100 | 1.2014 | 989.6600 | 0.9897 | (17.625) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.50 | Put | Bond Future | 2,649.4900 | 2.6495 | 2,987.4900 | 2.9875 | 12.757 | 0 | 0 | 454 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.67 | Call | Bond Future | 1,606.0700 | 1.6061 | 1,351.2000 | 1.3512 | (15.869) | 0 | 0 | 750 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.67 | Put | Bond Future | 2,162.7200 | 2.1627 | 2,457.6000 | 2.4576 | 13.635 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 11.45 | Call | Bond Future | 4,160.2400 | 4.1602 | 3,741.9000 | 3.7419 | (10.056) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 11.45 | Put | Bond Future | 778.3500 | 0.7783 | 909.7600 | 0.9098 | 16.883 | 0 | 0 | 8,000 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.40 | Call | Bond Future | 998.0300 | 0.9980 | 811.3000 | 0.8113 | (18.710) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.40 | Put | Bond Future | 2,976.1900 | 2.9762 | 3,339.2100 | 3.3392 | 12.197 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.22 | Call | Bond Future | 688.7100 | 0.6887 | 545.2100 | 0.5452 | (20.836) | 0 | 0 | 500 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.22 | Put | Bond Future | 3,631.7800 | 3.6318 | 4,038.0300 | 4.0380 | 11.186 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | | | Bond Future | 10.7773 | 88.4553 | 10.8843 | 87.9055 | 0.992 | 0.0000 | 0.0000 | 113,602 |
| 2022/11/25 | 2032 | 02/02/2023 | 9.31 | Call | Bond Future | 61.0600 | 0.0611 | 41.6400 | 0.0416 | (31.805) | 0 | 0 | 454 |
| 2022/11/25 | 2032 | 02/02/2023 | 9.31 | Put | Bond Future | 8,102.2700 | 8.1023 | 8,632.6000 | 8.6326 | 6.545 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 12.75 | Call | Bond Future | 9,546.6100 | 9.5466 | 9,019.9700 | 9.0200 | (5.517) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 12.75 | Put | Bond Future | 117.9800 | 0.1180 | 141.0900 | 0.1411 | 19.588 | 0 | 0 | 750 |
| 2022/11/25 | 2032 | 02/02/2023 | 11.84 | Call | Bond Future | 5,711.3000 | 5.7113 | 5,242.5100 | 5.2425 | (8.208) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 11.84 | Put | Bond Future | 449.8200 | 0.4498 | 530.7800 | 0.5308 | 17.998 | 0 | 0 | 500 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.38 | Call | Bond Future | 959.9900 | 0.9600 | 778.2000 | 0.7782 | (18.937) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.38 | Put | Bond Future | 3,044.6700 | 3.0447 | 3,412.6300 | 3.4126 | 12.085 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.39 | Call | Bond Future | 978.8300 | 0.9788 | 794.5700 | 0.7946 | (18.825) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.39 | Put | Bond Future | 3,010.2300 | 3.0102 | 3,375.7200 | 3.3757 | 12.142 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.16 | Call | Bond Future | 601.4800 | 0.6015 | 471.5800 | 0.4716 | (21.597) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.16 | Put | Bond Future | 3,869.3000 | 3.8693 | 4,289.1500 | 4.2892 | 10.851 | 0 | 0 | 454 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.30 | Call | Bond Future | 817.1200 | 0.8171 | 654.8000 | 0.6548 | (19.865) | 0 | 0 | 8,000 |
| 2022/11/25 | 2032 | 02/02/2023 | 10.30 | Put | Bond Future | 3,329.6200 | 3.3296 | 3,717.0500 | 3.7170 | 11.636 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 04/05/2023 | 13.43 | Call | Bond Future | 11,932.5500 | 11.9326 | 11,417.1300 | 11.4171 | (4.319) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 04/05/2023 | 13.43 | Put | Bond Future | 380.3200 | 0.3803 | 425.5100 | 0.4255 | 11.882 | 0 | 0 | 400 |
| 2022/11/25 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 3,126.7900 | 3.1268 | 2,836.5600 | 2.8366 | (9.282) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 3,207.7700 | 3.2078 | 3,478.1500 | 3.4781 | 8.429 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 04/05/2023 | 11.37 | Call | Bond Future | 4,521.4900 | 4.5215 | 4,166.1100 | 4.1661 | (7.860) | 0 | 0 | 400 |
| 2022/11/25 | 2032 | 04/05/2023 | | | Bond Future | 10.9061 | 85.9784 | 11.0178 | 85.4178 | 1.025 | 0.0000 | 0.0000 | 66,460 |
| 2022/11/25 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 3,100.2500 | 3.1002 | 2,811.4700 | 2.8115 | (9.315) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 3,231.7000 | 3.2317 | 3,503.5300 | 3.5035 | 8.411 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 04/05/2023 | 11.37 | Put | Bond Future | 2,225.4700 | 2.2255 | 2,430.7000 | 2.4307 | 9.222 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 04/05/2023 | 10.62 | Call | Bond Future | 2,455.4200 | 2.4554 | 2,205.0100 | 2.2050 | (10.198) | 0 | 0 | 400 |
| 2022/11/25 | 2032 | 04/05/2023 | 10.62 | Put | Bond Future | 3,913.1100 | 3.9131 | 4,223.3100 | 4.2233 | 7.927 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 3,073.8100 | 3.0738 | 2,786.4800 | 2.7865 | (9.348) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 3,255.7700 | 3.2558 | 3,529.0500 | 3.5290 | 8.394 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 5,852.0700 | 5.8521 | 5,470.3100 | 5.4703 | (6.524) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 2,293.4300 | 2.2934 | 2,483.6700 | 2.4837 | 8.295 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 6,271.4800 | 6.2715 | 5,877.1600 | 5.8772 | (6.288) | 0 | 0 | 5,000 |
| 2022/11/25 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 2,111.3000 | 2.1113 | 2,288.9800 | 2.2890 | 8.416 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 03/08/2023 | | | Bond Future | 11.0261 | 87.6853 | 11.1429 | 87.1133 | 1.059 | 0.0000 | 0.0000 | 2,600 |
| 2022/11/25 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 5,788.2900 | 5.7883 | 5,408.5100 | 5.4085 | (6.561) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 2,322.7200 | 2.3227 | 2,514.9400 | 2.5149 | 8.276 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 5,820.1500 | 5.8201 | 5,439.3800 | 5.4394 | (6.542) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 2,308.0300 | 2.3080 | 2,499.2600 | 2.4993 | 8.285 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 4,027.9700 | 4.0280 | 3,713.0600 | 3.7131 | (7.818) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 3,554.4000 | 3.5544 | 3,823.4600 | 3.8235 | 7.570 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/11/2023 | | | Bond Future | 11.1411 | 85.3309 | 11.2632 | 84.7469 | 1.096 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 4,001.3300 | 4.0013 | 3,687.5900 | 3.6876 | (7.841) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 3,575.4700 | 3.5755 | 3,845.7000 | 3.8457 | 7.558 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 3,975.0800 | 3.9751 | 3,662.5300 | 3.6625 | (7.863) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 3,596.9600 | 3.5970 | 3,868.3800 | 3.8684 | 7.546 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 01/02/2024 | 11.84 | Call | Bond Future | 5,575.8000 | 5.5758 | 5,209.5800 | 5.2096 | (6.568) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 01/02/2024 | 11.84 | Put | Bond Future | 3,053.5800 | 3.0536 | 3,282.2600 | 3.2823 | 7.489 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 01/02/2024 | 11.83 | Call | Bond Future | 5,547.2700 | 5.5473 | 5,182.0200 | 5.1820 | (6.584) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 01/02/2024 | 11.83 | Put | Bond Future | 3,070.0200 | 3.0700 | 3,299.6700 | 3.2997 | 7.480 | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 01/02/2024 | | | Bond Future | 11.2900 | 86.9618 | 11.4178 | 86.3669 | 1.132 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2032 | 01/02/2024 | 11.85 | Call | Bond Future | 5,604.7400 | 5.6047 | 5,237.5600 | 5.2376 | (6.551) | 0 | 0 | 0 |
| 2022/11/25 | 2032 | 01/02/2024 | 11.85 | Put | Bond Future | 3,037.5800 | 3.0376 | 3,265.3000 | 3.2653 | 7.497 | 0 | 0 | 0 |
| 2022/11/25 | 2033 | 02/02/2023 | | | Bond Future | 114.1872 | 114.1872 | 114.2887 | 114.2887 | 0.089 | 0.0000 | 0.0000 | 7,298 |
| 2022/11/25 | 2033 | 04/05/2023 | | | Bond Future | 115.0018 | 115.0018 | 115.1044 | 115.1044 | 0.089 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2033 | 03/08/2023 | | | Bond Future | 117.3101 | 117.3101 | 117.4144 | 117.4144 | 0.089 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2033 | 02/11/2023 | | | Bond Future | 118.3313 | 118.3313 | 118.4369 | 118.4369 | 0.089 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2033 | 01/02/2024 | | | Bond Future | 120.6235 | 120.6235 | 120.7315 | 120.7315 | 0.090 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2037 | 02/02/2023 | 11.03 | Call | Bond Future | 1,519.1100 | 1.5191 | 1,260.7400 | 1.2607 | (17.008) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/02/2023 | 11.03 | Put | Bond Future | 3,297.8800 | 3.2979 | 3,696.4800 | 3.6965 | 12.087 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/02/2023 | 11.04 | Call | Bond Future | 1,543.7100 | 1.5437 | 1,282.5700 | 1.2826 | (16.916) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/02/2023 | 11.04 | Put | Bond Future | 3,261.4400 | 3.2614 | 3,657.2700 | 3.6573 | 12.137 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/02/2023 | 11.97 | Call | Bond Future | 4,710.2700 | 4.7103 | 4,220.9400 | 4.2209 | (10.389) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/02/2023 | | | Bond Future | 11.3260 | 80.5566 | 11.4377 | 79.8997 | 0.987 | 0.0000 | 0.0000 | 133,345 |
| 2022/11/25 | 2037 | 02/02/2023 | 11.05 | Call | Bond Future | 1,568.4000 | 1.5684 | 1,304.4900 | 1.3045 | (16.827) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/02/2023 | 11.05 | Put | Bond Future | 3,225.1600 | 3.2252 | 3,618.2200 | 3.6182 | 12.187 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/02/2023 | 11.10 | Call | Bond Future | 1,695.6900 | 1.6957 | 1,417.8900 | 1.4179 | (16.383) | 0 | 0 | 577 |
| 2022/11/25 | 2037 | 02/02/2023 | 11.10 | Put | Bond Future | 3,048.5800 | 3.0486 | 3,427.7500 | 3.4277 | 12.438 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/02/2023 | 11.97 | Put | Bond Future | 1,030.7900 | 1.0308 | 1,198.4300 | 1.1984 | 16.263 | 0 | 0 | 577 |
| 2022/11/25 | 2037 | 04/05/2023 | 13.73 | Put | Bond Future | 632.7700 | 0.6328 | 704.6000 | 0.7046 | 11.352 | 0 | 0 | 400 |
| 2022/11/25 | 2037 | 04/05/2023 | 11.94 | Call | Bond Future | 5,295.6800 | 5.2957 | 4,866.0500 | 4.8661 | (8.113) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 04/05/2023 | 11.03 | Put | Bond Future | 5,000.5100 | 5.0005 | 5,393.2800 | 5.3933 | 7.855 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 3,218.1800 | 3.2182 | 2,893.0200 | 2.8930 | (10.104) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 4,100.3300 | 4.1003 | 4,445.0000 | 4.4450 | 8.406 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 3,246.7800 | 3.2468 | 2,919.8600 | 2.9199 | (10.069) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 4,069.9700 | 4.0700 | 4,412.8800 | 4.4129 | 8.425 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | 2037 | 04/05/2023 | 10.95 | Call | Bond Future | 2,309.4800 | 2.3095 | 2,046.7500 | 2.0468 | (11.376) | 0 | 0 | 703 |
| 2022/11/25 | 2037 | 04/05/2023 | 10.95 | Put | Bond Future | 5,295.6400 | 5.2956 | 5,702.7400 | 5.7027 | 7.687 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 04/05/2023 | | | Bond Future | 11.4507 | 82.0896 | 11.5668 | 81.4198 | 1.014 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2037 | 04/05/2023 | 13.73 | Call | Bond Future | 12,395.6400 | 12.3956 | 11,797.6400 | 11.7976 | (4.824) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 3,275.7300 | 3.2757 | 2,947.0400 | 2.9470 | (10.034) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 4,040.0200 | 4.0400 | 4,381.1600 | 4.3812 | 8.444 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 04/05/2023 | 11.78 | Call | Bond Future | 4,734.8800 | 4.7349 | 4,329.4100 | 4.3294 | (8.563) | 0 | 0 | 400 |
| 2022/11/25 | 2037 | 04/05/2023 | 11.78 | Put | Bond Future | 2,856.6000 | 2.8566 | 3,120.9600 | 3.1210 | 9.254 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 04/05/2023 | 11.94 | Put | Bond Future | 2,528.1100 | 2.5281 | 2,768.3100 | 2.7683 | 9.501 | 0 | 0 | 703 |
| 2022/11/25 | 2037 | 04/05/2023 | 11.03 | Call | Bond Future | 2,502.2600 | 2.5023 | 2,225.2000 | 2.2252 | (11.072) | 0 | 0 | 400 |
| 2022/11/25 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 6,208.6600 | 6.2087 | 5,774.9800 | 5.7750 | (6.985) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 3,174.1700 | 3.1742 | 3,423.8400 | 3.4238 | 7.866 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 6,242.9600 | 6.2430 | 5,808.0700 | 5.8081 | (6.966) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 3,154.7000 | 3.1547 | 3,403.1600 | 3.4032 | 7.876 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 03/08/2023 | | | Bond Future | 11.5719 | 79.4615 | 11.6926 | 78.7782 | 1.043 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 6,277.5600 | 6.2776 | 5,841.4600 | 5.8415 | (6.947) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 3,135.5900 | 3.1356 | 3,382.8400 | 3.3828 | 7.885 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 4,314.4500 | 4.3144 | 3,962.4100 | 3.9624 | (8.160) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 4,985.9100 | 4.9859 | 5,334.2500 | 5.3342 | 6.986 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 4,957.3800 | 4.9574 | 5,304.3300 | 5.3043 | 6.999 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/11/2023 | | | Bond Future | 11.6790 | 81.0992 | 11.8043 | 80.4016 | 1.073 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 4,928.9900 | 4.9290 | 5,274.5500 | 5.2746 | 7.011 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 4,257.8900 | 4.2579 | 3,908.6300 | 3.9086 | (8.203) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 4,286.1300 | 4.2861 | 3,935.4800 | 3.9355 | (8.181) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 01/02/2024 | 12.33 | Call | Bond Future | 6,605.8000 | 6.6058 | 6,168.9000 | 6.1689 | (6.614) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 01/02/2024 | 12.33 | Put | Bond Future | 3,854.9900 | 3.8550 | 4,128.8500 | 4.1288 | 7.104 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 01/02/2024 | | | Bond Future | 11.8159 | 78.3946 | 11.9462 | 77.6839 | 1.103 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2037 | 01/02/2024 | 12.31 | Call | Bond Future | 6,540.8300 | 6.5408 | 6,106.1500 | 6.1062 | (6.646) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 01/02/2024 | 12.31 | Put | Bond Future | 3,894.3700 | 3.8944 | 4,170.4500 | 4.1705 | 7.089 | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 01/02/2024 | 12.32 | Call | Bond Future | 6,573.4500 | 6.5735 | 6,137.6600 | 6.1377 | (6.630) | 0 | 0 | 0 |
| 2022/11/25 | 2037 | 01/02/2024 | 12.32 | Put | Bond Future | 3,874.7900 | 3.8748 | 4,149.7600 | 4.1498 | 7.096 | 0 | 0 | 0 |
| 2022/11/25 | 2038 | 02/02/2023 | | | Bond Future | 125.8051 | 125.8051 | 125.9583 | 125.9583 | 0.122 | 0.0000 | 0.0000 | 4,059 |
| 2022/11/25 | 2038 | 04/05/2023 | | | Bond Future | 128.2284 | 128.2284 | 128.3840 | 128.3840 | 0.121 | 0.0000 | 0.0000 | 1,583 |
| 2022/11/25 | 2038 | 03/08/2023 | | | Bond Future | 128.8402 | 128.8402 | 128.9978 | 128.9978 | 0.122 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2038 | 02/11/2023 | | | Bond Future | 131.5207 | 131.5207 | 131.6812 | 131.6812 | 0.122 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2038 | 01/02/2024 | | | Bond Future | 132.0606 | 132.0606 | 132.2235 | 132.2235 | 0.123 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 10.93 | Call | Bond Future | 1,160.1300 | 1.1601 | 940.1900 | 0.9402 | (18.958) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 12.24 | Call | Bond Future | 5,815.9500 | 5.8160 | 5,256.2100 | 5.2562 | (9.624) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 12.24 | Put | Bond Future | 862.6300 | 0.8626 | 1,009.7500 | 1.0097 | 17.055 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 12.27 | Call | Bond Future | 5,954.0800 | 5.9541 | 5,389.2500 | 5.3892 | (9.486) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 12.27 | Put | Bond Future | 827.9100 | 0.8279 | 969.9400 | 0.9699 | 17.155 | 0 | 0 | 388 |
| 2022/11/25 | 2040 | 02/02/2023 | 11.12 | Call | Bond Future | 1,602.8700 | 1.6029 | 1,327.3800 | 1.3274 | (17.187) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 11.12 | Put | Bond Future | 3,569.9300 | 3.5699 | 4,001.3000 | 4.0013 | 12.083 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 11.19 | Call | Bond Future | 1,788.2300 | 1.7882 | 1,491.8100 | 1.4918 | (16.576) | 0 | 0 | 563 |
| 2022/11/25 | 2040 | 02/02/2023 | 11.19 | Put | Bond Future | 3,294.6800 | 3.2947 | 3,705.1200 | 3.7051 | 12.458 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 12.07 | Put | Bond Future | 1,086.8100 | 1.0868 | 1,265.5700 | 1.2656 | 16.448 | 0 | 0 | 563 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | 2040 | 02/02/2023 | 10.96 | Call | Bond Future | 1,224.1300 | 1.2241 | 995.6100 | 0.9956 | (18.668) | 0 | 0 | 388 |
| 2022/11/25 | 2040 | 02/02/2023 | 10.96 | Put | Bond Future | 4,258.9500 | 4.2589 | 4,737.2900 | 4.7373 | 11.231 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | | | Bond Future | 11.4232 | 82.1727 | 11.5350 | 81.4659 | 0.978 | 0.0000 | 0.0000 | 122,608 |
| 2022/11/25 | 2040 | 02/02/2023 | 10.18 | Call | Bond Future | 242.8500 | 0.2429 | 179.4300 | 0.1794 | (26.115) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 10.18 | Put | Bond Future | 8,795.8900 | 8.7959 | 9,439.3300 | 9.4393 | 7.315 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 10.21 | Call | Bond Future | 261.1000 | 0.2611 | 193.6800 | 0.1937 | (25.822) | 0 | 0 | 388 |
| 2022/11/25 | 2040 | 02/02/2023 | 10.21 | Put | Bond Future | 8,591.8700 | 8.5919 | 9,231.3100 | 9.2313 | 7.442 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 10.93 | Put | Bond Future | 4,397.5000 | 4.3975 | 4,884.4200 | 4.8844 | 11.073 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 12.07 | Call | Bond Future | 5,048.8600 | 5.0489 | 4,520.7600 | 4.5208 | (10.460) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 11.10 | Call | Bond Future | 1,552.0600 | 1.5521 | 1,282.5200 | 1.2825 | (17.367) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 11.10 | Put | Bond Future | 3,651.4500 | 3.6514 | 4,088.7700 | 4.0888 | 11.977 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 11.11 | Call | Bond Future | 1,577.3500 | 1.5774 | 1,304.8300 | 1.3048 | (17.277) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/02/2023 | 11.11 | Put | Bond Future | 3,610.5300 | 3.6105 | 4,044.8700 | 4.0449 | 12.030 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 955.3500 | 0.9553 | 1,058.4700 | 1.0585 | 10.794 | 0 | 0 | 486 |
| 2022/11/25 | 2040 | 04/05/2023 | 12.05 | Put | Bond Future | 2,742.9200 | 2.7429 | 2,998.6300 | 2.9986 | 9.323 | 0 | 0 | 684 |
| 2022/11/25 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 8,771.2700 | 8.7713 | 8,212.0000 | 8.2120 | (6.376) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 1,582.1400 | 1.5821 | 1,743.5400 | 1.7435 | 10.201 | 0 | 0 | 388 |
| 2022/11/25 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 3,632.3800 | 3.6324 | 3,273.9400 | 3.2739 | (9.868) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 4,352.5700 | 4.3526 | 4,714.8000 | 4.7148 | 8.322 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 7,157.3500 | 7.1574 | 7,652.4500 | 7.6525 | 6.917 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | | | Bond Future | 11.5443 | 83.7366 | 11.6603 | 83.0159 | 1.005 | 0.0000 | 0.0000 | 300 |
| 2022/11/25 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 11,628.5200 | 11.6285 | 11,010.9700 | 11.0110 | (5.311) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 3,791.4400 | 3.7914 | 3,423.7000 | 3.4237 | (9.699) | 0 | 0 | 486 |
| 2022/11/25 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 4,195.4500 | 4.1955 | 4,548.3800 | 4.5484 | 8.412 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | 12.05 | Call | Bond Future | 5,812.6400 | 5.8126 | 5,347.6800 | 5.3477 | (7.999) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 3,569.8400 | 3.5698 | 3,215.1500 | 3.2151 | (9.936) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 4,417.0400 | 4.4170 | 4,783.0200 | 4.7830 | 8.286 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 3,601.1600 | 3.6012 | 3,244.6000 | 3.2446 | (9.901) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 4,384.8100 | 4.3848 | 4,748.9200 | 4.7489 | 8.304 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 1,803.8600 | 1.8039 | 1,578.2900 | 1.5783 | (12.505) | 0 | 0 | 486 |
| 2022/11/25 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 2,224.6000 | 2.2246 | 1,963.4600 | 1.9635 | (11.739) | 0 | 0 | 388 |
| 2022/11/25 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 6,281.2800 | 6.2813 | 6,740.8100 | 6.7408 | 7.316 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | 11.03 | Call | Bond Future | 2,494.7200 | 2.4947 | 2,212.5600 | 2.2126 | (11.310) | 0 | 0 | 684 |
| 2022/11/25 | 2040 | 04/05/2023 | 11.03 | Put | Bond Future | 5,814.2200 | 5.8142 | 6,252.7300 | 6.2527 | 7.542 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 944.6600 | 0.9447 | 807.4000 | 0.8074 | (14.530) | 0 | 0 | 388 |
| 2022/11/25 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 10,300.9100 | 10.3009 | 10,884.3200 | 10.8843 | 5.664 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 6,726.2300 | 6.7262 | 6,255.7500 | 6.2558 | (6.995) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 3,349.9700 | 3.3500 | 3,614.6800 | 3.6147 | 7.902 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 03/08/2023 | | | Bond Future | 11.6619 | 80.8907 | 11.7824 | 80.1555 | 1.033 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 6,652.4500 | 6.6525 | 6,184.5800 | 6.1846 | (7.033) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 3,391.2500 | 3.3913 | 3,658.5700 | 3.6586 | 7.883 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 6,689.1800 | 6.6892 | 6,220.0100 | 6.2200 | (7.014) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 3,370.4200 | 3.3704 | 3,636.4400 | 3.6364 | 7.893 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 5,652.2500 | 5.6523 | 6,029.3100 | 6.0293 | 6.671 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 4,579.7900 | 4.5798 | 4,209.2300 | 4.2092 | (8.091) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 5,715.8500 | 5.7159 | 6,095.8400 | 6.0958 | 6.648 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 4,609.8800 | 4.6099 | 4,237.8500 | 4.2379 | (8.070) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/11/2023 | | | Bond Future | 11.7657 | 82.5580 | 11.8907 | 81.8075 | 1.062 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 4,639.7300 | 4.6397 | 4,266.2400 | 4.2662 | (8.050) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 5,684.1300 | 5.6841 | 6,062.6500 | 6.0626 | 6.659 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 01/02/2024 | 12.33 | Call | Bond Future | 6,889.4400 | 6.8894 | 6,427.8100 | 6.4278 | (6.701) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 01/02/2024 | 12.33 | Put | Bond Future | 4,385.0500 | 4.3850 | 4,688.1200 | 4.6881 | 6.911 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 01/02/2024 | 12.34 | Call | Bond Future | 6,923.4200 | 6.9234 | 6,460.5900 | 6.4606 | (6.685) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 01/02/2024 | 12.34 | Put | Bond Future | 4,362.6000 | 4.3626 | 4,664.4700 | 4.6645 | 6.919 | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 01/02/2024 | | | Bond Future | 11.8974 | 79.6308 | 12.0272 | 78.8661 | 1.091 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2040 | 01/02/2024 | 12.35 | Call | Bond Future | 6,957.7800 | 6.9578 | 6,493.7500 | 6.4938 | (6.669) | 0 | 0 | 0 |
| 2022/11/25 | 2040 | 01/02/2024 | 12.35 | Put | Bond Future | 4,340.5900 | 4.3406 | 4,641.2600 | 4.6413 | 6.927 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 10.30 | Call | Bond Future | 382.9900 | 0.3830 | 285.7000 | 0.2857 | (25.403) | 0 | 0 | 2,840 |
| 2022/11/25 | 2044 | 02/02/2023 | 10.30 | Put | Bond Future | 7,782.3200 | 7.7823 | 8,447.6200 | 8.4476 | 8.549 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.00 | Call | Bond Future | 1,557.7000 | 1.5577 | 1,274.2400 | 1.2742 | (18.197) | 0 | 0 | 2,840 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.00 | Put | Bond Future | 3,884.3400 | 3.8843 | 4,363.4700 | 4.3635 | 12.335 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 12.00 | Call | Bond Future | 5,251.5800 | 5.2516 | 4,682.4400 | 4.6824 | (10.838) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 12.00 | Put | Bond Future | 1,134.6500 | 1.1347 | 1,328.1000 | 1.3281 | 17.049 | 0 | 0 | 4,000 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.20 | Put | Bond Future | 3,093.6500 | 3.0937 | 3,508.1100 | 3.5081 | 13.397 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.75 | Put | Bond Future | 1,572.5000 | 1.5725 | 1,824.5700 | 1.8246 | 16.030 | 0 | 0 | 2,500 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.90 | Call | Bond Future | 4,805.6900 | 4.8057 | 4,258.6800 | 4.2587 | (11.383) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.90 | Put | Bond Future | 1,294.3000 | 1.2943 | 1,509.8800 | 1.5099 | 16.656 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.14 | Call | Bond Future | 1,946.3000 | 1.9463 | 1,617.5400 | 1.6175 | (16.892) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.14 | Put | Bond Future | 3,316.6600 | 3.3167 | 3,750.4900 | 3.7505 | 13.080 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.15 | Call | Bond Future | 1,975.9700 | 1.9760 | 1,643.9700 | 1.6440 | (16.802) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.15 | Put | Bond Future | 3,278.7300 | 3.2787 | 3,709.3200 | 3.7093 | 13.133 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | | | Bond Future | 11.3455 | 79.5468 | 11.4624 | 78.7843 | 1.030 | 0.0000 | 0.0000 | 86,046 |
| 2022/11/25 | 2044 | 02/02/2023 | 10.75 | Call | Bond Future | 998.6100 | 0.9986 | 792.2000 | 0.7922 | (20.670) | 0 | 0 | 2,500 |
| 2022/11/25 | 2044 | 02/02/2023 | 10.75 | Put | Bond Future | 5,079.9600 | 5.0800 | 5,636.1400 | 5.6361 | 10.949 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.20 | Call | Bond Future | 2,127.4800 | 2.1275 | 1,779.3500 | 1.7794 | (16.363) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.75 | Call | Bond Future | 4,160.0700 | 4.1601 | 3,649.5500 | 3.6495 | (12.272) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.16 | Call | Bond Future | 2,005.7400 | 2.0057 | 1,670.5100 | 1.6705 | (16.714) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/02/2023 | 11.16 | Put | Bond Future | 3,240.9900 | 3.2410 | 3,668.3500 | 3.6683 | 13.186 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 04/05/2023 | 11.75 | Put | Bond Future | 3,260.6400 | 3.2606 | 3,572.8900 | 3.5729 | 9.576 | 0 | 0 | 4,115 |
| 2022/11/25 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 3,919.4900 | 3.9195 | 3,519.8500 | 3.5199 | (10.196) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 4,221.4300 | 4.2214 | 4,599.1600 | 4.5992 | 8.948 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 3,952.7100 | 3.9527 | 3,551.0500 | 3.5511 | (10.162) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 4,189.6100 | 4.1896 | 4,565.3200 | 4.5653 | 8.968 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 04/05/2023 | | | Bond Future | 11.4565 | 81.0607 | 11.5777 | 80.2833 | 1.058 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2044 | 04/05/2023 | 12.25 | Call | Bond Future | 7,093.7200 | 7.0937 | 6,546.5700 | 6.5466 | (7.713) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 04/05/2023 | 12.25 | Put | Bond Future | 2,227.8900 | 2.2279 | 2,458.1100 | 2.4581 | 10.334 | 0 | 0 | 1,500 |
| 2022/11/25 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 3,986.2600 | 3.9863 | 3,582.5800 | 3.5826 | (10.127) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 4,158.2100 | 4.1582 | 4,531.9000 | 4.5319 | 8.987 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 04/05/2023 | 11.75 | Call | Bond Future | 5,121.1300 | 5.1211 | 4,656.0100 | 4.6560 | (9.082) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 04/05/2023 | 12.00 | Call | Bond Future | 6,083.8600 | 6.0839 | 5,575.4000 | 5.5754 | (8.358) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 04/05/2023 | 12.00 | Put | Bond Future | 2,695.5500 | 2.6956 | 2,964.4600 | 2.9645 | 9.976 | 0 | 0 | 4,115 |
| 2022/11/25 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 7,032.2700 | 7.0323 | 6,521.8300 | 6.5218 | (7.259) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 3,446.3400 | 3.4463 | 3,729.0000 | 3.7290 | 8.202 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 7,070.2700 | 7.0703 | 6,558.4500 | 6.5585 | (7.239) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 3,425.5700 | 3.4256 | 3,706.8500 | 3.7069 | 8.211 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | 2044 | 03/08/2023 | | | Bond Future | 11.5638 | 78.2869 | 11.6895 | 77.4939 | 1.087 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 7,108.0700 | 7.1081 | 6,594.8900 | 6.5949 | (7.220) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 3,404.6800 | 3.4047 | 3,684.6000 | 3.6846 | 8.222 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 5,144.3700 | 5.1444 | 4,727.2200 | 4.7272 | (8.109) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 5,697.9400 | 5.6979 | 6,090.3800 | 6.0904 | 6.887 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/11/2023 | | | Bond Future | 11.6577 | 79.9006 | 11.7879 | 79.0910 | 1.117 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 5,081.2300 | 5.0812 | 4,667.1600 | 4.6672 | (8.149) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 5,761.8900 | 5.7619 | 6,157.4100 | 6.1574 | 6.864 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 5,112.7700 | 5.1128 | 4,697.1500 | 4.6971 | (8.129) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 5,729.8400 | 5.7298 | 6,123.8100 | 6.1238 | 6.876 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 01/02/2024 | 12.29 | Call | Bond Future | 7,588.7000 | 7.5887 | 7,079.7100 | 7.0797 | (6.707) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 01/02/2024 | 12.29 | Put | Bond Future | 4,533.7300 | 4.5337 | 4,849.6600 | 4.8497 | 6.968 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 01/02/2024 | | | Bond Future | 11.7772 | 77.0478 | 11.9123 | 76.2228 | 1.147 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2044 | 01/02/2024 | 12.27 | Call | Bond Future | 7,517.9900 | 7.5180 | 7,011.4700 | 7.0115 | (6.737) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 01/02/2024 | 12.27 | Put | Bond Future | 4,578.3600 | 4.5784 | 4,896.7600 | 4.8968 | 6.954 | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 01/02/2024 | 12.28 | Call | Bond Future | 7,553.3300 | 7.5533 | 7,045.5700 | 7.0456 | (6.722) | 0 | 0 | 0 |
| 2022/11/25 | 2044 | 01/02/2024 | 12.28 | Put | Bond Future | 4,555.9900 | 4.5560 | 4,873.1500 | 4.8731 | 6.961 | 0 | 0 | 0 |
| 2022/11/25 | 2046 | 02/02/2023 | | | Bond Future | 112.1636 | 112.1636 | 112.1629 | 112.1629 | (0.001) | 0.0000 | 0.0000 | 13,076 |
| 2022/11/25 | 2046 | 04/05/2023 | | | Bond Future | 112.2917 | 112.2917 | 112.2901 | 112.2901 | (0.001) | 0.0000 | 0.0000 | 4,935 |
| 2022/11/25 | 2046 | 03/08/2023 | | | Bond Future | 114.5460 | 114.5460 | 114.5439 | 114.5439 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2046 | 02/11/2023 | | | Bond Future | 114.8429 | 114.8429 | 114.8397 | 114.8397 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2046 | 01/02/2024 | | | Bond Future | 117.0665 | 117.0665 | 117.0636 | 117.0636 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2050 | 02/02/2023 | | | Bond Future | 112.0179 | 112.0179 | 112.6181 | 112.6181 | 0.536 | 0.0000 | 0.0000 | 9,301 |
| 2022/11/25 | 2050 | 04/05/2023 | | | Bond Future | 114.1755 | 114.1755 | 114.7867 | 114.7867 | 0.535 | 0.0000 | 0.0000 | 3,359 |
| 2022/11/25 | 2050 | 03/08/2023 | | | Bond Future | 114.2857 | 114.2857 | 114.9083 | 114.9083 | 0.545 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2050 | 02/11/2023 | | | Bond Future | 116.6632 | 116.6632 | 117.2986 | 117.2986 | 0.545 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 2050 | 01/02/2024 | | | Bond Future | 116.6872 | 116.6872 | 117.3340 | 117.3340 | 0.554 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | AL37 | 02/02/2023 | | | Index Future | 858.9590 | 858.9590 | 855.4780 | 855.4780 | (0.405) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | AL37 | 04/05/2023 | | | Index Future | 875.2930 | 875.2930 | 871.7410 | 871.7410 | (0.406) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | AL37 | 03/08/2023 | | | Index Future | 892.6550 | 892.6550 | 889.0300 | 889.0300 | (0.406) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | AL37 | 02/11/2023 | | | Index Future | 911.0170 | 911.0170 | 907.3160 | 907.3160 | (0.406) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | AL37 | 01/02/2024 | | | Index Future | 928.4810 | 928.4810 | 924.7110 | 924.7110 | (0.406) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | AL7T | 02/02/2023 | | | Index Future | 991.0230 | 991.0230 | 985.4140 | 985.4140 | (0.566) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | AL7T | 04/05/2023 | | | Index Future | 1,009.8670 | 1,009.8670 | 1,004.1480 | 1,004.1480 | (0.566) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | AL7T | 03/08/2023 | | | Index Future | 1,029.8990 | 1,029.8990 | 1,024.0630 | 1,024.0630 | (0.567) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | AL7T | 02/11/2023 | | | Index Future | 1,051.0840 | 1,051.0840 | 1,045.1260 | 1,045.1260 | (0.567) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | AL7T | 01/02/2024 | | | Index Future | 1,071.2320 | 1,071.2320 | 1,065.1620 | 1,065.1620 | (0.567) | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | ALBI | 02/02/2023 | | | Index Future | 870.9440 | 870.9440 | 865.0200 | 865.0200 | (0.680) | 0.0000 | 0.0000 | 107 |
| 2022/11/25 | ALBI | 04/05/2023 | | | Index Future | 887.5050 | 887.5050 | 881.4650 | 881.4650 | (0.681) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | ALBI | 03/08/2023 | | | Index Future | 905.1090 | 905.1090 | 898.9470 | 898.9470 | (0.681) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | ALBI | 02/11/2023 | | | Index Future | 923.7280 | 923.7280 | 917.4370 | 917.4370 | (0.681) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | ALBI | 01/02/2024 | | | Index Future | 941.4350 | 941.4350 | 935.0250 | 935.0250 | (0.681) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C223 | 25/01/2023 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | ES33 | 02/02/2023 | | | Bond Future | 12.1328 | 75.7585 | 12.2444 | 75.2334 | 0.920 | 0.0000 | 0.0000 | 350 |
| 2022/11/25 | ES33 | 04/05/2023 | | | Bond Future | 12.2984 | 73.4245 | 12.4148 | 72.8890 | 0.946 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | ES33 | 03/08/2023 | | | Bond Future | 12.4574 | 74.8992 | 12.5788 | 74.3527 | 0.975 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | ES33 | 02/11/2023 | | | Bond Future | 12.6158 | 72.6633 | 12.7425 | 72.1053 | 1.004 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | ES33 | 01/02/2024 | | | Bond Future | 12.8116 | 74.0677 | 12.9439 | 73.4990 | 1.033 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | ES42 | 02/02/2023 | | | Bond Future | 12.3485 | 74.3737 | 12.4652 | 73.7267 | 0.945 | 0.0000 | 0.0000 | 4,195 |
| 2022/11/25 | ES42 | 04/05/2023 | | | Bond Future | 12.4970 | 71.5436 | 12.6186 | 70.8838 | 0.973 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | ES42 | 03/08/2023 | | | Bond Future | 12.6358 | 72.9812 | 12.7621 | 72.3079 | 1.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | ES42 | 02/11/2023 | | | Bond Future | 12.7735 | 70.2379 | 12.9050 | 69.5505 | 1.029 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | ES42 | 01/02/2024 | | | Bond Future | 12.9346 | 71.5936 | 13.0714 | 70.8931 | 1.058 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | GOVI | 02/02/2023 | 850.82 | Call | GOVI | 77,950.0000 | 7.7950 | 19,640.0000 | 1.9640 | (74.804) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 02/02/2023 | 850.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 02/02/2023 | 850.83 | Call | GOVI | 77,850.0000 | 7.7850 | 19,540.0000 | 1.9540 | (74.900) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 02/02/2023 | 850.83 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 02/02/2023 | | | GOVI | 858.6150 | 858.6150 | 852.7840 | 852.7840 | (0.679) | 0.0000 | 0.0000 | 835 |
| 2022/11/25 | GOVI | 02/02/2023 | 850.84 | Call | GOVI | 77,750.0000 | 7.7750 | 19,440.0000 | 1.9440 | (74.997) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 02/02/2023 | 850.84 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 220,820.0000 | 22.0820 | 161,370.0000 | 16.1370 | (26.922) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 220,720.0000 | 22.0720 | 161,270.0000 | 16.1270 | (26.935) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 04/05/2023 | | | GOVI | 874.9420 | 874.9420 | 868.9970 | 868.9970 | (0.679) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 220,620.0000 | 22.0620 | 161,170.0000 | 16.1170 | (26.947) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 550,870.0000 | 55.0870 | 490,210.0000 | 49.0210 | (11.012) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 550,770.0000 | 55.0770 | 490,110.0000 | 49.0110 | (11.014) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 03/08/2023 | 837.22 | 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 Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | GOVI | 03/08/2023 | | | GOVI | 892.2970 | 892.2970 | 886.2310 | 886.2310 | (0.680) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 550,670.0000 | 55.0670 | 490,010.0000 | 49.0010 | (11.016) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 248,320.0000 | 24.8320 | 186,400.0000 | 18.6400 | (24.936) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 02/11/2023 | | | GOVI | 910.6520 | 910.6520 | 904.4600 | 904.4600 | (0.680) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 248,520.0000 | 24.8520 | 186,600.0000 | 18.6600 | (24.915) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 248,420.0000 | 24.8420 | 186,500.0000 | 18.6500 | (24.926) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 01/02/2024 | 880.00 | Call | GOVI | 481,080.0000 | 48.1080 | 417,990.0000 | 41.7990 | (13.114) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 01/02/2024 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 01/02/2024 | | | GOVI | 928.1080 | 928.1080 | 921.7990 | 921.7990 | (0.680) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | GOVI | 01/02/2024 | 879.98 | Call | GOVI | 481,280.0000 | 48.1280 | 418,190.0000 | 41.8190 | (13.109) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 01/02/2024 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 01/02/2024 | 879.99 | Call | GOVI | 481,180.0000 | 48.1180 | 418,090.0000 | 41.8090 | (13.112) | 0 | 0 | 0 |
| 2022/11/25 | GOVI | 01/02/2024 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2022/11/25 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IGOV | 02/02/2023 | | | Index Future | 318.5650 | 318.5650 | 318.9420 | 318.9420 | 0.118 | 0.0000 | 0.0000 | 662 |
| 2022/11/25 | IGOV | 04/05/2023 | | | Index Future | 324.7000 | 324.7000 | 325.0830 | 325.0830 | 0.118 | 0.0000 | 0.0000 | 16 |
| 2022/11/25 | IGOV | 03/08/2023 | | | Index Future | 331.2160 | 331.2160 | 331.6050 | 331.6050 | 0.117 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IGOV | 02/11/2023 | | | Index Future | 338.1030 | 338.1030 | 338.5000 | 338.5000 | 0.117 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IGOV | 01/02/2024 | | | Index Future | 344.6570 | 344.6570 | 345.0620 | 345.0620 | 0.118 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 7.1550 | 92.8450 | 7.2350 | 92.7650 | 1.118 | 0.0000 | 0.0000 | 68 |

| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | JBAF | 18/01/2023 | | | Jibar Tradeable Future | 7.2550 | 92.7450 | 7.3250 | 92.6750 | 0.965 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | JBAF | 15/02/2023 | | | Jibar Tradeable Future | 7.5500 | 92.4500 | 7.6200 | 92.3800 | 0.927 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 7.5850 | 92.4150 | 7.6650 | 92.3350 | 1.055 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | JBAF | 19/04/2023 | | | Jibar Tradeable Future | 7.7100 | 92.2900 | 7.8000 | 92.2000 | 1.167 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | JBAF | 17/05/2023 | | | Jibar Tradeable Future | 7.7200 | 92.2800 | 7.8200 | 92.1800 | 1.295 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 7.7300 | 92.2700 | 7.8300 | 92.1700 | 1.294 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 7.7450 | 92.2550 | 7.8450 | 92.1550 | 1.291 | 0.0000 | 0.0000 | 75 |
| 2022/11/25 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 7.7550 | 92.2450 | 7.8350 | 92.1650 | 1.032 | 0.0000 | 0.0000 | 272 |
| 2022/11/25 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 7.7300 | 92.2700 | 7.8100 | 92.1900 | 1.035 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 7.7100 | 92.2900 | 7.7900 | 92.2100 | 1.038 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | JBAF | 18/09/2024 | | | Jibar Tradeable Future | 7.6950 | 92.3050 | 7.7750 | 92.2250 | 1.040 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 9.81 | Call | Bond Future | 171.1300 | 0.1711 | 122.5400 | 0.1225 | (28.394) | 0 | 0 | 582 |
| 2022/11/25 | R035 | 02/02/2023 | 9.81 | Put | Bond Future | 8,458.8900 | 8.4589 | 9,090.6400 | 9.0906 | 7.468 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 9.85 | Call | Bond Future | 189.3100 | 0.1893 | 136.3400 | 0.1363 | (27.981) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 9.89 | Call | Bond Future | 209.0600 | 0.2091 | 151.4200 | 0.1514 | (27.571) | 0 | 0 | 388 |
| 2022/11/25 | R035 | 02/02/2023 | 9.89 | Put | Bond Future | 7,965.9400 | 7.9659 | 8,588.6400 | 8.5886 | 7.817 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 11.94 | Call | Bond Future | 5,328.8300 | 5.3288 | 4,794.4800 | 4.7945 | (10.028) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 13.22 | Put | Bond Future | 125.7200 | 0.1257 | 152.6800 | 0.1527 | 21.444 | 0 | 0 | 976 |
| 2022/11/25 | R035 | 02/02/2023 | 10.88 | Call | Bond Future | 1,583.2000 | 1.5832 | 1,307.5500 | 1.3075 | (17.411) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 10.88 | Put | Bond Future | 3,105.8500 | 3.1058 | 3,510.5400 | 3.5105 | 13.030 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 10.66 | Call | Bond Future | 1,092.4800 | 1.0925 | 878.9800 | 0.8790 | (19.543) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 10.66 | Put | Bond Future | 3,948.5700 | 3.9486 | 4,415.4100 | 4.4154 | 11.823 | 0 | 0 | 582 |
| 2022/11/25 | R035 | 02/02/2023 | 10.30 | Put | Bond Future | 5,631.8000 | 5.6318 | 6,187.8700 | 6.1879 | 9.874 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 10.60 | Call | Bond Future | 979.5100 | 0.9795 | 782.1700 | 0.7822 | (20.147) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 10.60 | Put | Bond Future | 4,204.2800 | 4.2043 | 4,687.2800 | 4.6873 | 11.488 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 10.64 | Put | Bond Future | 4,032.6700 | 4.0327 | 4,504.9400 | 4.5049 | 11.711 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | | | Bond Future | 11.1371 | 89.0963 | 11.2541 | 88.4159 | 1.051 | 0.0000 | 0.0000 | 167,821 |
| 2022/11/25 | R035 | 02/02/2023 | 9.85 | Put | Bond Future | 8,211.1100 | 8.2111 | 8,838.4800 | 8.8385 | 7.641 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 11.94 | Put | Bond Future | 812.2400 | 0.8122 | 958.2300 | 0.9582 | 17.974 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 11.98 | Call | Bond Future | 5,501.1000 | 5.5011 | 4,960.0500 | 4.9600 | (9.835) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 11.98 | Put | Bond Future | 768.5200 | 0.7685 | 907.8100 | 0.9078 | 18.124 | 0 | 0 | 388 |
| 2022/11/25 | R035 | 02/02/2023 | 13.22 | Call | Bond Future | 11,160.1800 | 11.1602 | 10,506.8000 | 10.5068 | (5.855) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 11.05 | Call | Bond Future | 2,041.9600 | 2.0420 | 1,717.3800 | 1.7174 | (15.896) | 0 | 0 | 976 |
| 2022/11/25 | R035 | 02/02/2023 | 11.05 | Put | Bond Future | 2,553.6900 | 2.5537 | 2,909.4500 | 2.9094 | 13.931 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 11.06 | Call | Bond Future | 2,071.0400 | 2.0710 | 1,743.6100 | 1.7436 | (15.810) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 11.06 | Put | Bond Future | 2,523.8200 | 2.5238 | 2,876.7300 | 2.8767 | 13.983 | 0 | 0 | 582 |
| 2022/11/25 | R035 | 02/02/2023 | 10.86 | Call | Bond Future | 1,533.5900 | 1.5336 | 1,263.7000 | 1.2637 | (17.599) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 10.86 | Put | Bond Future | 3,176.2800 | 3.1763 | 3,586.7300 | 3.5867 | 12.922 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 10.87 | Call | Bond Future | 1,558.2800 | 1.5583 | 1,285.5100 | 1.2855 | (17.505) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 10.87 | Put | Bond Future | 3,140.9200 | 3.1409 | 3,548.4900 | 3.5485 | 12.976 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/02/2023 | 10.30 | Call | Bond Future | 530.6800 | 0.5307 | 406.4100 | 0.4064 | (23.417) | 0 | 0 | 976 |
| 2022/11/25 | R035 | 02/02/2023 | 10.64 | Call | Bond Future | 1,053.9300 | 1.0539 | 845.8600 | 0.8459 | (19.742) | 0 | 0 | 388 |
| 2022/11/25 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 3,704.1400 | 3.7041 | 4,043.1900 | 4.0432 | 9.153 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 7,921.2900 | 7.9213 | 7,385.4800 | 7.3855 | (6.764) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 1,419.5200 | 1.4195 | 1,577.3300 | 1.5773 | 11.117 | 0 | 0 | 388 |
| 2022/11/25 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 10,863.3100 | 10.8633 | 10,264.8600 | 10.2649 | (5.509) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 800.4100 | 0.8004 | 895.5800 | 0.8956 | 11.890 | 0 | 0 | 491 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 3,328.8900 | 3.3289 | 2,983.3800 | 2.9834 | (10.379) | 0 | 0 | 491 |
| 2022/11/25 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 3,416.8400 | 3.4168 | 3,065.8800 | 3.0659 | (10.271) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 3,446.4000 | 3.4464 | 3,093.6300 | 3.0936 | (10.236) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 1,902.7800 | 1.9028 | 1,662.7000 | 1.6627 | (12.617) | 0 | 0 | 388 |
| 2022/11/25 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 5,806.7500 | 5.8067 | 6,260.2900 | 6.2603 | 7.811 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 04/05/2023 | | | Bond Future | 11.2597 | 86.2891 | 11.3814 | 85.5955 | 1.081 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 3,476.0800 | 3.4761 | 3,121.5100 | 3.1215 | (10.200) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 3,845.3400 | 3.8453 | 4,193.4500 | 4.1935 | 9.053 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 3,760.0900 | 3.7601 | 4,102.7500 | 4.1027 | 9.113 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 3,732.0300 | 3.7320 | 4,072.8800 | 4.0729 | 9.133 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 800.8700 | 0.8009 | 676.5700 | 0.6766 | (15.521) | 0 | 0 | 388 |
| 2022/11/25 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 9,456.2600 | 9.4563 | 10,025.5800 | 10.0256 | 6.021 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 1,562.1100 | 1.5621 | 1,353.6400 | 1.3536 | (13.345) | 0 | 0 | 491 |
| 2022/11/25 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 6,575.0900 | 6.5751 | 7,060.2400 | 7.0602 | 7.379 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 6,370.6800 | 6.3707 | 5,914.6000 | 5.9146 | (7.159) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 2,963.7700 | 2.9638 | 3,215.3800 | 3.2154 | 8.490 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 03/08/2023 | | | Bond Future | 11.3759 | 88.0020 | 11.5026 | 87.2943 | 1.113 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 6,301.2100 | 6.3012 | 5,847.6200 | 5.8476 | (7.198) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 3,000.4100 | 3.0004 | 3,254.5100 | 3.2545 | 8.469 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 6,335.9100 | 6.3359 | 5,881.0800 | 5.8811 | (7.179) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 2,982.0300 | 2.9820 | 3,234.8900 | 3.2349 | 8.479 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 4,273.0500 | 4.2731 | 3,906.9900 | 3.9070 | (8.567) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 4,716.6300 | 4.7166 | 5,073.0200 | 5.0730 | 7.556 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 4,301.1700 | 4.3012 | 3,933.6600 | 3.9337 | (8.544) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 4,689.2400 | 4.6892 | 5,044.1800 | 5.0442 | 7.569 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/11/2023 | | | Bond Future | 11.4902 | 85.3095 | 11.6220 | 84.5870 | 1.147 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 4,329.3800 | 4.3294 | 3,960.4300 | 3.9604 | (8.522) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 4,661.9800 | 4.6620 | 5,015.4800 | 5.0155 | 7.583 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 01/02/2024 | 12.18 | Put | Bond Future | 3,697.3000 | 3.6973 | 3,980.8000 | 3.9808 | 7.668 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 01/02/2024 | 12.19 | Call | Bond Future | 6,582.9400 | 6.5829 | 6,129.2400 | 6.1292 | (6.892) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 01/02/2024 | 12.19 | Put | Bond Future | 3,678.4500 | 3.6785 | 3,960.8100 | 3.9608 | 7.676 | 0 | 0 | 0 |
| 2022/11/25 | R035 | 01/02/2024 | | | Bond Future | 11.6374 | 86.9404 | 11.7749 | 86.2043 | 1.181 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R035 | 01/02/2024 | 12.18 | Call | Bond Future | 6,550.5000 | 6.5505 | 6,097.9400 | 6.0979 | (6.909) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 01/02/2024 | 12.20 | Call | Bond Future | 6,615.4300 | 6.6154 | 6,160.5800 | 6.1606 | (6.876) | 0 | 0 | 0 |
| 2022/11/25 | R035 | 01/02/2024 | 12.20 | Put | Bond Future | 3,659.7100 | 3.6597 | 3,940.9200 | 3.9409 | 7.684 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/02/2023 | 8.32 | Call | Bond Future | 593.4500 | 0.5934 | 444.9600 | 0.4450 | (25.021) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/02/2023 | 8.32 | Put | Bond Future | 1,699.0500 | 1.6991 | 2,007.0700 | 2.0071 | 18.129 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/02/2023 | 8.33 | Call | Bond Future | 605.8900 | 0.6059 | 455.2000 | 0.4552 | (24.871) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/02/2023 | 8.33 | Put | Bond Future | 1,677.5500 | 1.6775 | 1,983.3700 | 1.9834 | 18.230 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/02/2023 | | | Bond Future | 8.6478 | 107.3444 | 8.7844 | 106.8879 | 1.580 | 0.0000 | 0.0000 | 72,500 |
| 2022/11/25 | R186 | 02/02/2023 | 8.34 | Call | Bond Future | 618.3200 | 0.6183 | 465.4300 | 0.4654 | (24.727) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/02/2023 | 8.34 | Put | Bond Future | 1,656.0500 | 1.6560 | 1,959.6700 | 1.9597 | 18.334 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 1,450.0300 | 1.4500 | 1,670.4900 | 1.6705 | 15.204 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 1,787.3200 | 1.7873 | 1,540.6400 | 1.5406 | (13.802) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 04/05/2023 | | | Bond Future | 8.7284 | 109.3861 | 8.8767 | 108.9204 | 1.698 | 0.0000 | 0.0000 | 12,188 |
| 2022/11/25 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 1,751.8200 | 1.7518 | 1,508.0400 | 1.5080 | (13.916) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 1,463.8600 | 1.4639 | 1,685.7700 | 1.6858 | 15.159 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 1,769.3800 | 1.7694 | 1,524.1500 | 1.5241 | (13.860) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 1,436.6000 | 1.4366 | 1,655.6100 | 1.6556 | 15.245 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 932.7500 | 0.9328 | 1,072.5600 | 1.0726 | 14.989 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 3,686.5500 | 3.6865 | 3,350.2500 | 3.3502 | (9.122) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 925.9500 | 0.9259 | 1,064.9000 | 1.0649 | 15.006 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 03/08/2023 | | | Bond Future | 8.7890 | 106.2526 | 8.9505 | 105.7774 | 1.837 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 3,664.8000 | 3.6648 | 3,329.3600 | 3.3294 | (9.153) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 3,708.3300 | 3.7083 | 3,371.1700 | 3.3712 | (9.092) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 919.1900 | 0.9192 | 1,057.2800 | 1.0573 | 15.023 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 2,920.9100 | 2.9209 | 2,621.7300 | 2.6217 | (10.243) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 1,361.5400 | 1.3615 | 1,547.6700 | 1.5477 | 13.671 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/11/2023 | 9.15 | Call | Bond Future | 2,471.0100 | 2.4710 | 2,196.4000 | 2.1964 | (11.113) | 0 | 0 | 1,715 |
| 2022/11/25 | R186 | 02/11/2023 | | | Bond Future | 8.8283 | 108.4411 | 9.0050 | 107.9558 | 2.002 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R186 | 02/11/2023 | 10.42 | Call | Bond Future | 4,994.0100 | 4.9940 | 4,617.0300 | 4.6170 | (7.549) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/11/2023 | 10.42 | Put | Bond Future | 724.6500 | 0.7247 | 832.9800 | 0.8330 | 14.949 | 0 | 0 | 1,715 |
| 2022/11/25 | R186 | 02/11/2023 | 9.15 | Put | Bond Future | 1,589.8800 | 1.5899 | 1,800.5800 | 1.8006 | 13.253 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 2,883.6500 | 2.8837 | 2,586.3500 | 2.5863 | (10.310) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 1,378.3300 | 1.3783 | 1,566.3400 | 1.5663 | 13.640 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 2,902.4600 | 2.9025 | 2,604.2200 | 2.6042 | (10.275) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 1,370.1100 | 1.3701 | 1,557.1800 | 1.5572 | 13.654 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 01/02/2024 | 9.51 | Call | Bond Future | 2,971.3200 | 2.9713 | 2,673.4600 | 2.6735 | (10.025) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 01/02/2024 | 9.52 | Put | Bond Future | 1,514.1800 | 1.5142 | 1,709.7800 | 1.7098 | 12.918 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 01/02/2024 | 9.50 | Call | Bond Future | 2,954.2500 | 2.9543 | 2,657.2400 | 2.6572 | (10.054) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 01/02/2024 | | | Bond Future | 8.9360 | 105.2121 | 9.1307 | 104.7178 | 2.178 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R186 | 01/02/2024 | 9.51 | Put | Bond Future | 1,522.1100 | 1.5221 | 1,718.5500 | 1.7185 | 12.906 | 0 | 0 | 0 |
| 2022/11/25 | R186 | 01/02/2024 | 9.52 | Call | Bond Future | 2,988.4100 | 2.9884 | 2,689.7100 | 2.6897 | (9.995) | 0 | 0 | 0 |
| 2022/11/25 | R186 | 01/02/2024 | 9.50 | Put | Bond Future | 1,530.0700 | 1.5301 | 1,727.3600 | 1.7274 | 12.894 | 0 | 0 | 0 |
| 2022/11/25 | R197 | 02/02/2023 | | | Bond Future | 329.7546 | 329.7546 | 329.5638 | 329.5638 | (0.058) | 0.0000 | 0.0000 | 977 |
| 2022/11/25 | R197 | 04/05/2023 | | | Bond Future | 336.1049 | 336.1049 | 335.9090 | 335.9090 | (0.058) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R197 | 03/08/2023 | | | Bond Future | 333.7870 | 333.7870 | 333.5844 | 333.5844 | (0.061) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R197 | 02/11/2023 | | | Bond Future | 340.7316 | 340.7316 | 340.5240 | 340.5240 | (0.061) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R202 | 02/02/2023 | | | Bond Future | 245.5143 | 245.5143 | 245.2713 | 245.2713 | (0.099) | 0.0000 | 0.0000 | 5,970 |
| 2022/11/25 | R202 | 04/05/2023 | | | Bond Future | 250.2424 | 250.2424 | 249.9935 | 249.9935 | (0.099) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R202 | 03/08/2023 | | | Bond Future | 250.4506 | 250.4506 | 250.1951 | 250.1951 | (0.102) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R202 | 02/11/2023 | | | Bond Future | 255.6604 | 255.6604 | 255.3990 | 255.3990 | (0.102) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R202 | 01/02/2024 | | | Bond Future | 255.6715 | 255.6715 | 255.4033 | 255.4033 | (0.105) | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R209 | 02/02/2023 | 10.78 | Call | Bond Future | 1,160.0000 | 1.1600 | 953.7400 | 0.9537 | (17.781) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 02/02/2023 | 10.79 | Call | Bond Future | 1,179.8400 | 1.1798 | 971.1800 | 0.9712 | (17.685) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 02/02/2023 | 10.80 | Put | Bond Future | 3,023.0500 | 3.0231 | 3,381.9600 | 3.3820 | 11.872 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 02/02/2023 | | | Bond Future | 11.1483 | 68.8356 | 11.2600 | 68.2656 | 1.001 | 0.0000 | 0.0000 | 25,765 |
| 2022/11/25 | R209 | 02/02/2023 | 10.78 | Put | Bond Future | 3,090.0700 | 3.0901 | 3,453.7800 | 3.4538 | 11.770 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 02/02/2023 | 10.79 | Put | Bond Future | 3,056.4800 | 3.0565 | 3,417.7900 | 3.4178 | 11.821 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 02/02/2023 | 10.80 | Call | Bond Future | 1,199.7700 | 1.1998 | 988.7100 | 0.9887 | (17.592) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 2,749.3600 | 2.7494 | 2,468.3100 | 2.4683 | (10.222) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 3,565.5400 | 3.5655 | 3,865.6200 | 3.8656 | 8.416 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | R209 | 04/05/2023 | 10.00 | Call | Bond Future | 848.6000 | 0.8486 | 726.6400 | 0.7266 | (14.372) | 0 | 0 | 1,000 |
| 2022/11/25 | R209 | 04/05/2023 | 10.00 | Put | Bond Future | 7,664.7400 | 7.6647 | 8,123.9100 | 8.1239 | 5.991 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 2,724.5400 | 2.7245 | 2,445.0400 | 2.4450 | (10.259) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 3,592.1500 | 3.5921 | 3,893.7800 | 3.8938 | 8.397 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 04/05/2023 | | | Bond Future | 11.2602 | 66.9939 | 11.3759 | 66.4127 | 1.028 | 0.0000 | 0.0000 | 2,510 |
| 2022/11/25 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 2,774.2800 | 2.7743 | 2,491.6800 | 2.4917 | (10.186) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 3,539.1000 | 3.5391 | 3,837.6300 | 3.8376 | 8.435 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 04/05/2023 | 12.50 | Call | Bond Future | 7,072.1500 | 7.0722 | 6,617.5500 | 6.6175 | (6.428) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 04/05/2023 | 12.50 | Put | Bond Future | 1,200.4400 | 1.2004 | 1,326.9700 | 1.3270 | 10.540 | 0 | 0 | 8,500 |
| 2022/11/25 | R209 | 04/05/2023 | 11.00 | Call | Bond Future | 2,506.8600 | 2.5069 | 2,241.4100 | 2.2414 | (10.589) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 04/05/2023 | 11.00 | Put | Bond Future | 3,839.7500 | 3.8398 | 4,155.4300 | 4.1554 | 8.221 | 0 | 0 | 6,250 |
| 2022/11/25 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 5,426.3900 | 5.4264 | 5,047.4900 | 5.0475 | (6.983) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 5,456.4700 | 5.4565 | 5,076.5100 | 5.0765 | (6.963) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 2,658.5700 | 2.6586 | 2,870.3900 | 2.8704 | 7.967 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 03/08/2023 | | | Bond Future | 11.3641 | 68.3239 | 11.4839 | 67.7310 | 1.055 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 2,691.8800 | 2.6919 | 2,905.8200 | 2.9058 | 7.948 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 2,675.0700 | 2.6751 | 2,887.9500 | 2.8880 | 7.958 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 5,486.8000 | 5.4868 | 5,105.7800 | 5.1058 | (6.944) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 3,645.3300 | 3.6453 | 3,342.4000 | 3.3424 | (8.310) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 4,301.5500 | 4.3015 | 4,603.8400 | 4.6038 | 7.027 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 3,670.0200 | 3.6700 | 3,365.8500 | 3.3658 | (8.288) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 4,276.5700 | 4.2766 | 4,577.6200 | 4.5776 | 7.040 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 02/11/2023 | | | Bond Future | 11.4630 | 66.5792 | 11.5872 | 65.9740 | 1.084 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 3,694.5300 | 3.6945 | 3,389.1300 | 3.3891 | (8.266) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 4,251.4600 | 4.2515 | 4,551.2800 | 4.5513 | 7.052 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 01/02/2024 | 12.13 | Put | Bond Future | 3,244.9900 | 3.2450 | 3,478.8800 | 3.4789 | 7.208 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 01/02/2024 | 12.14 | Call | Bond Future | 5,822.6800 | 5.8227 | 5,438.9800 | 5.4390 | (6.590) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 01/02/2024 | 12.14 | Put | Bond Future | 3,228.2800 | 3.2283 | 3,461.2000 | 3.4612 | 7.215 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 01/02/2024 | | | Bond Future | 11.5864 | 67.8518 | 11.7152 | 67.2352 | 1.112 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R209 | 01/02/2024 | 12.12 | Call | Bond Future | 5,765.2500 | 5.7652 | 5,383.5000 | 5.3835 | (6.622) | 0 | 0 | 0 |
| 2022/11/25 | R209 | 01/02/2024 | 12.12 | Put | Bond Future | 3,262.0700 | 3.2621 | 3,496.9400 | 3.4969 | 7.200 | 0 | 0 | 0 |
| 2022/11/25 | R209 | 01/02/2024 | 12.13 | Call | Bond Future | 5,793.8100 | 5.7938 | 5,411.0800 | 5.4111 | (6.606) | 0 | 0 | 0 |
| 2022/11/25 | R210 | 02/02/2023 | | | Bond Future | 223.1117 | 223.1117 | 223.2141 | 223.2141 | 0.046 | 0.0000 | 0.0000 | 372 |
| 2022/11/25 | R210 | 04/05/2023 | | | Bond Future | 224.3281 | 224.3281 | 224.4308 | 224.4308 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R210 | 03/08/2023 | | | Bond Future | 228.8312 | 228.8312 | 228.9352 | 228.9352 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R210 | 02/11/2023 | | | Bond Future | 230.4288 | 230.4288 | 230.5333 | 230.5333 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R210 | 01/02/2024 | | | Bond Future | 234.8917 | 234.8917 | 234.9987 | 234.9987 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R213 | 02/02/2023 | 10.01 | Call | Bond Future | 543.5300 | 0.5435 | 425.8800 | 0.4259 | (21.646) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/02/2023 | 10.43 | Put | Bond Future | 2,137.3600 | 2.1374 | 2,422.4900 | 2.4225 | 13.340 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/02/2023 | 12.20 | Call | Bond Future | 7,120.2400 | 7.1202 | 6,661.1800 | 6.6612 | (6.447) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/02/2023 | 12.20 | Put | Bond Future | 188.6400 | 0.1886 | 224.7800 | 0.2248 | 19.158 | 0 | 0 | 912 |
| 2022/11/25 | R213 | 02/02/2023 | 10.22 | Put | Bond Future | 2,732.1500 | 2.7321 | 3,065.1900 | 3.0652 | 12.190 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/02/2023 | 10.23 | Call | Bond Future | 864.5500 | 0.8645 | 700.1700 | 0.7002 | (19.013) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/02/2023 | 10.35 | Call | Bond Future | 1,085.4400 | 1.0854 | 893.7600 | 0.8938 | (17.659) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/02/2023 | 10.35 | Put | Bond Future | 2,350.8900 | 2.3509 | 2,654.4100 | 2.6544 | 12.911 | 0 | 0 | 476 |
| 2022/11/25 | R213 | 02/02/2023 | | | Bond Future | 10.6198 | 83.8058 | 10.7268 | 83.3106 | 1.008 | 0.0000 | 0.0000 | 39,157 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | R213 | 02/02/2023 | 9.16 | Call | Bond Future | 56.7500 | 0.0567 | 38.7600 | 0.0388 | (31.700) | 0 | 0 | 476 |
| 2022/11/25 | R213 | 02/02/2023 | 9.16 | Put | Bond Future | 7,214.3500 | 7.2143 | 7,691.5600 | 7.6916 | 6.615 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/02/2023 | 10.01 | Put | Bond Future | 3,439.9700 | 3.4400 | 3,817.5200 | 3.8175 | 10.975 | 0 | 0 | 476 |
| 2022/11/25 | R213 | 02/02/2023 | 10.21 | Call | Bond Future | 831.3200 | 0.8313 | 671.3800 | 0.6714 | (19.239) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/02/2023 | 10.21 | Put | Bond Future | 2,763.4200 | 2.7634 | 3,098.6800 | 3.0987 | 12.132 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/02/2023 | 10.43 | Call | Bond Future | 1,249.7900 | 1.2498 | 1,039.7200 | 1.0397 | (16.808) | 0 | 0 | 912 |
| 2022/11/25 | R213 | 02/02/2023 | 10.22 | Call | Bond Future | 847.9000 | 0.8479 | 685.7400 | 0.6857 | (19.125) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/02/2023 | 10.23 | Put | Bond Future | 2,700.9900 | 2.7010 | 3,031.8100 | 3.0318 | 12.248 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 2,767.4500 | 2.7675 | 2,504.5900 | 2.5046 | (9.498) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 2,742.8600 | 2.7429 | 2,984.9900 | 2.9850 | 8.828 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 04/05/2023 | | | Bond Future | 10.7446 | 81.8491 | 10.8565 | 81.3441 | 1.042 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 2,744.0500 | 2.7440 | 2,482.5200 | 2.4825 | (9.531) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 2,764.7500 | 2.7648 | 3,008.2100 | 3.0082 | 8.806 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 2,720.5300 | 2.7205 | 2,460.3400 | 2.4603 | (9.564) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 2,786.5400 | 2.7865 | 3,031.3400 | 3.0313 | 8.785 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 2,014.9500 | 2.0150 | 2,185.2500 | 2.1853 | 8.452 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 5,302.4500 | 5.3025 | 4,956.5700 | 4.9566 | (6.523) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 03/08/2023 | | | Bond Future | 10.8622 | 83.4736 | 10.9794 | 82.9583 | 1.079 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 5,273.3000 | 5.2733 | 4,928.3100 | 4.9283 | (6.542) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 2,002.2400 | 2.0022 | 2,171.6500 | 2.1716 | 8.461 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 5,244.4500 | 5.2445 | 4,900.3500 | 4.9004 | (6.561) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 2,028.0000 | 2.0280 | 2,199.1900 | 2.1992 | 8.441 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 3,647.5900 | 3.6476 | 3,359.3700 | 3.3594 | (7.902) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 3,001.2100 | 3.0012 | 3,239.0600 | 3.2391 | 7.925 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/11/2023 | | | Bond Future | 10.9789 | 81.6393 | 11.1018 | 81.1132 | 1.119 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 3,623.3800 | 3.6234 | 3,336.2300 | 3.3362 | (7.925) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 3,019.5900 | 3.0196 | 3,258.5100 | 3.2585 | 7.912 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 3,599.2400 | 3.5992 | 3,313.1700 | 3.3132 | (7.948) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 3,038.0700 | 3.0381 | 3,278.0700 | 3.2781 | 7.900 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 01/02/2024 | 11.71 | Call | Bond Future | 5,034.7400 | 5.0347 | 4,703.6400 | 4.7036 | (6.576) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 01/02/2024 | 11.71 | Put | Bond Future | 2,685.3800 | 2.6854 | 2,890.1700 | 2.8902 | 7.626 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 01/02/2024 | 11.70 | Call | Bond Future | 5,008.4700 | 5.0085 | 4,678.2300 | 4.6782 | (6.594) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 01/02/2024 | 11.70 | Put | Bond Future | 2,699.3400 | 2.6993 | 2,904.9900 | 2.9050 | 7.619 | 0 | 0 | 0 |
| 2022/11/25 | R213 | 01/02/2024 | | | Bond Future | 11.1366 | 83.2007 | 11.2656 | 82.6648 | 1.157 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R213 | 01/02/2024 | 11.72 | Call | Bond Future | 5,060.7100 | 5.0607 | 4,728.7400 | 4.7287 | (6.560) | 0 | 0 | 0 |
| 2022/11/25 | R213 | 01/02/2024 | 11.72 | Put | Bond Future | 2,671.1500 | 2.6712 | 2,875.0700 | 2.8751 | 7.634 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/02/2023 | 11.07 | Call | Bond Future | 1,610.3800 | 1.6104 | 1,336.8600 | 1.3369 | (16.985) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/02/2023 | 11.07 | Put | Bond Future | 2,649.1400 | 2.6491 | 3,003.5800 | 3.0036 | 13.379 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/02/2023 | 11.08 | Call | Bond Future | 1,635.1100 | 1.6351 | 1,358.8900 | 1.3589 | (16.893) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/02/2023 | 11.08 | Put | Bond Future | 2,618.3500 | 2.6183 | 2,970.0900 | 2.9701 | 13.434 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/02/2023 | 11.10 | Call | Bond Future | 1,684.9600 | 1.6850 | 1,403.3400 | 1.4033 | (16.714) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/02/2023 | | | Bond Future | 11.2593 | 66.4414 | 11.3761 | 65.8134 | 1.037 | 0.0000 | 0.0000 | 71,030 |
| 2022/11/25 | R214 | 02/02/2023 | 10.30 | Call | Bond Future | 375.0800 | 0.3751 | 282.3300 | 0.2823 | (24.728) | 0 | 0 | 3,550 |
| 2022/11/25 | R214 | 02/02/2023 | 10.30 | Put | Bond Future | 5,920.6300 | 5.9206 | 6,455.8400 | 6.4558 | 9.040 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/02/2023 | 11.00 | Call | Bond Future | 1,443.6800 | 1.4437 | 1,189.0800 | 1.1891 | (17.635) | 0 | 0 | 3,550 |
| 2022/11/25 | R214 | 02/02/2023 | 11.00 | Put | Bond Future | 2,873.2100 | 2.8732 | 3,246.5700 | 3.2466 | 12.995 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/02/2023 | 11.80 | Call | Bond Future | 3,881.5200 | 3.8815 | 3,432.4800 | 3.4325 | (11.569) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | R214 | 02/02/2023 | 11.80 | Put | Bond Future | 1,053.8400 | 1.0538 | 1,232.7600 | 1.2328 | 16.978 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/02/2023 | 11.09 | Call | Bond Future | 1,659.9300 | 1.6599 | 1,381.0100 | 1.3810 | (16.803) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/02/2023 | 11.09 | Put | Bond Future | 2,587.7100 | 2.5877 | 2,936.7500 | 2.9368 | 13.488 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/02/2023 | 11.10 | Put | Bond Future | 2,557.3600 | 2.5574 | 2,903.7000 | 2.9037 | 13.543 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 3,378.6800 | 3.3787 | 3,041.1800 | 3.0412 | (9.989) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 3,383.4900 | 3.3835 | 3,686.1400 | 3.6861 | 8.945 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 3,406.7500 | 3.4068 | 3,067.6100 | 3.0676 | (9.955) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 3,358.1700 | 3.3582 | 3,659.1800 | 3.6592 | 8.964 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 04/05/2023 | | | Bond Future | 11.3609 | 64.4080 | 11.4817 | 63.7679 | 1.063 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 3,434.9200 | 3.4349 | 3,094.1500 | 3.0942 | (9.921) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 3,333.0200 | 3.3330 | 3,632.4000 | 3.6324 | 8.982 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 6,065.6100 | 6.0656 | 5,633.6600 | 5.6337 | (7.121) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 2,617.3200 | 2.6173 | 2,838.4500 | 2.8385 | 8.449 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 6,097.3900 | 6.0974 | 5,664.3200 | 5.6643 | (7.103) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 2,600.8700 | 2.6009 | 2,820.8800 | 2.8209 | 8.459 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 03/08/2023 | | | Bond Future | 11.4563 | 65.6865 | 11.5812 | 65.0334 | 1.091 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 6,129.4000 | 6.1294 | 5,695.2200 | 5.6952 | (7.084) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 2,584.7200 | 2.5847 | 2,803.6200 | 2.8036 | 8.469 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 4,656.4300 | 4.6564 | 4,981.1300 | 4.9811 | 6.973 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 4,164.0900 | 4.1641 | 3,820.8600 | 3.8209 | (8.243) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 4,630.0700 | 4.6301 | 4,953.4800 | 4.9535 | 6.985 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/11/2023 | | | Bond Future | 11.5491 | 63.7399 | 11.6783 | 63.0733 | 1.119 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 4,190.2100 | 4.1902 | 3,845.6800 | 3.8457 | (8.222) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 4,603.6000 | 4.6036 | 4,925.7100 | 4.9257 | 6.997 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 4,137.8000 | 4.1378 | 3,795.8600 | 3.7959 | (8.264) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 01/02/2024 | 12.16 | Call | Bond Future | 6,063.9600 | 6.0640 | 5,646.4700 | 5.6465 | (6.885) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 01/02/2024 | 12.16 | Put | Bond Future | 3,616.0000 | 3.6160 | 3,877.7100 | 3.8777 | 7.238 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 01/02/2024 | | | Bond Future | 11.6666 | 64.9585 | 11.8005 | 64.2793 | 1.147 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R214 | 01/02/2024 | 12.14 | Call | Bond Future | 6,005.1600 | 6.0052 | 5,589.7900 | 5.5898 | (6.917) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 01/02/2024 | 12.14 | Put | Bond Future | 3,653.5100 | 3.6535 | 3,917.3400 | 3.9173 | 7.221 | 0 | 0 | 0 |
| 2022/11/25 | R214 | 01/02/2024 | 12.15 | Call | Bond Future | 6,034.5400 | 6.0345 | 5,618.1100 | 5.6181 | (6.901) | 0 | 0 | 0 |
| 2022/11/25 | R214 | 01/02/2024 | 12.15 | Put | Bond Future | 3,634.7100 | 3.6347 | 3,897.4800 | 3.8975 | 7.229 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/02/2023 | 11.00 | Call | Bond Future | 1,863.4900 | 1.8635 | 1,536.7900 | 1.5368 | (17.532) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/02/2023 | 11.00 | Put | Bond Future | 3,524.8700 | 3.5249 | 3,988.7500 | 3.9888 | 13.160 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/02/2023 | 11.70 | Call | Bond Future | 4,504.1100 | 4.5041 | 3,959.0000 | 3.9590 | (12.103) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/02/2023 | 11.70 | Put | Bond Future | 1,467.3200 | 1.4673 | 1,712.7900 | 1.7128 | 16.729 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/02/2023 | 11.08 | Call | Bond Future | 2,108.9500 | 2.1090 | 1,754.8500 | 1.7549 | (16.790) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/02/2023 | 11.08 | Put | Bond Future | 3,208.1200 | 3.2081 | 3,644.6000 | 3.6446 | 13.605 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/02/2023 | 11.10 | Put | Bond Future | 3,132.4500 | 3.1325 | 3,562.1100 | 3.5621 | 13.716 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/02/2023 | | | Bond Future | 11.2392 | 83.1373 | 11.3562 | 82.3467 | 1.040 | 0.0000 | 0.0000 | 247,577 |
| 2022/11/25 | R248 | 02/02/2023 | 10.40 | Call | Bond Future | 598.4600 | 0.5985 | 456.7400 | 0.4567 | (23.681) | 0 | 0 | 3,820 |
| 2022/11/25 | R248 | 02/02/2023 | 10.40 | Put | Bond Future | 6,702.3500 | 6.7024 | 7,351.2100 | 7.3512 | 9.681 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/02/2023 | 11.06 | Call | Bond Future | 2,045.9900 | 2.0460 | 1,698.7200 | 1.6987 | (16.973) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/02/2023 | 11.06 | Put | Bond Future | 3,285.0800 | 3.2851 | 3,728.3900 | 3.7284 | 13.495 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/02/2023 | 11.07 | Call | Bond Future | 2,077.2700 | 2.0773 | 1,726.5900 | 1.7266 | (16.882) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/02/2023 | 11.07 | Put | Bond Future | 3,246.3400 | 3.2463 | 3,686.2400 | 3.6862 | 13.551 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/02/2023 | 11.10 | Call | Bond Future | 2,172.7800 | 2.1728 | 1,811.8600 | 1.8119 | (16.611) | 0 | 0 | 3,820 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2022/11/25 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 4,262.7000 | 4.2627 | 3,836.0200 | 3.8360 | (10.010) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 4,210.9800 | 4.2110 | 4,590.2700 | 4.5903 | 9.007 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 04/05/2023 | | | Bond Future | 11.3423 | 80.2610 | 11.4635 | 79.4550 | 1.068 | 0.0000 | 0.0000 | 10,943 |
| 2022/11/25 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 4,192.1800 | 4.1922 | 3,769.6400 | 3.7696 | (10.079) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 4,274.7300 | 4.2747 | 4,658.1600 | 4.6582 | 8.970 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 4,227.2800 | 4.2273 | 3,802.6600 | 3.8027 | (10.045) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 4,242.6500 | 4.2426 | 4,624.0000 | 4.6240 | 8.988 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 7,516.3600 | 7.5164 | 6,975.1000 | 6.9751 | (7.201) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 3,313.1300 | 3.3131 | 3,594.1500 | 3.5942 | 8.482 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 03/08/2023 | | | Bond Future | 11.4421 | 81.8167 | 11.5677 | 80.9944 | 1.098 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 7,437.7000 | 7.4377 | 6,899.2500 | 6.8992 | (7.239) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 3,354.5000 | 3.3545 | 3,638.3300 | 3.6383 | 8.461 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 7,476.8800 | 7.4769 | 6,937.0200 | 6.9370 | (7.220) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 3,333.6200 | 3.3336 | 3,616.0400 | 3.6160 | 8.472 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 5,491.3300 | 5.4913 | 5,891.9400 | 5.8919 | 7.295 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 5,159.3100 | 5.1593 | 4,723.9500 | 4.7239 | (8.438) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 5,192.5900 | 5.1926 | 4,755.5700 | 4.7556 | (8.416) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/11/2023 | | | Bond Future | 11.5306 | 79.0798 | 11.6607 | 78.2405 | 1.128 | 0.0000 | 0.0000 | 13,000 |
| 2022/11/25 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 5,225.9500 | 5.2260 | 4,787.2700 | 4.7873 | (8.394) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 5,555.9800 | 5.5560 | 5,959.9100 | 5.9599 | 7.270 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 5,523.5700 | 5.5236 | 5,925.8400 | 5.9258 | 7.283 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 01/02/2024 | 12.14 | Call | Bond Future | 7,490.3100 | 7.4903 | 6,963.6200 | 6.9636 | (7.032) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 01/02/2024 | 12.14 | Put | Bond Future | 4,405.6300 | 4.4056 | 4,734.0800 | 4.7341 | 7.455 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 01/02/2024 | 12.15 | Call | Bond Future | 7,526.9800 | 7.5270 | 6,998.9400 | 6.9989 | (7.015) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 01/02/2024 | 12.15 | Put | Bond Future | 4,382.7300 | 4.3827 | 4,709.8300 | 4.7098 | 7.463 | 0 | 0 | 0 |
| 2022/11/25 | R248 | 01/02/2024 | | | Bond Future | 11.6409 | 80.6282 | 11.7757 | 79.7731 | 1.158 | 0.0000 | 0.0000 | 0 |
| 2022/11/25 | R248 | 01/02/2024 | 12.16 | Call | Bond Future | 7,563.6900 | 7.5637 | 7,034.3100 | 7.0343 | (6.999) | 0 | 0 | 0 |
| 2022/11/25 | R248 | 01/02/2024 | 12.16 | Put | Bond Future | 4,359.9500 | 4.3600 | 4,685.7100 | 4.6857 | 7.472 | 0 | 0 | 0 |

Total

1483060