



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 10/02/2023 TO 10/02/2023

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2023/02/10 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2025 | 04/05/2023 | | Bond Future | 169.2310 | 169.2310 | 169.2151 | 169.2151 | (0.009) | 0.0000 | 0.0000 | 5,364 |
| 2023/02/10 | 2025 | 03/08/2023 | | Bond Future | 170.8616 | 170.8616 | 170.8396 | 170.8396 | (0.013) | 0.0000 | 0.0000 | 214 |
| 2023/02/10 | 2025 | 02/11/2023 | | Bond Future | 174.2620 | 174.2620 | 174.2306 | 174.2306 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2025 | 01/02/2024 | | Bond Future | 175.9379 | 175.9379 | 175.9129 | 175.9129 | (0.014) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2025 | 02/05/2024 | | Bond Future | 179.2522 | 179.2522 | 179.2489 | 179.2489 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2029 | 04/05/2023 | | Bond Future | 121.3803 | 121.3803 | 121.3027 | 121.3027 | (0.064) | 0.0000 | 0.0000 | 1,045 |
| 2023/02/10 | 2029 | 03/08/2023 | | Bond Future | 123.7980 | 123.7980 | 123.7146 | 123.7146 | (0.067) | 0.0000 | 0.0000 | 728 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | 2029 | 02/11/2023 | | | Bond Future | 124.9357 | 124.9357 | 124.8442 | 124.8442 | (0.073) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2029 | 01/02/2024 | | | Bond Future | 127.4152 | 127.4152 | 127.3269 | 127.3269 | (0.069) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2029 | 02/05/2024 | | | Bond Future | 128.4606 | 128.4606 | 128.3861 | 128.3861 | (0.058) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 446.7800 | 0.4468 | 288.0400 | 0.2880 | (35.530) | 0 | 0 | 388 |
| 2023/02/10 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 4,103.9800 | 4.1040 | 4,563.7800 | 4.5638 | 11.204 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 2,295.0400 | 2.2950 | 2,600.6900 | 2.6007 | 13.318 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 1,418.1900 | 1.4182 | 1,080.5000 | 1.0805 | (23.811) | 0 | 0 | 479 |
| 2023/02/10 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 2,062.4000 | 2.0624 | 2,343.2500 | 2.3432 | 13.618 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 6,854.4800 | 6.8545 | 6,271.7400 | 6.2717 | (8.502) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 184.8100 | 0.1848 | 220.6100 | 0.2206 | 19.371 | 0 | 0 | 150 |
| 2023/02/10 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 3,831.6000 | 3.8316 | 3,320.2200 | 3.3202 | (13.346) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 657.5600 | 0.6576 | 764.7200 | 0.7647 | 16.297 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 3,865.7700 | 3.8658 | 3,353.0000 | 3.3530 | (13.264) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 648.0100 | 0.6480 | 753.7800 | 0.7538 | 16.322 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 1,663.8800 | 1.6639 | 1,296.7200 | 1.2967 | (22.066) | 0 | 0 | 388 |
| 2023/02/10 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 1,802.3900 | 1.8024 | 2,053.7700 | 2.0538 | 13.947 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 2,222.0700 | 2.2221 | 1,802.3400 | 1.8023 | (18.889) | 0 | 0 | 1,080 |
| 2023/02/10 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 1,359.6200 | 1.3596 | 1,558.4300 | 1.5584 | 14.622 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 3,496.1700 | 3.4962 | 2,998.5200 | 2.9985 | (14.234) | 0 | 0 | 479 |
| 2023/02/10 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 760.8300 | 0.7608 | 881.7200 | 0.8817 | 15.889 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | | | Bond Future | 9.8103 | 93.3757 | 9.9461 | 92.7572 | 1.385 | 0.0000 | 0.0000 | 81,965 |
| 2023/02/10 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 1,234.4500 | 1.2344 | 921.5600 | 0.9216 | (25.347) | 0 | 0 | 150 |
| 2023/02/10 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 9,559.5000 | 9.5595 | 8,958.4600 | 8.9585 | (6.287) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 43.8400 | 0.0438 | 61.3400 | 0.0613 | 39.918 | 0 | 0 | 1,080 |
| 2023/02/10 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 11,333.7800 | 11.3338 | 10,721.7900 | 10.7218 | (5.400) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 14.0400 | 0.0140 | 20.5900 | 0.0206 | 46.652 | 0 | 0 | 479 |
| 2023/02/10 | 2030 | 04/05/2023 | 12.57 | Call | Bond Future | 11,601.4800 | 11.6015 | 10,988.5100 | 10.9885 | (5.284) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 12.57 | Put | Bond Future | 11.6800 | 0.0117 | 17.2500 | 0.0173 | 47.688 | 0 | 0 | 350 |
| 2023/02/10 | 2030 | 04/05/2023 | 10.65 | Call | Bond Future | 4,282.8800 | 4.2829 | 3,754.9900 | 3.7550 | (12.326) | 0 | 0 | 350 |
| 2023/02/10 | 2030 | 04/05/2023 | 10.65 | Put | Bond Future | 542.6300 | 0.5426 | 633.2800 | 0.6333 | 16.706 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 7,934.1700 | 7.9342 | 7,345.7300 | 7.3457 | (7.417) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 111.2300 | 0.1112 | 141.3300 | 0.1413 | 27.061 | 0 | 0 | 388 |
| 2023/02/10 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 3,900.0300 | 3.9000 | 3,385.8800 | 3.3859 | (13.183) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 638.5800 | 0.6386 | 742.9700 | 0.7430 | 16.347 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 12,159.0900 | 12.1591 | 11,552.6100 | 11.5526 | (4.988) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 74.3700 | 0.0744 | 101.8800 | 0.1019 | 36.991 | 0 | 0 | 350 |
| 2023/02/10 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 6,703.6000 | 6.7036 | 6,166.5400 | 6.1665 | (8.012) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 581.6100 | 0.5816 | 677.6700 | 0.6777 | 16.516 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 3,633.1300 | 3.6331 | 3,214.0800 | 3.2141 | (11.534) | 0 | 0 | 1,012 |
| 2023/02/10 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 4,385.0000 | 4.3850 | 3,926.4000 | 3.9264 | (10.458) | 0 | 0 | 350 |
| 2023/02/10 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 1,170.5600 | 1.1706 | 1,345.9500 | 1.3459 | 14.983 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 6,668.9600 | 6.6690 | 6,132.6200 | 6.1326 | (8.042) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 593.4500 | 0.5934 | 691.1000 | 0.6911 | 16.455 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 03/08/2023 | | | Bond Future | 9.9078 | 91.2062 | 10.0515 | 90.5722 | 1.451 | 0.0000 | 0.0000 | 7,495 |
| 2023/02/10 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 587.5000 | 0.5875 | 684.4300 | 0.6844 | 16.499 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 6,738.2800 | 6.7383 | 6,200.3500 | 6.2003 | (7.983) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 11,084.2700 | 11.0843 | 10,490.5100 | 10.4905 | (5.357) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 119.4300 | 0.1194 | 159.6600 | 0.1597 | 33.685 | 0 | 0 | 1,012 |
| 2023/02/10 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 1,485.2100 | 1.4852 | 1,700.1500 | 1.7001 | 14.472 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 4,895.9500 | 4.8960 | 4,404.1200 | 4.4041 | (10.046) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 1,557.7600 | 1.5578 | 1,717.4200 | 1.7174 | 10.249 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 4,925.2800 | 4.9253 | 4,432.3100 | 4.4323 | (10.009) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 1,546.1500 | 1.5462 | 1,704.6700 | 1.7047 | 10.253 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 02/11/2023 | | | Bond Future | 10.0039 | 92.9998 | 10.1563 | 92.3483 | 1.524 | 0.0000 | 0.0000 | 149 |
| 2023/02/10 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 4,954.6600 | 4.9547 | 4,460.5600 | 4.4606 | (9.972) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 1,534.6100 | 1.5346 | 1,692.0000 | 1.6920 | 10.256 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 01/02/2024 | 11.37 | Call | Bond Future | 6,444.5800 | 6.4446 | 5,934.1300 | 5.9341 | (7.921) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 01/02/2024 | 11.37 | Put | Bond Future | 1,407.8100 | 1.4078 | 1,557.9500 | 1.5579 | 10.665 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 01/02/2024 | | | Bond Future | 10.1116 | 90.8190 | 10.2716 | 90.1584 | 1.582 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2030 | 01/02/2024 | 11.35 | Call | Bond Future | 6,385.4400 | 6.3854 | 5,876.4600 | 5.8765 | (7.971) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 01/02/2024 | 11.35 | Put | Bond Future | 1,425.9400 | 1.4259 | 1,577.5500 | 1.5775 | 10.632 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 01/02/2024 | 11.36 | Call | Bond Future | 6,415.1300 | 6.4151 | 5,905.2700 | 5.9053 | (7.948) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 01/02/2024 | 11.36 | Put | Bond Future | 1,416.9900 | 1.4170 | 1,567.7200 | 1.5677 | 10.637 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 02/05/2024 | 9.81 | Call | Bond Future | 2,341.6600 | 2.3417 | 2,035.1700 | 2.0352 | (13.089) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 02/05/2024 | 9.81 | Put | Bond Future | 4,149.7200 | 4.1497 | 4,504.4800 | 4.5045 | 8.549 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 02/05/2024 | 9.82 | Call | Bond Future | 2,360.2300 | 2.3602 | 2,051.9100 | 2.0519 | (13.063) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 02/05/2024 | 9.82 | Put | Bond Future | 4,127.3300 | 4.1273 | 4,480.2600 | 4.4803 | 8.551 | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 02/05/2024 | | | Bond Future | 10.2567 | 92.5041 | 10.4229 | 91.8428 | 1.620 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2030 | 02/05/2024 | 9.83 | Call | Bond Future | 2,378.8700 | 2.3789 | 2,069.1300 | 2.0691 | (13.020) | 0 | 0 | 0 |
| 2023/02/10 | 2030 | 02/05/2024 | 9.83 | Put | Bond Future | 4,105.0300 | 4.1050 | 4,456.5400 | 4.4565 | 8.563 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 9.80 | Call | Bond Future | 711.8600 | 0.7119 | 494.2700 | 0.4943 | (30.566) | 0 | 0 | 500 |
| 2023/02/10 | 2032 | 04/05/2023 | 9.85 | Put | Bond Future | 4,138.6600 | 4.1387 | 4,475.1800 | 4.4752 | 8.131 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 11.37 | Call | Bond Future | 5,169.7200 | 5.1697 | 4,660.4700 | 4.6605 | (9.851) | 0 | 0 | 400 |
| 2023/02/10 | 2032 | 04/05/2023 | 13.43 | Call | Bond Future | 13,761.1300 | 13.7611 | 13,197.3100 | 13.1973 | (4.097) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 13.43 | Put | Bond Future | 16.0800 | 0.0161 | 20.4800 | 0.0205 | 27.363 | 0 | 0 | 400 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 3,393.7400 | 3.3937 | 2,933.3100 | 2.9333 | (13.567) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 1,281.9000 | 1.2819 | 1,389.6900 | 1.3897 | 8.409 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 11.06 | Call | Bond Future | 3,994.0100 | 3.9940 | 3,513.0800 | 3.5131 | (12.041) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 11.06 | Put | Bond Future | 1,030.1200 | 1.0301 | 1,117.4100 | 1.1174 | 8.474 | 0 | 0 | 730 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.69 | Call | Bond Future | 2,738.6900 | 2.7387 | 2,308.2600 | 2.3083 | (15.717) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | | | Bond Future | 10.4781 | 88.1712 | 10.5877 | 87.6030 | 1.045 | 0.0000 | 0.0000 | 169,785 |
| 2023/02/10 | 2032 | 04/05/2023 | 9.80 | Put | Bond Future | 4,341.1500 | 4.3412 | 4,691.7800 | 4.6918 | 8.077 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 9.85 | Call | Bond Future | 783.6300 | 0.7836 | 551.9300 | 0.5519 | (29.568) | 0 | 0 | 6,500 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.03 | Call | Bond Future | 1,082.4600 | 1.0825 | 799.6300 | 0.7996 | (26.128) | 0 | 0 | 730 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.03 | Put | Bond Future | 3,459.0500 | 3.4590 | 3,744.4400 | 3.7444 | 8.251 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 11.37 | Put | Bond Future | 680.8800 | 0.6809 | 739.8500 | 0.7398 | 8.661 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 11.00 | Call | Bond Future | 3,778.1200 | 3.7781 | 3,303.9600 | 3.3040 | (12.550) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 11.00 | Put | Bond Future | 1,113.6700 | 1.1137 | 1,207.7300 | 1.2077 | 8.446 | 0 | 0 | 13,000 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.69 | Put | Bond Future | 1,643.8400 | 1.6438 | 1,781.6300 | 1.7816 | 8.382 | 0 | 0 | 500 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 3,325.5200 | 3.3255 | 2,867.9500 | 2.8680 | (13.759) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 1,314.6600 | 1.3147 | 1,425.3100 | 1.4253 | 8.417 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 3,359.5600 | 3.3596 | 2,900.6300 | 2.9006 | (13.660) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 1,298.1900 | 1.2982 | 1,407.4800 | 1.4075 | 8.419 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.30 | Call | Bond Future | 1,657.1400 | 1.6571 | 1,305.2400 | 1.3052 | (21.235) | 0 | 0 | 500 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | 2032 | 04/05/2023 | 10.30 | Put | Bond Future | 2,591.8200 | 2.5918 | 2,808.1400 | 2.8081 | 8.346 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.53 | Call | Bond Future | 2,261.3700 | 2.2614 | 1,859.4600 | 1.8595 | (17.773) | 0 | 0 | 730 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.53 | Put | Bond Future | 1,991.6500 | 1.9916 | 2,157.9600 | 2.1580 | 8.350 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.62 | Call | Bond Future | 2,524.6300 | 2.5246 | 2,106.0500 | 2.1060 | (16.580) | 0 | 0 | 400 |
| 2023/02/10 | 2032 | 04/05/2023 | 10.62 | Put | Bond Future | 1,789.5000 | 1.7895 | 1,939.1400 | 1.9391 | 8.362 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 6,999.7400 | 6.9997 | 6,420.4200 | 6.4204 | (8.276) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 1,219.8900 | 1.2199 | 1,223.2700 | 1.2233 | 0.277 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 7,476.9800 | 7.4770 | 6,892.8400 | 6.8928 | (7.813) | 0 | 0 | 5,000 |
| 2023/02/10 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 1,095.5900 | 1.0956 | 1,094.1500 | 1.0942 | (0.131) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 03/08/2023 | 10.30 | Call | Bond Future | 2,418.8600 | 2.4189 | 2,004.5100 | 2.0045 | (17.130) | 0 | 0 | 1,500 |
| 2023/02/10 | 2032 | 03/08/2023 | 10.30 | Put | Bond Future | 3,871.3600 | 3.8714 | 4,039.7100 | 4.0397 | 4.349 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 03/08/2023 | 9.60 | Call | Bond Future | 1,103.3400 | 1.1033 | 848.6100 | 0.8486 | (23.087) | 0 | 0 | 1,500 |
| 2023/02/10 | 2032 | 03/08/2023 | 9.60 | Put | Bond Future | 6,296.7400 | 6.2967 | 6,624.7100 | 6.6247 | 5.209 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 03/08/2023 | | | Bond Future | 10.5823 | 89.9065 | 10.6973 | 89.3238 | 1.087 | 0.0000 | 0.0000 | 2,600 |
| 2023/02/10 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 6,926.9300 | 6.9269 | 6,348.3200 | 6.3483 | (8.353) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 1,240.1500 | 1.2402 | 1,244.2400 | 1.2442 | 0.330 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 6,963.3100 | 6.9633 | 6,384.2400 | 6.3842 | (8.316) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 1,229.9800 | 1.2300 | 1,233.6100 | 1.2336 | 0.295 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 5,086.8000 | 5.0868 | 4,630.3200 | 4.6303 | (8.974) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 2,428.2900 | 2.4283 | 2,570.7600 | 2.5708 | 5.867 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 02/11/2023 | | | Bond Future | 10.6938 | 87.5158 | 10.8149 | 86.9169 | 1.133 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 5,055.6200 | 5.0556 | 4,600.4900 | 4.6005 | (9.002) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 2,444.8200 | 2.4448 | 2,588.6400 | 2.5886 | 5.883 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 5,024.5200 | 5.0245 | 4,570.4600 | 4.5705 | (9.037) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 2,461.4600 | 2.4615 | 2,606.3500 | 2.6063 | 5.886 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 01/02/2024 | 11.84 | Call | Bond Future | 6,831.8900 | 6.8319 | 6,352.5100 | 6.3525 | (7.017) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 01/02/2024 | 11.84 | Put | Bond Future | 2,039.5300 | 2.0395 | 2,167.3500 | 2.1674 | 6.267 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 01/02/2024 | 11.83 | Call | Bond Future | 6,799.3400 | 6.7993 | 6,320.7700 | 6.3208 | (7.038) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 01/02/2024 | 11.83 | Put | Bond Future | 2,051.9500 | 2.0519 | 2,180.5800 | 2.1806 | 6.269 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 01/02/2024 | | | Bond Future | 10.8131 | 89.2319 | 10.9390 | 88.6247 | 1.165 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2032 | 01/02/2024 | 11.85 | Call | Bond Future | 6,864.4800 | 6.8645 | 6,384.3000 | 6.3843 | (6.995) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 01/02/2024 | 11.85 | Put | Bond Future | 2,027.1800 | 2.0272 | 2,154.2000 | 2.1542 | 6.266 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 02/05/2024 | 10.56 | Call | Bond Future | 3,061.0100 | 3.0610 | 2,725.1200 | 2.7251 | (10.973) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 02/05/2024 | 10.56 | Put | Bond Future | 4,975.0100 | 4.9750 | 5,246.4400 | 5.2464 | 5.456 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 02/05/2024 | | | Bond Future | 10.9606 | 86.7316 | 11.0902 | 86.1242 | 1.182 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2032 | 02/05/2024 | 10.55 | Call | Bond Future | 3,038.9400 | 3.0389 | 2,704.3400 | 2.7043 | (11.010) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 02/05/2024 | 10.55 | Put | Bond Future | 5,001.4100 | 5.0014 | 5,274.1300 | 5.2741 | 5.453 | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 02/05/2024 | 10.54 | Call | Bond Future | 3,016.9600 | 3.0170 | 2,684.0100 | 2.6840 | (11.036) | 0 | 0 | 0 |
| 2023/02/10 | 2032 | 02/05/2024 | 10.54 | Put | Bond Future | 5,027.9500 | 5.0280 | 5,302.3200 | 5.3023 | 5.457 | 0 | 0 | 0 |
| 2023/02/10 | 2033 | 04/05/2023 | | | Bond Future | 115.6876 | 115.6876 | 115.2432 | 115.2432 | (0.384) | 0.0000 | 0.0000 | 1,540 |
| 2023/02/10 | 2033 | 03/08/2023 | | | Bond Future | 117.9918 | 117.9918 | 117.5345 | 117.5345 | (0.388) | 0.0000 | 0.0000 | 6,141 |
| 2023/02/10 | 2033 | 02/11/2023 | | | Bond Future | 118.9241 | 118.9241 | 118.4516 | 118.4516 | (0.397) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2033 | 01/02/2024 | | | Bond Future | 121.2844 | 121.2844 | 120.8072 | 120.8072 | (0.393) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2033 | 02/05/2024 | | | Bond Future | 122.1203 | 122.1203 | 121.6491 | 121.6491 | (0.386) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2037 | 04/05/2023 | 10.95 | Call | Bond Future | 1,723.8800 | 1.7239 | 1,381.7600 | 1.3818 | (19.846) | 0 | 0 | 703 |
| 2023/02/10 | 2037 | 04/05/2023 | 10.95 | Put | Bond Future | 3,559.4600 | 3.5595 | 3,772.1500 | 3.7721 | 5.975 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | 2037 | 04/05/2023 | 11.03 | Put | Bond Future | 3,279.7600 | 3.2798 | 3,471.8100 | 3.4718 | 5.856 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 2,731.7900 | 2.7318 | 2,306.3500 | 2.3063 | (15.574) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 2,463.3600 | 2.4634 | 2,592.7300 | 2.5927 | 5.252 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 04/05/2023 | 11.94 | Call | Bond Future | 5,100.2100 | 5.1002 | 4,582.3700 | 4.5824 | (10.153) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 04/05/2023 | 13.73 | Put | Bond Future | 88.8000 | 0.0888 | 93.0100 | 0.0930 | 4.741 | 0 | 0 | 400 |
| 2023/02/10 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 2,764.1200 | 2.7641 | 2,336.4900 | 2.3365 | (15.471) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 2,436.7300 | 2.4367 | 2,563.9100 | 2.5639 | 5.219 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 04/05/2023 | | | Bond Future | 11.2546 | 83.2402 | 11.3487 | 82.6854 | 0.836 | 0.0000 | 0.0000 | 57,527 |
| 2023/02/10 | 2037 | 04/05/2023 | 11.03 | Call | Bond Future | 1,932.0900 | 1.9321 | 1,569.3300 | 1.5693 | (18.776) | 0 | 0 | 400 |
| 2023/02/10 | 2037 | 04/05/2023 | 11.94 | Put | Bond Future | 1,182.0600 | 1.1821 | 1,219.0300 | 1.2190 | 3.128 | 0 | 0 | 703 |
| 2023/02/10 | 2037 | 04/05/2023 | 13.73 | Call | Bond Future | 13,002.2500 | 13.0022 | 12,451.6500 | 12.4516 | (4.235) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 2,796.4700 | 2.7965 | 2,366.9900 | 2.3670 | (15.358) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 2,410.1800 | 2.4102 | 2,535.5100 | 2.5355 | 5.200 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 04/05/2023 | 11.78 | Call | Bond Future | 4,457.7500 | 4.4577 | 3,956.7900 | 3.9568 | (11.238) | 0 | 0 | 400 |
| 2023/02/10 | 2037 | 04/05/2023 | 11.78 | Put | Bond Future | 1,428.8900 | 1.4289 | 1,482.7400 | 1.4827 | 3.769 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 6,341.3700 | 6.3414 | 5,892.7700 | 5.8928 | (7.074) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 2,147.6000 | 2.1476 | 2,267.6100 | 2.2676 | 5.588 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 6,378.9800 | 6.3790 | 5,929.2200 | 5.9292 | (7.051) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 2,131.4400 | 2.1314 | 2,250.2900 | 2.2503 | 5.576 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 03/08/2023 | | | Bond Future | 11.3706 | 80.6208 | 11.4688 | 80.0522 | 0.864 | 0.0000 | 0.0000 | 72,404 |
| 2023/02/10 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 6,416.4500 | 6.4164 | 5,965.9400 | 5.9659 | (7.021) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 2,115.2000 | 2.1152 | 2,233.3000 | 2.2333 | 5.583 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 03/08/2023 | 11.00 | Call | Bond Future | 2,695.1500 | 2.6951 | 2,386.5400 | 2.3865 | (11.451) | 0 | 0 | 1,800 |
| 2023/02/10 | 2037 | 03/08/2023 | 11.00 | Put | Bond Future | 4,894.3000 | 4.8943 | 5,154.3000 | 5.1543 | 5.312 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 03/08/2023 | 10.30 | Call | Bond Future | 1,239.0400 | 1.2390 | 1,041.8200 | 1.0418 | (15.917) | 0 | 0 | 1,800 |
| 2023/02/10 | 2037 | 03/08/2023 | 10.30 | Put | Bond Future | 7,836.6000 | 7.8366 | 8,207.9900 | 8.2080 | 4.739 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 4,690.0200 | 4.6900 | 4,246.8600 | 4.2469 | (9.449) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 4,248.7300 | 4.2487 | 4,392.4700 | 4.3925 | 3.383 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 4,223.2600 | 4.2233 | 4,365.5500 | 4.3656 | 3.369 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 02/11/2023 | | | Bond Future | 11.4835 | 82.2061 | 11.5862 | 81.6219 | 0.894 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 4,197.6500 | 4.1976 | 4,338.7700 | 4.3388 | 3.362 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 4,627.6200 | 4.6276 | 4,187.0800 | 4.1871 | (9.520) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 4,658.9200 | 4.6589 | 4,216.9300 | 4.2169 | (9.487) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 01/02/2024 | 12.33 | Call | Bond Future | 7,389.7100 | 7.3897 | 6,942.7400 | 6.9427 | (6.049) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 01/02/2024 | 12.33 | Put | Bond Future | 3,470.4700 | 3.4705 | 3,616.0500 | 3.6161 | 4.195 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 01/02/2024 | | | Bond Future | 11.6054 | 79.5631 | 11.7116 | 78.9705 | 0.915 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2037 | 01/02/2024 | 12.31 | Call | Bond Future | 7,322.0400 | 7.3220 | 6,876.6500 | 6.8766 | (6.083) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 01/02/2024 | 12.31 | Put | Bond Future | 3,507.1500 | 3.5071 | 3,654.3100 | 3.6543 | 4.196 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 01/02/2024 | 12.32 | Call | Bond Future | 7,355.7100 | 7.3557 | 6,909.8200 | 6.9098 | (6.062) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 01/02/2024 | 12.32 | Put | Bond Future | 3,488.6200 | 3.4886 | 3,635.2800 | 3.6353 | 4.204 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 02/05/2024 | 11.45 | Call | Bond Future | 4,422.6800 | 4.4227 | 4,008.4300 | 4.0084 | (9.366) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 02/05/2024 | 11.43 | Put | Bond Future | 6,157.2900 | 6.1573 | 6,339.6400 | 6.3396 | 2.962 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 02/05/2024 | 11.44 | Call | Bond Future | 4,395.8300 | 4.3958 | 3,983.0400 | 3.9830 | (9.390) | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 02/05/2024 | 11.44 | Put | Bond Future | 6,127.6800 | 6.1277 | 6,308.2000 | 6.3082 | 2.946 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 02/05/2024 | | | Bond Future | 11.7501 | 81.0377 | 11.8586 | 80.4444 | 0.923 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2037 | 02/05/2024 | 11.45 | Put | Bond Future | 6,097.8300 | 6.0978 | 6,276.8900 | 6.2769 | 2.936 | 0 | 0 | 0 |
| 2023/02/10 | 2037 | 02/05/2024 | 11.43 | Call | Bond Future | 4,368.6900 | 4.3687 | 3,957.7300 | 3.9577 | (9.407) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | 2038 | 04/05/2023 | | | Bond Future | 128.1379 | 128.1379 | 128.1670 | 128.1670 | 0.023 | 0.0000 | 0.0000 | 4,625 |
| 2023/02/10 | 2038 | 03/08/2023 | | | Bond Future | 128.7326 | 128.7326 | 128.7577 | 128.7577 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2038 | 02/11/2023 | | | Bond Future | 131.2943 | 131.2943 | 131.3133 | 131.3133 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2038 | 01/02/2024 | | | Bond Future | 131.8945 | 131.8945 | 131.9191 | 131.9191 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2038 | 02/05/2024 | | | Bond Future | 134.3776 | 134.3776 | 134.4194 | 134.4194 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 5,582.1700 | 5.5822 | 5,901.6400 | 5.9016 | 5.723 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 8,521.8000 | 8.5218 | 7,953.5700 | 7.9536 | (6.668) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 573.3300 | 0.5733 | 566.9400 | 0.5669 | (1.115) | 0 | 0 | 388 |
| 2023/02/10 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 233.2100 | 0.2332 | 238.6900 | 0.2387 | 2.350 | 0 | 0 | 486 |
| 2023/02/10 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 2,814.1600 | 2.8142 | 2,376.1300 | 2.3761 | (15.565) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 2,775.0100 | 2.7750 | 2,898.8200 | 2.8988 | 4.462 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 12.05 | Put | Bond Future | 1,382.2900 | 1.3823 | 1,412.2800 | 1.4123 | 2.170 | 0 | 0 | 684 |
| 2023/02/10 | 2040 | 04/05/2023 | | | Bond Future | 11.4238 | 84.4959 | 11.5128 | 83.9341 | 0.779 | 0.0000 | 0.0000 | 51,599 |
| 2023/02/10 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 302.1500 | 0.3021 | 213.7000 | 0.2137 | (29.274) | 0 | 0 | 388 |
| 2023/02/10 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 8,899.0600 | 8.8991 | 9,372.4500 | 9.3725 | 5.320 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 988.0200 | 0.9880 | 745.6500 | 0.7456 | (24.531) | 0 | 0 | 486 |
| 2023/02/10 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 1,373.6100 | 1.3736 | 1,072.0900 | 1.0721 | (21.951) | 0 | 0 | 388 |
| 2023/02/10 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 4,670.9500 | 4.6710 | 4,931.2700 | 4.9313 | 5.573 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 11,665.7200 | 11.6657 | 11,109.3600 | 11.1094 | (4.769) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 2,984.4100 | 2.9844 | 2,536.2200 | 2.5362 | (15.018) | 0 | 0 | 486 |
| 2023/02/10 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 2,629.0800 | 2.6291 | 2,742.7300 | 2.7427 | 4.323 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 12.05 | Call | Bond Future | 5,211.3500 | 5.2113 | 4,679.5000 | 4.6795 | (10.206) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 11.03 | Call | Bond Future | 1,634.8500 | 1.6349 | 1,299.3000 | 1.2993 | (20.525) | 0 | 0 | 684 |
| 2023/02/10 | 2040 | 04/05/2023 | 11.03 | Put | Bond Future | 4,195.0100 | 4.1950 | 4,421.3000 | 4.4213 | 5.394 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 2,747.2700 | 2.7473 | 2,313.6700 | 2.3137 | (15.783) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 2,835.1300 | 2.8351 | 2,963.3700 | 2.9634 | 4.523 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 2,780.7000 | 2.7807 | 2,344.8000 | 2.3448 | (15.676) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 2,805.0100 | 2.8050 | 2,930.9500 | 2.9310 | 4.490 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 6,582.1100 | 6.5821 | 6,121.6300 | 6.1216 | (6.996) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 2,445.7300 | 2.4457 | 2,561.1300 | 2.5611 | 4.718 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 03/08/2023 | | | Bond Future | 11.5391 | 81.6508 | 11.6320 | 81.0749 | 0.805 | 0.0000 | 0.0000 | 91,614 |
| 2023/02/10 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 6,542.7900 | 6.5428 | 6,083.2800 | 6.0833 | (7.023) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 2,463.9100 | 2.4639 | 2,580.2800 | 2.5803 | 4.723 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 6,503.5400 | 6.5035 | 6,045.0000 | 6.0450 | (7.051) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 2,482.2200 | 2.4822 | 2,599.5600 | 2.5996 | 4.727 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 4,600.2200 | 4.6002 | 4,152.0100 | 4.1520 | (9.743) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 4,946.4500 | 4.9464 | 5,088.4600 | 5.0885 | 2.871 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 4,568.5200 | 4.5685 | 4,121.5600 | 4.1216 | (9.783) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 5,006.2200 | 5.0062 | 5,151.0100 | 5.1510 | 2.892 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 02/11/2023 | | | Bond Future | 11.6511 | 83.2564 | 11.7481 | 82.6647 | 0.833 | 0.0000 | 0.0000 | 84 |
| 2023/02/10 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 4,976.1100 | 4.9761 | 5,119.6500 | 5.1196 | 2.885 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 4,632.2900 | 4.6323 | 4,182.5500 | 4.1825 | (9.709) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 01/02/2024 | 12.34 | Call | Bond Future | 7,513.0200 | 7.5130 | 6,963.0800 | 6.9631 | (7.320) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 01/02/2024 | 12.34 | Put | Bond Future | 4,199.5200 | 4.1995 | 4,249.6700 | 4.2497 | 1.194 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 01/02/2024 | 12.33 | Call | Bond Future | 7,478.0800 | 7.4781 | 6,928.5400 | 6.9285 | (7.349) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 01/02/2024 | 12.33 | Put | Bond Future | 4,221.0100 | 4.2210 | 4,271.5600 | 4.2716 | 1.198 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 01/02/2024 | | | Bond Future | 11.7715 | 80.3835 | 11.8717 | 79.7834 | 0.851 | 0.0000 | 0.0000 | 3 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | 2040 | 01/02/2024 | 12.35 | Call | Bond Future | 7,548.0100 | 7.5480 | 6,997.3600 | 6.9974 | (7.295) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 01/02/2024 | 12.35 | Put | Bond Future | 4,178.1400 | 4.1781 | 4,227.5800 | 4.2276 | 1.183 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 02/05/2024 | 11.61 | Call | Bond Future | 4,814.5400 | 4.8145 | 4,377.2000 | 4.3772 | (9.084) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 02/05/2024 | 11.62 | Put | Bond Future | 6,603.4400 | 6.6034 | 6,765.4400 | 6.7654 | 2.453 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 02/05/2024 | 11.60 | Call | Bond Future | 4,785.5600 | 4.7856 | 4,350.0500 | 4.3500 | (9.101) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 02/05/2024 | | | Bond Future | 11.9130 | 81.8729 | 12.0154 | 81.2721 | 0.859 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2040 | 02/05/2024 | 11.61 | Put | Bond Future | 6,635.5000 | 6.6355 | 6,798.9800 | 6.7990 | 2.464 | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 02/05/2024 | 11.62 | Call | Bond Future | 4,843.5900 | 4.8436 | 4,404.7700 | 4.4048 | (9.060) | 0 | 0 | 0 |
| 2023/02/10 | 2040 | 02/05/2024 | 11.60 | Put | Bond Future | 6,667.7100 | 6.6677 | 6,833.0200 | 6.8330 | 2.479 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 2,618.2400 | 2.6182 | 2,229.6800 | 2.2297 | (14.841) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 3,133.1100 | 3.1331 | 3,216.2100 | 3.2162 | 2.652 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 2,650.6600 | 2.6507 | 2,260.2200 | 2.2602 | (14.730) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 3,100.4900 | 3.1005 | 3,181.7100 | 3.1817 | 2.620 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 04/05/2023 | 11.75 | Put | Bond Future | 2,178.4800 | 2.1785 | 2,206.1200 | 2.2061 | 1.269 | 0 | 0 | 4,423 |
| 2023/02/10 | 2044 | 04/05/2023 | | | Bond Future | 11.4895 | 80.8477 | 11.5632 | 80.3761 | 0.641 | 0.0000 | 0.0000 | 55,682 |
| 2023/02/10 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 2,683.4200 | 2.6834 | 2,290.9700 | 2.2910 | (14.625) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 3,068.3000 | 3.0683 | 3,147.5100 | 3.1475 | 2.582 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 04/05/2023 | 11.75 | Call | Bond Future | 3,826.0400 | 3.8260 | 3,382.0200 | 3.3820 | (11.605) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 04/05/2023 | 12.00 | Call | Bond Future | 4,825.3300 | 4.8253 | 4,356.6800 | 4.3567 | (9.712) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 04/05/2023 | 12.00 | Put | Bond Future | 1,649.9500 | 1.6500 | 1,652.9600 | 1.6530 | 0.182 | 0 | 0 | 4,423 |
| 2023/02/10 | 2044 | 04/05/2023 | 12.25 | Call | Bond Future | 5,894.6500 | 5.8947 | 5,409.8400 | 5.4098 | (8.225) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 04/05/2023 | 12.25 | Put | Bond Future | 1,241.7500 | 1.2417 | 1,228.6000 | 1.2286 | (1.059) | 0 | 0 | 1,798 |
| 2023/02/10 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 6,213.2600 | 6.2133 | 5,814.1100 | 5.8141 | (6.424) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 2,799.4500 | 2.7994 | 2,884.0800 | 2.8841 | 3.023 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 03/08/2023 | 12.00 | Call | Bond Future | 5,606.6500 | 5.6066 | 5,221.3500 | 5.2213 | (6.872) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 03/08/2023 | 12.00 | Put | Bond Future | 3,142.5800 | 3.1426 | 3,241.0600 | 3.2411 | 3.134 | 0 | 0 | 4,754 |
| 2023/02/10 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 6,174.8000 | 6.1748 | 5,776.4700 | 5.7765 | (6.451) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 2,819.7600 | 2.8198 | 2,905.2100 | 2.9052 | 3.030 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 03/08/2023 | | | Bond Future | 11.6002 | 78.0561 | 11.6770 | 77.5723 | 0.662 | 0.0000 | 0.0000 | 21,473 |
| 2023/02/10 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 6,251.7700 | 6.2518 | 5,851.8100 | 5.8518 | (6.398) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 2,779.2700 | 2.7793 | 2,863.0900 | 2.8631 | 3.016 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 03/08/2023 | 11.75 | Call | Bond Future | 4,700.9000 | 4.7009 | 4,338.3900 | 4.3384 | (7.712) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 03/08/2023 | 11.75 | Put | Bond Future | 3,761.9400 | 3.7619 | 3,883.2100 | 3.8832 | 3.224 | 0 | 0 | 3,076 |
| 2023/02/10 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 4,504.2300 | 4.5042 | 4,095.0900 | 4.0951 | (9.083) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 5,367.4400 | 5.3674 | 5,456.0300 | 5.4560 | 1.651 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 02/11/2023 | | | Bond Future | 11.7073 | 79.5910 | 11.7876 | 79.0932 | 0.686 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 4,472.7300 | 4.4727 | 4,064.4000 | 4.0644 | (9.129) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 5,399.4400 | 5.3994 | 5,488.8400 | 5.4888 | 1.656 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 4,441.0500 | 4.4411 | 4,034.0800 | 4.0341 | (9.164) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 5,431.3500 | 5.4313 | 5,522.1100 | 5.5221 | 1.671 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 01/02/2024 | 12.29 | Call | Bond Future | 7,251.0600 | 7.2511 | 6,847.2000 | 6.8472 | (5.570) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 01/02/2024 | 12.29 | Put | Bond Future | 4,472.5000 | 4.4725 | 4,573.0100 | 4.5730 | 2.247 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 01/02/2024 | | | Bond Future | 11.8222 | 76.7714 | 11.9050 | 76.2670 | 0.700 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2044 | 01/02/2024 | 12.28 | Call | Bond Future | 7,216.2900 | 7.2163 | 6,812.8300 | 6.8128 | (5.591) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 01/02/2024 | 12.28 | Put | Bond Future | 4,495.3600 | 4.4954 | 4,596.2700 | 4.5963 | 2.245 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 01/02/2024 | 12.27 | Call | Bond Future | 7,181.2800 | 7.1813 | 6,778.5000 | 6.7785 | (5.609) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 01/02/2024 | 12.27 | Put | Bond Future | 4,518.0600 | 4.5181 | 4,619.6500 | 4.6196 | 2.249 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | 2044 | 02/05/2024 | 11.67 | Call | Bond Future | 5,028.5100 | 5.0285 | 4,611.8700 | 4.6119 | (8.286) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 02/05/2024 | 11.67 | Put | Bond Future | 6,782.7000 | 6.7827 | 6,869.8700 | 6.8699 | 1.285 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 02/05/2024 | | | Bond Future | 11.9565 | 78.1937 | 12.0408 | 77.6899 | 0.705 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2044 | 02/05/2024 | 11.66 | Call | Bond Future | 4,998.7900 | 4.9988 | 4,583.7600 | 4.5838 | (8.303) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 02/05/2024 | 11.66 | Put | Bond Future | 6,815.4200 | 6.8154 | 6,904.2000 | 6.9042 | 1.303 | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 02/05/2024 | 11.65 | Call | Bond Future | 4,969.1400 | 4.9691 | 4,555.7300 | 4.5557 | (8.320) | 0 | 0 | 0 |
| 2023/02/10 | 2044 | 02/05/2024 | 11.65 | Put | Bond Future | 6,848.2900 | 6.8483 | 6,938.6900 | 6.9387 | 1.320 | 0 | 0 | 0 |
| 2023/02/10 | 2046 | 04/05/2023 | | | Bond Future | 112.5352 | 112.5352 | 112.5609 | 112.5609 | 0.023 | 0.0000 | 0.0000 | 17,308 |
| 2023/02/10 | 2046 | 03/08/2023 | | | Bond Future | 114.7767 | 114.7767 | 114.7989 | 114.7989 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2046 | 02/11/2023 | | | Bond Future | 114.9772 | 114.9772 | 114.9937 | 114.9937 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2046 | 01/02/2024 | | | Bond Future | 117.2588 | 117.2588 | 117.2803 | 117.2803 | 0.018 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2046 | 02/05/2024 | | | Bond Future | 117.3369 | 117.3369 | 117.3727 | 117.3727 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2050 | 04/05/2023 | | | Bond Future | 114.3450 | 114.3450 | 114.6736 | 114.6736 | 0.287 | 0.0000 | 0.0000 | 13,256 |
| 2023/02/10 | 2050 | 03/08/2023 | | | Bond Future | 114.4442 | 114.4442 | 114.7757 | 114.7757 | 0.290 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2050 | 02/11/2023 | | | Bond Future | 116.7217 | 116.7217 | 117.0536 | 117.0536 | 0.284 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2050 | 01/02/2024 | | | Bond Future | 116.8045 | 116.8045 | 117.1477 | 117.1477 | 0.294 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 2050 | 02/05/2024 | | | Bond Future | 119.0032 | 119.0032 | 119.3677 | 119.3677 | 0.306 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | AL37 | 04/05/2023 | | | Index Future | 887.2390 | 887.2390 | 883.6330 | 883.6330 | (0.406) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | AL37 | 03/08/2023 | | | Index Future | 904.6970 | 904.6970 | 900.9900 | 900.9900 | (0.410) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | AL37 | 02/11/2023 | | | Index Future | 922.4940 | 922.4940 | 918.6670 | 918.6670 | (0.415) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | AL37 | 01/02/2024 | | | Index Future | 940.6020 | 940.6020 | 936.7370 | 936.7370 | (0.411) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | AL37 | 02/05/2024 | | | Index Future | 958.1400 | 958.1400 | 954.3200 | 954.3200 | (0.399) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | AL7T | 04/05/2023 | | | Index Future | 1,023.2610 | 1,023.2610 | 1,016.9140 | 1,016.9140 | (0.620) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | AL7T | 03/08/2023 | | | Index Future | 1,043.3960 | 1,043.3960 | 1,036.8890 | 1,036.8890 | (0.624) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | AL7T | 02/11/2023 | | | Index Future | 1,063.9210 | 1,063.9210 | 1,057.2320 | 1,057.2320 | (0.629) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | AL7T | 01/02/2024 | | | Index Future | 1,084.8050 | 1,084.8050 | 1,078.0280 | 1,078.0280 | (0.625) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | AL7T | 02/05/2024 | | | Index Future | 1,105.0310 | 1,105.0310 | 1,098.2630 | 1,098.2630 | (0.612) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | ALBI | 04/05/2023 | | | Index Future | 899.6710 | 899.6710 | 894.6890 | 894.6890 | (0.554) | 0.0000 | 0.0000 | 98 |
| 2023/02/10 | ALBI | 03/08/2023 | | | Index Future | 917.3740 | 917.3740 | 912.2630 | 912.2630 | (0.557) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | ALBI | 02/11/2023 | | | Index Future | 935.4200 | 935.4200 | 930.1620 | 930.1620 | (0.562) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | ALBI | 01/02/2024 | | | Index Future | 953.7820 | 953.7820 | 948.4580 | 948.4580 | (0.558) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | ALBI | 02/05/2024 | | | Index Future | 971.5650 | 971.5650 | 966.2600 | 966.2600 | (0.546) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | ES33 | 04/05/2023 | | | Bond Future | 11.9348 | 75.1333 | 12.0283 | 74.6887 | 0.783 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | ES33 | 03/08/2023 | | | Bond Future | 12.0811 | 76.6300 | 12.1791 | 76.1738 | 0.811 | 0.0000 | 0.0000 | 350 |
| 2023/02/10 | ES33 | 02/11/2023 | | | Bond Future | 12.2385 | 74.3612 | 12.3416 | 73.8918 | 0.843 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | ES33 | 01/02/2024 | | | Bond Future | 12.4090 | 75.8358 | 12.5160 | 75.3601 | 0.862 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | ES33 | 02/05/2024 | | | Bond Future | 12.6037 | 73.4679 | 12.7134 | 72.9927 | 0.870 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | ES42 | 04/05/2023 | | | Bond Future | 12.3683 | 72.2535 | 12.4416 | 71.8479 | 0.593 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | ES42 | 03/08/2023 | | | Bond Future | 12.5043 | 73.6932 | 12.5809 | 73.2765 | 0.613 | 0.0000 | 0.0000 | 4,000 |
| 2023/02/10 | ES42 | 02/11/2023 | | | Bond Future | 12.6493 | 70.8974 | 12.7299 | 70.4685 | 0.637 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | ES42 | 01/02/2024 | | | Bond Future | 12.7985 | 72.3025 | 12.8817 | 71.8678 | 0.650 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | ES42 | 02/05/2024 | | | Bond Future | 12.9722 | 69.3990 | 13.0571 | 68.9654 | 0.655 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 342,820.0000 | 34.2820 | 292,980.0000 | 29.2980 | (14.538) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 342,720.0000 | 34.2720 | 292,880.0000 | 29.2880 | (14.542) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 04/05/2023 | | | GOVI | 887.1420 | 887.1420 | 882.1580 | 882.1580 | (0.562) | 0.0000 | 0.0000 | 843 |
| 2023/02/10 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 342,620.0000 | 34.2620 | 292,780.0000 | 29.2780 | (14.547) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 673,890.0000 | 67.3890 | 622,750.0000 | 62.2750 | (7.589) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 673,790.0000 | 67.3790 | 622,650.0000 | 62.2650 | (7.590) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 03/08/2023 | | | GOVI | 904.5990 | 904.5990 | 899.4850 | 899.4850 | (0.565) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 673,690.0000 | 67.3690 | 622,550.0000 | 62.2550 | (7.591) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 365,740.0000 | 36.5740 | 313,130.0000 | 31.3130 | (14.385) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 02/11/2023 | | | GOVI | 922.3940 | 922.3940 | 917.1330 | 917.1330 | (0.570) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 365,940.0000 | 36.5940 | 313,330.0000 | 31.3330 | (14.377) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 365,840.0000 | 36.5840 | 313,230.0000 | 31.3230 | (14.381) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 01/02/2024 | 880.00 | Call | GOVI | 605,000.0000 | 60.5000 | 551,730.0000 | 55.1730 | (8.805) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 01/02/2024 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 01/02/2024 | | | GOVI | 940.5000 | 940.5000 | 935.1730 | 935.1730 | (0.566) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | GOVI | 01/02/2024 | 879.98 | Call | GOVI | 605,200.0000 | 60.5200 | 551,930.0000 | 55.1930 | (8.802) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 01/02/2024 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 01/02/2024 | 879.99 | Call | GOVI | 605,100.0000 | 60.5100 | 551,830.0000 | 55.1830 | (8.804) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 01/02/2024 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 02/05/2024 | 950.97 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 02/05/2024 | 950.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 02/05/2024 | 950.99 | Call | GOVI | 70,450.0000 | 7.0450 | 17,360.0000 | 1.7360 | (75.358) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 02/05/2024 | | | GOVI | 958.0350 | 958.0350 | 952.7260 | 952.7260 | (0.554) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | GOVI | 02/05/2024 | 950.97 | Call | GOVI | 70,650.0000 | 7.0650 | 17,560.0000 | 1.7560 | (75.145) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 02/05/2024 | 950.98 | Call | GOVI | 70,550.0000 | 7.0550 | 17,460.0000 | 1.7460 | (75.252) | 0 | 0 | 0 |
| 2023/02/10 | GOVI | 02/05/2024 | 950.99 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IGOV | 04/05/2023 | | | Index Future | 325.3050 | 325.3050 | 325.3500 | 325.3500 | 0.014 | 0.0000 | 0.0000 | 655 |
| 2023/02/10 | IGOV | 03/08/2023 | | | Index Future | 331.7840 | 331.7840 | 331.8190 | 331.8190 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IGOV | 02/11/2023 | | | Index Future | 338.3880 | 338.3880 | 338.4060 | 338.4060 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IGOV | 01/02/2024 | | | Index Future | 345.1050 | 345.1050 | 345.1380 | 345.1380 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IGOV | 02/05/2024 | | | Index Future | 351.6140 | 351.6140 | 351.6900 | 351.6900 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | JBAF | 15/02/2023 | | | Jibar Tradeable Future | 7.4550 | 92.5450 | 7.4650 | 92.5350 | 0.134 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 7.4600 | 92.5400 | 7.4700 | 92.5300 | 0.134 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | JBAF | 19/04/2023 | | | Jibar Tradeable Future | 7.6250 | 92.3750 | 7.6350 | 92.3650 | 0.131 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | JBAF | 17/05/2023 | | | Jibar Tradeable Future | 7.6250 | 92.3750 | 7.6450 | 92.3550 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 7.6950 | 92.3050 | 7.7150 | 92.2850 | 0.260 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | JBAF | 19/07/2023 | | | Jibar Tradeable Future | 7.6850 | 92.3150 | 7.7100 | 92.2900 | 0.325 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 7.6800 | 92.3200 | 7.7200 | 92.2800 | 0.521 | 0.0000 | 0.0000 | 75 |
| 2023/02/10 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 7.4500 | 92.5500 | 7.5150 | 92.4850 | 0.872 | 0.0000 | 0.0000 | 272 |
| 2023/02/10 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 7.3850 | 92.6150 | 7.4450 | 92.5550 | 0.812 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 7.1750 | 92.8250 | 7.2500 | 92.7500 | 1.045 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | JBAF | 18/09/2024 | | | Jibar Tradeable Future | 7.1800 | 92.8200 | 7.2600 | 92.7400 | 1.114 | 0.0000 | 0.0000 | 68 |
| 2023/02/10 | JBAF | 18/12/2024 | | | Jibar Tradeable Future | 7.1500 | 92.8500 | 7.2350 | 92.7650 | 1.189 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 10.55 | Call | Bond Future | 1,367.2800 | 1.3673 | 1,047.9100 | 1.0479 | (23.358) | 0 | 0 | 770 |
| 2023/02/10 | R035 | 04/05/2023 | 10.55 | Put | Bond Future | 3,944.7200 | 3.9447 | 4,236.2000 | 4.2362 | 7.389 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 11,822.5500 | 11.8226 | 11,220.9500 | 11.2210 | (5.089) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 127.0000 | 0.1270 | 136.2500 | 0.1363 | 7.283 | 0 | 0 | 491 |
| 2023/02/10 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 8,534.7600 | 8.5348 | 7,928.3100 | 7.9283 | (7.106) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 400.3400 | 0.4003 | 404.7400 | 0.4047 | 1.099 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 3,245.4100 | 3.2454 | 2,757.4100 | 2.7574 | (15.037) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 3,280.5500 | 3.2806 | 2,790.5800 | 2.7906 | (14.936) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 1,911.2600 | 1.9113 | 2,030.2000 | 2.0302 | 6.223 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 1,480.3200 | 1.4803 | 1,145.8800 | 1.1459 | (22.592) | 0 | 0 | 388 |
| 2023/02/10 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 3,751.6400 | 3.7516 | 4,028.0500 | 4.0281 | 7.368 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 11.05 | Call | Bond Future | 2,738.0400 | 2.7380 | 2,283.0700 | 2.2831 | (16.617) | 0 | 0 | 770 |
| 2023/02/10 | R035 | 04/05/2023 | 11.05 | Put | Bond Future | 2,319.6600 | 2.3197 | 2,475.5400 | 2.4755 | 6.720 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 3,140.8100 | 3.1408 | 2,659.1700 | 2.6592 | (15.335) | 0 | 0 | 491 |
| 2023/02/10 | R035 | 04/05/2023 | | | Bond Future | 10.9787 | 87.9218 | 11.0830 | 87.3109 | 0.950 | 0.0000 | 0.0000 | 158,784 |
| 2023/02/10 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 339.7200 | 0.3397 | 228.8300 | 0.2288 | (32.642) | 0 | 0 | 388 |
| 2023/02/10 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 7,362.4600 | 7.3625 | 7,862.4200 | 7.8624 | 6.791 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 1,098.6500 | 1.0986 | 821.4600 | 0.8215 | (25.230) | 0 | 0 | 491 |
| 2023/02/10 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 4,478.9800 | 4.4790 | 4,812.6400 | 4.8126 | 7.449 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 11.80 | Call | Bond Future | 5,598.3100 | 5.5983 | 5,026.7300 | 5.0267 | (10.210) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 11.80 | Put | Bond Future | 947.1300 | 0.9471 | 986.4000 | 0.9864 | 4.146 | 0 | 0 | 1,035 |
| 2023/02/10 | R035 | 04/05/2023 | 11.87 | Call | Bond Future | 5,897.5600 | 5.8976 | 5,320.4600 | 5.3205 | (9.785) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 11.87 | Put | Bond Future | 866.5400 | 0.8665 | 900.2900 | 0.9003 | 3.895 | 0 | 0 | 770 |
| 2023/02/10 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 1,956.0100 | 1.9560 | 2,078.8600 | 2.0789 | 6.281 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 1,933.5300 | 1.9335 | 2,054.4100 | 2.0544 | 6.252 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 3,315.8500 | 3.3158 | 2,823.9400 | 2.8239 | (14.835) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 2,024.6100 | 2.0246 | 2,153.8200 | 2.1538 | 6.382 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 6,868.0800 | 6.8681 | 6,363.0400 | 6.3630 | (7.353) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 1,811.1900 | 1.8112 | 1,932.1500 | 1.9322 | 6.678 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 03/08/2023 | | | Bond Future | 11.0863 | 89.6520 | 11.1952 | 89.0260 | 0.983 | 0.0000 | 0.0000 | 2,561 |
| 2023/02/10 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 6,790.4700 | 6.7905 | 6,287.4100 | 6.2874 | (7.408) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 1,839.6900 | 1.8397 | 1,962.6300 | 1.9626 | 6.683 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 6,829.2500 | 6.8292 | 6,325.1900 | 6.3252 | (7.381) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 1,825.3900 | 1.8254 | 1,947.3300 | 1.9473 | 6.680 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 4,934.9200 | 4.9349 | 4,447.0600 | 4.4471 | (9.886) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 3,775.7300 | 3.7757 | 3,930.9200 | 3.9309 | 4.110 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 4,966.9100 | 4.9669 | 4,478.1100 | 4.4781 | (9.841) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 3,752.2100 | 3.7522 | 3,906.4600 | 3.9065 | 4.111 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 02/11/2023 | | | Bond Future | 11.2033 | 86.9123 | 11.3175 | 86.2692 | 1.019 | 0.0000 | 0.0000 | 123 |
| 2023/02/10 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 4,998.9900 | 4.9990 | 4,508.9600 | 4.5090 | (9.803) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 3,728.8200 | 3.7288 | 3,881.8400 | 3.8818 | 4.104 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 01/02/2024 | 12.18 | Put | Bond Future | 3,130.8600 | 3.1309 | 3,283.0200 | 3.2830 | 4.860 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 01/02/2024 | 12.19 | Call | Bond Future | 7,695.0300 | 7.6950 | 7,194.1400 | 7.1941 | (6.509) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 01/02/2024 | 12.19 | Put | Bond Future | 3,114.1300 | 3.1141 | 3,265.4500 | 3.2655 | 4.859 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 01/02/2024 | | | Bond Future | 11.3307 | 88.6168 | 11.4490 | 87.9646 | 1.044 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R035 | 01/02/2024 | 12.20 | Call | Bond Future | 7,729.6200 | 7.7296 | 7,227.8900 | 7.2279 | (6.491) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 01/02/2024 | 12.20 | Put | Bond Future | 3,097.4900 | 3.0975 | 3,247.9700 | 3.2480 | 4.858 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 01/02/2024 | 12.18 | Call | Bond Future | 7,660.4700 | 7.6605 | 7,160.4200 | 7.1604 | (6.528) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 02/05/2024 | 11.19 | Call | Bond Future | 4,309.6900 | 4.3097 | 3,868.9700 | 3.8690 | (10.226) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 02/05/2024 | 11.19 | Put | Bond Future | 5,861.8100 | 5.8618 | 6,074.4700 | 6.0745 | 3.628 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 02/05/2024 | 11.20 | Call | Bond Future | 4,336.2400 | 4.3362 | 3,893.9100 | 3.8939 | (10.201) | 0 | 0 | 0 |
| 2023/02/10 | R035 | 02/05/2024 | 11.20 | Put | Bond Future | 5,832.7900 | 5.8328 | 6,043.8400 | 6.0438 | 3.618 | 0 | 0 | 0 |
| 2023/02/10 | R035 | 02/05/2024 | | | Bond Future | 11.4728 | 85.7603 | 11.5939 | 85.1069 | 1.056 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R035 | 02/05/2024 | 11.21 | Call | Bond Future | 4,362.8700 | 4.3629 | 3,918.9300 | 3.9189 | (10.175) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | R035 | 02/05/2024 | 11.21 | Put | Bond Future | 5,803.9100 | 5.8039 | 6,013.3500 | 6.0134 | 3.609 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 362.2000 | 0.3622 | 400.2400 | 0.4002 | 10.502 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 2,064.1700 | 2.0642 | 1,851.0100 | 1.8510 | (10.327) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 04/05/2023 | | | Bond Future | 8.3008 | 110.7443 | 8.3791 | 110.4938 | 0.944 | 0.0000 | 0.0000 | 95,557 |
| 2023/02/10 | R186 | 04/05/2023 | 8.36 | Call | Bond Future | 1,038.8300 | 1.0388 | 871.3600 | 0.8714 | (16.121) | 0 | 0 | 200 |
| 2023/02/10 | R186 | 04/05/2023 | 8.36 | Put | Bond Future | 849.3700 | 0.8494 | 932.4800 | 0.9325 | 9.785 | 0 | 0 | 200 |
| 2023/02/10 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 2,015.5000 | 2.0155 | 1,803.5900 | 1.8036 | (10.514) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 369.3000 | 0.3693 | 407.9700 | 0.4080 | 10.471 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 2,039.7900 | 2.0398 | 1,827.2500 | 1.8272 | (10.420) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 355.2100 | 0.3552 | 392.6300 | 0.3926 | 10.535 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 216.4400 | 0.2164 | 266.0300 | 0.2660 | 22.912 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 4,341.1700 | 4.3412 | 4,130.4700 | 4.1305 | (4.854) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 213.7300 | 0.2137 | 262.6600 | 0.2627 | 22.893 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 03/08/2023 | | | Bond Future | 8.3297 | 107.6194 | 8.4163 | 107.3598 | 1.041 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 4,366.8900 | 4.3669 | 4,155.8400 | 4.1558 | (4.833) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 210.9100 | 0.2109 | 259.4900 | 0.2595 | 23.034 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 4,315.3300 | 4.3153 | 4,105.2900 | 4.1053 | (4.867) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 3,469.1400 | 3.4691 | 3,243.4300 | 3.2434 | (6.506) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 615.0000 | 0.6150 | 659.9000 | 0.6599 | 7.301 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/11/2023 | 9.15 | Call | Bond Future | 2,942.6400 | 2.9426 | 2,726.5800 | 2.7266 | (7.342) | 0 | 0 | 1,715 |
| 2023/02/10 | R186 | 02/11/2023 | | | Bond Future | 8.3616 | 109.7359 | 8.4586 | 109.4653 | 1.159 | 0.0000 | 0.0000 | 1,266 |
| 2023/02/10 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 3,447.5300 | 3.4475 | 3,222.2400 | 3.2222 | (6.535) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 620.4100 | 0.6204 | 665.7300 | 0.6657 | 7.305 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/11/2023 | 10.42 | Call | Bond Future | 5,778.3100 | 5.7783 | 5,544.9100 | 5.5449 | (4.039) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/11/2023 | 10.42 | Put | Bond Future | 214.1800 | 0.2142 | 251.3900 | 0.2514 | 17.373 | 0 | 0 | 1,715 |
| 2023/02/10 | R186 | 02/11/2023 | 9.15 | Put | Bond Future | 766.7400 | 0.7667 | 821.2900 | 0.8213 | 7.115 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 3,425.9600 | 3.4260 | 3,201.0900 | 3.2011 | (6.564) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 625.8700 | 0.6259 | 671.6100 | 0.6716 | 7.308 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 01/02/2024 | 9.50 | Call | Bond Future | 3,534.1600 | 3.5342 | 3,288.0900 | 3.2881 | (6.963) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 01/02/2024 | 9.51 | Call | Bond Future | 3,553.7000 | 3.5537 | 3,307.6700 | 3.3077 | (6.923) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 01/02/2024 | 9.52 | Put | Bond Future | 726.9300 | 0.7269 | 751.9300 | 0.7519 | 3.439 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 01/02/2024 | | | Bond Future | 8.4017 | 106.5845 | 8.5068 | 106.3129 | 1.251 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R186 | 01/02/2024 | 9.50 | Put | Bond Future | 737.5300 | 0.7375 | 763.1400 | 0.7631 | 3.472 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 01/02/2024 | 9.51 | Put | Bond Future | 732.0400 | 0.7320 | 757.6900 | 0.7577 | 3.504 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 01/02/2024 | 9.52 | Call | Bond Future | 3,573.6100 | 3.5736 | 3,326.9300 | 3.3269 | (6.903) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/05/2024 | 8.01 | Call | Bond Future | 1,074.1300 | 1.0741 | 896.2900 | 0.8963 | (16.557) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/05/2024 | 8.01 | Put | Bond Future | 2,238.5600 | 2.2386 | 2,323.7100 | 2.3237 | 3.804 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/05/2024 | | | Bond Future | 8.4964 | 108.5626 | 8.6072 | 108.2996 | 1.304 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R186 | 02/05/2024 | 7.99 | Call | Bond Future | 1,052.3200 | 1.0523 | 876.5900 | 0.8766 | (16.699) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/05/2024 | 7.99 | Put | Bond Future | 2,264.9900 | 2.2650 | 2,352.2500 | 2.3522 | 3.853 | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/05/2024 | 8.00 | Call | Bond Future | 1,063.1900 | 1.0632 | 886.1800 | 0.8862 | (16.649) | 0 | 0 | 0 |
| 2023/02/10 | R186 | 02/05/2024 | 8.00 | Put | Bond Future | 2,251.7400 | 2.2517 | 2,337.7200 | 2.3377 | 3.818 | 0 | 0 | 0 |
| 2023/02/10 | R197 | 04/05/2023 | | | Bond Future | 335.5759 | 335.5759 | 335.7207 | 335.7207 | 0.043 | 0.0000 | 0.0000 | 309 |
| 2023/02/10 | R197 | 03/08/2023 | | | Bond Future | 333.1935 | 333.1935 | 333.3292 | 333.3292 | 0.041 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R197 | 02/11/2023 | | | Bond Future | 339.8240 | 339.8240 | 339.9447 | 339.9447 | 0.036 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | R202 | 04/05/2023 | | | Bond Future | 250.7850 | 250.7850 | 250.9507 | 250.9507 | 0.066 | 0.0000 | 0.0000 | 4,903 |
| 2023/02/10 | R202 | 03/08/2023 | | | Bond Future | 250.9644 | 250.9644 | 251.1247 | 251.1247 | 0.064 | 0.0000 | 0.0000 | 460 |
| 2023/02/10 | R202 | 02/11/2023 | | | Bond Future | 255.9587 | 255.9587 | 256.1089 | 256.1089 | 0.059 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R202 | 01/02/2024 | | | Bond Future | 256.1009 | 256.1009 | 256.2649 | 256.2649 | 0.064 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R202 | 02/05/2024 | | | Bond Future | 260.9225 | 260.9225 | 261.1220 | 261.1220 | 0.076 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R209 | 04/05/2023 | 10.00 | Call | Bond Future | 366.2700 | 0.3663 | 266.5400 | 0.2665 | (27.229) | 0 | 0 | 500 |
| 2023/02/10 | R209 | 04/05/2023 | 10.00 | Put | Bond Future | 5,960.1400 | 5.9601 | 6,345.6300 | 6.3456 | 6.468 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 04/05/2023 | 10.50 | Call | Bond Future | 996.7500 | 0.9967 | 798.7800 | 0.7988 | (19.862) | 0 | 0 | 4,500 |
| 2023/02/10 | R209 | 04/05/2023 | 10.50 | Put | Bond Future | 3,775.4000 | 3.7754 | 4,062.6500 | 4.0626 | 7.608 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 04/05/2023 | 11.50 | Put | Bond Future | 1,226.4900 | 1.2265 | 1,330.3200 | 1.3303 | 8.466 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 2,356.0600 | 2.3561 | 2,037.7900 | 2.0378 | (13.509) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 2,001.4000 | 2.0014 | 2,168.3500 | 2.1684 | 8.342 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 2,384.5900 | 2.3846 | 2,064.4900 | 2.0645 | (13.424) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 1,978.5000 | 1.9785 | 2,143.6200 | 2.1436 | 8.346 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 04/05/2023 | | | Bond Future | 11.0213 | 68.2161 | 11.1154 | 67.7309 | 0.854 | 0.0000 | 0.0000 | 19,569 |
| 2023/02/10 | R209 | 04/05/2023 | 11.00 | Call | Bond Future | 2,107.0000 | 2.1070 | 1,805.1600 | 1.8052 | (14.326) | 0 | 0 | 2,500 |
| 2023/02/10 | R209 | 04/05/2023 | 11.00 | Put | Bond Future | 2,217.6200 | 2.2176 | 2,401.0000 | 2.4010 | 8.269 | 0 | 0 | 8,250 |
| 2023/02/10 | R209 | 04/05/2023 | 11.50 | Call | Bond Future | 3,645.3300 | 3.6453 | 3,263.9400 | 3.2639 | (10.462) | 0 | 0 | 1,000 |
| 2023/02/10 | R209 | 04/05/2023 | 12.50 | Call | Bond Future | 7,425.2600 | 7.4253 | 6,964.8300 | 6.9648 | (6.201) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 04/05/2023 | 12.50 | Put | Bond Future | 331.2800 | 0.3313 | 356.0700 | 0.3561 | 7.483 | 0 | 0 | 8,500 |
| 2023/02/10 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 2,413.2700 | 2.4133 | 2,091.3600 | 2.0914 | (13.339) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 1,955.8200 | 1.9558 | 2,119.1300 | 2.1191 | 8.350 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 1,703.2900 | 1.7033 | 1,801.0900 | 1.8011 | 5.742 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 03/08/2023 | 10.70 | Call | Bond Future | 2,189.6700 | 2.1897 | 1,926.7400 | 1.9267 | (12.008) | 0 | 0 | 1,800 |
| 2023/02/10 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 5,699.5800 | 5.6996 | 5,301.5000 | 5.3015 | (6.984) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 5,732.8700 | 5.7329 | 5,334.1400 | 5.3341 | (6.955) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 03/08/2023 | 10.00 | Call | Bond Future | 971.8300 | 0.9718 | 810.0200 | 0.8100 | (16.650) | 0 | 0 | 1,800 |
| 2023/02/10 | R209 | 03/08/2023 | 10.00 | Put | Bond Future | 7,035.8200 | 7.0358 | 7,371.3500 | 7.3713 | 4.769 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 03/08/2023 | | | Bond Future | 11.1191 | 69.5587 | 11.2170 | 69.0614 | 0.881 | 0.0000 | 0.0000 | 1,690 |
| 2023/02/10 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 5,766.3700 | 5.7664 | 5,366.8300 | 5.3668 | (6.929) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 03/08/2023 | 10.70 | Put | Bond Future | 4,376.9100 | 4.3769 | 4,611.3200 | 4.6113 | 5.356 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 1,730.2200 | 1.7302 | 1,829.4800 | 1.8295 | 5.737 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 1,716.6200 | 1.7166 | 1,815.2300 | 1.8152 | 5.744 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 4,085.4900 | 4.0855 | 3,699.1700 | 3.6992 | (9.456) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 3,544.8400 | 3.5448 | 3,669.3400 | 3.6693 | 3.512 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 4,113.0700 | 4.1131 | 3,725.7300 | 3.7257 | (9.417) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 3,522.7500 | 3.5227 | 3,646.2300 | 3.6462 | 3.505 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 02/11/2023 | | | Bond Future | 11.2218 | 67.7761 | 11.3240 | 67.2652 | 0.911 | 0.0000 | 0.0000 | 4,748 |
| 2023/02/10 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 4,140.7200 | 4.1407 | 3,752.1400 | 3.7521 | (9.384) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 3,500.7800 | 3.5008 | 3,623.0200 | 3.6230 | 3.492 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 01/02/2024 | 12.14 | Call | Bond Future | 6,659.0200 | 6.6590 | 6,261.7400 | 6.2617 | (5.966) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 01/02/2024 | 12.14 | Put | Bond Future | 2,811.3200 | 2.8113 | 2,932.2200 | 2.9322 | 4.300 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 01/02/2024 | 12.13 | Put | Bond Future | 2,826.5000 | 2.8265 | 2,948.3200 | 2.9483 | 4.310 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 01/02/2024 | | | Bond Future | 11.3296 | 69.1051 | 11.4350 | 68.5869 | 0.930 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R209 | 01/02/2024 | 12.12 | Call | Bond Future | 6,598.4900 | 6.5985 | 6,202.5700 | 6.2026 | (6.000) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 01/02/2024 | 12.12 | Put | Bond Future | 2,842.0100 | 2.8420 | 2,964.2700 | 2.9643 | 4.302 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 01/02/2024 | 12.13 | Call | Bond Future | 6,628.6200 | 6.6286 | 6,232.2600 | 6.2323 | (5.980) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | R209 | 02/05/2024 | 11.17 | Call | Bond Future | 3,809.3000 | 3.8093 | 3,450.1100 | 3.4501 | (9.429) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 02/05/2024 | 11.17 | Put | Bond Future | 5,226.5600 | 5.2266 | 5,386.4800 | 5.3865 | 3.060 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 02/05/2024 | 11.18 | Call | Bond Future | 3,833.1600 | 3.8332 | 3,472.3900 | 3.4724 | (9.412) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 02/05/2024 | 11.18 | Put | Bond Future | 5,200.4600 | 5.2005 | 5,358.8000 | 5.3588 | 3.045 | 0 | 0 | 0 |
| 2023/02/10 | R209 | 02/05/2024 | | | Bond Future | 11.4577 | 67.2390 | 11.5651 | 66.7198 | 0.938 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R209 | 02/05/2024 | 11.19 | Call | Bond Future | 3,856.7900 | 3.8568 | 3,494.7400 | 3.4947 | (9.387) | 0 | 0 | 0 |
| 2023/02/10 | R209 | 02/05/2024 | 11.19 | Put | Bond Future | 5,174.1900 | 5.1742 | 5,331.2500 | 5.3313 | 3.035 | 0 | 0 | 0 |
| 2023/02/10 | R210 | 04/05/2023 | | | Bond Future | 224.1525 | 224.1525 | 224.0920 | 224.0920 | (0.027) | 0.0000 | 0.0000 | 386 |
| 2023/02/10 | R210 | 03/08/2023 | | | Bond Future | 228.6173 | 228.6173 | 228.5476 | 228.5476 | (0.031) | 0.0000 | 0.0000 | 300 |
| 2023/02/10 | R210 | 02/11/2023 | | | Bond Future | 230.0084 | 230.0084 | 229.9253 | 229.9253 | (0.036) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R210 | 01/02/2024 | | | Bond Future | 234.5730 | 234.5730 | 234.4974 | 234.4974 | (0.032) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R210 | 02/05/2024 | | | Bond Future | 235.7629 | 235.7629 | 235.7143 | 235.7143 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 3,333.4100 | 3.3334 | 2,879.5400 | 2.8795 | (13.616) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 961.4800 | 0.9615 | 1,068.1600 | 1.0682 | 11.095 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 04/05/2023 | | | Bond Future | 10.2356 | 84.1964 | 10.3555 | 83.6359 | 1.171 | 0.0000 | 0.0000 | 34,144 |
| 2023/02/10 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 3,268.9700 | 3.2690 | 2,817.8100 | 2.8178 | (13.801) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 987.6400 | 0.9876 | 1,097.0300 | 1.0970 | 11.076 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 3,301.0500 | 3.3011 | 2,848.6100 | 2.8486 | (13.706) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 974.4100 | 0.9744 | 1,082.5200 | 1.0825 | 11.095 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 891.2000 | 0.8912 | 945.1400 | 0.9451 | 6.053 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 6,563.1600 | 6.5632 | 6,042.1100 | 6.0421 | (7.939) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 03/08/2023 | | | Bond Future | 10.3330 | 85.8533 | 10.4590 | 85.2787 | 1.219 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 6,495.1100 | 6.4951 | 5,975.3100 | 5.9753 | (8.003) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 899.0100 | 0.8990 | 953.7500 | 0.9538 | 6.089 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 6,529.2000 | 6.5292 | 6,008.6000 | 6.0086 | (7.973) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 883.3000 | 0.8833 | 936.7900 | 0.9368 | 6.056 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 4,872.7400 | 4.8727 | 4,423.1900 | 4.4232 | (9.226) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 1,875.3700 | 1.8754 | 2,016.1800 | 2.0162 | 7.508 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 02/11/2023 | | | Bond Future | 10.4422 | 83.9902 | 10.5752 | 83.3999 | 1.273 | 0.0000 | 0.0000 | 1,469 |
| 2023/02/10 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 4,814.2600 | 4.8143 | 4,366.7700 | 4.3668 | (9.295) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 1,902.1000 | 1.9021 | 2,044.9700 | 2.0450 | 7.511 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 4,843.3400 | 4.8433 | 4,394.8100 | 4.3948 | (9.261) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 1,888.5600 | 1.8886 | 2,030.3900 | 2.0304 | 7.510 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 01/02/2024 | 11.70 | Call | Bond Future | 6,421.5000 | 6.4215 | 5,958.1900 | 5.9582 | (7.215) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 01/02/2024 | 11.70 | Put | Bond Future | 1,675.2800 | 1.6753 | 1,810.6300 | 1.8106 | 8.079 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 01/02/2024 | 11.71 | Call | Bond Future | 6,451.6000 | 6.4516 | 5,987.5000 | 5.9875 | (7.194) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 01/02/2024 | 11.71 | Put | Bond Future | 1,665.1500 | 1.6651 | 1,799.7100 | 1.7997 | 8.081 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 01/02/2024 | | | Bond Future | 10.5638 | 85.6378 | 10.7025 | 85.0391 | 1.313 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R213 | 01/02/2024 | 11.72 | Call | Bond Future | 6,481.4500 | 6.4814 | 6,016.8500 | 6.0168 | (7.168) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 01/02/2024 | 11.72 | Put | Bond Future | 1,654.8000 | 1.6548 | 1,788.8600 | 1.7889 | 8.101 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 02/05/2024 | 10.30 | Call | Bond Future | 2,679.2300 | 2.6792 | 2,378.2800 | 2.3783 | (11.233) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 02/05/2024 | 10.30 | Put | Bond Future | 4,408.5300 | 4.4085 | 4,706.7400 | 4.7067 | 6.764 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 02/05/2024 | | | Bond Future | 10.7056 | 83.6782 | 10.8486 | 83.0791 | 1.336 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R213 | 02/05/2024 | 10.28 | Call | Bond Future | 2,639.5900 | 2.6396 | 2,341.5200 | 2.3415 | (11.292) | 0 | 0 | 0 |
| 2023/02/10 | R213 | 02/05/2024 | 10.28 | Put | Bond Future | 4,455.3300 | 4.4553 | 4,756.4200 | 4.7564 | 6.758 | 0 | 0 | 0 |
| 2023/02/10 | R213 | 02/05/2024 | 10.29 | Call | Bond Future | 2,659.3700 | 2.6594 | 2,360.0400 | 2.3600 | (11.256) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | R213 | 02/05/2024 | 10.29 | Put | Bond Future | 4,431.8800 | 4.4319 | 4,731.7100 | 4.7317 | 6.765 | 0 | 0 | 0 |
| 2023/02/10 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 2,470.6200 | 2.4706 | 2,189.9200 | 2.1899 | (11.362) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 2,188.6500 | 2.1887 | 2,301.8500 | 2.3019 | 5.172 | 0 | 0 | 0 |
| 2023/02/10 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 2,499.9400 | 2.4999 | 2,217.6900 | 2.2177 | (11.290) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 2,164.5800 | 2.1646 | 2,276.2300 | 2.2762 | 5.158 | 0 | 0 | 0 |
| 2023/02/10 | R214 | 04/05/2023 | | | Bond Future | 11.3074 | 64.6948 | 11.3810 | 64.3009 | 0.651 | 0.0000 | 0.0000 | 22,902 |
| 2023/02/10 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 2,529.3000 | 2.5293 | 2,245.7400 | 2.2457 | (11.211) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 2,140.6200 | 2.1406 | 2,250.9600 | 2.2510 | 5.155 | 0 | 0 | 0 |
| 2023/02/10 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 5,740.0100 | 5.7400 | 5,330.9500 | 5.3310 | (7.126) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 2,010.3800 | 2.0104 | 2,005.2500 | 2.0053 | (0.255) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 5,773.3000 | 5.7733 | 5,363.8000 | 5.3638 | (7.093) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 1,995.4400 | 1.9954 | 1,989.8700 | 1.9899 | (0.279) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 03/08/2023 | | | Bond Future | 11.4031 | 65.9679 | 11.4796 | 65.5639 | 0.671 | 0.0000 | 0.0000 | 2,980 |
| 2023/02/10 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 5,806.6300 | 5.8066 | 5,396.8500 | 5.3968 | (7.057) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 1,980.6100 | 1.9806 | 1,974.7600 | 1.9748 | (0.295) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 4,219.5200 | 4.2195 | 4,290.0500 | 4.2900 | 1.672 | 0 | 0 | 0 |
| 2023/02/10 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 3,955.4700 | 3.9555 | 3,609.5800 | 3.6096 | (8.745) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 4,194.0200 | 4.1940 | 4,263.4800 | 4.2635 | 1.656 | 0 | 0 | 0 |
| 2023/02/10 | R214 | 02/11/2023 | | | Bond Future | 11.5055 | 63.9674 | 11.5853 | 63.5520 | 0.694 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 3,928.3200 | 3.9283 | 3,583.5000 | 3.5835 | (8.778) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 3,982.7100 | 3.9827 | 3,635.7400 | 3.6357 | (8.712) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 4,168.6700 | 4.1687 | 4,237.0500 | 4.2370 | 1.640 | 0 | 0 | 0 |
| 2023/02/10 | R214 | 01/02/2024 | 12.16 | Call | Bond Future | 6,244.7700 | 6.2448 | 5,904.8300 | 5.9048 | (5.444) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 01/02/2024 | 12.16 | Put | Bond Future | 3,533.3500 | 3.5333 | 3,614.4400 | 3.6144 | 2.295 | 0 | 0 | 0 |
| 2023/02/10 | R214 | 01/02/2024 | | | Bond Future | 11.6153 | 65.2220 | 11.6975 | 64.8009 | 0.707 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R214 | 01/02/2024 | 12.14 | Call | Bond Future | 6,185.3100 | 6.1853 | 5,846.2500 | 5.8463 | (5.482) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 01/02/2024 | 12.14 | Put | Bond Future | 3,570.2000 | 3.5702 | 3,652.1700 | 3.6522 | 2.296 | 0 | 0 | 0 |
| 2023/02/10 | R214 | 01/02/2024 | 12.15 | Call | Bond Future | 6,215.0200 | 6.2150 | 5,875.6400 | 5.8756 | (5.461) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 01/02/2024 | 12.15 | Put | Bond Future | 3,551.7300 | 3.5517 | 3,633.3800 | 3.6334 | 2.299 | 0 | 0 | 0 |
| 2023/02/10 | R214 | 02/05/2024 | 11.46 | Call | Bond Future | 4,167.4800 | 4.1675 | 3,824.8700 | 3.8249 | (8.221) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 02/05/2024 | 11.46 | Put | Bond Future | 5,588.0900 | 5.5881 | 5,666.2000 | 5.6662 | 1.398 | 0 | 0 | 0 |
| 2023/02/10 | R214 | 02/05/2024 | 11.47 | Call | Bond Future | 4,192.4100 | 4.1924 | 3,848.4700 | 3.8485 | (8.204) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 02/05/2024 | 11.47 | Put | Bond Future | 5,560.5800 | 5.5606 | 5,637.3600 | 5.6374 | 1.381 | 0 | 0 | 0 |
| 2023/02/10 | R214 | 02/05/2024 | | | Bond Future | 11.7354 | 63.1358 | 11.8188 | 62.7151 | 0.711 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R214 | 02/05/2024 | 11.48 | Call | Bond Future | 4,217.6800 | 4.2177 | 3,872.4100 | 3.8724 | (8.186) | 0 | 0 | 0 |
| 2023/02/10 | R214 | 02/05/2024 | 11.48 | Put | Bond Future | 5,533.4700 | 5.5335 | 5,608.9200 | 5.6089 | 1.364 | 0 | 0 | 0 |
| 2023/02/10 | R248 | 04/05/2023 | 10.40 | Call | Bond Future | 604.5900 | 0.6046 | 465.0200 | 0.4650 | (23.085) | 0 | 0 | 1,500 |
| 2023/02/10 | R248 | 04/05/2023 | 10.40 | Put | Bond Future | 7,528.2500 | 7.5283 | 7,879.7100 | 7.8797 | 4.669 | 0 | 0 | 0 |
| 2023/02/10 | R248 | 04/05/2023 | 11.10 | Call | Bond Future | 2,085.3600 | 2.0854 | 1,790.5500 | 1.7906 | (14.137) | 0 | 0 | 1,500 |
| 2023/02/10 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 2,894.3100 | 2.8943 | 2,549.8700 | 2.5499 | (11.901) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 2,971.8600 | 2.9719 | 3,118.4500 | 3.1185 | 4.933 | 0 | 0 | 0 |
| 2023/02/10 | R248 | 04/05/2023 | | | Bond Future | 11.3616 | 80.1317 | 11.4354 | 79.6407 | 0.649 | 0.0000 | 0.0000 | 235,200 |
| 2023/02/10 | R248 | 04/05/2023 | 11.10 | Put | Bond Future | 3,870.3800 | 3.8704 | 4,066.6000 | 4.0666 | 5.070 | 0 | 0 | 0 |
| 2023/02/10 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 2,824.8500 | 2.8249 | 2,483.9900 | 2.4840 | (12.066) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 3,036.6700 | 3.0367 | 3,186.8400 | 3.1868 | 4.945 | 0 | 0 | 0 |
| 2023/02/10 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 2,859.4800 | 2.8595 | 2,516.9000 | 2.5169 | (11.980) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/02/10 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 3,004.1200 | 3.0041 | 3,152.5700 | 3.1526 | 4.942 | 0 | 0 | 0 |
| 2023/02/10 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 6,808.9800 | 6.8090 | 6,294.6000 | 6.2946 | (7.554) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 2,751.4900 | 2.7515 | 2,740.6300 | 2.7406 | (0.395) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 03/08/2023 | | | Bond Future | 11.4642 | 81.6710 | 11.5411 | 81.1674 | 0.671 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 6,768.7300 | 6.7687 | 6,254.9400 | 6.2549 | (7.591) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 2,771.2100 | 2.7712 | 2,760.9400 | 2.7609 | (0.371) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 6,728.7300 | 6.7287 | 6,215.5600 | 6.2156 | (7.627) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 2,791.2700 | 2.7913 | 2,781.6200 | 2.7816 | (0.346) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 4,766.1700 | 4.7662 | 4,422.7700 | 4.4228 | (7.205) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 5,287.3400 | 5.2873 | 5,460.6500 | 5.4607 | 3.278 | 0 | 0 | 0 |
| 2023/02/10 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 4,732.8600 | 4.7329 | 4,390.5600 | 4.3906 | (7.232) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 02/11/2023 | | | Bond Future | 11.5649 | 78.8571 | 11.6452 | 78.3393 | 0.695 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 5,319.8200 | 5.3198 | 5,494.2200 | 5.4942 | 3.278 | 0 | 0 | 0 |
| 2023/02/10 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 4,799.2900 | 4.7993 | 4,454.8000 | 4.4548 | (7.178) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 5,352.2000 | 5.3522 | 5,527.7000 | 5.5277 | 3.279 | 0 | 0 | 0 |
| 2023/02/10 | R248 | 01/02/2024 | 12.15 | Call | Bond Future | 7,352.9300 | 7.3529 | 6,828.2300 | 6.8282 | (7.136) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 01/02/2024 | 12.15 | Put | Bond Future | 4,396.4000 | 4.3964 | 4,396.5600 | 4.3966 | 0.004 | 0 | 0 | 0 |
| 2023/02/10 | R248 | 01/02/2024 | 12.14 | Call | Bond Future | 7,316.2600 | 7.3163 | 6,792.7700 | 6.7928 | (7.155) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 01/02/2024 | 12.14 | Put | Bond Future | 4,419.3000 | 4.4193 | 4,420.6700 | 4.4207 | 0.031 | 0 | 0 | 0 |
| 2023/02/10 | R248 | 01/02/2024 | | | Bond Future | 11.6702 | 80.4405 | 11.7530 | 79.9157 | 0.709 | 0.0000 | 0.0000 | 13,000 |
| 2023/02/10 | R248 | 01/02/2024 | 12.16 | Call | Bond Future | 7,389.3500 | 7.3893 | 6,864.0400 | 6.8640 | (7.109) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 01/02/2024 | 12.16 | Put | Bond Future | 4,373.3300 | 4.3733 | 4,372.8800 | 4.3729 | (0.010) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 02/05/2024 | 11.47 | Call | Bond Future | 4,973.3600 | 4.9734 | 4,522.7700 | 4.5228 | (9.060) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 02/05/2024 | 11.48 | Put | Bond Future | 7,016.3600 | 7.0164 | 7,088.7100 | 7.0887 | 1.031 | 0 | 0 | 0 |
| 2023/02/10 | R248 | 02/05/2024 | 11.46 | Call | Bond Future | 4,942.9000 | 4.9429 | 4,494.0100 | 4.4940 | (9.082) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 02/05/2024 | | | Bond Future | 11.7941 | 77.4770 | 11.8785 | 76.9524 | 0.715 | 0.0000 | 0.0000 | 0 |
| 2023/02/10 | R248 | 02/05/2024 | 11.47 | Put | Bond Future | 7,051.0500 | 7.0511 | 7,125.0900 | 7.1251 | 1.050 | 0 | 0 | 0 |
| 2023/02/10 | R248 | 02/05/2024 | 11.48 | Call | Bond Future | 5,004.2300 | 5.0042 | 4,551.9500 | 4.5519 | (9.038) | 0 | 0 | 0 |
| 2023/02/10 | R248 | 02/05/2024 | 11.46 | Put | Bond Future | 7,086.2500 | 7.0863 | 7,161.9900 | 7.1620 | 1.069 | 0 | 0 | 0 |

Total

1380520