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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/05/2023 TO 26/05/2023

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/05/26 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | 1386             | 28/02/2031 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | 1409             | 28/02/2041 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | 2025             | 03/08/2023 |     | Bond Future        | 170.1532                       | 170.1532                      | 170.0264                 | 170.0264           | (0.075)              | 0.0000       | 0.0000         | 6,305         |
| 2023/05/26 | 2025             | 02/11/2023 |     | Bond Future        | 173.9965                       | 173.9965                      | 173.9231                 | 173.9231           | (0.042)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | 2025             | 01/02/2024 |     | Bond Future        | 176.2094                       | 176.2094                      | 176.2092                 | 176.2092           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | 2025             | 02/05/2024 |     | Bond Future        | 180.2758                       | 180.2758                      | 180.4363                 | 180.4363           | 0.089                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | 2025             | 01/08/2024 |     | Bond Future        | 182.3593                       | 182.3593                      | 182.6644                 | 182.6644           | 0.167                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | 2029             | 03/08/2023 |     | Bond Future        | 123.7189                       | 123.7189                      | 123.4920                 | 123.4920           | (0.183)              | 0.0000       | 0.0000         | 2,275         |
| 2023/05/26 | 2029             | 02/11/2023 |     | Bond Future        | 125.1789                       | 125.1789                      | 124.9879                 | 124.9879           | (0.153)              | 0.0000       | 0.0000         | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | 2029             | 01/02/2024 |        |      | Bond Future | 128.0646                    | 128.0646                    | 127.9271              | 127.9271        | (0.107)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2029             | 02/05/2024 |        |      | Bond Future | 129.6486                    | 129.6486                    | 129.6188              | 129.6188        | (0.023)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2029             | 01/08/2024 |        |      | Bond Future | 132.4743                    | 132.4743                    | 132.5505              | 132.5505        | 0.058             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2030             | 03/08/2023 | 10.40  | Call | Bond Future | 277.1200                    | 0.2771                      | 258.7100              | 0.2587          | (6.643)           | 0            | 0           | 1,012         |
| 2023/05/26 | 2030             | 03/08/2023 | 10.65  | Call | Bond Future | 505.2700                    | 0.5053                      | 489.3200              | 0.4893          | (3.157)           | 0            | 0           | 350           |
| 2023/05/26 | 2030             | 03/08/2023 | 10.65  | Put  | Bond Future | 2,690.6200                  | 2.6906                      | 2,714.6100            | 2.7146          | 0.892             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 03/08/2023 | 11.34  | Call | Bond Future | 1,767.9000                  | 1.7679                      | 1,767.1300            | 1.7671          | (0.044)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 03/08/2023 | 11.34  | Put  | Bond Future | 1,092.1800                  | 1.0922                      | 1,131.3500            | 1.1314          | 3.586             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 03/08/2023 | 12.89  | Call | Bond Future | 6,779.5400                  | 6.7795                      | 6,757.9500            | 6.7579          | (0.318)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 03/08/2023 | 12.89  | Put  | Bond Future | 94.6100                     | 0.0946                      | 112.9600              | 0.1130          | 19.395            | 0            | 0           | 350           |
| 2023/05/26 | 2030             | 03/08/2023 | 11.35  | Call | Bond Future | 1,792.9500                  | 1.7929                      | 1,792.2300            | 1.7922          | (0.040)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 03/08/2023 | 11.36  | Put  | Bond Future | 1,061.2900                  | 1.0613                      | 1,100.5500            | 1.1006          | 3.699             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 03/08/2023 |        |      | Bond Future | 11.1744                     | 85.8064                     | 11.1842               | 85.7665         | 0.087             | 0.0000       | 0.0000      | 95,686        |
| 2023/05/26 | 2030             | 03/08/2023 | 10.40  | Put  | Bond Future | 3,528.9900                  | 3.5290                      | 3,550.5200            | 3.5505          | 0.610             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 03/08/2023 | 11.35  | Put  | Bond Future | 1,076.6400                  | 1.0766                      | 1,115.8600            | 1.1159          | 3.643             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 03/08/2023 | 11.36  | Call | Bond Future | 1,818.1700                  | 1.8182                      | 1,817.4900            | 1.8175          | (0.037)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 03/08/2023 | 12.59  | Call | Bond Future | 5,720.2500                  | 5.7202                      | 5,704.4900            | 5.7045          | (0.276)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 03/08/2023 | 12.59  | Put  | Bond Future | 155.2000                    | 0.1552                      | 179.3800              | 0.1794          | 15.580            | 0            | 0           | 1,012         |
| 2023/05/26 | 2030             | 02/11/2023 | 12.27  | Put  | Bond Future | 0.0000                      | 0.0000                      | 893.3200              | 0.8933          | 100.000           | 0            | 0           | 500           |
| 2023/05/26 | 2030             | 02/11/2023 | 11.43  | Call | Bond Future | 2,461.4100                  | 2.4614                      | 2,486.8900            | 2.4869          | 1.035             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 | 11.43  | Put  | Bond Future | 1,865.3200                  | 1.8653                      | 1,903.1800            | 1.9032          | 2.030             | 0            | 0           | 500           |
| 2023/05/26 | 2030             | 02/11/2023 | 10.80  | Call | Bond Future | 1,258.0500                  | 1.2581                      | 1,284.6300            | 1.2846          | 2.113             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 | 10.80  | Put  | Bond Future | 3,195.1500                  | 3.1951                      | 3,234.1100            | 3.2341          | 1.219             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 | 10.81  | Call | Bond Future | 1,273.3100                  | 1.2733                      | 1,299.9400            | 1.2999          | 2.091             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 | 10.81  | Put  | Bond Future | 3,169.4700                  | 3.1695                      | 3,208.4800            | 3.2085          | 1.231             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 | 10.07  | Call | Bond Future | 499.7600                    | 0.4998                      | 521.6300              | 0.5216          | 4.376             | 0            | 0           | 800           |
| 2023/05/26 | 2030             | 02/11/2023 | 10.07  | Put  | Bond Future | 5,491.7600                  | 5.4918                      | 5,526.0100            | 5.5260          | 0.624             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 | 10.39  | Call | Bond Future | 753.7500                    | 0.7538                      | 778.4500              | 0.7784          | 3.277             | 0            | 0           | 500           |
| 2023/05/26 | 2030             | 02/11/2023 | 9.57   | Call | Bond Future | 263.8700                    | 0.2639                      | 280.2700              | 0.2803          | 6.215             | 0            | 0           | 800           |
| 2023/05/26 | 2030             | 02/11/2023 | 9.57   | Put  | Bond Future | 7,425.4600                  | 7.4255                      | 7,454.2400            | 7.4542          | 0.388             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 |        |      | Bond Future | 11.2796                     | 87.7245                     | 11.2828               | 87.7122         | 0.028             | 0.0000       | 0.0000      | 116           |
| 2023/05/26 | 2030             | 02/11/2023 | 12.27  | Call | Bond Future | 0.0000                      | 0.0000                      | 4,712.8200            | 4.7128          | 100.000           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 | 11.12  | Call | Bond Future | 0.0000                      | 0.0000                      | 1,834.2800            | 1.8343          | 100.000           | 0            | 0           | 500           |
| 2023/05/26 | 2030             | 02/11/2023 | 11.12  | Put  | Bond Future | 0.0000                      | 0.0000                      | 2,485.3800            | 2.4854          | 100.000           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 | 11.57  | Call | Bond Future | 2,791.9000                  | 2.7919                      | 2,816.2100            | 2.8162          | 0.871             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 | 11.57  | Put  | Bond Future | 1,645.4500                  | 1.6454                      | 1,682.1400            | 1.6821          | 2.230             | 0            | 0           | 800           |
| 2023/05/26 | 2030             | 02/11/2023 | 10.82  | Call | Bond Future | 1,288.4700                  | 1.2885                      | 1,315.1400            | 1.3151          | 2.070             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 | 10.82  | Put  | Bond Future | 3,143.7100                  | 3.1437                      | 3,182.7600            | 3.1828          | 1.242             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 | 10.39  | Put  | Bond Future | 4,390.4500                  | 4.3905                      | 4,427.5300            | 4.4275          | 0.845             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 | 10.62  | Call | Bond Future | 0.0000                      | 0.0000                      | 1,038.6200            | 1.0386          | 100.000           | 0            | 0           | 500           |
| 2023/05/26 | 2030             | 02/11/2023 | 10.62  | Put  | Bond Future | 0.0000                      | 0.0000                      | 3,729.2200            | 3.7292          | 100.000           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/11/2023 | 9.89   | Call | Bond Future | 399.1800                    | 0.3992                      | 419.0500              | 0.4191          | 4.978             | 0            | 0           | 500           |
| 2023/05/26 | 2030             | 02/11/2023 | 9.89   | Put  | Bond Future | 6,164.8600                  | 6.1649                      | 6,197.1100            | 6.1971          | 0.523             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 11.86  | Put  | Bond Future | 1,902.8500                  | 1.9028                      | 1,906.5300            | 1.9065          | 0.193             | 0            | 0           | 500           |
| 2023/05/26 | 2030             | 01/02/2024 | 12.10  | Put  | Bond Future | 1,614.9100                  | 1.6149                      | 1,620.4200            | 1.6204          | 0.341             | 0            | 0           | 400           |
| 2023/05/26 | 2030             | 01/02/2024 | 11.37  | Call | Bond Future | 2,588.4500                  | 2.5885                      | 2,617.4200            | 2.6174          | 1.119             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 11.37  | Put  | Bond Future | 2,649.8900                  | 2.6499                      | 2,650.8900            | 2.6509          | 0.038             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | 2030             | 01/02/2024 | 11.00  | Call | Bond Future | 1,879.4000            | 1.8794              | 1,905.7700      | 1.9058        | 1.403             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 9.93   | Call | Bond Future | 643.6700              | 0.6437              | 662.5000        | 0.6625        | 2.925             | 0            | 0           | 1,360         |
| 2023/05/26 | 2030             | 01/02/2024 | 9.93   | Put  | Bond Future | 6,499.0800            | 6.4991              | 6,489.9400      | 6.4899        | (0.141)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 10.16  | Call | Bond Future | 807.9400              | 0.8079              | 828.5500        | 0.8286        | 2.551             | 0            | 0           | 200           |
| 2023/05/26 | 2030             | 01/02/2024 | 10.16  | Put  | Bond Future | 5,705.7700            | 5.7058              | 5,698.4100      | 5.6984        | (0.129)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 9.57   | Put  | Bond Future | 7,823.1500            | 7.8232              | 7,811.3800      | 7.8114        | (0.150)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 9.89   | Put  | Bond Future | 6,641.4200            | 6.6414              | 6,632.0100      | 6.6320        | (0.142)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 |        |      | Bond Future | 11.3859               | 85.7208             | 11.3787         | 85.7488       | (0.064)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 11.75  | Call | Bond Future | 3,440.2000            | 3.4402              | 3,470.9500      | 3.4710        | 0.894             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 11.75  | Put  | Bond Future | 2,049.9500            | 2.0500              | 2,052.7300      | 2.0527        | 0.136             | 0            | 0           | 200           |
| 2023/05/26 | 2030             | 01/02/2024 | 11.86  | Call | Bond Future | 3,707.5400            | 3.7075              | 3,739.1900      | 3.7392        | 0.854             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 12.10  | Call | Bond Future | 4,314.9800            | 4.3150              | 4,348.4600      | 4.3485        | 0.776             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 11.35  | Call | Bond Future | 2,546.9100            | 2.5469              | 2,575.7700      | 2.5758        | 1.133             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 11.35  | Put  | Bond Future | 2,685.6200            | 2.6856              | 2,686.5100      | 2.6865        | 0.033             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 11.36  | Call | Bond Future | 2,567.6400            | 2.5676              | 2,596.5600      | 2.5966        | 1.126             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 11.36  | Put  | Bond Future | 2,667.7100            | 2.6677              | 2,668.6600      | 2.6687        | 0.036             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 10.39  | Call | Bond Future | 1,027.9900            | 1.0280              | 1,050.1000      | 1.0501        | 2.151             | 0            | 0           | 500           |
| 2023/05/26 | 2030             | 01/02/2024 | 10.39  | Put  | Bond Future | 4,980.7100            | 4.9807              | 4,974.8500      | 4.9749        | (0.118)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 11.00  | Put  | Bond Future | 3,384.6300            | 3.3846              | 3,383.0300      | 3.3830        | (0.047)           | 0            | 0           | 200           |
| 2023/05/26 | 2030             | 01/02/2024 | 11.31  | Call | Bond Future | 2,464.8000            | 2.4648              | 2,493.4200      | 2.4934        | 1.161             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 11.31  | Put  | Bond Future | 2,758.3200            | 2.7583              | 2,758.9700      | 2.7590        | 0.024             | 0            | 0           | 1,360         |
| 2023/05/26 | 2030             | 01/02/2024 | 10.07  | Call | Bond Future | 739.9400              | 0.7399              | 759.9600        | 0.7600        | 2.706             | 0            | 0           | 400           |
| 2023/05/26 | 2030             | 01/02/2024 | 10.07  | Put  | Bond Future | 6,010.9800            | 6.0110              | 6,003.0300      | 6.0030        | (0.132)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/02/2024 | 9.57   | Call | Bond Future | 443.4100              | 0.4434              | 459.6100        | 0.4596        | 3.654             | 0            | 0           | 400           |
| 2023/05/26 | 2030             | 01/02/2024 | 9.89   | Call | Bond Future | 618.1900              | 0.6182              | 636.7500        | 0.6367        | 3.002             | 0            | 0           | 500           |
| 2023/05/26 | 2030             | 02/05/2024 | 12.38  | Call | Bond Future | 4,740.0100            | 4.7400              | 4,863.8500      | 4.8638        | 2.613             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/05/2024 | 12.38  | Put  | Bond Future | 1,551.5700            | 1.5516              | 1,567.1700      | 1.5672        | 1.005             | 0            | 0           | 1,080         |
| 2023/05/26 | 2030             | 02/05/2024 | 10.82  | Call | Bond Future | 1,484.9000            | 1.4849              | 1,576.9200      | 1.5769        | 6.197             | 0            | 0           | 1,080         |
| 2023/05/26 | 2030             | 02/05/2024 | 10.82  | Put  | Bond Future | 4,092.5000            | 4.0925              | 4,076.2800      | 4.0763        | (0.396)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/05/2024 | 11.12  | Put  | Bond Future | 0.0000                | 0.0000              | 3,398.2000      | 3.3982        | 100.000           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/05/2024 | 10.62  | Call | Bond Future | 0.0000                | 0.0000              | 1,305.6000      | 1.3056        | 100.000           | 0            | 0           | 500           |
| 2023/05/26 | 2030             | 02/05/2024 | 10.62  | Put  | Bond Future | 0.0000                | 0.0000              | 4,584.4000      | 4.5844        | 100.000           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/05/2024 | 9.66   | Call | Bond Future | 460.7600              | 0.4608              | 514.1400        | 0.5141        | 11.585            | 0            | 0           | 1,000         |
| 2023/05/26 | 2030             | 02/05/2024 | 9.66   | Put  | Bond Future | 7,710.7000            | 7.7107              | 7,655.8400      | 7.6558        | (0.711)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/05/2024 | 9.81   | Call | Bond Future | 541.7200              | 0.5417              | 600.4300        | 0.6004        | 10.838            | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/05/2024 | 9.81   | Put  | Bond Future | 7,174.5400            | 7.1745              | 7,125.0100      | 7.1250        | (0.690)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/05/2024 | 9.82   | Call | Bond Future | 547.6100              | 0.5476              | 606.7100        | 0.6067        | 10.792            | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/05/2024 | 9.82   | Put  | Bond Future | 7,139.4700            | 7.1395              | 7,090.3300      | 7.0903        | (0.688)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/05/2024 |        |      | Bond Future | 11.5055               | 87.6793             | 11.4765         | 87.7875       | (0.252)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2030             | 02/05/2024 | 13.15  | Call | Bond Future | 0.0000                | 0.0000              | 6,962.7500      | 6.9627        | 100.000           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/05/2024 | 13.15  | Put  | Bond Future | 0.0000                | 0.0000              | 981.2100        | 0.9812        | 100.000           | 0            | 0           | 500           |
| 2023/05/26 | 2030             | 02/05/2024 | 11.12  | Call | Bond Future | 0.0000                | 0.0000              | 2,052.1000      | 2.0521        | 100.000           | 0            | 0           | 500           |
| 2023/05/26 | 2030             | 02/05/2024 | 11.94  | Call | Bond Future | 3,646.1300            | 3.6461              | 3,764.2000      | 3.7642        | 3.238             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/05/2024 | 11.94  | Put  | Bond Future | 2,042.9300            | 2.0429              | 2,052.7600      | 2.0528        | 0.481             | 0            | 0           | 1,000         |
| 2023/05/26 | 2030             | 02/05/2024 | 9.83   | Call | Bond Future | 553.3500              | 0.5534              | 612.8200        | 0.6128        | 10.747            | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/05/2024 | 9.83   | Put  | Bond Future | 7,104.2700            | 7.1043              | 7,055.5000      | 7.0555        | (0.686)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 02/05/2024 | 10.16  | Call | Bond Future | 776.3300              | 0.7763              | 847.5600        | 0.8476        | 9.175             | 0            | 0           | 1,000         |
| 2023/05/26 | 2030             | 02/05/2024 | 10.16  | Put  | Bond Future | 5,988.8900            | 5.9889              | 5,951.8800      | 5.9519        | (0.618)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | 2030             | 01/08/2024 | 10.38  | Call | Bond Future | 1,079.2800            | 1.0793              | 1,141.1600      | 1.1412        | 5.733             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/08/2024 | 10.38  | Put  | Bond Future | 5,879.5900            | 5.8796              | 5,758.2500      | 5.7583        | (2.064)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/08/2024 | 10.37  | Call | Bond Future | 1,070.4200            | 1.0704              | 1,131.9600      | 1.1320        | 5.749             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/08/2024 | 10.37  | Put  | Bond Future | 5,909.2200            | 5.9092              | 5,787.5400      | 5.7875        | (2.059)           | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/08/2024 |        |      | Bond Future | 11.6702               | 85.5619             | 11.6193         | 85.7451       | (0.436)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2030             | 01/08/2024 | 10.39  | Call | Bond Future | 1,088.1900            | 1.0882              | 1,150.4300      | 1.1504        | 5.720             | 0            | 0           | 0             |
| 2023/05/26 | 2030             | 01/08/2024 | 10.39  | Put  | Bond Future | 5,850.0200            | 5.8500              | 5,729.0400      | 5.7290        | (2.068)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 03/08/2023 | 9.60   | Call | Bond Future | 1.7400                | 0.0017              | 0.8300          | 0.0008        | (52.299)          | 0            | 0           | 1,500         |
| 2023/05/26 | 2032             | 03/08/2023 | 9.60   | Put  | Bond Future | 11,136.3700           | 11.1364             | 11,159.7500     | 11.1597       | 0.210             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 03/08/2023 | 10.30  | Call | Bond Future | 29.6500               | 0.0296              | 21.1600         | 0.0212        | (28.634)          | 0            | 0           | 7,500         |
| 2023/05/26 | 2032             | 03/08/2023 | 10.30  | Put  | Bond Future | 7,423.3800            | 7.4234              | 7,439.1800      | 7.4392        | 0.213             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 03/08/2023 | 11.77  | Call | Bond Future | 1,518.6100            | 1.5186              | 1,504.6800      | 1.5047        | (0.917)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 03/08/2023 | 11.77  | Put  | Bond Future | 1,679.9900            | 1.6800              | 1,690.3500      | 1.6903        | 0.617             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 03/08/2023 | 11.90  | Call | Bond Future | 1,854.6000            | 1.8546              | 1,843.4800      | 1.8435        | (0.600)           | 0            | 0           | 5,000         |
| 2023/05/26 | 2032             | 03/08/2023 | 11.90  | Put  | Bond Future | 1,414.4400            | 1.4144              | 1,427.6100      | 1.4276        | 0.931             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 03/08/2023 | 11.55  | Call | Bond Future | 1,030.1400            | 1.0301              | 1,009.5700      | 1.0096        | (1.997)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 03/08/2023 | 11.55  | Put  | Bond Future | 2,223.0900            | 2.2231              | 2,226.8100      | 2.2268        | 0.167             | 0            | 0           | 7,500         |
| 2023/05/26 | 2032             | 03/08/2023 |        |      | Bond Future | 11.8047               | 83.9653             | 11.8100         | 83.9410       | 0.044             | 0.0000       | 0.0000      | 113,228       |
| 2023/05/26 | 2032             | 03/08/2023 | 11.45  | Call | Bond Future | 843.2600              | 0.8433              | 820.2400        | 0.8202        | (2.730)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 03/08/2023 | 11.45  | Put  | Bond Future | 2,510.8300            | 2.5108              | 2,512.1000      | 2.5121        | 0.051             | 0            | 0           | 7,500         |
| 2023/05/26 | 2032             | 03/08/2023 | 12.00  | Call | Bond Future | 2,134.0200            | 2.1340              | 2,124.8900      | 2.1249        | (0.428)           | 0            | 0           | 5,000         |
| 2023/05/26 | 2032             | 03/08/2023 | 12.00  | Put  | Bond Future | 1,235.1500            | 1.2352              | 1,250.3100      | 1.2503        | 1.227             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 03/08/2023 | 11.75  | Call | Bond Future | 1,469.9000            | 1.4699              | 1,455.5000      | 1.4555        | (0.980)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 03/08/2023 | 11.75  | Put  | Bond Future | 1,724.3500            | 1.7244              | 1,734.2400      | 1.7342        | 0.574             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 03/08/2023 | 11.76  | Call | Bond Future | 1,494.1500            | 1.4941              | 1,480.0600      | 1.4801        | (0.943)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 03/08/2023 | 11.76  | Put  | Bond Future | 1,702.0500            | 1.7021              | 1,712.2500      | 1.7122        | 0.599             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/11/2023 | 11.24  | Call | Bond Future | 1,179.9400            | 1.1799              | 1,195.2100      | 1.1952        | 1.294             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/11/2023 | 11.24  | Put  | Bond Future | 4,358.9200            | 4.3589              | 4,371.7400      | 4.3717        | 0.294             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/11/2023 | 11.90  | Call | Bond Future | 2,461.5600            | 2.4616              | 2,480.8700      | 2.4809        | 0.784             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/11/2023 | 11.90  | Put  | Bond Future | 2,568.9600            | 2.5690              | 2,585.8200      | 2.5858        | 0.656             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/11/2023 | 10.59  | Call | Bond Future | 505.7800              | 0.5058              | 516.9700        | 0.5170        | 2.212             | 0            | 0           | 500           |
| 2023/05/26 | 2032             | 02/11/2023 | 10.59  | Put  | Bond Future | 6,860.8000            | 6.8608              | 6,869.5400      | 6.8695        | 0.127             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/11/2023 | 11.09  | Put  | Bond Future | 4,868.9500            | 4.8689              | 4,880.8200      | 4.8808        | 0.244             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/11/2023 |        |      | Bond Future | 11.9237               | 81.6783             | 11.9231         | 81.6808       | (0.005)           | 0.0000       | 0.0000      | 65,200        |
| 2023/05/26 | 2032             | 02/11/2023 | 12.26  | Call | Bond Future | 3,399.6100            | 3.3996              | 3,416.3800      | 3.4164        | 0.493             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/11/2023 | 12.26  | Put  | Bond Future | 1,893.7500            | 1.8938              | 1,908.0700      | 1.9081        | 0.756             | 0            | 0           | 500           |
| 2023/05/26 | 2032             | 02/11/2023 | 11.23  | Call | Bond Future | 1,165.0400            | 1.1650              | 1,180.2500      | 1.1803        | 1.306             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/11/2023 | 11.23  | Put  | Bond Future | 4,391.7300            | 4.3917              | 4,404.4900      | 4.4045        | 0.291             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/11/2023 | 11.09  | Call | Bond Future | 970.6400              | 0.9706              | 984.9600        | 0.9850        | 1.475             | 0            | 0           | 500           |
| 2023/05/26 | 2032             | 02/11/2023 | 11.22  | Call | Bond Future | 1,150.4500            | 1.1505              | 1,165.6100      | 1.1656        | 1.318             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/11/2023 | 11.22  | Put  | Bond Future | 4,424.8800            | 4.4249              | 4,437.5900      | 4.4376        | 0.287             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 12.73  | Call | Bond Future | 4,967.6500            | 4.9676              | 4,999.8200      | 4.9998        | 0.648             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 12.73  | Put  | Bond Future | 1,989.0200            | 1.9890              | 1,980.6300      | 1.9806        | (0.422)           | 0            | 0           | 500           |
| 2023/05/26 | 2032             | 01/02/2024 | 12.50  | Call | Bond Future | 4,312.5500            | 4.3125              | 4,344.6400      | 4.3446        | 0.744             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 11.75  | Call | Bond Future | 2,464.1800            | 2.4642              | 2,487.4800      | 2.4875        | 0.946             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 11.75  | Put  | Bond Future | 3,766.8300            | 3.7668              | 3,749.5700      | 3.7496        | (0.458)           | 0            | 0           | 200           |
| 2023/05/26 | 2032             | 01/02/2024 | 11.83  | Call | Bond Future | 2,637.3900            | 2.6374              | 2,661.4400      | 2.6614        | 0.912             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | 2032             | 01/02/2024 | 11.83  | Put  | Bond Future | 3,579.1100            | 3.5791              | 3,562.6000      | 3.5626        | (0.461)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 11.84  | Call | Bond Future | 2,659.6900            | 2.6597              | 2,683.8400      | 2.6838        | 0.908             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 11.84  | Put  | Bond Future | 3,556.4400            | 3.5564              | 3,540.0300      | 3.5400        | (0.461)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 10.78  | Call | Bond Future | 969.2600              | 0.9693              | 983.2800        | 0.9833        | 1.446             | 0            | 0           | 200           |
| 2023/05/26 | 2032             | 01/02/2024 | 11.09  | Call | Bond Future | 1,320.7100            | 1.3207              | 1,337.3400      | 1.3373        | 1.259             | 0            | 0           | 500           |
| 2023/05/26 | 2032             | 01/02/2024 | 11.09  | Put  | Bond Future | 5,682.2000            | 5.6822              | 5,658.2700      | 5.6583        | (0.421)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 10.01  | Call | Bond Future | 422.7800              | 0.4228              | 431.4700        | 0.4315        | 2.055             | 0            | 0           | 1,200         |
| 2023/05/26 | 2032             | 01/02/2024 | 10.01  | Put  | Bond Future | 10,117.7300           | 10.1177             | 10,085.8600     | 10.0859       | (0.315)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 10.59  | Call | Bond Future | 799.4900              | 0.7995              | 812.3500        | 0.8123        | 1.609             | 0            | 0           | 500           |
| 2023/05/26 | 2032             | 01/02/2024 |        |      | Bond Future | 12.0409               | 83.5428             | 12.0318         | 83.5834       | (0.076)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 11.85  | Call | Bond Future | 2,681.8100            | 2.6818              | 2,706.0500      | 2.7061        | 0.904             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 11.85  | Put  | Bond Future | 3,533.6200            | 3.5336              | 3,517.3000      | 3.5173        | (0.462)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 12.50  | Put  | Bond Future | 2,311.7900            | 2.3118              | 2,303.3200      | 2.3033        | (0.366)           | 0            | 0           | 200           |
| 2023/05/26 | 2032             | 01/02/2024 | 12.62  | Call | Bond Future | 4,650.3500            | 4.6504              | 4,682.6600      | 4.6827        | 0.695             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 12.62  | Put  | Bond Future | 2,137.3800            | 2.1374              | 2,129.1300      | 2.1291        | (0.386)           | 0            | 0           | 1,200         |
| 2023/05/26 | 2032             | 01/02/2024 | 10.76  | Call | Bond Future | 950.2300              | 0.9502              | 964.0600        | 0.9641        | 1.455             | 0            | 0           | 1,200         |
| 2023/05/26 | 2032             | 01/02/2024 | 10.76  | Put  | Bond Future | 6,897.0000            | 6.8970              | 6,870.2700      | 6.8703        | (0.388)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 10.78  | Put  | Bond Future | 6,818.8700            | 6.8189              | 6,792.3300      | 6.7923        | (0.389)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/02/2024 | 10.59  | Put  | Bond Future | 7,577.9300            | 7.5779              | 7,550.2300      | 7.5502        | (0.366)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 12.90  | Call | Bond Future | 4,981.9100            | 4.9819              | 5,113.1500      | 5.1131        | 2.634             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 13.18  | Call | Bond Future | 5,807.9700            | 5.8080              | 5,941.1100      | 5.9411        | 2.292             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 13.18  | Put  | Bond Future | 1,575.3800            | 1.5754              | 1,591.3200      | 1.5913        | 1.012             | 0            | 0           | 500           |
| 2023/05/26 | 2032             | 02/05/2024 | 10.65  | Call | Bond Future | 729.9400              | 0.7299              | 793.9300        | 0.7939        | 8.766             | 0            | 0           | 1,550         |
| 2023/05/26 | 2032             | 02/05/2024 | 10.65  | Put  | Bond Future | 7,652.3200            | 7.6523              | 7,599.1100      | 7.5991        | (0.695)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 10.86  | Call | Bond Future | 908.1400              | 0.9081              | 979.4600        | 0.9795        | 7.853             | 0            | 0           | 1,000         |
| 2023/05/26 | 2032             | 02/05/2024 | 10.86  | Put  | Bond Future | 6,826.8800            | 6.8269              | 6,781.0000      | 6.7810        | (0.672)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 10.56  | Call | Bond Future | 662.6600              | 0.6627              | 723.2800        | 0.7233        | 9.148             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 10.56  | Put  | Bond Future | 8,019.7900            | 8.0198              | 7,963.2100      | 7.9632        | (0.706)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 10.36  | Call | Bond Future | 530.6400              | 0.5306              | 584.2900        | 0.5843        | 10.110            | 0            | 0           | 1,000         |
| 2023/05/26 | 2032             | 02/05/2024 | 10.36  | Put  | Bond Future | 8,863.9100            | 8.8639              | 8,800.3600      | 8.8004        | (0.717)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 |        |      | Bond Future | 12.1663               | 81.2884             | 12.1392         | 81.4056       | (0.222)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 13.35  | Call | Bond Future | 6,325.2700            | 6.3253              | 6,459.0700      | 6.4591        | 2.115             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 13.35  | Put  | Bond Future | 1,411.7400            | 1.4117              | 1,428.3400      | 1.4283        | 1.176             | 0            | 0           | 1,550         |
| 2023/05/26 | 2032             | 02/05/2024 | 11.35  | Call | Bond Future | 1,469.8700            | 1.4699              | 1,559.7300      | 1.5597        | 6.113             | 0            | 0           | 1,550         |
| 2023/05/26 | 2032             | 02/05/2024 | 11.35  | Put  | Bond Future | 5,104.1600            | 5.1042              | 5,076.8200      | 5.0768        | (0.536)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 12.90  | Put  | Bond Future | 1,888.6100            | 1.8886              | 1,902.6500      | 1.9026        | 0.743             | 0            | 0           | 1,000         |
| 2023/05/26 | 2032             | 02/05/2024 | 11.09  | Call | Bond Future | 1,139.5300            | 1.1395              | 1,219.4000      | 1.2194        | 7.009             | 0            | 0           | 500           |
| 2023/05/26 | 2032             | 02/05/2024 | 11.09  | Put  | Bond Future | 5,976.0800            | 5.9761              | 5,938.7500      | 5.9388        | (0.625)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 10.55  | Call | Bond Future | 655.4100              | 0.6554              | 715.8500        | 0.7158        | 9.222             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 10.55  | Put  | Bond Future | 8,061.0100            | 8.0610              | 8,004.2500      | 8.0042        | (0.704)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 10.59  | Call | Bond Future | 684.3800              | 0.6844              | 746.4000        | 0.7464        | 9.062             | 0            | 0           | 500           |
| 2023/05/26 | 2032             | 02/05/2024 | 10.59  | Put  | Bond Future | 7,896.2800            | 7.8963              | 7,841.1000      | 7.8411        | (0.699)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 10.54  | Call | Bond Future | 648.2200              | 0.6482              | 708.4700        | 0.7085        | 9.295             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 02/05/2024 | 10.54  | Put  | Bond Future | 8,102.3400            | 8.1023              | 8,045.3900      | 8.0454        | (0.703)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/08/2024 | 11.15  | Call | Bond Future | 1,391.0500            | 1.3910              | 1,417.3700      | 1.4174        | 1.892             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/08/2024 | 11.15  | Put  | Bond Future | 6,547.4200            | 6.5474              | 6,386.1100      | 6.3861        | (2.464)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/08/2024 |        |      | Bond Future | 12.3255               | 83.0366             | 12.2810         | 83.2243       | (0.361)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2032             | 01/08/2024 | 11.13  | Call | Bond Future | 1,368.8900            | 1.3689              | 1,394.7100      | 1.3947        | 1.886             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | 2032             | 01/08/2024 | 11.13  | Put  | Bond Future | 6,616.6500            | 6.6166              | 6,454.8400      | 6.4548        | (2.445)           | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/08/2024 | 11.14  | Call | Bond Future | 1,379.7800            | 1.3798              | 1,405.8500      | 1.4059        | 1.889             | 0            | 0           | 0             |
| 2023/05/26 | 2032             | 01/08/2024 | 11.14  | Put  | Bond Future | 6,581.8300            | 6.5818              | 6,420.2700      | 6.4203        | (2.455)           | 0            | 0           | 0             |
| 2023/05/26 | 2033             | 03/08/2023 |        |      | Bond Future | 116.3768              | 116.3768            | 116.3164        | 116.3164      | (0.052)           | 0.0000       | 0.0000      | 7,227         |
| 2023/05/26 | 2033             | 02/11/2023 |        |      | Bond Future | 117.5779              | 117.5779            | 117.5544        | 117.5544      | (0.020)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2033             | 01/02/2024 |        |      | Bond Future | 120.2884              | 120.2884            | 120.3187        | 120.3187      | 0.025             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2033             | 02/05/2024 |        |      | Bond Future | 121.5978              | 121.5978            | 121.7323        | 121.7323      | 0.111             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2033             | 01/08/2024 |        |      | Bond Future | 124.2481              | 124.2481            | 124.4858        | 124.4858      | 0.191             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2037             | 03/08/2023 | 12.12  | Call | Bond Future | 655.5100              | 0.6555              | 717.3500        | 0.7173        | 9.434             | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 03/08/2023 | 12.12  | Put  | Bond Future | 3,847.0900            | 3.8471              | 3,466.5800      | 3.4666        | (9.891)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 03/08/2023 | 12.13  | Call | Bond Future | 669.7900              | 0.6698              | 732.5800        | 0.7326        | 9.375             | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 03/08/2023 | 12.13  | Put  | Bond Future | 3,807.6000            | 3.8076              | 3,428.0400      | 3.4280        | (9.968)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 03/08/2023 |        |      | Bond Future | 12.7324               | 73.2354             | 12.6452         | 73.6778       | (0.685)           | 0.0000       | 0.0000      | 131,661       |
| 2023/05/26 | 2037             | 03/08/2023 | 10.30  | Call | Bond Future | 1.5400                | 0.0015              | 1.9700          | 0.0020        | 27.922            | 0            | 0           | 1,800         |
| 2023/05/26 | 2037             | 03/08/2023 | 10.30  | Put  | Bond Future | 13,984.4500           | 13.9844             | 13,542.5300     | 13.5425       | (3.160)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 03/08/2023 | 11.00  | Call | Bond Future | 26.2600               | 0.0263              | 32.4600         | 0.0325        | 23.610            | 0            | 0           | 1,800         |
| 2023/05/26 | 2037             | 03/08/2023 | 11.00  | Put  | Bond Future | 9,610.7600            | 9.6108              | 9,174.6100      | 9.1746        | (4.538)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 03/08/2023 | 12.14  | Call | Bond Future | 684.1700              | 0.6842              | 748.1200        | 0.7481        | 9.347             | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 03/08/2023 | 12.14  | Put  | Bond Future | 3,768.2700            | 3.7683              | 3,389.8700      | 3.3899        | (10.042)          | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/11/2023 | 12.52  | Call | Bond Future | 2,044.0400            | 2.0440              | 2,268.7800      | 2.2688        | 10.995            | 0            | 0           | 750           |
| 2023/05/26 | 2037             | 02/11/2023 | 12.52  | Put  | Bond Future | 3,756.3200            | 3.7563              | 3,504.4000      | 3.5044        | (6.707)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/11/2023 | 13.89  | Call | Bond Future | 6,118.0500            | 6.1180              | 6,499.4000      | 6.4994        | 6.233             | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/11/2023 | 13.89  | Put  | Bond Future | 1,256.6900            | 1.2567              | 1,161.3800      | 1.1614        | (7.584)           | 0            | 0           | 750           |
| 2023/05/26 | 2037             | 02/11/2023 | 11.56  | Put  | Bond Future | 7,460.7000            | 7.4607              | 7,077.4300      | 7.0774        | (5.137)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/11/2023 | 11.57  | Call | Bond Future | 571.3800              | 0.5714              | 665.8100        | 0.6658        | 16.527            | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/11/2023 | 11.55  | Put  | Bond Future | 7,509.2000            | 7.5092              | 7,124.8800      | 7.1249        | (5.118)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/11/2023 |        |      | Bond Future | 12.8590               | 74.8728             | 12.7634         | 75.3494       | (0.743)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2037             | 02/11/2023 | 11.56  | Call | Bond Future | 563.0000              | 0.5630              | 656.3900        | 0.6564        | 16.588            | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/11/2023 | 11.57  | Put  | Bond Future | 7,412.3700            | 7.4124              | 7,030.1400      | 7.0301        | (5.157)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/11/2023 | 12.02  | Call | Bond Future | 1,101.3500            | 1.1014              | 1,252.6200      | 1.2526        | 13.735            | 0            | 0           | 750           |
| 2023/05/26 | 2037             | 02/11/2023 | 12.02  | Put  | Bond Future | 5,450.3300            | 5.4503              | 5,124.9400      | 5.1249        | (5.970)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/11/2023 | 11.55  | Call | Bond Future | 554.7300              | 0.5547              | 647.0700        | 0.6471        | 16.646            | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 01/02/2024 | 12.33  | Call | Bond Future | 2,047.4400            | 2.0474              | 2,202.5300      | 2.2025        | 7.575             | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 01/02/2024 | 12.33  | Put  | Bond Future | 5,365.9100            | 5.3659              | 4,998.5200      | 4.9985        | (6.847)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 01/02/2024 |        |      | Bond Future | 12.9880               | 72.3253             | 12.8815         | 72.8478       | (0.820)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2037             | 01/02/2024 | 12.32  | Call | Bond Future | 2,027.5900            | 2.0276              | 2,182.2200      | 2.1822        | 7.626             | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 01/02/2024 | 12.32  | Put  | Bond Future | 5,398.2100            | 5.3982              | 5,030.3600      | 5.0304        | (6.814)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 01/02/2024 | 12.31  | Call | Bond Future | 2,007.8500            | 2.0078              | 2,162.2400      | 2.1622        | 7.689             | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 01/02/2024 | 12.31  | Put  | Bond Future | 5,430.6700            | 5.4307              | 5,062.5800      | 5.0626        | (6.778)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/05/2024 | 11.44  | Call | Bond Future | 779.8500              | 0.7798              | 1,148.2000      | 1.1482        | 47.233            | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/05/2024 | 11.44  | Put  | Bond Future | 9,571.9200            | 9.5719              | 9,337.8100      | 9.3378        | (2.446)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/05/2024 | 11.45  | Call | Bond Future | 788.2200              | 0.7882              | 1,158.6700      | 1.1587        | 46.998            | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/05/2024 | 11.43  | Put  | Bond Future | 9,620.3700            | 9.6204              | 9,384.1500      | 9.3841        | (2.455)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/05/2024 |        |      | Bond Future | 13.1247               | 73.9775             | 12.9997         | 74.5799       | (0.952)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2037             | 02/05/2024 | 11.45  | Put  | Bond Future | 9,523.5900            | 9.5236              | 9,291.5800      | 9.2916        | (2.436)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 02/05/2024 | 11.43  | Call | Bond Future | 771.5500              | 0.7716              | 1,137.7900      | 1.1378        | 47.468            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | 2037             | 01/08/2024 | 12.10  | Call | Bond Future | 1,656.5700            | 1.6566              | 2,101.7100      | 2.1017        | 26.871            | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 01/08/2024 | 12.10  | Put  | Bond Future | 7,589.9000            | 7.5899              | 7,357.7200      | 7.3577        | (3.059)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 01/08/2024 | 12.09  | Call | Bond Future | 1,641.7000            | 1.6417              | 2,087.2800      | 2.0873        | 27.141            | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 01/08/2024 | 12.09  | Put  | Bond Future | 7,627.8000            | 7.6278              | 7,396.0600      | 7.3961        | (3.038)           | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 01/08/2024 |        |      | Bond Future | 13.2921               | 71.3134             | 13.1488         | 71.9907       | (1.078)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2037             | 01/08/2024 | 12.11  | Call | Bond Future | 1,671.5200            | 1.6715              | 2,116.5000      | 2.1165        | 26.621            | 0            | 0           | 0             |
| 2023/05/26 | 2037             | 01/08/2024 | 12.11  | Put  | Bond Future | 7,552.1300            | 7.5521              | 7,319.7900      | 7.3198        | (3.076)           | 0            | 0           | 0             |
| 2023/05/26 | 2038             | 03/08/2023 |        |      | Bond Future | 126.1922              | 126.1922            | 125.6379        | 125.6379      | (0.439)           | 0.0000       | 0.0000      | 3,022         |
| 2023/05/26 | 2038             | 02/11/2023 |        |      | Bond Future | 129.0427              | 129.0427            | 128.5174        | 128.5174      | (0.407)           | 0.0000       | 0.0000      | 1,656         |
| 2023/05/26 | 2038             | 01/02/2024 |        |      | Bond Future | 129.9945              | 129.9945            | 129.5104        | 129.5104      | (0.372)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2038             | 02/05/2024 |        |      | Bond Future | 132.9942              | 132.9942            | 132.6174        | 132.6174      | (0.283)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2038             | 01/08/2024 |        |      | Bond Future | 133.8150              | 133.8150            | 133.5309        | 133.5309      | (0.212)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2040             | 03/08/2023 | 12.23  | Call | Bond Future | 676.1600              | 0.6762              | 784.5800        | 0.7846        | 16.035            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 03/08/2023 | 12.23  | Put  | Bond Future | 4,089.4600            | 4.0895              | 3,701.9600      | 3.7020        | (9.476)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 03/08/2023 |        |      | Bond Future | 12.8455               | 74.1011             | 12.7533         | 74.5971       | (0.718)           | 0.0000       | 0.0000      | 133,387       |
| 2023/05/26 | 2040             | 03/08/2023 | 12.21  | Call | Bond Future | 647.5600              | 0.6476              | 752.3600        | 0.7524        | 16.184            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 03/08/2023 | 12.21  | Put  | Bond Future | 4,175.9200            | 4.1759              | 3,784.8000      | 3.7848        | (9.366)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 03/08/2023 | 12.22  | Call | Bond Future | 661.7500              | 0.6617              | 768.3600        | 0.7684        | 16.110            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 03/08/2023 | 12.22  | Put  | Bond Future | 4,132.5500            | 4.1325              | 3,743.2400      | 3.7432        | (9.421)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/11/2023 | 12.60  | Call | Bond Future | 2,145.5200            | 2.1455              | 2,313.4200      | 2.3134        | 7.826             | 0            | 0           | 128           |
| 2023/05/26 | 2040             | 02/11/2023 | 12.60  | Put  | Bond Future | 4,135.1900            | 4.1352              | 3,771.3600      | 3.7714        | (8.798)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/11/2023 | 13.64  | Call | Bond Future | 5,239.0900            | 5.2391              | 5,547.7900      | 5.5478        | 5.892             | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/11/2023 | 13.64  | Put  | Bond Future | 1,843.5200            | 1.8435              | 1,620.4900      | 1.6205        | (12.098)          | 0            | 0           | 128           |
| 2023/05/26 | 2040             | 02/11/2023 | 11.58  | Call | Bond Future | 526.1100              | 0.5261              | 615.6400        | 0.6156        | 17.017            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/11/2023 | 11.58  | Put  | Bond Future | 8,462.3300            | 8.4623              | 8,020.1300      | 8.0201        | (5.226)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/11/2023 | 11.59  | Call | Bond Future | 534.2200              | 0.5342              | 624.8200        | 0.6248        | 16.959            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/11/2023 | 11.60  | Put  | Bond Future | 8,355.1100            | 8.3551              | 7,915.0500      | 7.9150        | (5.267)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/11/2023 |        |      | Bond Future | 12.9701               | 75.7579             | 12.8696         | 76.2896       | (0.774)           | 0.0000       | 0.0000      | 104           |
| 2023/05/26 | 2040             | 02/11/2023 | 11.80  | Call | Bond Future | 735.3500              | 0.7353              | 842.8600        | 0.8429        | 14.620            | 0            | 0           | 128           |
| 2023/05/26 | 2040             | 02/11/2023 | 11.80  | Put  | Bond Future | 7,328.4400            | 7.3284              | 6,904.2200      | 6.9042        | (5.789)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/11/2023 | 11.59  | Put  | Bond Future | 8,408.6300            | 8.4086              | 7,967.5000      | 7.9675        | (5.246)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/11/2023 | 11.60  | Call | Bond Future | 542.4300              | 0.5424              | 634.1000        | 0.6341        | 16.900            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 01/02/2024 | 12.33  | Call | Bond Future | 1,944.8100            | 1.9448              | 2,153.9800      | 2.1540        | 10.755            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 01/02/2024 | 12.33  | Put  | Bond Future | 6,090.9600            | 6.0910              | 5,720.9100      | 5.7209        | (6.075)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 01/02/2024 | 12.34  | Call | Bond Future | 1,963.8000            | 1.9638              | 2,174.5500      | 2.1746        | 10.732            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 01/02/2024 | 12.34  | Put  | Bond Future | 6,053.5200            | 6.0535              | 5,685.0500      | 5.6850        | (6.087)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 01/02/2024 |        |      | Bond Future | 13.0969               | 72.9803             | 12.9857         | 73.5595       | (0.849)           | 0.0000       | 0.0000      | 28            |
| 2023/05/26 | 2040             | 01/02/2024 | 12.35  | Call | Bond Future | 1,983.1200            | 1.9831              | 2,195.2400      | 2.1952        | 10.696            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 01/02/2024 | 12.35  | Put  | Bond Future | 6,016.4700            | 6.0165              | 5,649.3700      | 5.6494        | (6.102)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/05/2024 | 11.60  | Call | Bond Future | 913.3200              | 0.9133              | 1,308.1200      | 1.3081        | 43.227            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/05/2024 | 11.61  | Call | Bond Future | 922.9100              | 0.9229              | 1,319.7000      | 1.3197        | 42.993            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/05/2024 | 11.62  | Put  | Bond Future | 9,917.9700            | 9.9180              | 9,655.7300      | 9.6557        | (2.644)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/05/2024 |        |      | Bond Future | 13.2305               | 74.6474             | 13.1014         | 75.3086       | (0.975)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2040             | 02/05/2024 | 11.60  | Put  | Bond Future | 10,021.0100           | 10.0210             | 9,754.5800      | 9.7546        | (2.659)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/05/2024 | 11.61  | Put  | Bond Future | 9,969.4100            | 9.9694              | 9,704.9700      | 9.7050        | (2.653)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 02/05/2024 | 11.62  | Call | Bond Future | 932.5800              | 0.9326              | 1,331.5700      | 1.3316        | 42.783            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | 2040             | 01/08/2024 | 12.34  | Call | Bond Future | 2,003.9900            | 2.0040              | 2,516.9800      | 2.5170        | 25.598            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 01/08/2024 | 12.34  | Put  | Bond Future | 7,571.7200            | 7.5717              | 7,346.7400      | 7.3467        | (2.971)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 01/08/2024 |        |      | Bond Future | 13.3933               | 71.7470             | 13.2464         | 72.4849       | (1.097)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2040             | 01/08/2024 | 12.32  | Call | Bond Future | 1,969.4000            | 1.9694              | 2,478.7500      | 2.4788        | 25.863            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 01/08/2024 | 12.32  | Put  | Bond Future | 7,649.3200            | 7.6493              | 7,420.7000      | 7.4207        | (2.989)           | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 01/08/2024 | 12.33  | Call | Bond Future | 1,986.6500            | 1.9866              | 2,497.9700      | 2.4980        | 25.738            | 0            | 0           | 0             |
| 2023/05/26 | 2040             | 01/08/2024 | 12.33  | Put  | Bond Future | 7,610.4400            | 7.6104              | 7,383.7900      | 7.3838        | (2.978)           | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 03/08/2023 | 12.00  | Call | Bond Future | 372.6600              | 0.3727              | 428.0400        | 0.4280        | 14.861            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 03/08/2023 | 12.00  | Put  | Bond Future | 5,364.9800            | 5.3650              | 4,814.3000      | 4.8143        | (10.264)          | 0            | 0           | 4,754         |
| 2023/05/26 | 2044             | 03/08/2023 | 12.15  | Call | Bond Future | 536.7600              | 0.5368              | 615.6900        | 0.6157        | 14.705            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 03/08/2023 | 12.15  | Put  | Bond Future | 4,638.1100            | 4.6381              | 4,110.9800      | 4.1110        | (11.365)          | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 03/08/2023 | 12.16  | Call | Bond Future | 549.1600              | 0.5492              | 629.9500        | 0.6299        | 14.712            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 03/08/2023 | 12.16  | Put  | Bond Future | 4,591.7400            | 4.5917              | 4,066.4700      | 4.0665        | (11.439)          | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 03/08/2023 |        |      | Bond Future | 12.8815               | 70.5997             | 12.7689         | 71.2057       | (0.874)           | 0.0000       | 0.0000      | 85,310        |
| 2023/05/26 | 2044             | 03/08/2023 | 11.75  | Call | Bond Future | 184.7800              | 0.1848              | 231.5400        | 0.2315        | 25.306            | 0            | 0           | 4,553         |
| 2023/05/26 | 2044             | 03/08/2023 | 11.75  | Put  | Bond Future | 6,702.2100            | 6.7022              | 6,142.9100      | 6.1429        | (8.345)           | 0            | 0           | 3,076         |
| 2023/05/26 | 2044             | 03/08/2023 | 12.17  | Call | Bond Future | 561.8500              | 0.5619              | 644.3300        | 0.6443        | 14.680            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 03/08/2023 | 12.17  | Put  | Bond Future | 4,545.7400            | 4.5457              | 4,022.1600      | 4.0222        | (11.518)          | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 03/08/2023 | 12.50  | Call | Bond Future | 1,107.7000            | 1.1077              | 1,248.7200      | 1.2487        | 12.731            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 03/08/2023 | 12.50  | Put  | Bond Future | 3,197.6200            | 3.1976              | 2,732.5800      | 2.7326        | (14.543)          | 0            | 0           | 9,106         |
| 2023/05/26 | 2044             | 02/11/2023 | 11.57  | Call | Bond Future | 502.8500              | 0.5028              | 602.9700        | 0.6030        | 19.911            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 02/11/2023 | 11.57  | Put  | Bond Future | 8,778.8700            | 8.7789              | 8,235.7900      | 8.2358        | (6.186)           | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 02/11/2023 |        |      | Bond Future | 13.0013               | 72.1781             | 12.8800         | 72.8214       | (0.933)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2044             | 02/11/2023 | 11.55  | Call | Bond Future | 487.3600              | 0.4874              | 585.0200        | 0.5850        | 20.039            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 02/11/2023 | 11.55  | Put  | Bond Future | 8,890.4700            | 8.8905              | 8,344.9300      | 8.3449        | (6.136)           | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 02/11/2023 | 11.56  | Call | Bond Future | 495.0500              | 0.4951              | 593.9400        | 0.5939        | 19.976            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 02/11/2023 | 11.56  | Put  | Bond Future | 8,834.5700            | 8.8346              | 8,290.2600      | 8.2903        | (6.161)           | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 01/02/2024 | 12.29  | Call | Bond Future | 1,858.4500            | 1.8584              | 2,091.2400      | 2.0912        | 12.526            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 01/02/2024 | 12.29  | Put  | Bond Future | 6,407.1800            | 6.4072              | 5,948.3300      | 5.9483        | (7.161)           | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 01/02/2024 |        |      | Bond Future | 13.1231               | 69.4441             | 12.9906         | 70.1357       | (1.010)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2044             | 01/02/2024 | 12.27  | Call | Bond Future | 1,821.3400            | 1.8213              | 2,050.9400      | 2.0509        | 12.606            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 01/02/2024 | 12.27  | Put  | Bond Future | 6,485.4100            | 6.4854              | 6,023.3700      | 6.0234        | (7.124)           | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 01/02/2024 | 12.28  | Call | Bond Future | 1,839.7400            | 1.8397              | 2,071.1500      | 2.0712        | 12.578            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 01/02/2024 | 12.28  | Put  | Bond Future | 6,446.1000            | 6.4461              | 5,985.8700      | 5.9859        | (7.140)           | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 02/05/2024 | 11.67  | Call | Bond Future | 1,169.0100            | 1.1690              | 1,412.8600      | 1.4129        | 20.860            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 02/05/2024 | 11.67  | Put  | Bond Future | 10,086.5900           | 10.0866             | 9,557.3800      | 9.5574        | (5.247)           | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 02/05/2024 |        |      | Bond Future | 13.2510               | 71.0303             | 13.1005         | 71.8034       | (1.135)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2044             | 02/05/2024 | 11.65  | Call | Bond Future | 1,147.0900            | 1.1471              | 1,387.8500      | 1.3878        | 20.989            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 02/05/2024 | 11.65  | Put  | Bond Future | 10,189.6300           | 10.1896             | 9,657.3300      | 9.6573        | (5.224)           | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 02/05/2024 | 11.66  | Call | Bond Future | 1,158.0100            | 1.1580              | 1,400.3200      | 1.4003        | 20.925            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 02/05/2024 | 11.66  | Put  | Bond Future | 10,138.0300           | 10.1380             | 9,607.2800      | 9.6073        | (5.235)           | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 01/08/2024 | 12.28  | Call | Bond Future | 2,102.9500            | 2.1029              | 2,458.3100      | 2.4583        | 16.898            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 01/08/2024 | 12.28  | Put  | Bond Future | 8,137.7700            | 8.1378              | 7,643.7400      | 7.6437        | (6.071)           | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 01/08/2024 | 12.29  | Call | Bond Future | 2,120.3500            | 2.1203              | 2,477.4400      | 2.4774        | 16.841            | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 01/08/2024 | 12.29  | Put  | Bond Future | 8,097.7000            | 8.0977              | 7,605.4000      | 7.6054        | (6.080)           | 0            | 0           | 0             |
| 2023/05/26 | 2044             | 01/08/2024 |        |      | Bond Future | 13.4064               | 68.1771             | 13.2379         | 69.0265       | (1.257)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2044             | 01/08/2024 | 12.30  | Call | Bond Future | 2,137.8400            | 2.1378              | 2,496.6600      | 2.4967        | 16.784            | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | 2044             | 01/08/2024 | 12.30  | Put | Bond Future        | 8,057.7800            | 8.0578              | 7,567.2100      | 7.5672        | (6.088)           | 0            | 0           | 0             |
| 2023/05/26 | 2046             | 03/08/2023 |        |     | Bond Future        | 110.6131              | 110.6131            | 109.8781        | 109.8781      | (0.664)           | 0.0000       | 0.0000      | 12,882        |
| 2023/05/26 | 2046             | 02/11/2023 |        |     | Bond Future        | 111.0146              | 111.0146            | 110.2998        | 110.2998      | (0.644)           | 0.0000       | 0.0000      | 4,626         |
| 2023/05/26 | 2046             | 01/02/2024 |        |     | Bond Future        | 113.5739              | 113.5739            | 112.8937        | 112.8937      | (0.599)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2046             | 02/05/2024 |        |     | Bond Future        | 114.0398              | 114.0398            | 113.4380        | 113.4380      | (0.528)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2046             | 01/08/2024 |        |     | Bond Future        | 116.5235              | 116.5235            | 116.0022        | 116.0022      | (0.447)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2050             | 03/08/2023 |        |     | Bond Future        | 111.0042              | 111.0042            | 111.2370        | 111.2370      | 0.210             | 0.0000       | 0.0000      | 10,740        |
| 2023/05/26 | 2050             | 02/11/2023 |        |     | Bond Future        | 113.5116              | 113.5116            | 113.7864        | 113.7864      | 0.242             | 0.0000       | 0.0000      | 3,364         |
| 2023/05/26 | 2050             | 01/02/2024 |        |     | Bond Future        | 113.8759              | 113.8759            | 114.2048        | 114.2048      | 0.289             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2050             | 02/05/2024 |        |     | Bond Future        | 116.5036              | 116.5036            | 116.9445        | 116.9445      | 0.378             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 2050             | 01/08/2024 |        |     | Bond Future        | 116.7280              | 116.7280            | 117.2651        | 117.2651      | 0.460             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 8607             | 21/12/2026 |        |     | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 8608             | 21/12/2026 |        |     | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | 8657             | 21/12/2026 |        |     | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | AL37             | 03/08/2023 |        |     | Index Future       | 863.3520              | 863.3520            | 863.4360        | 863.4360      | 0.010             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | AL37             | 02/11/2023 |        |     | Index Future       | 882.6430              | 882.6430            | 883.0140        | 883.0140      | 0.042             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | AL37             | 01/02/2024 |        |     | Index Future       | 902.7860              | 902.7860            | 903.5750        | 903.5750      | 0.087             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | AL37             | 02/05/2024 |        |     | Index Future       | 923.4250              | 923.4250            | 925.0520        | 925.0520      | 0.176             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | AL37             | 01/08/2024 |        |     | Index Future       | 943.3760              | 943.3760            | 945.7980        | 945.7980      | 0.257             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | AL7T             | 03/08/2023 |        |     | Index Future       | 970.0560              | 970.0560            | 971.6140        | 971.6140      | 0.161             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | AL7T             | 02/11/2023 |        |     | Index Future       | 991.7310              | 991.7310            | 993.6450        | 993.6450      | 0.193             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | AL7T             | 01/02/2024 |        |     | Index Future       | 1,014.3640            | 1,014.3640          | 1,016.7810      | 1,016.7810    | 0.238             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | AL7T             | 02/05/2024 |        |     | Index Future       | 1,037.5530            | 1,037.5530          | 1,040.9490      | 1,040.9490    | 0.327             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | AL7T             | 01/08/2024 |        |     | Index Future       | 1,059.9710            | 1,059.9710          | 1,064.2950      | 1,064.2950    | 0.408             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | ALBI             | 03/08/2023 |        |     | Index Future       | 852.3050              | 852.3050            | 855.0990        | 855.0990      | 0.328             | 0.0000       | 0.0000      | 101           |
| 2023/05/26 | ALBI             | 02/11/2023 |        |     | Index Future       | 871.3490              | 871.3490            | 874.4880        | 874.4880      | 0.360             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | ALBI             | 01/02/2024 |        |     | Index Future       | 891.2340              | 891.2340            | 894.8500        | 894.8500      | 0.406             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | ALBI             | 02/05/2024 |        |     | Index Future       | 911.6090              | 911.6090            | 916.1200        | 916.1200      | 0.495             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | ALBI             | 01/08/2024 |        |     | Index Future       | 931.3050              | 931.3050            | 936.6660        | 936.6660      | 0.576             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C035             | 28/02/2035 |        |     | 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 ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                     | 6.2500                | 6.2500          | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C253             | 31/03/2053 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C219             | 31/03/2029 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C431             | 31/01/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | C446             | 31/03/2046 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | CS26             | 02/04/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | CS33             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | ES33             | 03/08/2023 |        |     | Bond Future        | 13.2609                     | 71.3853                    | 13.1833               | 71.7144         | (0.585)           | 0.0000       | 0.0000      | 350           |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | ES33             | 02/11/2023 |        |      | Bond Future | 13.4249               | 69.1987             | 13.3384         | 69.5582       | (0.645)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | ES33             | 01/02/2024 |        |      | Bond Future | 13.5938               | 70.7942             | 13.4955         | 71.1944       | (0.724)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | ES33             | 02/05/2024 |        |      | Bond Future | 13.7683               | 68.6267             | 13.6495         | 69.1002       | (0.863)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | ES33             | 01/08/2024 |        |      | Bond Future | 13.9751               | 70.1169             | 13.8360         | 70.6582       | (0.995)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | ES42             | 03/08/2023 |        |      | Bond Future | 13.5910               | 68.1438             | 13.4936         | 68.6115       | (0.717)           | 0.0000       | 0.0000      | 4,000         |
| 2023/05/26 | ES42             | 02/11/2023 |        |      | Bond Future | 13.7433               | 65.4193             | 13.6370         | 65.9201       | (0.774)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | ES42             | 01/02/2024 |        |      | Bond Future | 13.8919               | 66.9278             | 13.7746         | 67.4710       | (0.844)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | ES42             | 02/05/2024 |        |      | Bond Future | 14.0508               | 64.2087             | 13.9149         | 64.8263       | (0.967)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | ES42             | 01/08/2024 |        |      | Bond Future | 14.2332               | 65.5999             | 14.0793         | 66.2853       | (1.081)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | GOVI             | 03/08/2023 | 837.21 | Call | GOVI        | 27,900.0000           | 2.7900              | 54,860.0000     | 5.4860        | 96.631            | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 03/08/2023 | 837.21 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 03/08/2023 | 837.22 | Call | GOVI        | 27,800.0000           | 2.7800              | 54,760.0000     | 5.4760        | 96.978            | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 03/08/2023 | 837.22 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 03/08/2023 |        |      | GOVI        | 840.0000              | 840.0000            | 842.6960        | 842.6960      | 0.321             | 0.0000       | 0.0000      | 838           |
| 2023/05/26 | GOVI             | 03/08/2023 | 837.23 | Call | GOVI        | 27,700.0000           | 2.7700              | 54,660.0000     | 5.4660        | 97.329            | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 03/08/2023 | 837.23 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 02/11/2023 | 885.81 | Put  | GOVI        | 270,410.0000          | 27.0410             | 240,070.0000    | 24.0070       | (11.220)          | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 02/11/2023 | 885.82 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 02/11/2023 |        |      | GOVI        | 858.7690              | 858.7690            | 861.8030        | 861.8030      | 0.353             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | GOVI             | 02/11/2023 | 885.80 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 02/11/2023 | 885.80 | Put  | GOVI        | 270,310.0000          | 27.0310             | 239,970.0000    | 23.9970       | (11.224)          | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 02/11/2023 | 885.81 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 02/11/2023 | 885.82 | Put  | GOVI        | 270,510.0000          | 27.0510             | 240,170.0000    | 24.0170       | (11.216)          | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 01/02/2024 | 880.00 | Call | GOVI        | 0.0000                | 0.0000              | 18,700.0000     | 1.8700        | 100.000           | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 01/02/2024 | 880.00 | Put  | GOVI        | 16,330.0000           | 1.6330              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 01/02/2024 |        |      | GOVI        | 878.3670              | 878.3670            | 881.8700        | 881.8700      | 0.399             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | GOVI             | 01/02/2024 | 879.98 | Call | GOVI        | 0.0000                | 0.0000              | 18,900.0000     | 1.8900        | 100.000           | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 01/02/2024 | 879.98 | Put  | GOVI        | 16,130.0000           | 1.6130              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 01/02/2024 | 879.99 | Call | GOVI        | 0.0000                | 0.0000              | 18,800.0000     | 1.8800        | 100.000           | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 01/02/2024 | 879.99 | Put  | GOVI        | 16,230.0000           | 1.6230              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 02/05/2024 | 950.97 | Put  | GOVI        | 525,230.0000          | 52.5230             | 481,390.0000    | 48.1390       | (8.347)           | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 02/05/2024 | 950.98 | Put  | GOVI        | 525,330.0000          | 52.5330             | 481,490.0000    | 48.1490       | (8.345)           | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 02/05/2024 | 950.99 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 02/05/2024 |        |      | GOVI        | 898.4470              | 898.4470            | 902.8310        | 902.8310      | 0.488             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | GOVI             | 02/05/2024 | 950.97 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 02/05/2024 | 950.98 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 02/05/2024 | 950.99 | Put  | GOVI        | 525,430.0000          | 52.5430             | 481,590.0000    | 48.1590       | (8.344)           | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 01/08/2024 | 943.39 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 01/08/2024 | 943.39 | Put  | GOVI        | 255,300.0000          | 25.5300             | 203,110.0000    | 20.3110       | (20.443)          | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 01/08/2024 |        |      | GOVI        | 917.8600              | 917.8600            | 923.0790        | 923.0790      | 0.569             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | GOVI             | 01/08/2024 | 943.37 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 01/08/2024 | 943.37 | Put  | GOVI        | 255,100.0000          | 25.5100             | 202,910.0000    | 20.2910       | (20.459)          | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 01/08/2024 | 943.38 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/05/26 | GOVI             | 01/08/2024 | 943.38 | Put  | GOVI        | 255,200.0000          | 25.5200             | 203,010.0000    | 20.3010       | (20.451)          | 0            | 0           | 0             |
| 2023/05/26 | GVIX             | 01/01/2029 |        |      | LIVE INDEX  | 110.0000              | 110.0000            | 110.0000        | 110.0000      | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/05/26 | IGOV             | 03/08/2023 |        |      | Index Future           | 325.9550                       | 325.9550                       | 325.4420                 | 325.4420           | (0.157)              | 0.0000       | 0.0000         | 638           |
| 2023/05/26 | IGOV             | 02/11/2023 |        |      | Index Future           | 333.3160                       | 333.3160                       | 332.9000                 | 332.9000           | (0.125)              | 0.0000       | 0.0000         | 16            |
| 2023/05/26 | IGOV             | 01/02/2024 |        |      | Index Future           | 341.0000                       | 341.0000                       | 340.7280                 | 340.7280           | (0.080)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IGOV             | 02/05/2024 |        |      | Index Future           | 348.8700                       | 348.8700                       | 348.9010                 | 348.9010           | 0.009                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IGOV             | 01/08/2024 |        |      | Index Future           | 356.4820                       | 356.4820                       | 356.7990                 | 356.7990           | 0.089                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS05             | 20/06/2023 |        |      | Interest Rate Swap     | 92.1700                        | 92.1700                        | 92.1700                  | 92.1700            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS05             | 19/09/2023 |        |      | Interest Rate Swap     | 94.8800                        | 94.8800                        | 94.8800                  | 94.8800            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 80.2800                        | 80.2800                        | 80.2800                  | 80.2800            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 76.8200                        | 76.8200                        | 76.8200                  | 76.8200            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 75.2400                        | 75.2400                        | 75.2400                  | 75.2400            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 77.2700                        | 77.2700                        | 77.2700                  | 77.2700            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 81.3000                        | 81.3000                        | 81.3000                  | 81.3000            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 79.8000                        | 79.8000                        | 79.8000                  | 79.8000            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 81.8600                        | 81.8600                        | 81.8600                  | 81.8600            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 87.6100                        | 87.6100                        | 87.6100                  | 87.6100            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 87.9400                        | 87.9400                        | 87.9400                  | 87.9400            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 80.8900                        | 80.8900                        | 80.8900                  | 80.8900            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 88.6800                        | 88.6800                        | 88.6800                  | 88.6800            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 92.0200                        | 92.0200                        | 92.0200                  | 92.0200            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                         | 0.1077                         | 8.6830                   | 0.1077             | 0.000                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | JBAF             | 21/06/2023 |        |      | Jibar Tradeable Future | 8.5500                         | 91.4500                        | 8.5400                   | 91.4600            | (0.117)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | JBAF             | 19/07/2023 |        |      | Jibar Tradeable Future | 8.7100                         | 91.2900                        | 8.7250                   | 91.2750            | 0.172                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | JBAF             | 16/08/2023 |        |      | Jibar Tradeable Future | 8.9500                         | 91.0500                        | 8.9650                   | 91.0350            | 0.168                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | JBAF             | 20/09/2023 |        |      | Jibar Tradeable Future | 9.1300                         | 90.8700                        | 9.1250                   | 90.8750            | (0.055)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | JBAF             | 18/10/2023 |        |      | Jibar Tradeable Future | 9.1600                         | 90.8400                        | 9.1400                   | 90.8600            | (0.218)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | JBAF             | 15/11/2023 |        |      | Jibar Tradeable Future | 9.2200                         | 90.7800                        | 9.1900                   | 90.8100            | (0.325)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | JBAF             | 20/12/2023 |        |      | Jibar Tradeable Future | 9.2250                         | 90.7750                        | 9.2100                   | 90.7900            | (0.163)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | JBAF             | 20/03/2024 |        |      | Jibar Tradeable Future | 9.2150                         | 90.7850                        | 9.1950                   | 90.8050            | (0.217)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | JBAF             | 19/06/2024 |        |      | Jibar Tradeable Future | 9.0950                         | 90.9050                        | 9.0900                   | 90.9100            | (0.055)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | JBAF             | 18/09/2024 |        |      | Jibar Tradeable Future | 8.9650                         | 91.0350                        | 8.9700                   | 91.0300            | 0.056                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | JBAF             | 18/12/2024 |        |      | Jibar Tradeable Future | 8.7800                         | 91.2200                        | 8.7900                   | 91.2100            | 0.114                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | JBAF             | 19/03/2025 |        |      | Jibar Tradeable Future | 8.7750                         | 91.2250                        | 8.7950                   | 91.2050            | 0.228                | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | R035             | 03/08/2023 | 12.00  | Call | Bond Future            | 878.7500                       | 0.8788                         | 936.6200                 | 0.9366             | 6.585                | 0            | 0              | 0             |
| 2023/05/26 | R035             | 03/08/2023 | 12.00  | Put  | Bond Future            | 3,244.8600                     | 3.2449                         | 2,936.3600               | 2.9364             | (9.507)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 03/08/2023 | 12.50  | Call | Bond Future            | 2,017.3800                     | 2.0174                         | 2,145.6000               | 2.1456             | 6.356                | 0            | 0              | 5,000         |
| 2023/05/26 | R035             | 03/08/2023 |        |      | Bond Future            | 12.4559                        | 82.2290                        | 12.3840                  | 82.5953            | (0.577)              | 0.0000       | 0.0000         | 61,185        |
| 2023/05/26 | R035             | 03/08/2023 | 11.75  | Call | Bond Future            | 511.9200                       | 0.5119                         | 550.8300                 | 0.5508             | 7.601                | 0            | 0              | 0             |
| 2023/05/26 | R035             | 03/08/2023 | 11.75  | Put  | Bond Future            | 4,218.8400                     | 4.2188                         | 3,891.3800               | 3.8914             | (7.762)              | 0            | 0              | 4,870         |
| 2023/05/26 | R035             | 03/08/2023 | 11.98  | Call | Bond Future            | 844.5700                       | 0.8446                         | 900.7300                 | 0.9007             | 6.650                | 0            | 0              | 0             |
| 2023/05/26 | R035             | 03/08/2023 | 11.98  | Put  | Bond Future            | 3,316.7900                     | 3.3168                         | 3,006.5800               | 3.0066             | (9.353)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 03/08/2023 | 11.99  | Call | Bond Future            | 861.5600                       | 0.8616                         | 918.5600                 | 0.9186             | 6.616                | 0            | 0              | 0             |
| 2023/05/26 | R035             | 03/08/2023 | 11.99  | Put  | Bond Future            | 3,280.7000                     | 3.2807                         | 2,971.3300               | 2.9713             | (9.430)              | 0            | 0              | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing | Previous Days<br>Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/05/26 | R035             | 03/08/2023 | 12.50  | Put  | Bond Future | 1,793.8300               |                        | 1.7938                         | 1,555.6800               | 1.5557             | (13.276)             | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/11/2023 | 12.85  | Call | Bond Future | 3,670.6500               |                        | 3.6706                         | 3,864.9100               | 3.8649             | 5.292                | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/11/2023 | 12.85  | Put  | Bond Future | 2,377.2600               |                        | 2.3773                         | 2,170.7200               | 2.1707             | (8.688)              | 0            | 0              | 400           |
| 2023/05/26 | R035             | 02/11/2023 | 13.59  | Call | Bond Future | 6,081.9800               |                        | 6.0820                         | 6,352.6900               | 6.3527             | 4.451                | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/11/2023 | 13.59  | Put  | Bond Future | 1,304.8500               |                        | 1.3049                         | 1,174.7600               | 1.1748             | (9.970)              | 0            | 0              | 750           |
| 2023/05/26 | R035             | 02/11/2023 | 11.12  | Call | Bond Future | 421.3200                 |                        | 0.4213                         | 489.8600                 | 0.4899             | 16.268               | 0            | 0              | 400           |
| 2023/05/26 | R035             | 02/11/2023 | 11.41  | Call | Bond Future | 673.6000                 |                        | 0.6736                         | 746.8700                 | 0.7469             | 10.877               | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/11/2023 | 11.41  | Put  | Bond Future | 6,871.1300               |                        | 6.8711                         | 6,543.6000               | 6.5436             | (4.767)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/11/2023 | 11.42  | Call | Bond Future | 684.4600                 |                        | 0.6845                         | 757.2600                 | 0.7573             | 10.636               | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/11/2023 | 11.42  | Put  | Bond Future | 6,826.4800               |                        | 6.8265                         | 6,498.4800               | 6.4985             | (4.805)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/11/2023 |        |      | Bond Future | 12.5874                  |                        | 79.5555                        | 12.5073                  | 79.9563            | (0.636)              | 0.0000       | 0.0000         | 109,781       |
| 2023/05/26 | R035             | 02/11/2023 | 11.43  | Call | Bond Future | 695.6000                 |                        | 0.6956                         | 767.7600                 | 0.7678             | 10.374               | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/11/2023 | 11.43  | Put  | Bond Future | 6,782.1500               |                        | 6.7822                         | 6,453.5100               | 6.4535             | (4.846)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/11/2023 | 11.74  | Call | Bond Future | 1,100.5800               |                        | 1.1006                         | 1,191.7600               | 1.1918             | 8.285                | 0            | 0              | 750           |
| 2023/05/26 | R035             | 02/11/2023 | 11.74  | Put  | Bond Future | 5,492.8900               |                        | 5.4929                         | 5,183.2700               | 5.1833             | (5.637)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/11/2023 | 12.24  | Call | Bond Future | 2,055.8700               |                        | 2.0559                         | 2,184.6400               | 2.1846             | 6.264                | 0            | 0              | 750           |
| 2023/05/26 | R035             | 02/11/2023 | 12.24  | Put  | Bond Future | 3,815.4500               |                        | 3.8155                         | 3,543.4200               | 3.5434             | (7.130)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/11/2023 | 11.12  | Put  | Bond Future | 8,251.4300               |                        | 8.2514                         | 7,919.1700               | 7.9192             | (4.027)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/11/2023 | 10.62  | Call | Bond Future | 179.1800                 |                        | 0.1792                         | 214.0500                 | 0.2141             | 19.461               | 0            | 0              | 400           |
| 2023/05/26 | R035             | 02/11/2023 | 10.62  | Put  | Bond Future | 10,929.6100              |                        | 10.9296                        | 10,563.6800              | 10.5637            | (3.348)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/02/2024 | 11.12  | Put  | Bond Future | 9,146.3700               |                        | 9.1464                         | 8,790.7000               | 8.7907             | (3.889)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/02/2024 | 12.18  | Put  | Bond Future | 4,953.8500               |                        | 4.9538                         | 4,643.8100               | 4.6438             | (6.259)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/02/2024 | 12.19  | Call | Bond Future | 2,259.0600               |                        | 2.2591                         | 2,396.4400               | 2.3964             | 6.081                | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/02/2024 | 12.19  | Put  | Bond Future | 4,923.5000               |                        | 4.9235                         | 4,613.6800               | 4.6137             | (6.293)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/02/2024 | 10.62  | Call | Bond Future | 389.6300                 |                        | 0.3896                         | 445.6000                 | 0.4456             | 14.365               | 0            | 0              | 400           |
| 2023/05/26 | R035             | 01/02/2024 | 10.62  | Put  | Bond Future | 11,704.0100              |                        | 11.7040                        | 11,312.7800              | 11.3128            | (3.343)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/02/2024 |        |      | Bond Future | 12.7223                  |                        | 81.3715                        | 12.6312                  | 81.8186            | (0.716)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | R035             | 01/02/2024 | 12.20  | Call | Bond Future | 2,280.1100               |                        | 2.2801                         | 2,417.9600               | 2.4180             | 6.046                | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/02/2024 | 12.20  | Put  | Bond Future | 4,893.3200               |                        | 4.8933                         | 4,583.9700               | 4.5840             | (6.322)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/02/2024 | 13.46  | Call | Bond Future | 5,701.1500               |                        | 5.7012                         | 5,951.9400               | 5.9519             | 4.399                | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/02/2024 | 13.46  | Put  | Bond Future | 2,212.4400               |                        | 2.2124                         | 2,016.0300               | 2.0160             | (8.878)              | 0            | 0              | 400           |
| 2023/05/26 | R035             | 01/02/2024 | 11.12  | Call | Bond Future | 722.2900                 |                        | 0.7223                         | 813.8200                 | 0.8138             | 12.672               | 0            | 0              | 400           |
| 2023/05/26 | R035             | 01/02/2024 | 12.18  | Call | Bond Future | 2,238.1200               |                        | 2.2381                         | 2,375.2800               | 2.3753             | 6.128                | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/05/2024 | 11.20  | Call | Bond Future | 780.4900                 |                        | 0.7805                         | 1,019.7500               | 1.0197             | 30.655               | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/05/2024 | 11.20  | Put  | Bond Future | 9,321.2400               |                        | 9.3212                         | 9,030.0400               | 9.0300             | (3.124)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/05/2024 | 11.19  | Call | Bond Future | 772.1900                 |                        | 0.7722                         | 1,009.9500               | 1.0100             | 30.790               | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/05/2024 | 11.19  | Put  | Bond Future | 9,368.5100               |                        | 9.3685                         | 9,075.8100               | 9.0758             | (3.124)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/05/2024 |        |      | Bond Future | 12.8539                  |                        | 78.7161                        | 12.7438                  | 79.2465            | (0.856)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | R035             | 02/05/2024 | 11.21  | Call | Bond Future | 788.8600                 |                        | 0.7889                         | 1,029.6200               | 1.0296             | 30.520               | 0            | 0              | 0             |
| 2023/05/26 | R035             | 02/05/2024 | 11.21  | Put  | Bond Future | 9,274.1000               |                        | 9.2741                         | 8,984.4000               | 8.9844             | (3.124)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/08/2024 | 11.80  | Call | Bond Future | 1,577.0900               |                        | 1.5771                         | 1,838.1500               | 1.8381             | 16.553               | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/08/2024 | 11.80  | Put  | Bond Future | 7,582.6600               |                        | 7.5827                         | 7,235.7600               | 7.2358             | (4.575)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/08/2024 | 11.81  | Call | Bond Future | 1,591.6000               |                        | 1.5916                         | 1,852.1400               | 1.8521             | 16.370               | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/08/2024 | 11.79  | Put  | Bond Future | 7,620.4000               |                        | 7.6204                         | 7,274.0100               | 7.2740             | (4.546)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/08/2024 |        |      | Bond Future | 13.0139                  |                        | 80.4093                        | 12.8850                  | 81.0173            | (0.990)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | R035             | 01/08/2024 | 11.81  | Put  | Bond Future | 7,545.0500               |                        | 7.5450                         | 7,197.6300               | 7.1976             | (4.605)              | 0            | 0              | 0             |
| 2023/05/26 | R035             | 01/08/2024 | 11.79  | Call | Bond Future | 1,562.6700               |                        | 1.5627                         | 1,824.2400               | 1.8242             | 16.739               | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | R186             | 03/08/2023 | 9.73   | Put  | Bond Future | 1,006.2800            | 1.0063              | 1,001.6700      | 1.0017        | (0.458)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 03/08/2023 | 9.74   | Call | Bond Future | 936.3800              | 0.9364              | 987.2200        | 0.9872        | 5.429             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 03/08/2023 | 9.74   | Put  | Bond Future | 992.4500              | 0.9925              | 988.4500        | 0.9884        | (0.403)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 03/08/2023 |        |      | Bond Future | 9.7597                | 103.4359            | 9.7404          | 103.4908      | (0.197)           | 0.0000       | 0.0000      | 73,415        |
| 2023/05/26 | R186             | 03/08/2023 | 9.73   | Call | Bond Future | 921.6600              | 0.9217              | 971.8900        | 0.9719        | 5.450             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 03/08/2023 | 9.75   | Call | Bond Future | 951.4000              | 0.9514              | 1,002.6700      | 1.0027        | 5.389             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 03/08/2023 | 9.75   | Put  | Bond Future | 978.9300              | 0.9789              | 975.3600        | 0.9754        | (0.365)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/11/2023 | 9.40   | Call | Bond Future | 863.6400              | 0.8636              | 934.7600        | 0.9348        | 8.235             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/11/2023 | 9.40   | Put  | Bond Future | 1,997.9400            | 1.9979              | 1,978.7200      | 1.9787        | (0.962)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/11/2023 | 9.15   | Call | Bond Future | 638.1300              | 0.6381              | 693.7300        | 0.6937        | 8.713             | 0            | 0           | 1,715         |
| 2023/05/26 | R186             | 02/11/2023 |        |      | Bond Future | 9.8228                | 105.7475            | 9.7889          | 105.8378      | (0.345)           | 0.0000       | 0.0000      | 13,885        |
| 2023/05/26 | R186             | 02/11/2023 | 10.42  | Call | Bond Future | 2,367.8800            | 2.3679              | 2,482.0100      | 2.4820        | 4.820             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/11/2023 | 10.42  | Put  | Bond Future | 792.1900              | 0.7922              | 815.9800        | 0.8160        | 3.003             | 0            | 0           | 1,715         |
| 2023/05/26 | R186             | 02/11/2023 | 9.15   | Put  | Bond Future | 2,450.6700            | 2.4507              | 2,415.9300      | 2.4159        | (1.418)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/11/2023 | 9.38   | Call | Bond Future | 843.9000              | 0.8439              | 913.2400        | 0.9132        | 8.217             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/11/2023 | 9.38   | Put  | Bond Future | 2,032.2500            | 2.0322              | 2,011.2500      | 2.0113        | (1.033)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/11/2023 | 9.39   | Call | Bond Future | 853.6000              | 0.8536              | 924.1000        | 0.9241        | 8.259             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/11/2023 | 9.39   | Put  | Bond Future | 2,014.9200            | 2.0149              | 1,995.0800      | 1.9951        | (0.985)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 01/02/2024 | 9.51   | Call | Bond Future | 1,158.3700            | 1.1584              | 1,251.9300      | 1.2519        | 8.077             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 01/02/2024 | 9.52   | Put  | Bond Future | 2,058.5500            | 2.0585              | 2,011.7400      | 2.0117        | (2.274)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 01/02/2024 | 9.50   | Call | Bond Future | 1,147.0400            | 1.1470              | 1,239.8600      | 1.2399        | 8.092             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 01/02/2024 |        |      | Bond Future | 9.8771                | 102.8494            | 9.8204          | 102.9899      | (0.574)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R186             | 01/02/2024 | 9.51   | Put  | Bond Future | 2,071.8300            | 2.0718              | 2,024.9700      | 2.0250        | (2.262)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 01/02/2024 | 9.52   | Call | Bond Future | 1,170.1100            | 1.1701              | 1,263.7200      | 1.2637        | 8.000             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 01/02/2024 | 9.50   | Put  | Bond Future | 2,085.5300            | 2.0855              | 2,037.9300      | 2.0379        | (2.282)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/05/2024 | 10.40  | Call | Bond Future | 2,445.8800            | 2.4459              | 2,606.2800      | 2.6063        | 6.558             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/05/2024 | 10.40  | Put  | Bond Future | 1,405.1400            | 1.4051              | 1,326.6800      | 1.3267        | (5.584)           | 0            | 0           | 2,030         |
| 2023/05/26 | R186             | 02/05/2024 | 8.01   | Call | Bond Future | 293.4400              | 0.2934              | 309.6100        | 0.3096        | 5.510             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/05/2024 | 8.01   | Put  | Bond Future | 4,820.9900            | 4.8210              | 4,598.3000      | 4.5983        | (4.619)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/05/2024 | 9.73   | Put  | Bond Future | 2,000.6900            | 2.0007              | 1,889.1100      | 1.8891        | (5.577)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/05/2024 |        |      | Bond Future | 9.9407                | 105.1995            | 9.8361          | 105.4384      | (1.052)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R186             | 02/05/2024 | 8.00   | Call | Bond Future | 290.2100              | 0.2902              | 306.1800        | 0.3062        | 5.503             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/05/2024 | 8.00   | Put  | Bond Future | 4,841.8800            | 4.8419              | 4,618.9900      | 4.6190        | (4.603)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/05/2024 | 9.73   | Call | Bond Future | 1,518.8300            | 1.5188              | 1,646.1100      | 1.6461        | 8.380             | 0            | 0           | 2,030         |
| 2023/05/26 | R186             | 02/05/2024 | 7.99   | Call | Bond Future | 287.0100              | 0.2870              | 302.7900        | 0.3028        | 5.498             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 02/05/2024 | 7.99   | Put  | Bond Future | 4,862.8000            | 4.8628              | 4,639.7200      | 4.6397        | (4.587)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 01/08/2024 | 8.70   | Put  | Bond Future | 3,526.9800            | 3.5270              | 3,248.4200      | 3.2484        | (7.898)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 01/08/2024 | 8.68   | Call | Bond Future | 586.0000              | 0.5860              | 636.2600        | 0.6363        | 8.577             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 01/08/2024 | 8.69   | Call | Bond Future | 591.0300              | 0.5910              | 641.7200        | 0.6417        | 8.577             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 01/08/2024 |        |      | Bond Future | 10.0837               | 102.1554            | 9.9255          | 102.4851      | (1.569)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R186             | 01/08/2024 | 8.70   | Call | Bond Future | 596.0900              | 0.5961              | 647.2200        | 0.6472        | 8.578             | 0            | 0           | 0             |
| 2023/05/26 | R186             | 01/08/2024 | 8.68   | Put  | Bond Future | 3,560.0500            | 3.5600              | 3,280.6200      | 3.2806        | (7.849)           | 0            | 0           | 0             |
| 2023/05/26 | R186             | 01/08/2024 | 8.69   | Put  | Bond Future | 3,543.5000            | 3.5435              | 3,264.5000      | 3.2645        | (7.874)           | 0            | 0           | 0             |
| 2023/05/26 | R197             | 03/08/2023 |        |      | Bond Future | 334.5711              | 334.5711            | 334.6732        | 334.6732      | 0.031             | 0.0000       | 0.0000      | 49            |
| 2023/05/26 | R197             | 02/11/2023 |        |      | Bond Future | 342.1273              | 342.1273            | 342.3424        | 342.3424      | 0.063             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R202             | 03/08/2023 |        |      | Bond Future | 247.3944              | 247.3944            | 247.6910        | 247.6910      | 0.120             | 0.0000       | 0.0000      | 5,336         |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | R202             | 02/11/2023 |        |      | Bond Future | 252.9816              | 252.9816            | 253.3669        | 253.3669      | 0.152             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R202             | 01/02/2024 |        |      | Bond Future | 253.8352              | 253.8352            | 254.3401        | 254.3401      | 0.199             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R202             | 02/05/2024 |        |      | Bond Future | 259.6929              | 259.6929            | 260.4415        | 260.4415      | 0.288             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R202             | 01/08/2024 |        |      | Bond Future | 260.2361              | 260.2361            | 261.1932        | 261.1932      | 0.368             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R209             | 03/08/2023 | 10.00  | Call | Bond Future | 0.9100                | 0.0009              | 1.1400          | 0.0011        | 25.275            | 0            | 0           | 1,800         |
| 2023/05/26 | R209             | 03/08/2023 | 10.00  | Put  | Bond Future | 12,523.0100           | 12.5230             | 12,183.9300     | 12.1839       | (2.708)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 03/08/2023 | 10.70  | Call | Bond Future | 17.4400               | 0.0174              | 21.2200         | 0.0212        | 21.674            | 0            | 0           | 1,800         |
| 2023/05/26 | R209             | 03/08/2023 | 11.95  | Put  | Bond Future | 3,059.1400            | 3.0591              | 2,769.9800      | 2.7700        | (9.452)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 03/08/2023 | 12.00  | Call | Bond Future | 735.2100              | 0.7352              | 789.3900        | 0.7894        | 7.369             | 0            | 0           | 0             |
| 2023/05/26 | R209             | 03/08/2023 | 12.00  | Put  | Bond Future | 2,896.7800            | 2.8968              | 2,611.6500      | 2.6117        | (9.843)           | 0            | 0           | 1,750         |
| 2023/05/26 | R209             | 03/08/2023 | 11.25  | Put  | Bond Future | 5,899.4900            | 5.8995              | 5,579.4300      | 5.5794        | (5.425)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 03/08/2023 | 11.93  | Call | Bond Future | 636.9800              | 0.6370              | 685.5900        | 0.6856        | 7.631             | 0            | 0           | 0             |
| 2023/05/26 | R209             | 03/08/2023 | 11.94  | Call | Bond Future | 650.4100              | 0.6504              | 699.8300        | 0.6998        | 7.598             | 0            | 0           | 0             |
| 2023/05/26 | R209             | 03/08/2023 |        |      | Bond Future | 12.4757               | 63.1006             | 12.3994         | 63.4399       | (0.611)           | 0.0000       | 0.0000      | 11,710        |
| 2023/05/26 | R209             | 03/08/2023 | 10.70  | Put  | Bond Future | 8,662.7900            | 8.6628              | 8,327.2600      | 8.3273        | (3.873)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 03/08/2023 | 10.75  | Call | Bond Future | 20.9100               | 0.0209              | 25.3800         | 0.0254        | 21.377            | 0            | 0           | 7,000         |
| 2023/05/26 | R209             | 03/08/2023 | 10.75  | Put  | Bond Future | 8,400.1900            | 8.4002              | 8,065.3500      | 8.0653        | (3.986)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 03/08/2023 | 11.95  | Call | Bond Future | 664.1100              | 0.6641              | 714.2600        | 0.7143        | 7.551             | 0            | 0           | 0             |
| 2023/05/26 | R209             | 03/08/2023 | 11.25  | Call | Bond Future | 105.2900              | 0.1053              | 124.5400        | 0.1245        | 18.283            | 0            | 0           | 7,000         |
| 2023/05/26 | R209             | 03/08/2023 | 11.93  | Put  | Bond Future | 3,125.7300            | 3.1257              | 2,835.0300      | 2.8350        | (9.300)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 03/08/2023 | 11.94  | Put  | Bond Future | 3,092.2700            | 3.0923              | 2,802.3800      | 2.8024        | (9.375)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 02/11/2023 | 11.34  | Call | Bond Future | 515.3500              | 0.5153              | 584.0000        | 0.5840        | 13.321            | 0            | 0           | 0             |
| 2023/05/26 | R209             | 02/11/2023 | 11.34  | Put  | Bond Future | 6,344.4400            | 6.3444              | 6,045.6300      | 6.0456        | (4.710)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 02/11/2023 | 11.33  | Call | Bond Future | 506.6700              | 0.5067              | 575.6800        | 0.5757        | 13.620            | 0            | 0           | 0             |
| 2023/05/26 | R209             | 02/11/2023 | 11.33  | Put  | Bond Future | 6,385.4300            | 6.3854              | 6,086.9800      | 6.0870        | (4.674)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 02/11/2023 |        |      | Bond Future | 12.5910               | 61.3566             | 12.5073         | 61.7241       | (0.665)           | 0.0000       | 0.0000      | 2             |
| 2023/05/26 | R209             | 02/11/2023 | 11.35  | Call | Bond Future | 524.1300              | 0.5241              | 592.5100        | 0.5925        | 13.046            | 0            | 0           | 0             |
| 2023/05/26 | R209             | 02/11/2023 | 11.35  | Put  | Bond Future | 6,303.6000            | 6.3036              | 6,004.5200      | 6.0045        | (4.745)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 01/02/2024 | 12.13  | Put  | Bond Future | 4,433.5200            | 4.4335              | 4,152.6000      | 4.1526        | (6.336)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 01/02/2024 | 12.14  | Call | Bond Future | 1,905.7500            | 1.9057              | 2,029.8400      | 2.0298        | 6.511             | 0            | 0           | 0             |
| 2023/05/26 | R209             | 01/02/2024 | 12.14  | Put  | Bond Future | 4,405.9300            | 4.4059              | 4,125.3200      | 4.1253        | (6.369)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 01/02/2024 |        |      | Bond Future | 12.7044               | 62.7572             | 12.6108         | 63.1619       | (0.736)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R209             | 01/02/2024 | 12.13  | Call | Bond Future | 1,887.7600            | 1.8878              | 2,011.5400      | 2.0115        | 6.557             | 0            | 0           | 0             |
| 2023/05/26 | R209             | 01/02/2024 | 12.12  | Call | Bond Future | 1,869.6500            | 1.8697              | 1,993.1200      | 1.9931        | 6.604             | 0            | 0           | 0             |
| 2023/05/26 | R209             | 01/02/2024 | 12.12  | Put  | Bond Future | 4,461.0500            | 4.4611              | 4,179.8200      | 4.1798        | (6.304)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 02/05/2024 | 11.18  | Call | Bond Future | 679.6200              | 0.6796              | 987.8800        | 0.9879        | 45.358            | 0            | 0           | 0             |
| 2023/05/26 | R209             | 02/05/2024 | 11.18  | Put  | Bond Future | 8,248.6600            | 8.2487              | 8,085.8300      | 8.0858        | (1.974)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 02/05/2024 | 11.17  | Call | Bond Future | 672.2800              | 0.6723              | 978.7800        | 0.9788        | 45.591            | 0            | 0           | 0             |
| 2023/05/26 | R209             | 02/05/2024 | 11.17  | Put  | Bond Future | 8,291.2800            | 8.2913              | 8,126.6900      | 8.1267        | (1.985)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 02/05/2024 |        |      | Bond Future | 12.8233               | 61.0372             | 12.7129         | 61.5083       | (0.861)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R209             | 02/05/2024 | 11.19  | Call | Bond Future | 687.0100              | 0.6870              | 997.0400        | 0.9970        | 45.127            | 0            | 0           | 0             |
| 2023/05/26 | R209             | 02/05/2024 | 11.19  | Put  | Bond Future | 8,206.1500            | 8.2062              | 8,045.0900      | 8.0451        | (1.963)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 01/08/2024 | 11.79  | Put  | Bond Future | 6,616.4500            | 6.6164              | 6,427.8600      | 6.4279        | (2.850)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 01/08/2024 | 11.80  | Call | Bond Future | 1,431.0500            | 1.4310              | 1,774.7900      | 1.7748        | 24.020            | 0            | 0           | 0             |
| 2023/05/26 | R209             | 01/08/2024 | 11.80  | Put  | Bond Future | 6,582.8500            | 6.5828              | 6,394.0100      | 6.3940        | (2.869)           | 0            | 0           | 0             |
| 2023/05/26 | R209             | 01/08/2024 |        |      | Bond Future | 12.9669               | 62.3498             | 12.8400         | 62.8824       | (0.979)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R209             | 01/08/2024 | 11.79  | Call | Bond Future | 1,417.9200            | 1.4179              | 1,761.9100      | 1.7619        | 24.260            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | R209             | 01/08/2024 | 11.78  | Call | Bond Future | 1,404.8700            | 1.4049              | 1,749.3400      | 1.7493        | 24.520            | 0            | 0           | 0             |
| 2023/05/26 | R209             | 01/08/2024 | 11.78  | Put  | Bond Future | 6,650.1700            | 6.6502              | 6,462.0600      | 6.4621        | (2.829)           | 0            | 0           | 0             |
| 2023/05/26 | R210             | 03/08/2023 |        |      | Bond Future | 227.4013              | 227.4013            | 226.8662        | 226.8662      | (0.235)           | 0.0000       | 0.0000      | 421           |
| 2023/05/26 | R210             | 02/11/2023 |        |      | Bond Future | 229.3590              | 229.3590            | 228.8872        | 228.8872      | (0.206)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R210             | 01/02/2024 |        |      | Bond Future | 234.6465              | 234.6465            | 234.2699        | 234.2699      | (0.160)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R210             | 02/05/2024 |        |      | Bond Future | 236.7946              | 236.7946            | 236.6095        | 236.6095      | (0.078)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R210             | 01/08/2024 |        |      | Bond Future | 241.9542              | 241.9542            | 241.9599        | 241.9599      | 0.002             | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R213             | 03/08/2023 | 11.62  | Put  | Bond Future | 1,392.7600            | 1.3928              | 1,413.7700      | 1.4138        | 1.509             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 03/08/2023 | 11.63  | Call | Bond Future | 1,559.4400            | 1.5594              | 1,559.3300      | 1.5593        | (0.007)           | 0            | 0           | 0             |
| 2023/05/26 | R213             | 03/08/2023 |        |      | Bond Future | 11.5858               | 80.3585             | 11.5909         | 80.3371       | 0.044             | 0.0000       | 0.0000      | 23,503        |
| 2023/05/26 | R213             | 03/08/2023 | 11.61  | Call | Bond Future | 1,512.8200            | 1.5128              | 1,512.1200      | 1.5121        | (0.046)           | 0            | 0           | 0             |
| 2023/05/26 | R213             | 03/08/2023 | 11.61  | Put  | Bond Future | 1,411.4400            | 1.4114              | 1,432.1500      | 1.4322        | 1.467             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 03/08/2023 | 11.62  | Call | Bond Future | 1,536.0400            | 1.5360              | 1,535.6400      | 1.5356        | (0.026)           | 0            | 0           | 0             |
| 2023/05/26 | R213             | 03/08/2023 | 11.63  | Put  | Bond Future | 1,374.3000            | 1.3743              | 1,395.6000      | 1.3956        | 1.550             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/11/2023 | 11.13  | Call | Bond Future | 1,212.1000            | 1.2121              | 1,218.7000      | 1.2187        | 0.545             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/11/2023 | 11.13  | Put  | Bond Future | 3,608.7100            | 3.6087              | 3,611.4200      | 3.6114        | 0.075             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/11/2023 | 10.94  | Call | Bond Future | 960.6800              | 0.9607              | 966.7600        | 0.9668        | 0.633             | 0            | 0           | 750           |
| 2023/05/26 | R213             | 02/11/2023 | 10.94  | Put  | Bond Future | 4,171.4100            | 4.1714              | 4,173.6000      | 4.1736        | 0.053             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/11/2023 |        |      | Bond Future | 11.7039               | 78.5963             | 11.7029         | 78.6002       | (0.008)           | 0.0000       | 0.0000      | 3,393         |
| 2023/05/26 | R213             | 02/11/2023 | 11.44  | Call | Bond Future | 1,722.9300            | 1.7229              | 1,728.4900      | 1.7285        | 0.323             | 0            | 0           | 750           |
| 2023/05/26 | R213             | 02/11/2023 | 11.44  | Put  | Bond Future | 2,813.4300            | 2.8134              | 2,815.1000      | 2.8151        | 0.059             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/11/2023 | 12.70  | Call | Bond Future | 4,887.9800            | 4.8880              | 4,894.6400      | 4.8946        | 0.136             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/11/2023 | 12.70  | Put  | Bond Future | 940.7500              | 0.9408              | 943.5200        | 0.9435        | 0.294             | 0            | 0           | 750           |
| 2023/05/26 | R213             | 02/11/2023 | 11.11  | Call | Bond Future | 1,183.9200            | 1.1839              | 1,190.4700      | 1.1905        | 0.553             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/11/2023 | 11.11  | Put  | Bond Future | 3,665.7400            | 3.6657              | 3,668.4000      | 3.6684        | 0.073             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/11/2023 | 11.12  | Call | Bond Future | 1,197.9500            | 1.1980              | 1,204.5300      | 1.2045        | 0.549             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/11/2023 | 11.12  | Put  | Bond Future | 3,637.1500            | 3.6371              | 3,639.8400      | 3.6398        | 0.074             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 01/02/2024 | 11.70  | Call | Bond Future | 2,516.5400            | 2.5165              | 2,539.4300      | 2.5394        | 0.910             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 01/02/2024 | 11.70  | Put  | Bond Future | 3,017.8500            | 3.0179              | 3,000.1800      | 3.0002        | (0.586)           | 0            | 0           | 0             |
| 2023/05/26 | R213             | 01/02/2024 | 11.71  | Call | Bond Future | 2,536.9800            | 2.5370              | 2,559.9700      | 2.5600        | 0.906             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 01/02/2024 | 11.71  | Put  | Bond Future | 2,998.0600            | 2.9981              | 2,980.4900      | 2.9805        | (0.586)           | 0            | 0           | 0             |
| 2023/05/26 | R213             | 01/02/2024 |        |      | Bond Future | 11.8251               | 80.3902             | 11.8149         | 80.4308       | (0.086)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R213             | 01/02/2024 | 11.72  | Call | Bond Future | 2,557.7700            | 2.5578              | 2,580.5900      | 2.5806        | 0.892             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 01/02/2024 | 11.72  | Put  | Bond Future | 2,978.6500            | 2.9787              | 2,960.9100      | 2.9609        | (0.596)           | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/05/2024 | 10.30  | Call | Bond Future | 606.0700              | 0.6061              | 659.4700        | 0.6595        | 8.811             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/05/2024 | 10.30  | Put  | Bond Future | 7,347.2000            | 7.3472              | 7,287.0700      | 7.2871        | (0.818)           | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/05/2024 |        |      | Bond Future | 11.9440               | 78.6664             | 11.9149         | 78.7799       | (0.244)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R213             | 02/05/2024 | 10.28  | Call | Bond Future | 593.3900              | 0.5934              | 646.1000        | 0.6461        | 8.883             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/05/2024 | 10.28  | Put  | Bond Future | 7,420.9600            | 7.4210              | 7,360.1400      | 7.3601        | (0.820)           | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/05/2024 | 10.29  | Call | Bond Future | 599.8000              | 0.5998              | 652.8600        | 0.6529        | 8.846             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 02/05/2024 | 10.29  | Put  | Bond Future | 7,384.1400            | 7.3841              | 7,323.6700      | 7.3237        | (0.819)           | 0            | 0           | 0             |
| 2023/05/26 | R213             | 01/08/2024 | 10.86  | Call | Bond Future | 1,202.9200            | 1.2029              | 1,235.8000      | 1.2358        | 2.733             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 01/08/2024 | 10.86  | Put  | Bond Future | 6,062.4000            | 6.0624              | 5,913.8500      | 5.9138        | (2.450)           | 0            | 0           | 0             |
| 2023/05/26 | R213             | 01/08/2024 | 10.87  | Call | Bond Future | 1,212.7200            | 1.2127              | 1,245.8600      | 1.2459        | 2.733             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 01/08/2024 | 10.87  | Put  | Bond Future | 6,031.4300            | 6.0314              | 5,883.1400      | 5.8831        | (2.459)           | 0            | 0           | 0             |
| 2023/05/26 | R213             | 01/08/2024 |        |      | Bond Future | 12.0976               | 80.3602             | 12.0497         | 80.5416       | (0.396)           | 0.0000       | 0.0000      | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/05/26 | R213             | 01/08/2024 | 10.88  | Call | Bond Future | 1,222.5800            | 1.2226              | 1,255.6800      | 1.2557        | 2.707             | 0            | 0           | 0             |
| 2023/05/26 | R213             | 01/08/2024 | 10.88  | Put  | Bond Future | 6,000.5500            | 6.0005              | 5,852.2200      | 5.8522        | (2.472)           | 0            | 0           | 0             |
| 2023/05/26 | R214             | 03/08/2023 | 12.14  | Call | Bond Future | 627.6300              | 0.6276              | 694.5200        | 0.6945        | 10.658            | 0            | 0           | 0             |
| 2023/05/26 | R214             | 03/08/2023 | 12.14  | Put  | Bond Future | 3,295.2800            | 3.2953              | 2,926.3700      | 2.9264        | (11.195)          | 0            | 0           | 0             |
| 2023/05/26 | R214             | 03/08/2023 | 12.15  | Call | Bond Future | 641.1200              | 0.6411              | 709.0900        | 0.7091        | 10.602            | 0            | 0           | 0             |
| 2023/05/26 | R214             | 03/08/2023 | 12.15  | Put  | Bond Future | 3,260.5400            | 3.2605              | 2,892.7100      | 2.8927        | (11.281)          | 0            | 0           | 0             |
| 2023/05/26 | R214             | 03/08/2023 |        |      | Bond Future | 12.7132               | 59.5706             | 12.6167         | 60.0064       | (0.759)           | 0.0000       | 0.0000      | 20,176        |
| 2023/05/26 | R214             | 03/08/2023 | 12.16  | Call | Bond Future | 654.7900              | 0.6548              | 723.7700        | 0.7238        | 10.535            | 0            | 0           | 0             |
| 2023/05/26 | R214             | 03/08/2023 | 12.16  | Put  | Bond Future | 3,226.0500            | 3.2261              | 2,859.2300      | 2.8592        | (11.371)          | 0            | 0           | 0             |
| 2023/05/26 | R214             | 02/11/2023 | 11.45  | Put  | Bond Future | 7,099.4200            | 7.0994              | 6,711.8100      | 6.7118        | (5.460)           | 0            | 0           | 0             |
| 2023/05/26 | R214             | 02/11/2023 | 11.46  | Call | Bond Future | 445.6400              | 0.4456              | 523.6200        | 0.5236        | 17.498            | 0            | 0           | 0             |
| 2023/05/26 | R214             | 02/11/2023 | 11.46  | Put  | Bond Future | 7,053.6000            | 7.0536              | 6,666.9400      | 6.6669        | (5.482)           | 0            | 0           | 0             |
| 2023/05/26 | R214             | 02/11/2023 |        |      | Bond Future | 12.8284               | 57.5980             | 12.7240         | 58.0626       | (0.813)           | 0.0000       | 0.0000      | 20            |
| 2023/05/26 | R214             | 02/11/2023 | 11.45  | Call | Bond Future | 438.8100              | 0.4388              | 515.8400        | 0.5158        | 17.554            | 0            | 0           | 0             |
| 2023/05/26 | R214             | 02/11/2023 | 11.47  | Call | Bond Future | 452.5600              | 0.4526              | 531.4800        | 0.5315        | 17.439            | 0            | 0           | 0             |
| 2023/05/26 | R214             | 02/11/2023 | 11.47  | Put  | Bond Future | 7,007.9300            | 7.0079              | 6,622.2100      | 6.6222        | (5.504)           | 0            | 0           | 0             |
| 2023/05/26 | R214             | 01/02/2024 | 12.16  | Call | Bond Future | 1,603.8100            | 1.6038              | 1,733.6800      | 1.7337        | 8.098             | 0            | 0           | 0             |
| 2023/05/26 | R214             | 01/02/2024 | 12.16  | Put  | Bond Future | 5,201.6500            | 5.2016              | 4,829.2200      | 4.8292        | (7.160)           | 0            | 0           | 0             |
| 2023/05/26 | R214             | 01/02/2024 |        |      | Bond Future | 12.9454               | 58.9127             | 12.8310         | 59.4150       | (0.883)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R214             | 01/02/2024 | 12.14  | Call | Bond Future | 1,572.0900            | 1.5721              | 1,699.4400      | 1.6994        | 8.101             | 0            | 0           | 0             |
| 2023/05/26 | R214             | 01/02/2024 | 12.14  | Put  | Bond Future | 5,266.2400            | 5.2662              | 4,891.2900      | 4.8913        | (7.120)           | 0            | 0           | 0             |
| 2023/05/26 | R214             | 01/02/2024 | 12.15  | Call | Bond Future | 1,587.9000            | 1.5879              | 1,716.5100      | 1.7165        | 8.099             | 0            | 0           | 0             |
| 2023/05/26 | R214             | 01/02/2024 | 12.15  | Put  | Bond Future | 5,233.8700            | 5.2339              | 4,860.1800      | 4.8602        | (7.140)           | 0            | 0           | 0             |
| 2023/05/26 | R214             | 02/05/2024 | 11.46  | Call | Bond Future | 818.8300              | 0.8188              | 1,113.5700      | 1.1136        | 35.995            | 0            | 0           | 0             |
| 2023/05/26 | R214             | 02/05/2024 | 11.46  | Put  | Bond Future | 8,422.9600            | 8.4230              | 8,150.8500      | 8.1509        | (3.231)           | 0            | 0           | 0             |
| 2023/05/26 | R214             | 02/05/2024 | 11.47  | Call | Bond Future | 827.2900              | 0.8273              | 1,123.7100      | 1.1237        | 35.830            | 0            | 0           | 0             |
| 2023/05/26 | R214             | 02/05/2024 | 11.47  | Put  | Bond Future | 8,378.9800            | 8.3790              | 8,108.5500      | 8.1086        | (3.227)           | 0            | 0           | 0             |
| 2023/05/26 | R214             | 02/05/2024 |        |      | Bond Future | 13.0583               | 56.9523             | 12.9276         | 57.5191       | (1.001)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R214             | 02/05/2024 | 11.48  | Call | Bond Future | 835.6600              | 0.8357              | 1,133.7500      | 1.1338        | 35.671            | 0            | 0           | 0             |
| 2023/05/26 | R214             | 02/05/2024 | 11.48  | Put  | Bond Future | 8,334.9700            | 8.3350              | 8,066.2100      | 8.0662        | (3.224)           | 0            | 0           | 0             |
| 2023/05/26 | R214             | 01/08/2024 | 12.18  | Call | Bond Future | 1,776.8100            | 1.7768              | 2,141.7100      | 2.1417        | 20.537            | 0            | 0           | 0             |
| 2023/05/26 | R214             | 01/08/2024 | 12.18  | Put  | Bond Future | 6,341.3800            | 6.3414              | 6,079.2700      | 6.0793        | (4.133)           | 0            | 0           | 0             |
| 2023/05/26 | R214             | 01/08/2024 |        |      | Bond Future | 13.1929               | 58.1773             | 13.0461         | 58.8043       | (1.112)           | 0.0000       | 0.0000      | 0             |
| 2023/05/26 | R214             | 01/08/2024 | 12.16  | Call | Bond Future | 1,747.0000            | 1.7470              | 2,112.7400      | 2.1127        | 20.935            | 0            | 0           | 0             |
| 2023/05/26 | R214             | 01/08/2024 | 12.16  | Put  | Bond Future | 6,407.5100            | 6.4075              | 6,146.2400      | 6.1462        | (4.078)           | 0            | 0           | 0             |
| 2023/05/26 | R214             | 01/08/2024 | 12.17  | Call | Bond Future | 1,761.9800            | 1.7620              | 2,127.3200      | 2.1273        | 20.735            | 0            | 0           | 0             |
| 2023/05/26 | R214             | 01/08/2024 | 12.17  | Put  | Bond Future | 6,374.4900            | 6.3745              | 6,112.8200      | 6.1128        | (4.105)           | 0            | 0           | 0             |
| 2023/05/26 | R248             | 03/08/2023 | 11.80  | Call | Bond Future | 255.7600              | 0.2558              | 313.6300        | 0.3136        | 22.627            | 0            | 0           | 1,100         |
| 2023/05/26 | R248             | 03/08/2023 | 11.80  | Put  | Bond Future | 6,218.1400            | 6.2181              | 5,662.8100      | 5.6628        | (8.931)           | 0            | 0           | 0             |
| 2023/05/26 | R248             | 03/08/2023 | 12.11  | Call | Bond Future | 566.4900              | 0.5665              | 679.0600        | 0.6791        | 19.871            | 0            | 0           | 0             |
| 2023/05/26 | R248             | 03/08/2023 | 12.11  | Put  | Bond Future | 4,628.7900            | 4.6288              | 4,128.1600      | 4.1282        | (10.816)          | 0            | 0           | 0             |
| 2023/05/26 | R248             | 03/08/2023 |        |      | Bond Future | 12.8228               | 73.5512             | 12.7105         | 74.1644       | (0.876)           | 0.0000       | 0.0000      | 240,196       |
| 2023/05/26 | R248             | 03/08/2023 | 12.09  | Call | Bond Future | 540.9200              | 0.5409              | 649.3400        | 0.6493        | 20.044            | 0            | 0           | 0             |
| 2023/05/26 | R248             | 03/08/2023 | 12.09  | Put  | Bond Future | 4,723.2500            | 4.7232              | 4,218.4700      | 4.2185        | (10.687)          | 0            | 0           | 0             |
| 2023/05/26 | R248             | 03/08/2023 | 12.10  | Call | Bond Future | 553.6500              | 0.5537              | 664.1400        | 0.6641        | 19.957            | 0            | 0           | 0             |
| 2023/05/26 | R248             | 03/08/2023 | 12.10  | Put  | Bond Future | 4,675.9200            | 4.6759              | 4,173.2100      | 4.1732        | (10.751)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2023/05/26 | R248             | 03/08/2023 | 12.30  | Call | Bond Future | 852.7700                       | 0.8528                         | 1,008.2100               | 1.0082             | 18.228               | 0            | 0              | 1,100         |
| 2023/05/26 | R248             | 03/08/2023 | 12.30  | Put  | Bond Future | 3,791.7200                     | 3.7917                         | 3,333.9600               | 3.3340             | (12.073)             | 0            | 0              | 0             |
| 2023/05/26 | R248             | 03/08/2023 | 13.20  | Call | Bond Future | 3,275.9400                     | 3.2759                         | 3,659.4400               | 3.6594             | 11.707               | 0            | 0              | 0             |
| 2023/05/26 | R248             | 03/08/2023 | 13.20  | Put  | Bond Future | 1,284.8900                     | 1.2849                         | 1,055.1900               | 1.0552             | (17.877)             | 0            | 0              | 1,100         |
| 2023/05/26 | R248             | 02/11/2023 | 11.47  | Call | Bond Future | 482.0500                       | 0.4820                         | 575.8700                 | 0.5759             | 19.463               | 0            | 0              | 0             |
| 2023/05/26 | R248             | 02/11/2023 | 11.48  | Call | Bond Future | 489.7600                       | 0.4898                         | 584.7800                 | 0.5848             | 19.401               | 0            | 0              | 0             |
| 2023/05/26 | R248             | 02/11/2023 | 11.49  | Put  | Bond Future | 9,095.3500                     | 9.0953                         | 8,541.1300               | 8.5411             | (6.093)              | 0            | 0              | 0             |
| 2023/05/26 | R248             | 02/11/2023 |        |      | Bond Future | 12.9437                        | 70.7474                        | 12.8227                  | 71.3978            | (0.935)              | 0.0000       | 0.0000         | 11,069        |
| 2023/05/26 | R248             | 02/11/2023 | 11.47  | Put  | Bond Future | 9,211.1400                     | 9.2111                         | 8,654.5000               | 8.6545             | (6.043)              | 0            | 0              | 0             |
| 2023/05/26 | R248             | 02/11/2023 | 11.48  | Put  | Bond Future | 9,153.1600                     | 9.1532                         | 8,597.7200               | 8.5977             | (6.068)              | 0            | 0              | 0             |
| 2023/05/26 | R248             | 02/11/2023 | 11.49  | Call | Bond Future | 497.5500                       | 0.4976                         | 593.7900                 | 0.5938             | 19.343               | 0            | 0              | 0             |
| 2023/05/26 | R248             | 01/02/2024 | 12.14  | Call | Bond Future | 1,764.1300                     | 1.7641                         | 1,923.7800               | 1.9238             | 9.050                | 0            | 0              | 0             |
| 2023/05/26 | R248             | 01/02/2024 | 12.14  | Put  | Bond Future | 6,945.4000                     | 6.9454                         | 6,406.5200               | 6.4065             | (7.759)              | 0            | 0              | 0             |
| 2023/05/26 | R248             | 01/02/2024 | 12.15  | Call | Bond Future | 1,782.3300                     | 1.7823                         | 1,943.4000               | 1.9434             | 9.037                | 0            | 0              | 0             |
| 2023/05/26 | R248             | 01/02/2024 | 12.15  | Put  | Bond Future | 6,904.0300                     | 6.9040                         | 6,366.5700               | 6.3666             | (7.785)              | 0            | 0              | 0             |
| 2023/05/26 | R248             | 01/02/2024 |        |      | Bond Future | 13.0670                        | 72.3623                        | 12.9348                  | 73.0608            | (1.012)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | R248             | 01/02/2024 | 12.16  | Call | Bond Future | 1,800.6400                     | 1.8006                         | 1,963.1400               | 1.9631             | 9.025                | 0            | 0              | 0             |
| 2023/05/26 | R248             | 01/02/2024 | 12.16  | Put  | Bond Future | 6,862.8500                     | 6.8628                         | 6,326.8200               | 6.3268             | (7.811)              | 0            | 0              | 0             |
| 2023/05/26 | R248             | 02/05/2024 | 11.46  | Call | Bond Future | 1,099.2300                     | 1.0992                         | 1,261.8000               | 1.2618             | 14.789               | 0            | 0              | 0             |
| 2023/05/26 | R248             | 02/05/2024 | 11.47  | Call | Bond Future | 1,109.8100                     | 1.1098                         | 1,273.4000               | 1.2734             | 14.740               | 0            | 0              | 0             |
| 2023/05/26 | R248             | 02/05/2024 | 11.48  | Put  | Bond Future | 11,045.1300                    | 11.0451                        | 10,430.2900              | 10.4303            | (5.567)              | 0            | 0              | 0             |
| 2023/05/26 | R248             | 02/05/2024 |        |      | Bond Future | 13.1862                        | 69.5645                        | 13.0364                  | 70.3442            | (1.136)              | 0.0000       | 0.0000         | 13,000        |
| 2023/05/26 | R248             | 02/05/2024 | 11.46  | Put  | Bond Future | 11,155.1100                    | 11.1551                        | 10,538.0200              | 10.5380            | (5.532)              | 0            | 0              | 0             |
| 2023/05/26 | R248             | 02/05/2024 | 11.47  | Put  | Bond Future | 11,100.0300                    | 11.1000                        | 10,483.9600              | 10.4840            | (5.550)              | 0            | 0              | 0             |
| 2023/05/26 | R248             | 02/05/2024 | 11.48  | Call | Bond Future | 1,120.4700                     | 1.1205                         | 1,285.2900               | 1.2853             | 14.710               | 0            | 0              | 0             |
| 2023/05/26 | R248             | 01/08/2024 | 12.30  | Call | Bond Future | 2,425.5700                     | 2.4256                         | 2,672.9000               | 2.6729             | 10.197               | 0            | 0              | 0             |
| 2023/05/26 | R248             | 01/08/2024 | 12.30  | Put  | Bond Future | 8,004.1900                     | 8.0042                         | 7,396.2900               | 7.3963             | (7.595)              | 0            | 0              | 0             |
| 2023/05/26 | R248             | 01/08/2024 | 12.31  | Call | Bond Future | 2,444.5000                     | 2.4445                         | 2,693.3300               | 2.6933             | 10.179               | 0            | 0              | 0             |
| 2023/05/26 | R248             | 01/08/2024 | 12.31  | Put  | Bond Future | 7,964.9400                     | 7.9649                         | 7,358.5400               | 7.3585             | (7.613)              | 0            | 0              | 0             |
| 2023/05/26 | R248             | 01/08/2024 |        |      | Bond Future | 13.3280                        | 71.0601                        | 13.1607                  | 71.9154            | (1.255)              | 0.0000       | 0.0000         | 0             |
| 2023/05/26 | R248             | 01/08/2024 | 12.32  | Call | Bond Future | 2,463.5100                     | 2.4635                         | 2,713.8500               | 2.7138             | 10.162               | 0            | 0              | 0             |
| 2023/05/26 | R248             | 01/08/2024 | 12.32  | Put  | Bond Future | 7,925.8500                     | 7.9259                         | 7,320.9600               | 7.3210             | (7.632)              | 0            | 0              | 0             |

**Total**

**1415688**