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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/03/2023 TO 09/03/2023

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2025 | 04/05/2023 | | Bond Future | 169.1002 | 169.1002 | 169.1163 | 169.1163 | 0.010 | 0.0000 | 0.0000 | 5,381 |
| 2023/03/09 | 2025 | 03/08/2023 | | Bond Future | 170.7402 | 170.7402 | 170.7565 | 170.7565 | 0.009 | 0.0000 | 0.0000 | 214 |
| 2023/03/09 | 2025 | 02/11/2023 | | Bond Future | 174.2253 | 174.2253 | 174.2417 | 174.2417 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2025 | 01/02/2024 | | Bond Future | 176.1354 | 176.1354 | 176.1520 | 176.1520 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2025 | 02/05/2024 | | Bond Future | 179.7001 | 179.7001 | 179.7174 | 179.7174 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2029 | 04/05/2023 | | Bond Future | 121.3422 | 121.3422 | 121.4814 | 121.4814 | 0.115 | 0.0000 | 0.0000 | 2,115 |
| 2023/03/09 | 2029 | 03/08/2023 | | Bond Future | 123.7624 | 123.7624 | 123.9042 | 123.9042 | 0.115 | 0.0000 | 0.0000 | 728 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | 2029 | 02/11/2023 | | | Bond Future | 124.9687 | 124.9687 | 125.1132 | 125.1132 | 0.116 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2029 | 01/02/2024 | | | Bond Future | 127.6128 | 127.6128 | 127.7603 | 127.7603 | 0.116 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2029 | 02/05/2024 | | | Bond Future | 128.8457 | 128.8457 | 128.9964 | 128.9964 | 0.117 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 9.03 | Call | Bond Future | 17.6300 | 0.0176 | 15.1100 | 0.0151 | (14.294) | 0 | 0 | 388 |
| 2023/03/09 | 2030 | 04/05/2023 | 9.03 | Put | Bond Future | 5,548.9900 | 5.5490 | 5,632.3000 | 5.6323 | 1.501 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 9.58 | Put | Bond Future | 3,128.3600 | 3.1284 | 3,197.1000 | 3.1971 | 2.197 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 9.67 | Call | Bond Future | 266.7800 | 0.2668 | 245.2900 | 0.2453 | (8.055) | 0 | 0 | 479 |
| 2023/03/09 | 2030 | 04/05/2023 | 9.67 | Put | Bond Future | 2,785.1500 | 2.7851 | 2,849.4900 | 2.8495 | 2.310 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 11.34 | Call | Bond Future | 4,939.1400 | 4.9391 | 4,855.6500 | 4.8556 | (1.690) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 11.34 | Put | Bond Future | 143.6300 | 0.1436 | 145.9700 | 0.1460 | 1.629 | 0 | 0 | 150 |
| 2023/03/09 | 2030 | 04/05/2023 | 10.52 | Call | Bond Future | 2,010.6200 | 2.0106 | 1,943.5800 | 1.9436 | (3.334) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 10.52 | Put | Bond Future | 710.7400 | 0.7107 | 729.5300 | 0.7295 | 2.644 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 10.53 | Call | Bond Future | 2,041.4100 | 2.0414 | 1,973.9900 | 1.9740 | (3.303) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 10.53 | Put | Bond Future | 697.8100 | 0.6978 | 716.2200 | 0.7162 | 2.638 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 9.78 | Call | Bond Future | 382.2000 | 0.3822 | 354.7300 | 0.3547 | (7.187) | 0 | 0 | 388 |
| 2023/03/09 | 2030 | 04/05/2023 | 9.78 | Put | Bond Future | 2,394.8700 | 2.3949 | 2,453.2300 | 2.4532 | 2.437 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 10.00 | Call | Bond Future | 714.4500 | 0.7144 | 673.8700 | 0.6739 | (5.680) | 0 | 0 | 1,080 |
| 2023/03/09 | 2030 | 04/05/2023 | 10.00 | Put | Bond Future | 1,726.1600 | 1.7262 | 1,771.4100 | 1.7714 | 2.621 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 10.42 | Call | Bond Future | 1,712.6300 | 1.7126 | 1,649.6700 | 1.6497 | (3.676) | 0 | 0 | 479 |
| 2023/03/09 | 2030 | 04/05/2023 | 10.42 | Put | Bond Future | 851.4500 | 0.8514 | 874.3200 | 0.8743 | 2.686 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | | | Bond Future | 10.2255 | 91.5016 | 10.2448 | 91.4157 | 0.189 | 0.0000 | 0.0000 | 87,795 |
| 2023/03/09 | 2030 | 04/05/2023 | 9.58 | Call | Bond Future | 193.6100 | 0.1936 | 176.5200 | 0.1765 | (8.827) | 0 | 0 | 150 |
| 2023/03/09 | 2030 | 04/05/2023 | 12.04 | Call | Bond Future | 7,675.0000 | 7.6750 | 7,589.2100 | 7.5892 | (1.118) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 12.04 | Put | Bond Future | 33.5000 | 0.0335 | 33.5400 | 0.0335 | 0.119 | 0 | 0 | 1,080 |
| 2023/03/09 | 2030 | 04/05/2023 | 12.50 | Call | Bond Future | 9,455.6200 | 9.4556 | 9,369.6800 | 9.3697 | (0.909) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 12.50 | Put | Bond Future | 10.0400 | 0.0100 | 9.9300 | 0.0099 | (1.096) | 0 | 0 | 479 |
| 2023/03/09 | 2030 | 04/05/2023 | 12.57 | Call | Bond Future | 9,723.6500 | 9.7237 | 9,637.7200 | 9.6377 | (0.884) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 12.57 | Put | Bond Future | 8.0100 | 0.0080 | 7.9100 | 0.0079 | (1.248) | 0 | 0 | 350 |
| 2023/03/09 | 2030 | 04/05/2023 | 10.65 | Call | Bond Future | 2,424.9200 | 2.4249 | 2,353.3800 | 2.3534 | (2.950) | 0 | 0 | 350 |
| 2023/03/09 | 2030 | 04/05/2023 | 10.65 | Put | Bond Future | 558.8300 | 0.5588 | 573.1200 | 0.5731 | 2.557 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 11.62 | Call | Bond Future | 6,029.1600 | 6.0292 | 5,944.2000 | 5.9442 | (1.409) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 11.62 | Put | Bond Future | 80.3800 | 0.0804 | 81.2500 | 0.0813 | 1.082 | 0 | 0 | 388 |
| 2023/03/09 | 2030 | 04/05/2023 | 10.54 | Call | Bond Future | 2,072.3800 | 2.0724 | 2,004.5900 | 2.0046 | (3.271) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 04/05/2023 | 10.54 | Put | Bond Future | 685.0900 | 0.6851 | 703.1300 | 0.7031 | 2.633 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 03/08/2023 | 12.89 | Call | Bond Future | 10,264.4900 | 10.2645 | 10,178.3800 | 10.1784 | (0.839) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 03/08/2023 | 12.89 | Put | Bond Future | 88.6300 | 0.0886 | 90.1500 | 0.0902 | 1.715 | 0 | 0 | 350 |
| 2023/03/09 | 2030 | 03/08/2023 | 11.35 | Call | Bond Future | 4,897.2800 | 4.8973 | 4,822.8200 | 4.8228 | (1.520) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 03/08/2023 | 11.36 | Put | Bond Future | 682.3900 | 0.6824 | 695.4200 | 0.6954 | 1.909 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 03/08/2023 | 10.40 | Call | Bond Future | 2,147.7100 | 2.1477 | 2,094.7100 | 2.0947 | (2.468) | 0 | 0 | 1,012 |
| 2023/03/09 | 2030 | 03/08/2023 | 10.65 | Call | Bond Future | 2,778.8600 | 2.7789 | 2,718.8300 | 2.7188 | (2.160) | 0 | 0 | 350 |
| 2023/03/09 | 2030 | 03/08/2023 | 10.65 | Put | Bond Future | 1,473.2800 | 1.4733 | 1,500.8800 | 1.5009 | 1.873 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 03/08/2023 | 11.34 | Call | Bond Future | 4,864.4000 | 4.8644 | 4,790.1100 | 4.7901 | (1.527) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 03/08/2023 | 11.34 | Put | Bond Future | 697.7500 | 0.6978 | 711.0900 | 0.7111 | 1.912 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 03/08/2023 | | | Bond Future | 10.3445 | 89.2974 | 10.3648 | 89.2097 | 0.197 | 0.0000 | 0.0000 | 11,931 |
| 2023/03/09 | 2030 | 03/08/2023 | 11.35 | Put | Bond Future | 690.0400 | 0.6900 | 703.2100 | 0.7032 | 1.909 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 03/08/2023 | 11.36 | Call | Bond Future | 4,930.2000 | 4.9302 | 4,855.6000 | 4.8556 | (1.513) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 03/08/2023 | 12.59 | Call | Bond Future | 9,202.4500 | 9.2025 | 9,117.3800 | 9.1174 | (0.924) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | 2030 | 03/08/2023 | 12.59 | Put | Bond Future | 146.4700 | 0.1465 | 149.0300 | 0.1490 | 1.748 | 0 | 0 | 1,012 |
| 2023/03/09 | 2030 | 03/08/2023 | 10.40 | Put | Bond Future | 1,908.6500 | 1.9087 | 1,943.2800 | 1.9433 | 1.814 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/11/2023 | 10.80 | Call | Bond Future | 3,299.0900 | 3.2991 | 3,240.1900 | 3.2402 | (1.785) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/11/2023 | 10.80 | Put | Bond Future | 1,861.2800 | 1.8613 | 1,891.8200 | 1.8918 | 1.641 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/11/2023 | 10.81 | Call | Bond Future | 3,325.3000 | 3.3253 | 3,266.1900 | 3.2662 | (1.778) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/11/2023 | 10.81 | Put | Bond Future | 1,846.5500 | 1.8466 | 1,876.8800 | 1.8769 | 1.643 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/11/2023 | 9.57 | Call | Bond Future | 964.7500 | 0.9647 | 936.3100 | 0.9363 | (2.948) | 0 | 0 | 800 |
| 2023/03/09 | 2030 | 02/11/2023 | 9.57 | Put | Bond Future | 4,751.4300 | 4.7514 | 4,812.4300 | 4.8124 | 1.284 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/11/2023 | 10.07 | Call | Bond Future | 1,690.6100 | 1.6906 | 1,649.5800 | 1.6496 | (2.427) | 0 | 0 | 800 |
| 2023/03/09 | 2030 | 02/11/2023 | 10.07 | Put | Bond Future | 3,307.7000 | 3.3077 | 3,356.1100 | 3.3561 | 1.464 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/11/2023 | | | Bond Future | 10.4525 | 91.0995 | 10.4739 | 91.0100 | 0.205 | 0.0000 | 0.0000 | 76 |
| 2023/03/09 | 2030 | 02/11/2023 | 11.57 | Call | Bond Future | 5,510.9400 | 5.5109 | 5,438.4400 | 5.4384 | (1.316) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/11/2023 | 11.57 | Put | Bond Future | 989.5800 | 0.9896 | 1,006.5200 | 1.0065 | 1.712 | 0 | 0 | 800 |
| 2023/03/09 | 2030 | 02/11/2023 | 10.82 | Call | Bond Future | 3,351.3100 | 3.3513 | 3,291.9900 | 3.2920 | (1.770) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/11/2023 | 10.82 | Put | Bond Future | 1,831.6400 | 1.8316 | 1,861.7600 | 1.8618 | 1.644 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 01/02/2024 | 11.37 | Call | Bond Future | 4,847.5100 | 4.8475 | 4,781.1500 | 4.7812 | (1.369) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 01/02/2024 | 11.37 | Put | Bond Future | 1,628.0700 | 1.6281 | 1,653.1600 | 1.6532 | 1.541 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 01/02/2024 | 12.10 | Put | Bond Future | 996.0600 | 0.9961 | 1,011.7400 | 1.0117 | 1.574 | 0 | 0 | 400 |
| 2023/03/09 | 2030 | 01/02/2024 | 9.57 | Put | Bond Future | 5,217.2500 | 5.2173 | 5,279.6200 | 5.2796 | 1.195 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 01/02/2024 | 9.93 | Call | Bond Future | 1,614.4700 | 1.6145 | 1,577.3900 | 1.5774 | (2.297) | 0 | 0 | 1,360 |
| 2023/03/09 | 2030 | 01/02/2024 | 9.93 | Put | Bond Future | 4,189.0000 | 4.1890 | 4,243.3700 | 4.2434 | 1.298 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 01/02/2024 | | | Bond Future | 10.5554 | 89.0017 | 10.5780 | 88.9102 | 0.214 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2030 | 01/02/2024 | 11.36 | Call | Bond Future | 4,819.6400 | 4.8196 | 4,753.4400 | 4.7534 | (1.374) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 01/02/2024 | 11.36 | Put | Bond Future | 1,638.8300 | 1.6388 | 1,664.0800 | 1.6641 | 1.541 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 01/02/2024 | 12.10 | Call | Bond Future | 6,977.0100 | 6.9770 | 6,901.2400 | 6.9012 | (1.086) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 01/02/2024 | 10.07 | Call | Bond Future | 1,843.0100 | 1.8430 | 1,802.7400 | 1.8027 | (2.185) | 0 | 0 | 400 |
| 2023/03/09 | 2030 | 01/02/2024 | 10.07 | Put | Bond Future | 3,833.1700 | 3.8332 | 3,884.3500 | 3.8844 | 1.335 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 01/02/2024 | 11.31 | Call | Bond Future | 4,682.2800 | 4.6823 | 4,616.8600 | 4.6169 | (1.397) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 01/02/2024 | 11.31 | Put | Bond Future | 1,694.9200 | 1.6949 | 1,720.9500 | 1.7209 | 1.536 | 0 | 0 | 1,360 |
| 2023/03/09 | 2030 | 01/02/2024 | 11.35 | Call | Bond Future | 4,792.1300 | 4.7921 | 4,726.0900 | 4.7261 | (1.378) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 01/02/2024 | 11.35 | Put | Bond Future | 1,649.9600 | 1.6500 | 1,675.3700 | 1.6754 | 1.540 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 01/02/2024 | 9.57 | Call | Bond Future | 1,118.3900 | 1.1184 | 1,089.3100 | 1.0893 | (2.600) | 0 | 0 | 400 |
| 2023/03/09 | 2030 | 02/05/2024 | 9.81 | Call | Bond Future | 1,444.3800 | 1.4444 | 1,411.2800 | 1.4113 | (2.292) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/05/2024 | 9.81 | Put | Bond Future | 4,976.0700 | 4.9761 | 5,036.0400 | 5.0360 | 1.205 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/05/2024 | 9.82 | Call | Bond Future | 1,458.0400 | 1.4580 | 1,424.7300 | 1.4247 | (2.285) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/05/2024 | 9.82 | Put | Bond Future | 4,948.7700 | 4.9488 | 5,008.5300 | 5.0085 | 1.208 | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/05/2024 | | | Bond Future | 10.6931 | 90.7804 | 10.7170 | 90.6874 | 0.223 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2030 | 02/05/2024 | 9.83 | Call | Bond Future | 1,471.7800 | 1.4718 | 1,438.2700 | 1.4383 | (2.277) | 0 | 0 | 0 |
| 2023/03/09 | 2030 | 02/05/2024 | 9.83 | Put | Bond Future | 4,921.5700 | 4.9216 | 4,981.1300 | 4.9811 | 1.210 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 9.80 | Call | Bond Future | 49.8900 | 0.0499 | 42.7800 | 0.0428 | (14.251) | 0 | 0 | 500 |
| 2023/03/09 | 2032 | 04/05/2023 | 9.85 | Put | Bond Future | 5,054.1800 | 5.0542 | 5,168.5100 | 5.1685 | 2.262 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 11.37 | Call | Bond Future | 3,394.7300 | 3.3947 | 3,289.3100 | 3.2893 | (3.105) | 0 | 0 | 400 |
| 2023/03/09 | 2032 | 04/05/2023 | 13.43 | Call | Bond Future | 12,116.0500 | 12.1161 | 11,992.8900 | 11.9929 | (1.017) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 13.43 | Put | Bond Future | 5.1600 | 0.0052 | 5.1400 | 0.0051 | (0.388) | 0 | 0 | 400 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.89 | Call | Bond Future | 1,710.4400 | 1.7104 | 1,629.4700 | 1.6295 | (4.734) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.89 | Put | Bond Future | 1,232.7600 | 1.2328 | 1,274.9300 | 1.2749 | 3.421 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 11.06 | Call | Bond Future | 2,258.0800 | 2.2581 | 2,166.7000 | 2.1667 | (4.047) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | 2032 | 04/05/2023 | 11.06 | Put | Bond Future | 928.3500 | 0.9283 | 960.1100 | 0.9601 | 3.421 | 0 | 0 | 730 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.69 | Call | Bond Future | 1,156.6200 | 1.1566 | 1,090.1900 | 1.0902 | (5.743) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | | | Bond Future | 10.7957 | 86.5371 | 10.8199 | 86.4139 | 0.225 | 0.0000 | 0.0000 | 180,020 |
| 2023/03/09 | 2032 | 04/05/2023 | 9.80 | Put | Bond Future | 5,313.3400 | 5.3133 | 5,429.3700 | 5.4294 | 2.184 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 9.85 | Call | Bond Future | 64.9900 | 0.0650 | 56.1800 | 0.0562 | (13.556) | 0 | 0 | 6,500 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.03 | Call | Bond Future | 150.7300 | 0.1507 | 133.7300 | 0.1337 | (11.278) | 0 | 0 | 730 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.03 | Put | Bond Future | 4,161.4800 | 4.1615 | 4,267.6200 | 4.2676 | 2.551 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 11.37 | Put | Bond Future | 540.0500 | 0.5401 | 557.7700 | 0.5578 | 3.281 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 11.00 | Call | Bond Future | 2,057.7100 | 2.0577 | 1,969.7800 | 1.9698 | (4.273) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 11.00 | Put | Bond Future | 1,027.4200 | 1.0274 | 1,062.6300 | 1.0626 | 3.427 | 0 | 0 | 13,000 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.69 | Put | Bond Future | 1,695.9300 | 1.6959 | 1,752.6400 | 1.7526 | 3.344 | 0 | 0 | 500 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.87 | Call | Bond Future | 1,650.4200 | 1.6504 | 1,570.8000 | 1.5708 | (4.824) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.87 | Put | Bond Future | 1,273.7200 | 1.2737 | 1,317.2400 | 1.3172 | 3.417 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.88 | Call | Bond Future | 1,680.3000 | 1.6803 | 1,600.0100 | 1.6000 | (4.778) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.88 | Put | Bond Future | 1,253.0900 | 1.2531 | 1,295.9400 | 1.2959 | 3.420 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.30 | Call | Bond Future | 409.3300 | 0.4093 | 374.3100 | 0.3743 | (8.555) | 0 | 0 | 500 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.30 | Put | Bond Future | 2,978.1700 | 2.9782 | 3,066.2900 | 3.0663 | 2.959 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.53 | Call | Bond Future | 794.4900 | 0.7945 | 740.8900 | 0.7409 | (6.746) | 0 | 0 | 730 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.53 | Put | Bond Future | 2,158.9300 | 2.1589 | 2,228.4700 | 2.2285 | 3.221 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.62 | Call | Bond Future | 988.9400 | 0.9889 | 928.0300 | 0.9280 | (6.159) | 0 | 0 | 400 |
| 2023/03/09 | 2032 | 04/05/2023 | 10.62 | Put | Bond Future | 1,887.9700 | 1.8880 | 1,950.2000 | 1.9502 | 3.296 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 03/08/2023 | 11.77 | Call | Bond Future | 5,159.0300 | 5.1590 | 5,058.0800 | 5.0581 | (1.957) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 03/08/2023 | 11.77 | Put | Bond Future | 1,043.6700 | 1.0437 | 1,068.4000 | 1.0684 | 2.370 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 03/08/2023 | 11.90 | Call | Bond Future | 5,629.5300 | 5.6295 | 5,525.5400 | 5.5255 | (1.847) | 0 | 0 | 5,000 |
| 2023/03/09 | 2032 | 03/08/2023 | 11.90 | Put | Bond Future | 912.6300 | 0.9126 | 934.3200 | 0.9343 | 2.377 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 03/08/2023 | 10.30 | Call | Bond Future | 1,138.4000 | 1.1384 | 1,092.7000 | 1.0927 | (4.014) | 0 | 0 | 1,500 |
| 2023/03/09 | 2032 | 03/08/2023 | 10.30 | Put | Bond Future | 4,255.3900 | 4.2554 | 4,335.3700 | 4.3354 | 1.879 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 03/08/2023 | 9.60 | Call | Bond Future | 392.1500 | 0.3922 | 371.1000 | 0.3711 | (5.368) | 0 | 0 | 1,500 |
| 2023/03/09 | 2032 | 03/08/2023 | 9.60 | Put | Bond Future | 7,250.0400 | 7.2500 | 7,354.6700 | 7.3547 | 1.443 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 03/08/2023 | | | Bond Future | 10.9134 | 88.2420 | 10.9388 | 88.1164 | 0.232 | 0.0000 | 0.0000 | 2,600 |
| 2023/03/09 | 2032 | 03/08/2023 | 11.75 | Call | Bond Future | 5,087.7500 | 5.0877 | 4,987.3000 | 4.9873 | (1.974) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 03/08/2023 | 11.75 | Put | Bond Future | 1,065.4600 | 1.0655 | 1,090.6900 | 1.0907 | 2.368 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 03/08/2023 | 11.76 | Call | Bond Future | 5,123.4400 | 5.1234 | 5,022.7400 | 5.0227 | (1.965) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 03/08/2023 | 11.76 | Put | Bond Future | 1,054.6000 | 1.0546 | 1,079.5800 | 1.0796 | 2.369 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 02/11/2023 | 11.24 | Call | Bond Future | 3,622.2700 | 3.6223 | 3,543.1800 | 3.5432 | (2.183) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 02/11/2023 | 11.24 | Put | Bond Future | 2,616.5800 | 2.6166 | 2,665.8200 | 2.6658 | 1.882 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 02/11/2023 | | | Bond Future | 11.0308 | 85.8630 | 11.0573 | 85.7347 | 0.240 | 0.0000 | 0.0000 | 70 |
| 2023/03/09 | 2032 | 02/11/2023 | 11.23 | Call | Bond Future | 3,594.1400 | 3.5941 | 3,515.3600 | 3.5154 | (2.192) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 02/11/2023 | 11.23 | Put | Bond Future | 2,636.1600 | 2.6362 | 2,685.7100 | 2.6857 | 1.880 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 02/11/2023 | 11.22 | Call | Bond Future | 3,566.1100 | 3.5661 | 3,487.6300 | 3.4876 | (2.201) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 02/11/2023 | 11.22 | Put | Bond Future | 2,655.8700 | 2.6559 | 2,705.7200 | 2.7057 | 1.877 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 01/02/2024 | 11.83 | Call | Bond Future | 5,389.3300 | 5.3893 | 5,298.3500 | 5.2984 | (1.688) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 01/02/2024 | 11.83 | Put | Bond Future | 2,212.3700 | 2.2124 | 2,252.4800 | 2.2525 | 1.813 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 01/02/2024 | 11.84 | Call | Bond Future | 5,420.2500 | 5.4202 | 5,329.0400 | 5.3290 | (1.683) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 01/02/2024 | 11.84 | Put | Bond Future | 2,198.3200 | 2.1983 | 2,238.2000 | 2.2382 | 1.814 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 01/02/2024 | 10.01 | Call | Bond Future | 1,298.0900 | 1.2981 | 1,258.9000 | 1.2589 | (3.019) | 0 | 0 | 1,200 |
| 2023/03/09 | 2032 | 01/02/2024 | 10.01 | Put | Bond Future | 6,874.3600 | 6.8744 | 6,966.2600 | 6.9663 | 1.337 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 01/02/2024 | | | Bond Future | 11.1413 | 87.6615 | 11.1690 | 87.5304 | 0.249 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | 2032 | 01/02/2024 | 11.85 | Call | Bond Future | 5,450.9200 | 5.4509 | 5,359.4800 | 5.3595 | (1.678) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 01/02/2024 | 11.85 | Put | Bond Future | 2,184.0500 | 2.1841 | 2,223.7000 | 2.2237 | 1.815 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 01/02/2024 | 12.62 | Call | Bond Future | 7,960.3100 | 7.9603 | 7,854.2800 | 7.8543 | (1.332) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 01/02/2024 | 12.62 | Put | Bond Future | 1,328.6600 | 1.3287 | 1,353.7200 | 1.3537 | 1.886 | 0 | 0 | 1,200 |
| 2023/03/09 | 2032 | 01/02/2024 | 10.76 | Call | Bond Future | 2,545.3700 | 2.5454 | 2,483.9700 | 2.4840 | (2.412) | 0 | 0 | 1,200 |
| 2023/03/09 | 2032 | 01/02/2024 | 10.76 | Put | Bond Future | 4,373.4600 | 4.3735 | 4,443.1500 | 4.4431 | 1.593 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 02/05/2024 | 10.56 | Call | Bond Future | 2,240.5600 | 2.2406 | 2,186.5200 | 2.1865 | (2.412) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 02/05/2024 | 10.56 | Put | Bond Future | 5,630.4300 | 5.6304 | 5,709.8900 | 5.7099 | 1.411 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 02/05/2024 | | | Bond Future | 11.2775 | 85.2557 | 11.3065 | 85.1222 | 0.257 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2032 | 02/05/2024 | 10.55 | Call | Bond Future | 2,222.8600 | 2.2229 | 2,169.1000 | 2.1691 | (2.419) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 02/05/2024 | 10.55 | Put | Bond Future | 5,661.2000 | 5.6612 | 5,740.9400 | 5.7409 | 1.409 | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 02/05/2024 | 10.54 | Call | Bond Future | 2,204.9000 | 2.2049 | 2,151.4100 | 2.1514 | (2.426) | 0 | 0 | 0 |
| 2023/03/09 | 2032 | 02/05/2024 | 10.54 | Put | Bond Future | 5,691.7600 | 5.6918 | 5,771.7700 | 5.7718 | 1.406 | 0 | 0 | 0 |
| 2023/03/09 | 2033 | 04/05/2023 | | | Bond Future | 115.8746 | 115.8746 | 115.4722 | 115.4722 | (0.347) | 0.0000 | 0.0000 | 1,540 |
| 2023/03/09 | 2033 | 03/08/2023 | | | Bond Future | 118.1857 | 118.1857 | 117.7751 | 117.7751 | (0.347) | 0.0000 | 0.0000 | 6,141 |
| 2023/03/09 | 2033 | 02/11/2023 | | | Bond Future | 119.1886 | 119.1886 | 118.7695 | 118.7695 | (0.352) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2033 | 01/02/2024 | | | Bond Future | 121.7104 | 121.7104 | 121.2823 | 121.2823 | (0.352) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2033 | 02/05/2024 | | | Bond Future | 122.7294 | 122.7294 | 122.2928 | 122.2928 | (0.356) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2037 | 04/05/2023 | 10.95 | Call | Bond Future | 520.7400 | 0.5207 | 474.0200 | 0.4740 | (8.972) | 0 | 0 | 703 |
| 2023/03/09 | 2037 | 04/05/2023 | 10.95 | Put | Bond Future | 3,962.6600 | 3.9627 | 4,084.3500 | 4.0844 | 3.071 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 04/05/2023 | 11.03 | Put | Bond Future | 3,593.4300 | 3.5934 | 3,708.0400 | 3.7080 | 3.189 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 04/05/2023 | 11.30 | Call | Bond Future | 1,176.9100 | 1.1769 | 1,097.5600 | 1.0976 | (6.742) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 04/05/2023 | 11.30 | Put | Bond Future | 2,514.8200 | 2.5148 | 2,603.8800 | 2.6039 | 3.541 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 04/05/2023 | 11.94 | Call | Bond Future | 3,242.6700 | 3.2427 | 3,111.1200 | 3.1111 | (4.057) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 04/05/2023 | 13.73 | Put | Bond Future | 26.2800 | 0.0263 | 26.8500 | 0.0269 | 2.169 | 0 | 0 | 400 |
| 2023/03/09 | 2037 | 04/05/2023 | 11.31 | Call | Bond Future | 1,201.0500 | 1.2011 | 1,120.7400 | 1.1207 | (6.687) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 04/05/2023 | 11.31 | Put | Bond Future | 2,480.0000 | 2.4800 | 2,568.1000 | 2.5681 | 3.552 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 04/05/2023 | | | Bond Future | 11.5296 | 81.6339 | 11.5589 | 81.4655 | 0.254 | 0.0000 | 0.0000 | 63,444 |
| 2023/03/09 | 2037 | 04/05/2023 | 11.03 | Call | Bond Future | 639.4200 | 0.6394 | 585.6200 | 0.5856 | (8.414) | 0 | 0 | 400 |
| 2023/03/09 | 2037 | 04/05/2023 | 11.94 | Put | Bond Future | 930.8600 | 0.9309 | 967.7200 | 0.9677 | 3.960 | 0 | 0 | 703 |
| 2023/03/09 | 2037 | 04/05/2023 | 13.73 | Call | Bond Future | 11,333.3900 | 11.3334 | 11,165.5500 | 11.1656 | (1.481) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 04/05/2023 | 11.32 | Call | Bond Future | 1,225.3500 | 1.2253 | 1,144.0800 | 1.1441 | (6.632) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 04/05/2023 | 11.32 | Put | Bond Future | 2,445.4000 | 2.4454 | 2,532.5400 | 2.5325 | 3.563 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 04/05/2023 | 11.78 | Call | Bond Future | 2,636.5000 | 2.6365 | 2,515.6400 | 2.5156 | (4.584) | 0 | 0 | 400 |
| 2023/03/09 | 2037 | 04/05/2023 | 11.78 | Put | Bond Future | 1,213.9800 | 1.2140 | 1,261.5300 | 1.2615 | 3.917 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 03/08/2023 | 12.12 | Call | Bond Future | 4,568.6600 | 4.5687 | 4,448.1900 | 4.4482 | (2.637) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 03/08/2023 | 12.12 | Put | Bond Future | 2,010.9000 | 2.0109 | 2,062.1600 | 2.0622 | 2.549 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 03/08/2023 | 12.13 | Call | Bond Future | 4,604.2600 | 4.6043 | 4,483.3700 | 4.4834 | (2.626) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 03/08/2023 | 12.13 | Put | Bond Future | 1,992.7300 | 1.9927 | 2,043.5700 | 2.0436 | 2.551 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 03/08/2023 | | | Bond Future | 11.6560 | 78.9848 | 11.6864 | 78.8131 | 0.261 | 0.0000 | 0.0000 | 74,072 |
| 2023/03/09 | 2037 | 03/08/2023 | 12.14 | Call | Bond Future | 4,640.1300 | 4.6401 | 4,518.8400 | 4.5188 | (2.614) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 03/08/2023 | 12.14 | Put | Bond Future | 1,974.8900 | 1.9749 | 2,025.3300 | 2.0253 | 2.554 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 03/08/2023 | 11.00 | Call | Bond Future | 1,411.3000 | 1.4113 | 1,348.9500 | 1.3490 | (4.418) | 0 | 0 | 1,800 |
| 2023/03/09 | 2037 | 03/08/2023 | 11.00 | Put | Bond Future | 5,246.4600 | 5.2465 | 5,355.8400 | 5.3558 | 2.085 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 03/08/2023 | 10.30 | Call | Bond Future | 498.8200 | 0.4988 | 469.4200 | 0.4694 | (5.894) | 0 | 0 | 1,800 |
| 2023/03/09 | 2037 | 03/08/2023 | 10.30 | Put | Bond Future | 8,732.3900 | 8.7324 | 8,874.7200 | 8.8747 | 1.630 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | 2037 | 02/11/2023 | 11.57 | Call | Bond Future | 3,204.7800 | 3.2048 | 3,114.4300 | 3.1144 | (2.819) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 02/11/2023 | 11.55 | Put | Bond Future | 4,398.4900 | 4.3985 | 4,484.3400 | 4.4843 | 1.952 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 02/11/2023 | 11.56 | Put | Bond Future | 4,368.9900 | 4.3690 | 4,454.4000 | 4.4544 | 1.955 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 02/11/2023 | | | Bond Future | 11.7723 | 80.5789 | 11.8040 | 80.4036 | 0.269 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2037 | 02/11/2023 | 11.57 | Put | Bond Future | 4,339.6600 | 4.3397 | 4,424.6300 | 4.4246 | 1.958 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 02/11/2023 | 11.55 | Call | Bond Future | 3,150.1300 | 3.1501 | 3,060.6600 | 3.0607 | (2.840) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 02/11/2023 | 11.56 | Call | Bond Future | 3,177.4000 | 3.1774 | 3,087.4900 | 3.0875 | (2.830) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 01/02/2024 | 12.33 | Call | Bond Future | 5,708.4100 | 5.7084 | 5,592.7200 | 5.5927 | (2.027) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 01/02/2024 | 12.33 | Put | Bond Future | 3,341.6500 | 3.3417 | 3,405.0600 | 3.4051 | 1.898 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 01/02/2024 | | | Bond Future | 11.8861 | 78.0106 | 11.9190 | 77.8315 | 0.277 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2037 | 01/02/2024 | 12.31 | Call | Bond Future | 5,643.7500 | 5.6438 | 5,528.7000 | 5.5287 | (2.039) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 01/02/2024 | 12.31 | Put | Bond Future | 3,381.3400 | 3.3813 | 3,445.3900 | 3.4454 | 1.894 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 01/02/2024 | 12.32 | Call | Bond Future | 5,676.0500 | 5.6761 | 5,560.6800 | 5.5607 | (2.033) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 01/02/2024 | 12.32 | Put | Bond Future | 3,361.4400 | 3.3614 | 3,425.1700 | 3.4252 | 1.896 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 02/05/2024 | 11.45 | Call | Bond Future | 3,113.3100 | 3.1133 | 3,032.5800 | 3.0326 | (2.593) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 02/05/2024 | 11.43 | Put | Bond Future | 6,326.0600 | 6.3261 | 6,428.5100 | 6.4285 | 1.619 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 02/05/2024 | 11.44 | Call | Bond Future | 3,090.7200 | 3.0907 | 3,010.3600 | 3.0104 | (2.600) | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 02/05/2024 | 11.44 | Put | Bond Future | 6,291.4800 | 6.2915 | 6,393.5600 | 6.3936 | 1.623 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 02/05/2024 | | | Bond Future | 12.0209 | 79.5688 | 12.0551 | 79.3864 | 0.284 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2037 | 02/05/2024 | 11.45 | Put | Bond Future | 6,257.3700 | 6.2574 | 6,359.0800 | 6.3591 | 1.625 | 0 | 0 | 0 |
| 2023/03/09 | 2037 | 02/05/2024 | 11.43 | Call | Bond Future | 3,068.5500 | 3.0686 | 2,988.5600 | 2.9886 | (2.607) | 0 | 0 | 0 |
| 2023/03/09 | 2038 | 04/05/2023 | | | Bond Future | 129.1814 | 129.1814 | 129.1862 | 129.1862 | 0.004 | 0.0000 | 0.0000 | 4,625 |
| 2023/03/09 | 2038 | 03/08/2023 | | | Bond Future | 129.8087 | 129.8087 | 129.8134 | 129.8134 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2038 | 02/11/2023 | | | Bond Future | 132.4583 | 132.4583 | 132.4630 | 132.4630 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2038 | 01/02/2024 | | | Bond Future | 133.2628 | 133.2628 | 133.2675 | 133.2675 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2038 | 02/05/2024 | | | Bond Future | 135.9591 | 135.9591 | 135.9642 | 135.9642 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2040 | 04/05/2023 | 10.73 | Put | Bond Future | 6,326.2200 | 6.3262 | 6,454.4300 | 6.4544 | 2.027 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 04/05/2023 | 12.78 | Call | Bond Future | 6,727.7400 | 6.7277 | 6,586.1200 | 6.5861 | (2.105) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 04/05/2023 | 12.78 | Put | Bond Future | 308.4900 | 0.3085 | 315.7500 | 0.3157 | 2.353 | 0 | 0 | 388 |
| 2023/03/09 | 2040 | 04/05/2023 | 13.45 | Put | Bond Future | 88.6200 | 0.0886 | 89.8500 | 0.0898 | 1.388 | 0 | 0 | 486 |
| 2023/03/09 | 2040 | 04/05/2023 | 11.43 | Call | Bond Future | 1,284.9100 | 1.2849 | 1,211.5000 | 1.2115 | (5.713) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 04/05/2023 | 11.43 | Put | Bond Future | 2,774.9800 | 2.7750 | 2,850.4500 | 2.8505 | 2.720 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 04/05/2023 | 12.05 | Put | Bond Future | 1,093.0900 | 1.0931 | 1,124.3700 | 1.1244 | 2.862 | 0 | 0 | 684 |
| 2023/03/09 | 2040 | 04/05/2023 | | | Bond Future | 11.6683 | 82.9667 | 11.6925 | 82.8178 | 0.207 | 0.0000 | 0.0000 | 53,616 |
| 2023/03/09 | 2040 | 04/05/2023 | 10.17 | Call | Bond Future | 24.2600 | 0.0243 | 20.6200 | 0.0206 | (15.004) | 0 | 0 | 388 |
| 2023/03/09 | 2040 | 04/05/2023 | 10.17 | Put | Bond Future | 10,150.3900 | 10.1504 | 10,295.6300 | 10.2956 | 1.431 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 04/05/2023 | 10.73 | Call | Bond Future | 202.8500 | 0.2029 | 182.1800 | 0.1822 | (10.190) | 0 | 0 | 486 |
| 2023/03/09 | 2040 | 04/05/2023 | 10.92 | Call | Bond Future | 368.5400 | 0.3685 | 336.2900 | 0.3363 | (8.751) | 0 | 0 | 388 |
| 2023/03/09 | 2040 | 04/05/2023 | 10.92 | Put | Bond Future | 5,195.1000 | 5.1951 | 5,311.7300 | 5.3117 | 2.245 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 04/05/2023 | 13.45 | Call | Bond Future | 9,991.9100 | 9.9919 | 9,844.2600 | 9.8443 | (1.478) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 04/05/2023 | 11.48 | Call | Bond Future | 1,416.4600 | 1.4165 | 1,338.8500 | 1.3388 | (5.479) | 0 | 0 | 486 |
| 2023/03/09 | 2040 | 04/05/2023 | 11.48 | Put | Bond Future | 2,590.3500 | 2.5904 | 2,661.6200 | 2.6616 | 2.751 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 04/05/2023 | 12.05 | Call | Bond Future | 3,392.9300 | 3.3929 | 3,275.3300 | 3.2753 | (3.466) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 04/05/2023 | 11.03 | Call | Bond Future | 502.4300 | 0.5024 | 462.2400 | 0.4622 | (7.999) | 0 | 0 | 684 |
| 2023/03/09 | 2040 | 04/05/2023 | 11.03 | Put | Bond Future | 4,591.8100 | 4.5918 | 4,700.5000 | 4.7005 | 2.367 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 04/05/2023 | 11.41 | Call | Bond Future | 1,234.4600 | 1.2345 | 1,162.7500 | 1.1628 | (5.809) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | 2040 | 04/05/2023 | 11.41 | Put | Bond Future | 2,851.5400 | 2.8515 | 2,928.7100 | 2.9287 | 2.706 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 04/05/2023 | 11.42 | Call | Bond Future | 1,259.5400 | 1.2595 | 1,186.9800 | 1.1870 | (5.761) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 04/05/2023 | 11.42 | Put | Bond Future | 2,813.0700 | 2.8131 | 2,889.3900 | 2.8894 | 2.713 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 03/08/2023 | 12.23 | Call | Bond Future | 4,855.8700 | 4.8559 | 4,748.2600 | 4.7483 | (2.216) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 03/08/2023 | 12.23 | Put | Bond Future | 2,276.9100 | 2.2769 | 2,321.1800 | 2.3212 | 1.944 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 03/08/2023 | | | Bond Future | 11.7927 | 80.0934 | 11.8178 | 79.9415 | 0.213 | 0.0000 | 0.0000 | 99,565 |
| 2023/03/09 | 2040 | 03/08/2023 | 12.22 | Call | Bond Future | 4,818.5300 | 4.8185 | 4,711.2700 | 4.7113 | (2.226) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 03/08/2023 | 12.22 | Put | Bond Future | 2,297.0700 | 2.2971 | 2,341.6900 | 2.3417 | 1.942 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 03/08/2023 | 12.21 | Call | Bond Future | 4,781.2800 | 4.7813 | 4,674.3900 | 4.6744 | (2.236) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 03/08/2023 | 12.21 | Put | Bond Future | 2,317.3800 | 2.3174 | 2,362.3700 | 2.3624 | 1.941 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 02/11/2023 | 11.59 | Call | Bond Future | 3,186.4300 | 3.1864 | 3,108.8200 | 3.1088 | (2.436) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 02/11/2023 | 11.60 | Put | Bond Future | 5,075.0700 | 5.0751 | 5,152.1100 | 5.1521 | 1.518 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 02/11/2023 | 11.58 | Call | Bond Future | 3,158.2900 | 3.1583 | 3,081.0800 | 3.0811 | (2.445) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 02/11/2023 | 11.58 | Put | Bond Future | 5,142.4800 | 5.1425 | 5,220.3100 | 5.2203 | 1.513 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 02/11/2023 | | | Bond Future | 11.9070 | 81.7099 | 11.9331 | 81.5549 | 0.219 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2040 | 02/11/2023 | 11.59 | Put | Bond Future | 5,108.8100 | 5.1088 | 5,186.2400 | 5.1862 | 1.516 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 02/11/2023 | 11.60 | Call | Bond Future | 3,214.4200 | 3.2144 | 3,136.4200 | 3.1364 | (2.427) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 01/02/2024 | 12.34 | Call | Bond Future | 5,505.1400 | 5.5051 | 5,404.9000 | 5.4049 | (1.821) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 01/02/2024 | 12.34 | Put | Bond Future | 3,660.1800 | 3.6602 | 3,718.2900 | 3.7183 | 1.588 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 01/02/2024 | 12.33 | Call | Bond Future | 5,471.1800 | 5.4712 | 5,371.2400 | 5.3712 | (1.827) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 01/02/2024 | 12.33 | Put | Bond Future | 3,682.6500 | 3.6826 | 3,741.0600 | 3.7411 | 1.586 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 01/02/2024 | | | Bond Future | 12.0189 | 78.9150 | 12.0460 | 78.7566 | 0.225 | 0.0000 | 0.0000 | 6 |
| 2023/03/09 | 2040 | 01/02/2024 | 12.35 | Call | Bond Future | 5,538.8900 | 5.5389 | 5,438.3400 | 5.4383 | (1.815) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 01/02/2024 | 12.35 | Put | Bond Future | 3,637.5600 | 3.6376 | 3,695.3600 | 3.6954 | 1.589 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 02/05/2024 | 11.61 | Call | Bond Future | 3,258.1200 | 3.2581 | 3,185.4000 | 3.1854 | (2.232) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 02/05/2024 | 11.62 | Put | Bond Future | 6,425.2300 | 6.4252 | 6,513.5100 | 6.5135 | 1.374 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 02/05/2024 | 11.60 | Call | Bond Future | 3,232.7800 | 3.2328 | 3,160.4000 | 3.1604 | (2.239) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 02/05/2024 | | | Bond Future | 12.1502 | 80.4911 | 12.1783 | 80.3297 | 0.231 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2040 | 02/05/2024 | 11.61 | Put | Bond Future | 6,460.9100 | 6.4609 | 6,549.5400 | 6.5495 | 1.372 | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 02/05/2024 | 11.62 | Call | Bond Future | 3,283.5500 | 3.2836 | 3,210.4800 | 3.2105 | (2.225) | 0 | 0 | 0 |
| 2023/03/09 | 2040 | 02/05/2024 | 11.60 | Put | Bond Future | 6,496.7600 | 6.4968 | 6,585.7300 | 6.5857 | 1.369 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 04/05/2023 | 11.41 | Call | Bond Future | 1,012.2700 | 1.0123 | 938.3400 | 0.9383 | (7.303) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 04/05/2023 | 11.41 | Put | Bond Future | 3,274.5200 | 3.2745 | 3,382.1100 | 3.3821 | 3.286 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 04/05/2023 | 11.42 | Call | Bond Future | 1,034.5200 | 1.0345 | 959.5700 | 0.9596 | (7.245) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 04/05/2023 | 11.42 | Put | Bond Future | 3,231.7300 | 3.2317 | 3,338.3000 | 3.3383 | 3.298 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 04/05/2023 | 11.75 | Put | Bond Future | 2,037.7700 | 2.0378 | 2,111.5600 | 2.1116 | 3.621 | 0 | 0 | 4,423 |
| 2023/03/09 | 2044 | 04/05/2023 | | | Bond Future | 11.7661 | 79.1003 | 11.7954 | 78.9188 | 0.249 | 0.0000 | 0.0000 | 57,335 |
| 2023/03/09 | 2044 | 04/05/2023 | 11.43 | Call | Bond Future | 1,057.0600 | 1.0571 | 981.1000 | 0.9811 | (7.186) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 04/05/2023 | 11.43 | Put | Bond Future | 3,189.3200 | 3.1893 | 3,294.8800 | 3.2949 | 3.310 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 04/05/2023 | 11.75 | Call | Bond Future | 1,937.9500 | 1.9379 | 1,830.2200 | 1.8302 | (5.559) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 04/05/2023 | 12.00 | Call | Bond Future | 2,820.9000 | 2.8209 | 2,691.7300 | 2.6917 | (4.579) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 04/05/2023 | 12.00 | Put | Bond Future | 1,392.9000 | 1.3929 | 1,445.2500 | 1.4453 | 3.758 | 0 | 0 | 4,423 |
| 2023/03/09 | 2044 | 04/05/2023 | 12.25 | Call | Bond Future | 3,837.4000 | 3.8374 | 3,691.2700 | 3.6913 | (3.808) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 04/05/2023 | 12.25 | Put | Bond Future | 931.8800 | 0.9319 | 967.2700 | 0.9673 | 3.798 | 0 | 0 | 1,798 |
| 2023/03/09 | 2044 | 03/08/2023 | 12.16 | Call | Bond Future | 4,373.2900 | 4.3733 | 4,251.9100 | 4.2519 | (2.775) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 03/08/2023 | 12.16 | Put | Bond Future | 2,739.3500 | 2.7394 | 2,803.1700 | 2.8032 | 2.330 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 03/08/2023 | 12.00 | Call | Bond Future | 3,815.4200 | 3.8154 | 3,701.9100 | 3.7019 | (2.975) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | 2044 | 03/08/2023 | 12.00 | Put | Bond Future | 3,131.2200 | 3.1312 | 3,202.9100 | 3.2029 | 2.290 | 0 | 0 | 4,754 |
| 2023/03/09 | 2044 | 03/08/2023 | 12.15 | Call | Bond Future | 4,337.5900 | 4.3376 | 4,216.6900 | 4.2167 | (2.787) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 03/08/2023 | 12.15 | Put | Bond Future | 2,762.4200 | 2.7624 | 2,826.7200 | 2.8267 | 2.328 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 03/08/2023 | | | Bond Future | 11.8868 | 76.2762 | 11.9173 | 76.0910 | 0.256 | 0.0000 | 0.0000 | 21,473 |
| 2023/03/09 | 2044 | 03/08/2023 | 12.17 | Call | Bond Future | 4,409.0800 | 4.4091 | 4,287.2400 | 4.2872 | (2.763) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 03/08/2023 | 12.17 | Put | Bond Future | 2,716.4500 | 2.7164 | 2,779.8100 | 2.7798 | 2.332 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 03/08/2023 | 11.75 | Call | Bond Future | 3,009.6900 | 3.0097 | 2,909.5800 | 2.9096 | (3.326) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 03/08/2023 | 11.75 | Put | Bond Future | 3,850.6000 | 3.8506 | 3,935.6900 | 3.9357 | 2.210 | 0 | 0 | 3,076 |
| 2023/03/09 | 2044 | 02/11/2023 | 11.57 | Call | Bond Future | 2,936.0800 | 2.9361 | 2,848.2200 | 2.8482 | (2.992) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 02/11/2023 | 11.57 | Put | Bond Future | 5,574.6300 | 5.5746 | 5,675.7500 | 5.6758 | 1.814 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 02/11/2023 | | | Bond Future | 11.9977 | 77.8156 | 12.0293 | 77.6266 | 0.263 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2044 | 02/11/2023 | 11.56 | Call | Bond Future | 2,909.4300 | 2.9094 | 2,822.0500 | 2.8220 | (3.003) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 02/11/2023 | 11.56 | Put | Bond Future | 5,611.4800 | 5.6115 | 5,713.0800 | 5.7131 | 1.811 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 02/11/2023 | 11.55 | Call | Bond Future | 2,882.6500 | 2.8826 | 2,795.7600 | 2.7958 | (3.014) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 02/11/2023 | 11.55 | Put | Bond Future | 5,648.2900 | 5.6483 | 5,750.3800 | 5.7504 | 1.807 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 01/02/2024 | 12.29 | Call | Bond Future | 5,211.0200 | 5.2110 | 5,095.0600 | 5.0951 | (2.225) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 01/02/2024 | 12.29 | Put | Bond Future | 4,139.4900 | 4.1395 | 4,216.6100 | 4.2166 | 1.863 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 01/02/2024 | | | Bond Future | 12.1062 | 75.0643 | 12.1390 | 74.8712 | 0.271 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2044 | 01/02/2024 | 12.28 | Call | Bond Future | 5,178.0300 | 5.1780 | 5,062.4400 | 5.0624 | (2.232) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 01/02/2024 | 12.28 | Put | Bond Future | 4,164.1300 | 4.1641 | 4,241.6200 | 4.2416 | 1.861 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 01/02/2024 | 12.27 | Call | Bond Future | 5,145.3800 | 5.1454 | 5,030.1700 | 5.0302 | (2.239) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 01/02/2024 | 12.27 | Put | Bond Future | 4,189.1900 | 4.1892 | 4,267.0600 | 4.2671 | 1.859 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 02/05/2024 | 11.67 | Call | Bond Future | 3,284.4300 | 3.2844 | 3,197.2400 | 3.1972 | (2.655) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 02/05/2024 | 11.67 | Put | Bond Future | 6,668.9000 | 6.6689 | 6,778.4900 | 6.7785 | 1.643 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 02/05/2024 | | | Bond Future | 12.2327 | 76.5634 | 12.2667 | 76.3666 | 0.278 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2044 | 02/05/2024 | 11.66 | Call | Bond Future | 3,260.0800 | 3.2601 | 3,173.3100 | 3.1733 | (2.662) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 02/05/2024 | 11.66 | Put | Bond Future | 6,706.9900 | 6.7070 | 6,817.0000 | 6.8170 | 1.640 | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 02/05/2024 | 11.65 | Call | Bond Future | 3,235.5200 | 3.2355 | 3,149.1500 | 3.1492 | (2.669) | 0 | 0 | 0 |
| 2023/03/09 | 2044 | 02/05/2024 | 11.65 | Put | Bond Future | 6,744.9500 | 6.7450 | 6,855.3600 | 6.8554 | 1.637 | 0 | 0 | 0 |
| 2023/03/09 | 2046 | 04/05/2023 | | | Bond Future | 113.0899 | 113.0899 | 113.0038 | 113.0038 | (0.076) | 0.0000 | 0.0000 | 17,308 |
| 2023/03/09 | 2046 | 03/08/2023 | | | Bond Future | 115.3457 | 115.3457 | 115.2576 | 115.2576 | (0.076) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2046 | 02/11/2023 | | | Bond Future | 115.6260 | 115.6260 | 115.5361 | 115.5361 | (0.078) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2046 | 01/02/2024 | | | Bond Future | 118.0727 | 118.0727 | 117.9808 | 117.9808 | (0.078) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2046 | 02/05/2024 | | | Bond Future | 118.3404 | 118.3404 | 118.2467 | 118.2467 | (0.079) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2050 | 04/05/2023 | | | Bond Future | 115.5643 | 115.5643 | 115.9764 | 115.9764 | 0.357 | 0.0000 | 0.0000 | 13,316 |
| 2023/03/09 | 2050 | 03/08/2023 | | | Bond Future | 115.6983 | 115.6983 | 116.1185 | 116.1185 | 0.363 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2050 | 02/11/2023 | | | Bond Future | 118.0599 | 118.0599 | 118.4886 | 118.4886 | 0.363 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2050 | 01/02/2024 | | | Bond Future | 118.3323 | 118.3323 | 118.7699 | 118.7699 | 0.370 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 2050 | 02/05/2024 | | | Bond Future | 120.7263 | 120.7263 | 121.1731 | 121.1731 | 0.370 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | AL37 | 04/05/2023 | | | Index Future | 875.1540 | 875.1540 | 874.7510 | 874.7510 | (0.046) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | AL37 | 03/08/2023 | | | Index Future | 892.3960 | 892.3960 | 891.9830 | 891.9830 | (0.046) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | AL37 | 02/11/2023 | | | Index Future | 910.4020 | 910.4020 | 909.9800 | 909.9800 | (0.046) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | AL37 | 01/02/2024 | | | Index Future | 929.4580 | 929.4580 | 929.0270 | 929.0270 | (0.046) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | AL37 | 02/05/2024 | | | Index Future | 948.0800 | 948.0800 | 947.6420 | 947.6420 | (0.046) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | AL7T | 04/05/2023 | | | Index Future | 1,005.5200 | 1,005.5200 | 1,004.0660 | 1,004.0660 | (0.145) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | AL7T | 03/08/2023 | | | Index Future | 1,025.3300 | 1,025.3300 | 1,023.8460 | 1,023.8460 | (0.145) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | AL7T | 02/11/2023 | | | Index Future | 1,046.0180 | 1,046.0180 | 1,044.5040 | 1,044.5040 | (0.145) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | AL7T | 01/02/2024 | | | Index Future | 1,067.9130 | 1,067.9130 | 1,066.3670 | 1,066.3670 | (0.145) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | AL7T | 02/05/2024 | | | Index Future | 1,089.3090 | 1,089.3090 | 1,087.7330 | 1,087.7330 | (0.145) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | ALBI | 04/05/2023 | | | Index Future | 884.2000 | 884.2000 | 883.0080 | 883.0080 | (0.135) | 0.0000 | 0.0000 | 100 |
| 2023/03/09 | ALBI | 03/08/2023 | | | Index Future | 901.6200 | 901.6200 | 900.4030 | 900.4030 | (0.135) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | ALBI | 02/11/2023 | | | Index Future | 919.8120 | 919.8120 | 918.5700 | 918.5700 | (0.135) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | ALBI | 01/02/2024 | | | Index Future | 939.0660 | 939.0660 | 937.7960 | 937.7960 | (0.135) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | ALBI | 02/05/2024 | | | Index Future | 957.8800 | 957.8800 | 956.5870 | 956.5870 | (0.135) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | ES33 | 04/05/2023 | | | Bond Future | 12.0843 | 74.4238 | 12.1082 | 74.3115 | 0.197 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | ES33 | 03/08/2023 | | | Bond Future | 12.2366 | 75.9082 | 12.2615 | 75.7935 | 0.203 | 0.0000 | 0.0000 | 350 |
| 2023/03/09 | ES33 | 02/11/2023 | | | Bond Future | 12.3922 | 73.6631 | 12.4182 | 73.5461 | 0.210 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | ES33 | 01/02/2024 | | | Bond Future | 12.5472 | 75.2224 | 12.5743 | 75.1028 | 0.216 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | ES33 | 02/05/2024 | | | Bond Future | 12.7238 | 72.9478 | 12.7520 | 72.8260 | 0.222 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | ES42 | 04/05/2023 | | | Bond Future | 12.4408 | 71.8525 | 12.4647 | 71.7206 | 0.193 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | ES42 | 03/08/2023 | | | Bond Future | 12.5792 | 73.2858 | 12.6041 | 73.1512 | 0.198 | 0.0000 | 0.0000 | 4,000 |
| 2023/03/09 | ES42 | 02/11/2023 | | | Bond Future | 12.7203 | 70.5193 | 12.7462 | 70.3820 | 0.204 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | ES42 | 01/02/2024 | | | Bond Future | 12.8539 | 72.0126 | 12.8808 | 71.8723 | 0.210 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | ES42 | 02/05/2024 | | | Bond Future | 13.0099 | 69.2062 | 13.0379 | 69.0632 | 0.216 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | GOVI | 04/05/2023 | 852.86 | Call | GOVI | 185,640.0000 | 18.5640 | 173,770.0000 | 17.3770 | (6.394) | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 04/05/2023 | 852.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 04/05/2023 | 852.87 | Call | GOVI | 185,540.0000 | 18.5540 | 173,670.0000 | 17.3670 | (6.398) | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 04/05/2023 | 852.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 04/05/2023 | | | GOVI | 871.4240 | 871.4240 | 870.2370 | 870.2370 | (0.136) | 0.0000 | 0.0000 | 840 |
| 2023/03/09 | GOVI | 04/05/2023 | 852.88 | Call | GOVI | 185,440.0000 | 18.5440 | 173,570.0000 | 17.3570 | (6.401) | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 04/05/2023 | 852.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 03/08/2023 | 837.21 | Call | GOVI | 513,820.0000 | 51.3820 | 501,710.0000 | 50.1710 | (2.357) | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 03/08/2023 | 837.21 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 03/08/2023 | 837.22 | Call | GOVI | 513,720.0000 | 51.3720 | 501,610.0000 | 50.1610 | (2.357) | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 03/08/2023 | 837.22 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 03/08/2023 | | | GOVI | 888.5920 | 888.5920 | 887.3810 | 887.3810 | (0.136) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | GOVI | 03/08/2023 | 837.23 | Call | GOVI | 513,620.0000 | 51.3620 | 501,510.0000 | 50.1510 | (2.358) | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 03/08/2023 | 837.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 02/11/2023 | 885.81 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | GOVI | 02/11/2023 | 885.82 | Call | GOVI | 207,010.0000 | 20.7010 | 194,650.0000 | 19.4650 | (5.971) | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 02/11/2023 | | | GOVI | 906.5210 | 906.5210 | 905.2850 | 905.2850 | (0.136) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | GOVI | 02/11/2023 | 885.80 | Call | GOVI | 207,210.0000 | 20.7210 | 194,850.0000 | 19.4850 | (5.965) | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 02/11/2023 | 885.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 02/11/2023 | 885.81 | Call | GOVI | 207,110.0000 | 20.7110 | 194,750.0000 | 19.4750 | (5.968) | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 02/11/2023 | 885.82 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 01/02/2024 | 880.00 | Call | GOVI | 454,970.0000 | 45.4970 | 442,330.0000 | 44.2330 | (2.778) | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 01/02/2024 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 01/02/2024 | | | GOVI | 925.4970 | 925.4970 | 924.2330 | 924.2330 | (0.137) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | GOVI | 01/02/2024 | 879.98 | Call | GOVI | 455,170.0000 | 45.5170 | 442,530.0000 | 44.2530 | (2.777) | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 01/02/2024 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 01/02/2024 | 879.99 | Call | GOVI | 455,070.0000 | 45.5070 | 442,430.0000 | 44.2430 | (2.778) | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 01/02/2024 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 02/05/2024 | 950.97 | Put | GOVI | 69,310.0000 | 6.9310 | 82,180.0000 | 8.2180 | 18.569 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 02/05/2024 | 950.98 | Put | GOVI | 69,410.0000 | 6.9410 | 82,280.0000 | 8.2280 | 18.542 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 02/05/2024 | 950.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 02/05/2024 | | | GOVI | 944.0390 | 944.0390 | 942.7520 | 942.7520 | (0.136) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | GOVI | 02/05/2024 | 950.97 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 02/05/2024 | 950.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | GOVI | 02/05/2024 | 950.99 | Put | GOVI | 69,510.0000 | 6.9510 | 82,380.0000 | 8.2380 | 18.515 | 0 | 0 | 0 |
| 2023/03/09 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IGOV | 04/05/2023 | | | Index Future | 326.4590 | 326.4590 | 326.4740 | 326.4740 | 0.005 | 0.0000 | 0.0000 | 655 |
| 2023/03/09 | IGOV | 03/08/2023 | | | Index Future | 332.9710 | 332.9710 | 332.9850 | 332.9850 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IGOV | 02/11/2023 | | | Index Future | 339.7670 | 339.7670 | 339.7810 | 339.7810 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IGOV | 01/02/2024 | | | Index Future | 346.9550 | 346.9550 | 346.9690 | 346.9690 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IGOV | 02/05/2024 | | | Index Future | 353.9810 | 353.9810 | 353.9960 | 353.9960 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 7.5000 | 92.5000 | 7.5000 | 92.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | JBAF | 19/04/2023 | | | Jibar Tradeable Future | 7.8150 | 92.1850 | 7.8450 | 92.1550 | 0.384 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | JBAF | 17/05/2023 | | | Jibar Tradeable Future | 7.8600 | 92.1400 | 7.8850 | 92.1150 | 0.318 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 8.0250 | 91.9750 | 8.0650 | 91.9350 | 0.498 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | JBAF | 19/07/2023 | | | Jibar Tradeable Future | 8.0500 | 91.9500 | 8.0850 | 91.9150 | 0.435 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | JBAF | 16/08/2023 | | | Jibar Tradeable Future | 8.1200 | 91.8800 | 8.1550 | 91.8450 | 0.431 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | JBAF | 20/09/2023 | | | Jibar Tradeable Future | 8.1350 | 91.8650 | 8.1600 | 91.8400 | 0.307 | 0.0000 | 0.0000 | 75 |
| 2023/03/09 | JBAF | 20/12/2023 | | | Jibar Tradeable Future | 8.1250 | 91.8750 | 8.1600 | 91.8400 | 0.431 | 0.0000 | 0.0000 | 272 |
| 2023/03/09 | JBAF | 20/03/2024 | | | Jibar Tradeable Future | 8.0650 | 91.9350 | 8.1200 | 91.8800 | 0.682 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | JBAF | 19/06/2024 | | | Jibar Tradeable Future | 7.9400 | 92.0600 | 8.0150 | 91.9850 | 0.945 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | JBAF | 18/09/2024 | | | Jibar Tradeable Future | 7.8700 | 92.1300 | 7.9500 | 92.0500 | 1.017 | 0.0000 | 0.0000 | 68 |
| 2023/03/09 | JBAF | 18/12/2024 | | | Jibar Tradeable Future | 7.8000 | 92.2000 | 7.8800 | 92.1200 | 1.026 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 10.55 | Call | Bond Future | 334.2000 | 0.3342 | 304.3500 | 0.3043 | (8.932) | 0 | 0 | 770 |
| 2023/03/09 | R035 | 04/05/2023 | 10.55 | Put | Bond Future | 4,630.3300 | 4.6303 | 4,739.2400 | 4.7392 | 2.352 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 13.18 | Call | Bond Future | 10,025.7300 | 10.0257 | 9,887.5900 | 9.8876 | (1.378) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 13.18 | Put | Bond Future | 48.8700 | 0.0489 | 49.4900 | 0.0495 | 1.269 | 0 | 0 | 491 |
| 2023/03/09 | R035 | 04/05/2023 | 12.46 | Call | Bond Future | 6,628.6600 | 6.6287 | 6,495.1700 | 6.4952 | (2.014) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 12.46 | Put | Bond Future | 212.9300 | 0.2129 | 218.2000 | 0.2182 | 2.475 | 0 | 0 | 388 |
| 2023/03/09 | R035 | 04/05/2023 | 11.20 | Call | Bond Future | 1,547.7400 | 1.5477 | 1,467.9100 | 1.4679 | (5.158) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 11.21 | Call | Bond Future | 1,575.9100 | 1.5759 | 1,495.3200 | 1.4953 | (5.114) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 11.22 | Put | Bond Future | 1,918.4600 | 1.9185 | 1,975.8700 | 1.9759 | 2.993 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 10.60 | Call | Bond Future | 386.7000 | 0.3867 | 353.5600 | 0.3536 | (8.570) | 0 | 0 | 388 |
| 2023/03/09 | R035 | 04/05/2023 | 10.60 | Put | Bond Future | 4,376.7100 | 4.3767 | 4,482.3300 | 4.4823 | 2.413 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 11.05 | Call | Bond Future | 1,159.3900 | 1.1594 | 1,091.4400 | 1.0914 | (5.861) | 0 | 0 | 770 |
| 2023/03/09 | R035 | 04/05/2023 | 11.05 | Put | Bond Future | 2,459.7000 | 2.4597 | 2,530.5100 | 2.5305 | 2.879 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 11.17 | Call | Bond Future | 1,464.8900 | 1.4649 | 1,387.3900 | 1.3874 | (5.290) | 0 | 0 | 491 |
| 2023/03/09 | R035 | 04/05/2023 | | | Bond Future | 11.2747 | 86.2031 | 11.2990 | 86.0643 | 0.215 | 0.0000 | 0.0000 | 155,946 |
| 2023/03/09 | R035 | 04/05/2023 | 9.85 | Call | Bond Future | 28.0800 | 0.0281 | 23.9600 | 0.0240 | (14.672) | 0 | 0 | 388 |
| 2023/03/09 | R035 | 04/05/2023 | 9.85 | Put | Bond Future | 8,769.5100 | 8.7695 | 8,904.1500 | 8.9041 | 1.535 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 10.42 | Call | Bond Future | 222.5700 | 0.2226 | 200.4800 | 0.2005 | (9.925) | 0 | 0 | 491 |
| 2023/03/09 | R035 | 04/05/2023 | 10.42 | Put | Bond Future | 5,321.5900 | 5.3216 | 5,438.2600 | 5.4383 | 2.192 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 11.80 | Call | Bond Future | 3,670.8600 | 3.6709 | 3,554.5400 | 3.5545 | (3.169) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 11.80 | Put | Bond Future | 738.3700 | 0.7384 | 760.8100 | 0.7608 | 3.039 | 0 | 0 | 1,035 |
| 2023/03/09 | R035 | 04/05/2023 | 11.87 | Call | Bond Future | 3,963.8700 | 3.9639 | 3,844.7200 | 3.8447 | (3.006) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 11.87 | Put | Bond Future | 651.5400 | 0.6515 | 671.1500 | 0.6711 | 3.010 | 0 | 0 | 770 |
| 2023/03/09 | R035 | 04/05/2023 | 11.20 | Put | Bond Future | 1,977.0300 | 1.9770 | 2,035.9600 | 2.0360 | 2.981 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 11.21 | Put | Bond Future | 1,947.5800 | 1.9476 | 2,005.7500 | 2.0057 | 2.987 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 11.22 | Call | Bond Future | 1,604.3600 | 1.6044 | 1,523.0100 | 1.5230 | (5.071) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 04/05/2023 | 11.17 | Put | Bond Future | 2,067.3800 | 2.0674 | 2,128.6400 | 2.1286 | 2.963 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 03/08/2023 | 12.00 | Call | Bond Future | 5,091.6800 | 5.0917 | 4,986.2500 | 4.9863 | (2.071) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 03/08/2023 | 12.00 | Put | Bond Future | 1,785.3500 | 1.7853 | 1,821.4800 | 1.8215 | 2.024 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 03/08/2023 | | | Bond Future | 11.3938 | 87.9014 | 11.4190 | 87.7598 | 0.222 | 0.0000 | 0.0000 | 6,761 |
| 2023/03/09 | R035 | 03/08/2023 | 11.98 | Call | Bond Future | 5,018.1200 | 5.0181 | 4,913.3200 | 4.9133 | (2.088) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 03/08/2023 | 11.98 | Put | Bond Future | 1,817.9000 | 1.8179 | 1,854.6600 | 1.8547 | 2.022 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 03/08/2023 | 11.99 | Call | Bond Future | 5,054.7500 | 5.0548 | 4,949.6400 | 4.9496 | (2.079) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 03/08/2023 | 11.99 | Put | Bond Future | 1,801.4500 | 1.8015 | 1,837.9000 | 1.8379 | 2.023 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | R035 | 02/11/2023 | 12.85 | Call | Bond Future | 8,348.5000 | 8.3485 | 8,230.3100 | 8.2303 | (1.416) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 02/11/2023 | 12.85 | Put | Bond Future | 1,439.7100 | 1.4397 | 1,466.0000 | 1.4660 | 1.826 | 0 | 0 | 400 |
| 2023/03/09 | R035 | 02/11/2023 | 11.41 | Call | Bond Future | 3,395.6600 | 3.3957 | 3,316.7300 | 3.3167 | (2.324) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 02/11/2023 | 11.41 | Put | Bond Future | 3,977.7900 | 3.9778 | 4,043.3400 | 4.0433 | 1.648 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 02/11/2023 | 11.42 | Call | Bond Future | 3,423.6400 | 3.4236 | 3,344.3500 | 3.3444 | (2.316) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 02/11/2023 | 11.42 | Put | Bond Future | 3,950.2600 | 3.9503 | 4,015.4500 | 4.0155 | 1.650 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 02/11/2023 | 11.12 | Call | Bond Future | 2,629.7200 | 2.6297 | 2,561.5100 | 2.5615 | (2.594) | 0 | 0 | 400 |
| 2023/03/09 | R035 | 02/11/2023 | | | Bond Future | 11.5153 | 85.1709 | 11.5416 | 85.0265 | 0.228 | 0.0000 | 0.0000 | 30 |
| 2023/03/09 | R035 | 02/11/2023 | 11.43 | Call | Bond Future | 3,452.0200 | 3.4520 | 3,372.3700 | 3.3724 | (2.307) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 02/11/2023 | 11.43 | Put | Bond Future | 3,923.1700 | 3.9232 | 3,988.0000 | 3.9880 | 1.652 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 02/11/2023 | 10.62 | Call | Bond Future | 1,580.8200 | 1.5808 | 1,531.4500 | 1.5315 | (3.123) | 0 | 0 | 400 |
| 2023/03/09 | R035 | 02/11/2023 | 10.62 | Put | Bond Future | 6,715.8500 | 6.7159 | 6,810.9600 | 6.8110 | 1.416 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 02/11/2023 | 11.12 | Put | Bond Future | 4,844.4300 | 4.8444 | 4,920.7000 | 4.9207 | 1.574 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 01/02/2024 | 12.18 | Put | Bond Future | 3,134.8300 | 3.1348 | 3,183.7900 | 3.1838 | 1.562 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 01/02/2024 | 12.19 | Call | Bond Future | 6,035.4400 | 6.0354 | 5,936.5300 | 5.9365 | (1.639) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 01/02/2024 | 12.19 | Put | Bond Future | 3,116.6100 | 3.1166 | 3,165.3200 | 3.1653 | 1.563 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 01/02/2024 | 10.62 | Call | Bond Future | 1,930.6700 | 1.9307 | 1,879.4200 | 1.8794 | (2.655) | 0 | 0 | 400 |
| 2023/03/09 | R035 | 01/02/2024 | 10.62 | Put | Bond Future | 7,661.7800 | 7.6618 | 7,758.1500 | 7.7582 | 1.258 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 01/02/2024 | 11.12 | Put | Bond Future | 5,797.8900 | 5.7979 | 5,878.1200 | 5.8781 | 1.384 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 01/02/2024 | | | Bond Future | 11.6348 | 86.9547 | 11.6622 | 86.8071 | 0.236 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R035 | 01/02/2024 | 13.46 | Call | Bond Future | 10,551.9200 | 10.5519 | 10,428.6900 | 10.4287 | (1.168) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 01/02/2024 | 13.46 | Put | Bond Future | 1,479.9400 | 1.4799 | 1,504.3300 | 1.5043 | 1.648 | 0 | 0 | 400 |
| 2023/03/09 | R035 | 01/02/2024 | 12.18 | Call | Bond Future | 6,002.3700 | 6.0024 | 5,903.7100 | 5.9037 | (1.644) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 01/02/2024 | 12.20 | Call | Bond Future | 6,068.5600 | 6.0686 | 5,969.4000 | 5.9694 | (1.634) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 01/02/2024 | 12.20 | Put | Bond Future | 3,098.5000 | 3.0985 | 3,146.9600 | 3.1470 | 1.564 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 01/02/2024 | 11.12 | Call | Bond Future | 2,957.0800 | 2.9571 | 2,889.6900 | 2.8897 | (2.279) | 0 | 0 | 400 |
| 2023/03/09 | R035 | 02/05/2024 | 11.19 | Call | Bond Future | 3,056.0900 | 3.0561 | 2,989.0700 | 2.9891 | (2.193) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 02/05/2024 | 11.19 | Put | Bond Future | 6,180.9800 | 6.1810 | 6,264.3400 | 6.2643 | 1.349 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 02/05/2024 | 11.20 | Call | Bond Future | 3,078.1800 | 3.0782 | 3,010.8600 | 3.0109 | (2.187) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 02/05/2024 | 11.20 | Put | Bond Future | 6,147.5000 | 6.1475 | 6,230.5600 | 6.2306 | 1.351 | 0 | 0 | 0 |
| 2023/03/09 | R035 | 02/05/2024 | | | Bond Future | 11.7667 | 84.1875 | 11.7953 | 84.0371 | 0.242 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R035 | 02/05/2024 | 11.21 | Call | Bond Future | 3,100.7100 | 3.1007 | 3,033.0900 | 3.0331 | (2.181) | 0 | 0 | 0 |
| 2023/03/09 | R035 | 02/05/2024 | 11.21 | Put | Bond Future | 6,114.5200 | 6.1145 | 6,197.2800 | 6.1973 | 1.353 | 0 | 0 | 0 |
| 2023/03/09 | R186 | 04/05/2023 | | Call | Bond Future | 9,701.8700 | 9.7019 | 9,687.8000 | 9.6878 | (0.145) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 04/05/2023 | 8.83 | Put | Bond Future | 472.8500 | 0.4728 | 471.7600 | 0.4718 | (0.231) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 04/05/2023 | 8.84 | Call | Bond Future | 1,129.2600 | 1.1293 | 1,114.0400 | 1.1140 | (1.348) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 04/05/2023 | | | Bond Future | 8.6284 | 109.7019 | 8.6328 | 109.6878 | 0.052 | 0.0000 | 0.0000 | 97,942 |
| 2023/03/09 | R186 | 04/05/2023 | | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2023/03/09 | R186 | 04/05/2023 | 8.36 | Call | Bond Future | 347.4000 | 0.3474 | 337.6300 | 0.3376 | (2.812) | 0 | 0 | 200 |
| 2023/03/09 | R186 | 04/05/2023 | 8.36 | Put | Bond Future | 1,200.4200 | 1.2004 | 1,204.7200 | 1.2047 | 0.358 | 0 | 0 | 200 |
| 2023/03/09 | R186 | 04/05/2023 | 8.82 | Call | Bond Future | 1,086.9900 | 1.0870 | 1,071.9000 | 1.0719 | (1.388) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 04/05/2023 | 8.82 | Put | Bond Future | 483.2700 | 0.4833 | 482.2500 | 0.4823 | (0.211) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 04/05/2023 | 8.83 | Call | Bond Future | 1,107.9600 | 1.1080 | 1,092.8000 | 1.0928 | (1.368) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 04/05/2023 | 8.84 | Put | Bond Future | 462.7800 | 0.4628 | 461.6300 | 0.4616 | (0.248) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 03/08/2023 | 9.74 | Call | Bond Future | 3,401.7800 | 3.4018 | 3,386.8300 | 3.3868 | (0.439) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 03/08/2023 | 9.74 | Put | Bond Future | 334.9800 | 0.3350 | 334.5400 | 0.3345 | (0.131) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 03/08/2023 | 9.73 | Put | Bond Future | 339.2700 | 0.3393 | 338.8400 | 0.3388 | (0.127) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | R186 | 03/08/2023 | | | Bond Future | 8.6854 | 106.5588 | 8.6903 | 106.5443 | 0.056 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R186 | 03/08/2023 | 9.75 | Call | Bond Future | 3,425.9100 | 3.4259 | 3,410.9500 | 3.4110 | (0.437) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 03/08/2023 | 9.75 | Put | Bond Future | 330.5700 | 0.3306 | 330.1200 | 0.3301 | (0.136) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 03/08/2023 | 9.73 | Call | Bond Future | 3,377.5200 | 3.3775 | 3,362.5800 | 3.3626 | (0.442) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/11/2023 | 9.40 | Call | Bond Future | 2,673.7700 | 2.6738 | 2,660.6200 | 2.6606 | (0.492) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/11/2023 | 9.40 | Put | Bond Future | 846.3600 | 0.8464 | 848.0700 | 0.8481 | 0.202 | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/11/2023 | 9.15 | Call | Bond Future | 2,197.7400 | 2.1977 | 2,185.3800 | 2.1854 | (0.562) | 0 | 0 | 1,715 |
| 2023/03/09 | R186 | 02/11/2023 | | | Bond Future | 8.7311 | 108.7092 | 8.7365 | 108.6943 | 0.062 | 0.0000 | 0.0000 | 1,686 |
| 2023/03/09 | R186 | 02/11/2023 | 10.42 | Call | Bond Future | 4,884.3900 | 4.8844 | 4,869.5500 | 4.8695 | (0.304) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/11/2023 | 10.42 | Put | Bond Future | 346.9900 | 0.3470 | 347.0100 | 0.3470 | 0.006 | 0 | 0 | 1,715 |
| 2023/03/09 | R186 | 02/11/2023 | 9.38 | Call | Bond Future | 2,634.5700 | 2.6346 | 2,621.4800 | 2.6215 | (0.497) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/11/2023 | 9.38 | Put | Bond Future | 861.2100 | 0.8612 | 862.9800 | 0.8630 | 0.206 | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/11/2023 | 9.39 | Call | Bond Future | 2,654.1400 | 2.6541 | 2,641.0200 | 2.6410 | (0.494) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/11/2023 | 9.39 | Put | Bond Future | 853.7500 | 0.8538 | 855.4900 | 0.8555 | 0.204 | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/11/2023 | 9.15 | Put | Bond Future | 1,048.5700 | 1.0486 | 1,051.0700 | 1.0511 | 0.238 | 0 | 0 | 0 |
| 2023/03/09 | R186 | 01/02/2024 | 9.52 | Put | Bond Future | 963.6100 | 0.9636 | 966.1300 | 0.9661 | 0.262 | 0 | 0 | 0 |
| 2023/03/09 | R186 | 01/02/2024 | 9.50 | Call | Bond Future | 2,868.5800 | 2.8686 | 2,855.8300 | 2.8558 | (0.444) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 01/02/2024 | 9.51 | Call | Bond Future | 2,886.8800 | 2.8869 | 2,874.1100 | 2.8741 | (0.442) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 01/02/2024 | | | Bond Future | 8.7531 | 105.6795 | 8.7590 | 105.6642 | 0.068 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R186 | 01/02/2024 | 9.52 | Call | Bond Future | 2,905.2200 | 2.9052 | 2,892.4200 | 2.8924 | (0.441) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 01/02/2024 | 9.50 | Put | Bond Future | 977.0200 | 0.9770 | 979.5900 | 0.9796 | 0.263 | 0 | 0 | 0 |
| 2023/03/09 | R186 | 01/02/2024 | 9.51 | Put | Bond Future | 970.2900 | 0.9703 | 972.8400 | 0.9728 | 0.263 | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/05/2024 | 8.01 | Call | Bond Future | 779.6700 | 0.7797 | 773.1700 | 0.7732 | (0.834) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/05/2024 | 8.01 | Put | Bond Future | 2,714.7300 | 2.7147 | 2,723.6100 | 2.7236 | 0.327 | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/05/2024 | | | Bond Future | 8.8221 | 107.7920 | 8.8286 | 107.7766 | 0.074 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R186 | 02/05/2024 | 7.99 | Call | Bond Future | 762.6500 | 0.7627 | 756.2400 | 0.7562 | (0.840) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/05/2024 | 7.99 | Put | Bond Future | 2,745.9500 | 2.7460 | 2,754.9200 | 2.7549 | 0.327 | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/05/2024 | 8.00 | Call | Bond Future | 771.1300 | 0.7711 | 764.6800 | 0.7647 | (0.836) | 0 | 0 | 0 |
| 2023/03/09 | R186 | 02/05/2024 | 8.00 | Put | Bond Future | 2,730.3100 | 2.7303 | 2,739.2400 | 2.7392 | 0.327 | 0 | 0 | 0 |
| 2023/03/09 | R197 | 04/05/2023 | | | Bond Future | 335.8590 | 335.8590 | 335.8613 | 335.8613 | 0.001 | 0.0000 | 0.0000 | 309 |
| 2023/03/09 | R197 | 03/08/2023 | | | Bond Future | 333.5203 | 333.5203 | 333.5222 | 333.5222 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R197 | 02/11/2023 | | | Bond Future | 340.3281 | 340.3281 | 340.3298 | 340.3298 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R202 | 04/05/2023 | | | Bond Future | 251.2198 | 251.2198 | 251.0117 | 251.0117 | (0.083) | 0.0000 | 0.0000 | 4,960 |
| 2023/03/09 | R202 | 03/08/2023 | | | Bond Future | 251.4301 | 251.4301 | 251.2174 | 251.2174 | (0.085) | 0.0000 | 0.0000 | 460 |
| 2023/03/09 | R202 | 02/11/2023 | | | Bond Future | 256.5624 | 256.5624 | 256.3451 | 256.3451 | (0.085) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R202 | 01/02/2024 | | | Bond Future | 257.0702 | 257.0702 | 256.8479 | 256.8479 | (0.086) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R202 | 02/05/2024 | | | Bond Future | 262.2715 | 262.2715 | 262.0453 | 262.0453 | (0.086) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R209 | 04/05/2023 | 10.00 | Call | Bond Future | 38.2000 | 0.0382 | 32.9500 | 0.0329 | (13.743) | 0 | 0 | 500 |
| 2023/03/09 | R209 | 04/05/2023 | 10.00 | Put | Bond Future | 7,102.1400 | 7.1021 | 7,218.6700 | 7.2187 | 1.641 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 04/05/2023 | 10.50 | Call | Bond Future | 226.8800 | 0.2269 | 205.1600 | 0.2052 | (9.573) | 0 | 0 | 4,500 |
| 2023/03/09 | R209 | 04/05/2023 | 10.50 | Put | Bond Future | 4,475.6000 | 4.4756 | 4,575.6600 | 4.5757 | 2.236 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 04/05/2023 | 11.50 | Put | Bond Future | 1,148.1800 | 1.1482 | 1,183.2600 | 1.1833 | 3.055 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 04/05/2023 | 11.09 | Call | Bond Future | 1,032.4000 | 1.0324 | 972.1700 | 0.9722 | (5.834) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 04/05/2023 | 11.09 | Put | Bond Future | 2,147.8100 | 2.1478 | 2,209.3600 | 2.2094 | 2.866 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 04/05/2023 | 11.10 | Call | Bond Future | 1,053.5300 | 1.0535 | 992.5900 | 0.9926 | (5.784) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | R209 | 04/05/2023 | 11.10 | Put | Bond Future | 2,117.5100 | 2.1175 | 2,178.3500 | 2.1784 | 2.873 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 04/05/2023 | | | Bond Future | 11.3093 | 66.7461 | 11.3336 | 66.6243 | 0.215 | 0.0000 | 0.0000 | 19,542 |
| 2023/03/09 | R209 | 04/05/2023 | 11.00 | Call | Bond Future | 853.8900 | 0.8539 | 800.0800 | 0.8001 | (6.302) | 0 | 0 | 1,250 |
| 2023/03/09 | R209 | 04/05/2023 | 11.00 | Put | Bond Future | 2,434.5800 | 2.4346 | 2,502.5500 | 2.5025 | 2.792 | 0 | 0 | 8,250 |
| 2023/03/09 | R209 | 04/05/2023 | 11.50 | Call | Bond Future | 2,096.9500 | 2.0969 | 2,010.2500 | 2.0103 | (4.135) | 0 | 0 | 2,250 |
| 2023/03/09 | R209 | 04/05/2023 | 12.50 | Call | Bond Future | 5,809.2600 | 5.8093 | 5,692.0300 | 5.6920 | (2.018) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 04/05/2023 | 12.50 | Put | Bond Future | 185.3500 | 0.1854 | 189.9000 | 0.1899 | 2.455 | 0 | 0 | 9,750 |
| 2023/03/09 | R209 | 04/05/2023 | 11.11 | Call | Bond Future | 1,074.8900 | 1.0749 | 1,013.2500 | 1.0133 | (5.735) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 04/05/2023 | 11.11 | Put | Bond Future | 2,087.5100 | 2.0875 | 2,147.6500 | 2.1476 | 2.881 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 03/08/2023 | 11.95 | Put | Bond Future | 1,611.6600 | 1.6117 | 1,645.0100 | 1.6450 | 2.069 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 03/08/2023 | 10.70 | Call | Bond Future | 1,101.9600 | 1.1020 | 1,058.4700 | 1.0585 | (3.947) | 0 | 0 | 1,800 |
| 2023/03/09 | R209 | 03/08/2023 | 11.93 | Call | Bond Future | 4,113.6200 | 4.1136 | 4,023.2600 | 4.0233 | (2.197) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 03/08/2023 | 11.94 | Call | Bond Future | 4,145.2900 | 4.1453 | 4,054.6400 | 4.0546 | (2.187) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 03/08/2023 | 10.00 | Call | Bond Future | 374.0300 | 0.3740 | 354.1800 | 0.3542 | (5.307) | 0 | 0 | 1,800 |
| 2023/03/09 | R209 | 03/08/2023 | 10.00 | Put | Bond Future | 7,935.5700 | 7.9356 | 8,040.0100 | 8.0400 | 1.316 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 03/08/2023 | | | Bond Future | 11.4170 | 68.0611 | 11.4421 | 67.9369 | 0.220 | 0.0000 | 0.0000 | 1,690 |
| 2023/03/09 | R209 | 03/08/2023 | 11.95 | Call | Bond Future | 4,177.1900 | 4.1772 | 4,086.2500 | 4.0863 | (2.177) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 03/08/2023 | 10.70 | Put | Bond Future | 4,786.7500 | 4.7868 | 4,867.5500 | 4.8675 | 1.688 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 03/08/2023 | 11.93 | Put | Bond Future | 1,641.8100 | 1.6418 | 1,675.7400 | 1.6757 | 2.067 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 03/08/2023 | 11.94 | Put | Bond Future | 1,626.9900 | 1.6266 | 1,660.2300 | 1.6602 | 2.068 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 02/11/2023 | 11.33 | Call | Bond Future | 2,774.5300 | 2.7745 | 2,707.7300 | 2.7077 | (2.408) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 02/11/2023 | 11.33 | Put | Bond Future | 3,726.7100 | 3.7267 | 3,786.6900 | 3.7867 | 1.609 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 02/11/2023 | 11.34 | Call | Bond Future | 2,798.4700 | 2.7985 | 2,731.3500 | 2.7313 | (2.398) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 02/11/2023 | 11.34 | Put | Bond Future | 3,700.9800 | 3.7010 | 3,760.6400 | 3.7606 | 1.612 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 02/11/2023 | | | Bond Future | 11.5235 | 66.2832 | 11.5496 | 66.1565 | 0.226 | 0.0000 | 0.0000 | 741 |
| 2023/03/09 | R209 | 02/11/2023 | 11.35 | Call | Bond Future | 2,822.7300 | 2.8227 | 2,755.2800 | 2.7553 | (2.390) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 02/11/2023 | 11.35 | Put | Bond Future | 3,675.6200 | 3.6756 | 3,734.9500 | 3.7350 | 1.614 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 01/02/2024 | 12.14 | Call | Bond Future | 5,212.1600 | 5.2122 | 5,125.6700 | 5.1257 | (1.659) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 01/02/2024 | 12.14 | Put | Bond Future | 2,797.9600 | 2.7980 | 2,841.0400 | 2.8410 | 1.540 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 01/02/2024 | 12.13 | Put | Bond Future | 2,814.7100 | 2.8147 | 2,858.0100 | 2.8580 | 1.538 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 01/02/2024 | | | Bond Future | 11.6238 | 67.6716 | 11.6509 | 67.5420 | 0.233 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R209 | 01/02/2024 | 12.12 | Call | Bond Future | 5,154.5400 | 5.1545 | 5,068.5000 | 5.0685 | (1.669) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 01/02/2024 | 12.12 | Put | Bond Future | 2,831.5600 | 2.8316 | 2,875.0900 | 2.8751 | 1.537 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 01/02/2024 | 12.13 | Call | Bond Future | 5,183.3300 | 5.1833 | 5,097.0600 | 5.0971 | (1.664) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 02/05/2024 | 11.17 | Call | Bond Future | 2,722.4700 | 2.7225 | 2,663.1300 | 2.6631 | (2.180) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 02/05/2024 | 11.17 | Put | Bond Future | 5,504.4000 | 5.5044 | 5,577.0300 | 5.5770 | 1.319 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 02/05/2024 | 11.18 | Call | Bond Future | 2,742.2500 | 2.7423 | 2,682.6400 | 2.6826 | (2.174) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 02/05/2024 | 11.18 | Put | Bond Future | 5,474.2200 | 5.4742 | 5,546.5800 | 5.5466 | 1.322 | 0 | 0 | 0 |
| 2023/03/09 | R209 | 02/05/2024 | | | Bond Future | 11.7427 | 65.8743 | 11.7707 | 65.7423 | 0.238 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R209 | 02/05/2024 | 11.19 | Call | Bond Future | 2,762.1000 | 2.7621 | 2,702.2200 | 2.7022 | (2.168) | 0 | 0 | 0 |
| 2023/03/09 | R209 | 02/05/2024 | 11.19 | Put | Bond Future | 5,444.1700 | 5.4442 | 5,516.2600 | 5.5163 | 1.324 | 0 | 0 | 0 |
| 2023/03/09 | R210 | 04/05/2023 | | | Bond Future | 224.0049 | 224.0049 | 223.8516 | 223.8516 | (0.068) | 0.0000 | 0.0000 | 386 |
| 2023/03/09 | R210 | 03/08/2023 | | | Bond Future | 228.4727 | 228.4727 | 228.3160 | 228.3160 | (0.069) | 0.0000 | 0.0000 | 300 |
| 2023/03/09 | R210 | 02/11/2023 | | | Bond Future | 229.9922 | 229.9922 | 229.8321 | 229.8321 | (0.070) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R210 | 01/02/2024 | | | Bond Future | 234.8586 | 234.8586 | 234.6950 | 234.6950 | (0.070) | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R210 | 02/05/2024 | | | Bond Future | 236.3958 | 236.3958 | 236.2292 | 236.2292 | (0.070) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | R213 | 04/05/2023 | 10.75 | Call | Bond Future | 1,712.2100 | 1.7122 | 1,635.1700 | 1.6352 | (4.499) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 04/05/2023 | 10.75 | Put | Bond Future | 990.6900 | 0.9907 | 1,025.3100 | 1.0253 | 3.495 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 04/05/2023 | | | Bond Future | 10.5915 | 82.5460 | 10.6159 | 82.4344 | 0.230 | 0.0000 | 0.0000 | 33,941 |
| 2023/03/09 | R213 | 04/05/2023 | 10.73 | Call | Bond Future | 1,655.4500 | 1.6554 | 1,579.5700 | 1.5796 | (4.584) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 04/05/2023 | 10.73 | Put | Bond Future | 1,024.5300 | 1.0245 | 1,060.3100 | 1.0603 | 3.492 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 04/05/2023 | 10.74 | Call | Bond Future | 1,683.7200 | 1.6837 | 1,607.2600 | 1.6073 | (4.541) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 04/05/2023 | 10.74 | Put | Bond Future | 1,007.4900 | 1.0075 | 1,042.6900 | 1.0427 | 3.494 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 03/08/2023 | 11.62 | Put | Bond Future | 831.4700 | 0.8315 | 852.3200 | 0.8523 | 2.508 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 03/08/2023 | 11.63 | Call | Bond Future | 4,821.4900 | 4.8215 | 4,728.1700 | 4.7282 | (1.936) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 03/08/2023 | | | Bond Future | 10.7048 | 84.1723 | 10.7304 | 84.0583 | 0.239 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R213 | 03/08/2023 | 11.61 | Call | Bond Future | 4,755.5600 | 4.7556 | 4,662.6700 | 4.6627 | (1.953) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 03/08/2023 | 11.61 | Put | Bond Future | 840.4300 | 0.8404 | 861.5000 | 0.8615 | 2.507 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 03/08/2023 | 11.62 | Call | Bond Future | 4,788.5000 | 4.7885 | 4,695.3900 | 4.6954 | (1.944) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 03/08/2023 | 11.63 | Put | Bond Future | 822.6000 | 0.8226 | 843.2400 | 0.8432 | 2.509 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 02/11/2023 | 11.13 | Call | Bond Future | 3,439.8200 | 3.4398 | 3,365.6000 | 3.3656 | (2.158) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 02/11/2023 | 11.13 | Put | Bond Future | 2,114.5800 | 2.1146 | 2,156.6700 | 2.1567 | 1.990 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 02/11/2023 | | | Bond Future | 10.8219 | 82.3181 | 10.8487 | 82.2018 | 0.247 | 0.0000 | 0.0000 | 5,773 |
| 2023/03/09 | R213 | 02/11/2023 | 11.11 | Call | Bond Future | 3,387.1000 | 3.3871 | 3,313.4300 | 3.3134 | (2.175) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 02/11/2023 | 11.11 | Put | Bond Future | 2,147.0700 | 2.1471 | 2,189.7100 | 2.1897 | 1.986 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 02/11/2023 | 11.12 | Call | Bond Future | 3,413.4200 | 3.4134 | 3,339.4700 | 3.3395 | (2.166) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 02/11/2023 | 11.12 | Put | Bond Future | 2,130.7700 | 2.1308 | 2,173.1300 | 2.1731 | 1.988 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 01/02/2024 | 11.70 | Call | Bond Future | 4,972.5200 | 4.9725 | 4,888.4900 | 4.8885 | (1.690) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 01/02/2024 | 11.70 | Put | Bond Future | 1,822.0600 | 1.8221 | 1,856.8700 | 1.8569 | 1.910 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 01/02/2024 | 11.71 | Call | Bond Future | 5,000.7800 | 5.0008 | 4,916.5500 | 4.9165 | (1.684) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 01/02/2024 | 11.71 | Put | Bond Future | 1,810.0900 | 1.8101 | 1,844.7000 | 1.8447 | 1.912 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 01/02/2024 | | | Bond Future | 10.9364 | 84.0420 | 10.9646 | 83.9232 | 0.257 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R213 | 01/02/2024 | 11.72 | Call | Bond Future | 5,029.0900 | 5.0291 | 4,944.6500 | 4.9446 | (1.679) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 01/02/2024 | 11.72 | Put | Bond Future | 1,798.2000 | 1.7982 | 1,832.6000 | 1.8326 | 1.913 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 02/05/2024 | 10.30 | Call | Bond Future | 1,826.1100 | 1.8261 | 1,779.3900 | 1.7794 | (2.558) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 02/05/2024 | 10.30 | Put | Bond Future | 5,064.5600 | 5.0646 | 5,138.8400 | 5.1388 | 1.467 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 02/05/2024 | | | Bond Future | 11.0684 | 82.1691 | 11.0978 | 82.0481 | 0.266 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R213 | 02/05/2024 | 10.28 | Call | Bond Future | 1,795.1900 | 1.7952 | 1,749.0000 | 1.7490 | (2.573) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 02/05/2024 | 10.28 | Put | Bond Future | 5,120.0800 | 5.1201 | 5,194.8900 | 5.1949 | 1.461 | 0 | 0 | 0 |
| 2023/03/09 | R213 | 02/05/2024 | 10.29 | Call | Bond Future | 1,810.7700 | 1.8108 | 1,764.3200 | 1.7643 | (2.565) | 0 | 0 | 0 |
| 2023/03/09 | R213 | 02/05/2024 | 10.29 | Put | Bond Future | 5,092.4300 | 5.0924 | 5,166.9800 | 5.1670 | 1.464 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 04/05/2023 | 11.36 | Call | Bond Future | 1,237.6000 | 1.2376 | 1,169.5200 | 1.1695 | (5.501) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 04/05/2023 | 11.36 | Put | Bond Future | 2,055.7000 | 2.0557 | 2,115.0000 | 2.1150 | 2.885 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 04/05/2023 | 11.37 | Call | Bond Future | 1,261.3800 | 1.2614 | 1,192.5700 | 1.1926 | (5.455) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 04/05/2023 | 11.37 | Put | Bond Future | 2,026.0900 | 2.0261 | 2,084.6600 | 2.0847 | 2.891 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 04/05/2023 | | | Bond Future | 11.5147 | 63.5947 | 11.5391 | 63.4674 | 0.212 | 0.0000 | 0.0000 | 22,780 |
| 2023/03/09 | R214 | 04/05/2023 | 11.38 | Call | Bond Future | 1,285.4100 | 1.2854 | 1,215.8800 | 1.2159 | (5.409) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 04/05/2023 | 11.38 | Put | Bond Future | 1,996.8000 | 1.9968 | 2,054.6500 | 2.0547 | 2.897 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 03/08/2023 | 12.14 | Call | Bond Future | 4,399.4400 | 4.3994 | 4,304.7100 | 4.3047 | (2.153) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 03/08/2023 | 12.14 | Put | Bond Future | 1,790.0300 | 1.7900 | 1,825.2300 | 1.8252 | 1.966 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 03/08/2023 | 12.15 | Call | Bond Future | 4,431.8600 | 4.4319 | 4,336.8400 | 4.3368 | (2.144) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 03/08/2023 | 12.15 | Put | Bond Future | 1,774.2200 | 1.7742 | 1,809.1300 | 1.8091 | 1.968 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 03/08/2023 | | | Bond Future | 11.6171 | 64.8476 | 11.6424 | 64.7177 | 0.217 | 0.0000 | 0.0000 | 2,980 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | R214 | 03/08/2023 | 12.16 | Call | Bond Future | 4,464.5100 | 4.4645 | 4,369.1900 | 4.3692 | (2.135) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 03/08/2023 | 12.16 | Put | Bond Future | 1,758.7100 | 1.7587 | 1,793.3200 | 1.7933 | 1.968 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 02/11/2023 | 11.45 | Put | Bond Future | 4,148.9200 | 4.1489 | 4,213.7400 | 4.2137 | 1.562 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 02/11/2023 | 11.46 | Call | Bond Future | 2,771.8100 | 2.7718 | 2,703.7400 | 2.7037 | (2.456) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 02/11/2023 | 11.46 | Put | Bond Future | 4,120.4700 | 4.1205 | 4,184.9500 | 4.1850 | 1.565 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 02/11/2023 | | | Bond Future | 11.7206 | 62.8573 | 11.7467 | 62.7247 | 0.223 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R214 | 02/11/2023 | 11.45 | Call | Bond Future | 2,747.6100 | 2.7476 | 2,679.8800 | 2.6799 | (2.465) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 02/11/2023 | 11.47 | Call | Bond Future | 2,796.1100 | 2.7961 | 2,727.7000 | 2.7277 | (2.447) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 02/11/2023 | 11.47 | Put | Bond Future | 4,092.1800 | 4.0922 | 4,156.3200 | 4.1563 | 1.567 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 01/02/2024 | 12.16 | Call | Bond Future | 4,736.6200 | 4.7366 | 4,650.2100 | 4.6502 | (1.824) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 01/02/2024 | 12.16 | Put | Bond Future | 3,073.3900 | 3.0734 | 3,122.4500 | 3.1225 | 1.596 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 01/02/2024 | | | Bond Future | 11.8215 | 64.1738 | 11.8485 | 64.0383 | 0.229 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R214 | 01/02/2024 | 12.14 | Call | Bond Future | 4,678.5900 | 4.6786 | 4,592.7000 | 4.5927 | (1.836) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 01/02/2024 | 12.14 | Put | Bond Future | 3,111.6700 | 3.1117 | 3,161.2500 | 3.1613 | 1.593 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 01/02/2024 | 12.15 | Call | Bond Future | 4,707.4500 | 4.7075 | 4,621.3100 | 4.6213 | (1.830) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 01/02/2024 | 12.15 | Put | Bond Future | 3,092.3500 | 3.0924 | 3,141.6800 | 3.1417 | 1.595 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 02/05/2024 | 11.46 | Call | Bond Future | 2,916.1700 | 2.9162 | 2,851.7100 | 2.8517 | (2.210) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 02/05/2024 | 11.46 | Put | Bond Future | 5,315.7100 | 5.3157 | 5,389.2700 | 5.3893 | 1.384 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 02/05/2024 | 11.47 | Call | Bond Future | 2,938.5200 | 2.9385 | 2,873.7600 | 2.8738 | (2.204) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 02/05/2024 | 11.47 | Put | Bond Future | 5,285.6200 | 5.2856 | 5,358.8800 | 5.3589 | 1.386 | 0 | 0 | 0 |
| 2023/03/09 | R214 | 02/05/2024 | | | Bond Future | 11.9309 | 62.1569 | 11.9589 | 62.0188 | 0.234 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R214 | 02/05/2024 | 11.48 | Call | Bond Future | 2,960.9600 | 2.9610 | 2,895.9100 | 2.8959 | (2.197) | 0 | 0 | 0 |
| 2023/03/09 | R214 | 02/05/2024 | 11.48 | Put | Bond Future | 5,255.6800 | 5.2557 | 5,328.6500 | 5.3287 | 1.388 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 04/05/2023 | 10.40 | Call | Bond Future | 76.8500 | 0.0768 | 67.2000 | 0.0672 | (12.557) | 0 | 0 | 1,500 |
| 2023/03/09 | R248 | 04/05/2023 | 10.40 | Put | Bond Future | 8,740.9000 | 8.7409 | 8,887.7200 | 8.8877 | 1.680 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 04/05/2023 | 11.10 | Call | Bond Future | 718.6800 | 0.7187 | 666.5900 | 0.6666 | (7.248) | 0 | 0 | 1,500 |
| 2023/03/09 | R248 | 04/05/2023 | 11.35 | Call | Bond Future | 1,262.1200 | 1.2621 | 1,187.9100 | 1.1879 | (5.880) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 04/05/2023 | 11.35 | Put | Bond Future | 3,080.0600 | 3.0801 | 3,162.3200 | 3.1623 | 2.671 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 04/05/2023 | | | Bond Future | 11.6268 | 78.3913 | 11.6512 | 78.2349 | 0.210 | 0.0000 | 0.0000 | 240,060 |
| 2023/03/09 | R248 | 04/05/2023 | 11.10 | Put | Bond Future | 4,244.0900 | 4.2441 | 4,348.4700 | 4.3485 | 2.459 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 04/05/2023 | 11.33 | Call | Bond Future | 1,211.4400 | 1.2114 | 1,139.0000 | 1.1390 | (5.980) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 04/05/2023 | 11.33 | Put | Bond Future | 3,163.6500 | 3.1637 | 3,247.6800 | 3.2477 | 2.656 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 04/05/2023 | 11.34 | Call | Bond Future | 1,236.6300 | 1.2366 | 1,163.3000 | 1.1633 | (5.930) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 04/05/2023 | 11.34 | Put | Bond Future | 3,121.6600 | 3.1217 | 3,204.8000 | 3.2048 | 2.663 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 03/08/2023 | 12.11 | Call | Bond Future | 4,870.4600 | 4.8705 | 4,759.6500 | 4.7596 | (2.275) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 03/08/2023 | 12.11 | Put | Bond Future | 2,548.1800 | 2.5482 | 2,597.0300 | 2.5970 | 1.917 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 03/08/2023 | | | Bond Future | 11.7330 | 79.9357 | 11.7582 | 79.7761 | 0.215 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R248 | 03/08/2023 | 12.10 | Call | Bond Future | 4,832.3000 | 4.8323 | 4,721.8700 | 4.7219 | (2.285) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 03/08/2023 | 12.10 | Put | Bond Future | 2,569.9900 | 2.5700 | 2,619.2200 | 2.6192 | 1.916 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 03/08/2023 | 12.09 | Call | Bond Future | 4,794.4300 | 4.7944 | 4,684.3900 | 4.6844 | (2.295) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 03/08/2023 | 12.09 | Put | Bond Future | 2,592.1800 | 2.5922 | 2,641.8000 | 2.6418 | 1.914 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 02/11/2023 | 11.48 | Call | Bond Future | 3,256.1900 | 3.2562 | 3,175.7900 | 3.1758 | (2.469) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 02/11/2023 | 11.49 | Put | Bond Future | 5,522.1800 | 5.5222 | 5,604.2500 | 5.6042 | 1.486 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 02/11/2023 | 11.47 | Call | Bond Future | 3,227.5100 | 3.2275 | 3,147.5300 | 3.1475 | (2.478) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 02/11/2023 | | | Bond Future | 11.8401 | 77.1080 | 11.8663 | 76.9451 | 0.221 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R248 | 02/11/2023 | 11.48 | Put | Bond Future | 5,558.9900 | 5.5590 | 5,641.4700 | 5.6415 | 1.484 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 02/11/2023 | 11.49 | Call | Bond Future | 3,284.9800 | 3.2850 | 3,204.1700 | 3.2042 | (2.460) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/03/09 | R248 | 02/11/2023 | 11.47 | Put | Bond Future | 5,596.0000 | 5.5960 | 5,678.9000 | 5.6789 | 1.481 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 01/02/2024 | 12.15 | Call | Bond Future | 5,506.3900 | 5.5064 | 5,404.4800 | 5.4045 | (1.851) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 01/02/2024 | 12.15 | Put | Bond Future | 4,267.4500 | 4.2675 | 4,331.8900 | 4.3319 | 1.510 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 01/02/2024 | 12.14 | Call | Bond Future | 5,472.2800 | 5.4723 | 5,370.6900 | 5.3707 | (1.856) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 01/02/2024 | 12.14 | Put | Bond Future | 4,292.9100 | 4.2929 | 4,357.6700 | 4.3577 | 1.509 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 01/02/2024 | | | Bond Future | 11.9449 | 78.7229 | 11.9721 | 78.5566 | 0.228 | 0.0000 | 0.0000 | 13,000 |
| 2023/03/09 | R248 | 01/02/2024 | 12.16 | Call | Bond Future | 5,540.8600 | 5.5409 | 5,438.6300 | 5.4386 | (1.845) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 01/02/2024 | 12.16 | Put | Bond Future | 4,242.4300 | 4.2424 | 4,306.5500 | 4.3065 | 1.511 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 02/05/2024 | 11.47 | Call | Bond Future | 3,347.6000 | 3.3476 | 3,272.1400 | 3.2721 | (2.254) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 02/05/2024 | 11.48 | Put | Bond Future | 7,007.9100 | 7.0079 | 7,101.6400 | 7.1016 | 1.337 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 02/05/2024 | 11.46 | Call | Bond Future | 3,322.2500 | 3.3223 | 3,247.1400 | 3.2471 | (2.261) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 02/05/2024 | | | Bond Future | 12.0583 | 75.8543 | 12.0864 | 75.6848 | 0.234 | 0.0000 | 0.0000 | 0 |
| 2023/03/09 | R248 | 02/05/2024 | 11.47 | Put | Bond Future | 7,048.0200 | 7.0480 | 7,142.1200 | 7.1421 | 1.335 | 0 | 0 | 0 |
| 2023/03/09 | R248 | 02/05/2024 | 11.48 | Call | Bond Future | 3,373.0500 | 3.3731 | 3,297.2200 | 3.2972 | (2.248) | 0 | 0 | 0 |
| 2023/03/09 | R248 | 02/05/2024 | 11.46 | Put | Bond Future | 7,088.3300 | 7.0883 | 7,182.7800 | 7.1828 | 1.332 | 0 | 0 | 0 |

Total

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