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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/04/2023 TO 13/04/2023

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
2023/04/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	2025	04/05/2023		Bond Future	168.6507	168.6507	168.6244	168.6244	(0.016)	0.0000	0.0000	5,293
2023/04/13	2025	03/08/2023		Bond Future	170.4420	170.4420	170.4145	170.4145	(0.016)	0.0000	0.0000	5,108
2023/04/13	2025	02/11/2023		Bond Future	174.0971	174.0971	174.0689	174.0689	(0.016)	0.0000	0.0000	0
2023/04/13	2025	01/02/2024		Bond Future	176.0636	176.0636	176.0349	176.0349	(0.016)	0.0000	0.0000	0
2023/04/13	2025	02/05/2024		Bond Future	179.8151	179.8151	179.7862	179.7862	(0.016)	0.0000	0.0000	0
2023/04/13	2029	04/05/2023		Bond Future	122.1747	122.1747	122.0227	122.0227	(0.124)	0.0000	0.0000	2,027
2023/04/13	2029	03/08/2023		Bond Future	124.7343	124.7343	124.5787	124.5787	(0.125)	0.0000	0.0000	1,886

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2023/04/13	2029	02/11/2023			Bond Future	126.0826	126.0826	125.9236	125.9236	(0.126)	0.0000	0.0000	0
2023/04/13	2029	01/02/2024			Bond Future	128.8016	128.8016	128.6392	128.6392	(0.126)	0.0000	0.0000	0
2023/04/13	2029	02/05/2024			Bond Future	130.1850	130.1850	130.0194	130.0194	(0.127)	0.0000	0.0000	0
2023/04/13	2030	04/05/2023	9.03	Call	Bond Future	1.1600	0.0012	1.3500	0.0014	16.379	0	0	388
2023/04/13	2030	04/05/2023	9.03	Put	Bond Future	4,122.7700	4.1228	3,957.3000	3.9573	(4.014)	0	0	0
2023/04/13	2030	04/05/2023	9.58	Put	Bond Future	1,755.9300	1.7559	1,614.5900	1.6146	(8.049)	0	0	0
2023/04/13	2030	04/05/2023	9.67	Call	Bond Future	352.6800	0.3527	387.1300	0.3871	9.768	0	0	479
2023/04/13	2030	04/05/2023	9.67	Put	Bond Future	1,461.3000	1.4613	1,330.0900	1.3301	(8.979)	0	0	0
2023/04/13	2030	04/05/2023	11.34	Call	Bond Future	6,215.7500	6.2158	6,378.2400	6.3782	2.614	0	0	0
2023/04/13	2030	04/05/2023	11.34	Put	Bond Future	10.4900	0.0105	7.3200	0.0073	(30.219)	0	0	150
2023/04/13	2030	04/05/2023	10.52	Call	Bond Future	2,867.2600	2.8673	3,002.2100	3.0022	4.707	0	0	0
2023/04/13	2030	04/05/2023	10.52	Put	Bond Future	157.6300	0.1576	126.9200	0.1269	(19.482)	0	0	0
2023/04/13	2030	04/05/2023	10.53	Call	Bond Future	2,906.3100	2.9063	3,041.9800	3.0420	4.668	0	0	0
2023/04/13	2030	04/05/2023	10.53	Put	Bond Future	152.9600	0.1530	122.9700	0.1230	(19.606)	0	0	0
2023/04/13	2030	04/05/2023	9.78	Call	Bond Future	546.5700	0.5466	595.1600	0.5952	8.890	0	0	388
2023/04/13	2030	04/05/2023	9.78	Put	Bond Future	1,149.4900	1.1495	1,032.4200	1.0324	(10.185)	0	0	0
2023/04/13	2030	04/05/2023	10.00	Call	Bond Future	1,076.3100	1.0763	1,155.2900	1.1553	7.338	0	0	1,080
2023/04/13	2030	04/05/2023	10.00	Put	Bond Future	678.2700	0.6783	591.5900	0.5916	(12.780)	0	0	0
2023/04/13	2030	04/05/2023	10.42	Call	Bond Future	2,483.5100	2.4835	2,610.5500	2.6106	5.115	0	0	479
2023/04/13	2030	04/05/2023	10.42	Put	Bond Future	212.5800	0.2126	173.9600	0.1740	(18.167)	0	0	0
2023/04/13	2030	04/05/2023			Bond Future	9.9122	92.9113	9.8757	93.0770	(0.367)	0.0000	0.0000	32,545
2023/04/13	2030	04/05/2023	9.58	Call	Bond Future	230.9300	0.2309	255.2500	0.2552	10.531	0	0	150
2023/04/13	2030	04/05/2023	12.04	Call	Bond Future	9,051.8000	9.0518	9,217.2400	9.2172	1.828	0	0	0
2023/04/13	2030	04/05/2023	12.04	Put	Bond Future	0.5500	0.0006	0.3300	0.0003	(40.000)	0	0	1,080
2023/04/13	2030	04/05/2023	12.50	Call	Bond Future	10,855.3700	10.8554	11,021.0100	11.0210	1.526	0	0	0
2023/04/13	2030	04/05/2023	12.50	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	479
2023/04/13	2030	04/05/2023	12.57	Call	Bond Future	11,125.4100	11.1254	11,291.0600	11.2911	1.489	0	0	0
2023/04/13	2030	04/05/2023	12.57	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	350
2023/04/13	2030	04/05/2023	10.65	Call	Bond Future	3,381.8200	3.3818	3,525.0400	3.5250	4.235	0	0	350
2023/04/13	2030	04/05/2023	10.65	Put	Bond Future	105.9800	0.1060	83.5400	0.0835	(21.174)	0	0	0
2023/04/13	2030	04/05/2023	11.62	Call	Bond Future	7,362.4700	7.3625	7,526.8100	7.5268	2.232	0	0	0
2023/04/13	2030	04/05/2023	11.62	Put	Bond Future	3.9400	0.0039	2.6200	0.0026	(33.503)	0	0	388
2023/04/13	2030	04/05/2023	10.54	Call	Bond Future	2,945.4200	2.9454	3,081.7900	3.0818	4.630	0	0	0
2023/04/13	2030	04/05/2023	10.54	Put	Bond Future	148.3800	0.1484	119.0900	0.1191	(19.740)	0	0	0
2023/04/13	2030	03/08/2023	12.89	Call	Bond Future	11,726.3400	11.7263	11,892.7100	11.8927	1.419	0	0	0
2023/04/13	2030	03/08/2023	12.89	Put	Bond Future	20.1000	0.0201	17.7700	0.0178	(11.592)	0	0	350
2023/04/13	2030	03/08/2023	11.35	Call	Bond Future	6,077.7000	6.0777	6,221.0500	6.2211	2.359	0	0	0
2023/04/13	2030	03/08/2023	11.36	Put	Bond Future	335.5400	0.3355	310.4700	0.3105	(7.472)	0	0	0
2023/04/13	2030	03/08/2023	10.40	Call	Bond Future	2,924.2300	2.9242	3,027.8300	3.0278	3.543	0	0	1,012
2023/04/13	2030	03/08/2023	10.65	Call	Bond Future	3,683.7100	3.6837	3,800.4300	3.8004	3.169	0	0	350
2023/04/13	2030	03/08/2023	10.65	Put	Bond Future	847.7500	0.8478	795.7700	0.7958	(6.132)	0	0	0
2023/04/13	2030	03/08/2023	11.34	Call	Bond Future	6,041.7000	6.0417	6,184.7800	6.1848	2.368	0	0	0
2023/04/13	2030	03/08/2023	11.34	Put	Bond Future	344.6700	0.3447	319.0500	0.3191	(7.433)	0	0	0
2023/04/13	2030	03/08/2023			Bond Future	9.9934	90.8277	9.9552	90.9964	(0.383)	0.0000	0.0000	71,680
2023/04/13	2030	03/08/2023	11.35	Put	Bond Future	340.0800	0.3401	314.7300	0.3147	(7.454)	0	0	0
2023/04/13	2030	03/08/2023	11.36	Call	Bond Future	6,113.7300	6.1137	6,257.3600	6.2574	2.349	0	0	0
2023/04/13	2030	03/08/2023	12.59	Call	Bond Future	10,625.2200	10.6252	10,789.7900	10.7898	1.549	0	0	0

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2023/04/13	2030	03/08/2023	12.59	Put	Bond Future		38.8600	0.0389	34.7300	0.0347	(10.628)	0	0	1,012
2023/04/13	2030	03/08/2023	10.40	Put	Bond Future		1,154.7900	1.1548	1,089.6900	1.0897	(5.637)	0	0	0
2023/04/13	2030	02/11/2023	10.80	Call	Bond Future		4,371.0000	4.3710	4,486.7900	4.4868	2.649	0	0	0
2023/04/13	2030	02/11/2023	10.80	Put	Bond Future		1,278.3800	1.2784	1,221.9600	1.2220	(4.413)	0	0	0
2023/04/13	2030	02/11/2023	10.81	Call	Bond Future		4,400.6000	4.4006	4,516.7600	4.5168	2.640	0	0	0
2023/04/13	2030	02/11/2023	10.81	Put	Bond Future		1,267.0400	1.2670	1,210.9900	1.2110	(4.424)	0	0	0
2023/04/13	2030	02/11/2023	9.57	Call	Bond Future		1,445.2000	1.4452	1,504.5900	1.5046	4.109	0	0	800
2023/04/13	2030	02/11/2023	9.57	Put	Bond Future		3,577.0700	3.5771	3,464.2500	3.4643	(3.154)	0	0	0
2023/04/13	2030	02/11/2023	10.07	Call	Bond Future		2,430.2900	2.4303	2,514.1100	2.5141	3.449	0	0	800
2023/04/13	2030	02/11/2023	10.07	Put	Bond Future		2,392.5700	2.3926	2,304.1800	2.3042	(3.694)	0	0	0
2023/04/13	2030	02/11/2023			Bond Future		10.0612	92.7543	10.0210	92.9265	(0.400)	0.0000	0.0000	0
2023/04/13	2030	02/11/2023	11.57	Call	Bond Future		6,818.3600	6.8184	6,957.9600	6.9580	2.047	0	0	0
2023/04/13	2030	02/11/2023	11.57	Put	Bond Future		642.1900	0.6422	609.5800	0.6096	(5.078)	0	0	800
2023/04/13	2030	02/11/2023	10.82	Call	Bond Future		4,430.5000	4.4305	4,547.0400	4.5470	2.630	0	0	0
2023/04/13	2030	02/11/2023	10.82	Put	Bond Future		1,256.0200	1.2560	1,200.3500	1.2003	(4.432)	0	0	0
2023/04/13	2030	01/02/2024	11.37	Call	Bond Future		6,088.8000	6.0888	6,218.9800	6.2190	2.138	0	0	0
2023/04/13	2030	01/02/2024	11.37	Put	Bond Future		1,143.4300	1.1434	1,097.5900	1.0976	(4.009)	0	0	0
2023/04/13	2030	01/02/2024	12.10	Put	Bond Future		657.7100	0.6577	628.5900	0.6286	(4.427)	0	0	400
2023/04/13	2030	01/02/2024	9.57	Put	Bond Future		4,026.9900	4.0270	3,913.6400	3.9136	(2.815)	0	0	0
2023/04/13	2030	01/02/2024	9.93	Call	Bond Future		2,317.6800	2.3177	2,395.9000	2.3959	3.375	0	0	1,360
2023/04/13	2030	01/02/2024	9.93	Put	Bond Future		3,166.2800	3.1663	3,068.4800	3.0685	(3.089)	0	0	0
2023/04/13	2030	01/02/2024			Bond Future		10.1337	90.7276	10.0912	90.9036	(0.419)	0.0000	0.0000	0
2023/04/13	2030	01/02/2024	11.36	Call	Bond Future		6,058.5300	6.0585	6,188.4400	6.1884	2.144	0	0	0
2023/04/13	2030	01/02/2024	11.36	Put	Bond Future		1,151.7900	1.1518	1,105.6800	1.1057	(4.003)	0	0	0
2023/04/13	2030	01/02/2024	12.10	Call	Bond Future		8,364.5900	8.3646	8,511.4900	8.5115	1.756	0	0	0
2023/04/13	2030	01/02/2024	10.07	Call	Bond Future		2,613.1000	2.6131	2,697.3100	2.6973	3.223	0	0	400
2023/04/13	2030	01/02/2024	10.07	Put	Bond Future		2,877.3300	2.8773	2,785.5200	2.7855	(3.191)	0	0	0
2023/04/13	2030	01/02/2024	11.31	Call	Bond Future		5,907.5000	5.9075	6,036.0500	6.0361	2.176	0	0	0
2023/04/13	2030	01/02/2024	11.31	Put	Bond Future		1,194.2100	1.1942	1,146.7400	1.1467	(3.975)	0	0	1,360
2023/04/13	2030	01/02/2024	11.35	Call	Bond Future		6,028.3000	6.0283	6,157.9500	6.1579	2.151	0	0	0
2023/04/13	2030	01/02/2024	11.35	Put	Bond Future		1,160.2000	1.1602	1,113.8300	1.1138	(3.997)	0	0	0
2023/04/13	2030	01/02/2024	9.57	Call	Bond Future		1,654.0600	1.6541	1,716.7300	1.7167	3.789	0	0	400
2023/04/13	2030	02/05/2024	9.81	Call	Bond Future		2,132.9200	2.1329	2,206.3900	2.2064	3.445	0	0	0
2023/04/13	2030	02/05/2024	9.81	Put	Bond Future		3,806.5000	3.8065	3,700.0800	3.7001	(2.796)	0	0	0
2023/04/13	2030	02/05/2024	9.82	Call	Bond Future		2,151.3400	2.1513	2,225.2000	2.2252	3.433	0	0	0
2023/04/13	2030	02/05/2024	9.82	Put	Bond Future		3,783.9600	3.7840	3,677.9300	3.6779	(2.802)	0	0	0
2023/04/13	2030	02/05/2024			Bond Future		10.2231	92.6385	10.1783	92.8184	(0.439)	0.0000	0.0000	0
2023/04/13	2030	02/05/2024	9.83	Call	Bond Future		2,169.8300	2.1698	2,244.1000	2.2441	3.423	0	0	0
2023/04/13	2030	02/05/2024	9.83	Put	Bond Future		3,761.5100	3.7615	3,655.8900	3.6559	(2.808)	0	0	0
2023/04/13	2032	04/05/2023	9.80	Call	Bond Future		2.3100	0.0023	2.8500	0.0028	23.377	0	0	500
2023/04/13	2032	04/05/2023	9.85	Put	Bond Future		4,064.6700	4.0647	3,851.5400	3.8515	(5.243)	0	0	0
2023/04/13	2032	04/05/2023	11.37	Call	Bond Future		3,891.1300	3.8911	4,080.3300	4.0803	4.862	0	0	400
2023/04/13	2032	04/05/2023	13.43	Call	Bond Future		13,040.4400	13.0404	13,254.6800	13.2547	1.643	0	0	0
2023/04/13	2032	04/05/2023	13.43	Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	400
2023/04/13	2032	04/05/2023	10.89	Call	Bond Future		1,856.0000	1.8560	1,994.2700	1.9943	7.450	0	0	0
2023/04/13	2032	04/05/2023	10.89	Put	Bond Future		448.7800	0.4488	372.8000	0.3728	(16.930)	0	0	0
2023/04/13	2032	04/05/2023	11.06	Call	Bond Future		2,534.9200	2.5349	2,696.1400	2.6961	6.360	0	0	0

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2023/04/13	2032	04/05/2023	11.06	Put	Bond Future	275.6500	0.2757	222.6200	0.2226	(19.238)	0	0	730
2023/04/13	2032	04/05/2023	10.69	Call	Bond Future	1,158.2200	1.1582	1,263.0100	1.2630	9.048	0	0	0
2023/04/13	2032	04/05/2023			Bond Future	10.6141	87.4666	10.5726	87.6808	(0.391)	0.0000	0.0000	102,676
2023/04/13	2032	04/05/2023	9.80	Put	Bond Future	4,336.2200	4.3362	4,122.5100	4.1225	(4.928)	0	0	0
2023/04/13	2032	04/05/2023	9.85	Call	Bond Future	5.0200	0.0050	6.1400	0.0061	22.311	0	0	6,500
2023/04/13	2032	04/05/2023	10.03	Call	Bond Future	41.1600	0.0412	48.5200	0.0485	17.881	0	0	730
2023/04/13	2032	04/05/2023	10.03	Put	Bond Future	3,122.3700	3.1224	2,915.4800	2.9155	(6.626)	0	0	0
2023/04/13	2032	04/05/2023	11.37	Put	Bond Future	106.9100	0.1069	81.8600	0.0819	(23.431)	0	0	0
2023/04/13	2032	04/05/2023	11.00	Call	Bond Future	2,288.8000	2.2888	2,442.5000	2.4425	6.715	0	0	0
2023/04/13	2032	04/05/2023	11.00	Put	Bond Future	328.9700	0.3290	268.4200	0.2684	(18.406)	0	0	13,000
2023/04/13	2032	04/05/2023	10.69	Put	Bond Future	767.9900	0.7680	658.5300	0.6585	(14.253)	0	0	500
2023/04/13	2032	04/05/2023	10.87	Call	Bond Future	1,780.6100	1.7806	1,915.8300	1.9158	7.594	0	0	0
2023/04/13	2032	04/05/2023	10.87	Put	Bond Future	474.3700	0.4744	395.3400	0.3953	(16.660)	0	0	0
2023/04/13	2032	04/05/2023	10.88	Call	Bond Future	1,818.1700	1.8182	1,954.9200	1.9549	7.521	0	0	0
2023/04/13	2032	04/05/2023	10.88	Put	Bond Future	461.4200	0.4614	383.9200	0.3839	(16.796)	0	0	0
2023/04/13	2032	04/05/2023	10.30	Call	Bond Future	264.6800	0.2647	300.3000	0.3003	13.458	0	0	500
2023/04/13	2032	04/05/2023	10.30	Put	Bond Future	1,903.9800	1.9040	1,725.3500	1.7253	(9.382)	0	0	0
2023/04/13	2032	04/05/2023	10.53	Call	Bond Future	707.7400	0.7077	782.9000	0.7829	10.620	0	0	730
2023/04/13	2032	04/05/2023	10.53	Put	Bond Future	1,142.6400	1.1426	1,003.5500	1.0036	(12.173)	0	0	0
2023/04/13	2032	04/05/2023	10.62	Call	Bond Future	947.4700	0.9475	1,039.4200	1.0394	9.705	0	0	400
2023/04/13	2032	04/05/2023	10.62	Put	Bond Future	916.9600	0.9170	794.6600	0.7947	(13.338)	0	0	0
2023/04/13	2032	03/08/2023	11.77	Call	Bond Future	5,804.1200	5.8041	5,975.5800	5.9756	2.954	0	0	0
2023/04/13	2032	03/08/2023	11.77	Put	Bond Future	653.2200	0.6532	606.4100	0.6064	(7.166)	0	0	0
2023/04/13	2032	03/08/2023	11.90	Call	Bond Future	6,309.1800	6.3092	6,486.2600	6.4863	2.807	0	0	5,000
2023/04/13	2032	03/08/2023	11.90	Put	Bond Future	556.7400	0.5567	515.5500	0.5155	(7.398)	0	0	0
2023/04/13	2032	03/08/2023	10.30	Call	Bond Future	1,279.5500	1.2795	1,351.1300	1.3511	5.594	0	0	1,500
2023/04/13	2032	03/08/2023	10.30	Put	Bond Future	3,361.0000	3.3610	3,214.3100	3.2143	(4.364)	0	0	0
2023/04/13	2032	03/08/2023	9.60	Call	Bond Future	362.1100	0.3621	388.7900	0.3888	7.368	0	0	1,500
2023/04/13	2032	03/08/2023	9.60	Put	Bond Future	6,184.4600	6.1845	5,992.8700	5.9929	(3.098)	0	0	0
2023/04/13	2032	03/08/2023			Bond Future	10.7064	89.2776	10.6632	89.4959	(0.404)	0.0000	0.0000	77,035
2023/04/13	2032	03/08/2023	11.75	Call	Bond Future	5,727.1500	5.7272	5,897.7100	5.8977	2.978	0	0	0
2023/04/13	2032	03/08/2023	11.75	Put	Bond Future	669.3200	0.6693	621.6100	0.6216	(7.128)	0	0	0
2023/04/13	2032	03/08/2023	11.76	Call	Bond Future	5,765.6100	5.7656	5,936.6200	5.9366	2.966	0	0	0
2023/04/13	2032	03/08/2023	11.76	Put	Bond Future	661.2300	0.6612	613.9700	0.6140	(7.147)	0	0	0
2023/04/13	2032	02/11/2023	11.24	Call	Bond Future	4,269.5900	4.2696	4,403.3400	4.4033	3.133	0	0	0
2023/04/13	2032	02/11/2023	11.24	Put	Bond Future	2,117.3700	2.1174	2,028.2400	2.0282	(4.209)	0	0	0
2023/04/13	2032	02/11/2023	11.90	Call	Bond Future	6,467.1600	6.4672	6,630.7100	6.6307	2.529	0	0	0
2023/04/13	2032	02/11/2023	11.90	Put	Bond Future	1,243.3600	1.2434	1,184.0300	1.1840	(4.772)	0	0	0
2023/04/13	2032	02/11/2023			Bond Future	10.7961	87.0095	10.7510	87.2324	(0.418)	0.0000	0.0000	0
2023/04/13	2032	02/11/2023	11.23	Call	Bond Future	4,238.6500	4.2387	4,371.9000	4.3719	3.144	0	0	0
2023/04/13	2032	02/11/2023	11.23	Put	Bond Future	2,134.1400	2.1341	2,044.5100	2.0445	(4.200)	0	0	0
2023/04/13	2032	02/11/2023	11.22	Call	Bond Future	4,207.8100	4.2078	4,340.5400	4.3405	3.154	0	0	0
2023/04/13	2032	02/11/2023	11.22	Put	Bond Future	2,151.0400	2.1510	2,060.8900	2.0609	(4.191)	0	0	0
2023/04/13	2032	01/02/2024	11.84	Call	Bond Future	6,206.2600	6.2063	6,363.1100	6.3631	2.527	0	0	0
2023/04/13	2032	01/02/2024	11.84	Put	Bond Future	1,780.0400	1.7800	1,709.1700	1.7092	(3.981)	0	0	0
2023/04/13	2032	01/02/2024	10.01	Call	Bond Future	1,527.4800	1.5275	1,594.8100	1.5948	4.408	0	0	1,200
2023/04/13	2032	01/02/2024	10.01	Put	Bond Future	5,899.4600	5.8995	5,739.0700	5.7391	(2.719)	0	0	0
2023/04/13	2032	01/02/2024	11.83	Call	Bond Future	6,173.3600	6.1734	6,329.8300	6.3298	2.535	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
2023/04/13	2032	01/02/2024	11.83	Put	Bond Future	1,792.1100	1.7921	1,720.8600	1.7209	(3.976)	0	0	0
2023/04/13	2032	01/02/2024			Bond Future	10.8889	88.8658	10.8417	89.0935	(0.433)	0.0000	0.0000	0
2023/04/13	2032	01/02/2024	11.85	Call	Bond Future	6,238.9300	6.2389	6,396.1600	6.3962	2.520	0	0	0
2023/04/13	2032	01/02/2024	11.85	Put	Bond Future	1,767.7700	1.7678	1,697.2800	1.6973	(3.988)	0	0	0
2023/04/13	2032	01/02/2024	12.62	Call	Bond Future	8,879.5500	8.8796	9,061.4000	9.0614	2.048	0	0	0
2023/04/13	2032	01/02/2024	12.62	Put	Bond Future	1,043.6100	1.0436	997.7400	0.9977	(4.395)	0	0	1,200
2023/04/13	2032	01/02/2024	10.76	Call	Bond Future	3,044.4900	3.0445	3,151.4400	3.1514	3.513	0	0	1,200
2023/04/13	2032	01/02/2024	10.76	Put	Bond Future	3,668.2900	3.6683	3,547.5200	3.5475	(3.292)	0	0	0
2023/04/13	2032	02/05/2024	10.56	Call	Bond Future	2,627.1400	2.6271	2,723.5400	2.7235	3.669	0	0	0
2023/04/13	2032	02/05/2024	10.56	Put	Bond Future	4,694.8800	4.6949	4,558.5600	4.5586	(2.904)	0	0	0
2023/04/13	2032	02/05/2024			Bond Future	10.9933	86.5778	10.9439	86.8106	(0.450)	0.0000	0.0000	0
2023/04/13	2032	02/05/2024	10.54	Call	Bond Future	2,584.3900	2.5844	2,679.7900	2.6798	3.691	0	0	0
2023/04/13	2032	02/05/2024	10.54	Put	Bond Future	4,749.1200	4.7491	4,611.8000	4.6118	(2.891)	0	0	0
2023/04/13	2032	02/05/2024	10.55	Call	Bond Future	2,605.5500	2.6056	2,701.4400	2.7014	3.680	0	0	0
2023/04/13	2032	02/05/2024	10.55	Put	Bond Future	4,721.7600	4.7218	4,584.9300	4.5849	(2.898)	0	0	0
2023/04/13	2033	04/05/2023			Bond Future	116.3523	116.3523	116.3373	116.3373	(0.013)	0.0000	0.0000	986
2023/04/13	2033	03/08/2023			Bond Future	118.7899	118.7899	118.7742	118.7742	(0.013)	0.0000	0.0000	6,988
2023/04/13	2033	02/11/2023			Bond Future	119.9197	119.9197	119.9035	119.9035	(0.013)	0.0000	0.0000	0
2023/04/13	2033	01/02/2024			Bond Future	122.5058	122.5058	122.4894	122.4894	(0.013)	0.0000	0.0000	0
2023/04/13	2033	02/05/2024			Bond Future	123.6601	123.6601	123.6436	123.6436	(0.013)	0.0000	0.0000	0
2023/04/13	2037	04/05/2023	10.95	Call	Bond Future	92.4000	0.0924	136.1500	0.1362	47.348	0	0	703
2023/04/13	2037	04/05/2023	10.95	Put	Bond Future	3,789.0200	3.7890	3,273.2700	3.2733	(13.612)	0	0	0
2023/04/13	2037	04/05/2023	11.03	Put	Bond Future	3,349.3600	3.3494	2,851.8600	2.8519	(14.854)	0	0	0
2023/04/13	2037	04/05/2023	11.30	Call	Bond Future	458.1700	0.4582	613.6600	0.6137	33.937	0	0	0
2023/04/13	2037	04/05/2023	11.30	Put	Bond Future	2,050.7800	2.0508	1,646.7700	1.6468	(19.700)	0	0	0
2023/04/13	2037	04/05/2023	11.94	Call	Bond Future	2,447.8600	2.4479	2,877.6100	2.8776	17.556	0	0	0
2023/04/13	2037	04/05/2023	13.73	Put	Bond Future	0.2000	0.0002	0.0700	0.0001	(65.000)	0	0	400
2023/04/13	2037	04/05/2023	11.31	Call	Bond Future	475.5300	0.4755	635.2900	0.6353	33.596	0	0	0
2023/04/13	2037	04/05/2023	11.31	Put	Bond Future	2,009.1800	2.0092	1,609.4400	1.6094	(19.896)	0	0	0
2023/04/13	2037	04/05/2023			Bond Future	11.5739	81.3792	11.4768	81.9387	(0.839)	0.0000	0.0000	38,483
2023/04/13	2037	04/05/2023	11.03	Call	Bond Future	140.6500	0.1406	202.6500	0.2027	44.081	0	0	400
2023/04/13	2037	04/05/2023	11.94	Put	Bond Future	390.7500	0.3908	261.0000	0.2610	(33.205)	0	0	703
2023/04/13	2037	04/05/2023	13.73	Call	Bond Future	11,052.6100	11.0526	11,611.9800	11.6120	5.061	0	0	0
2023/04/13	2037	04/05/2023	11.32	Call	Bond Future	493.3400	0.4933	657.4000	0.6574	33.255	0	0	0
2023/04/13	2037	04/05/2023	11.32	Put	Bond Future	1,968.0900	1.9681	1,572.6500	1.5726	(20.093)	0	0	0
2023/04/13	2037	04/05/2023	11.78	Call	Bond Future	1,798.0400	1.7980	2,169.8600	2.1699	20.679	0	0	400
2023/04/13	2037	04/05/2023	11.78	Put	Bond Future	630.2200	0.6302	442.5400	0.4425	(29.780)	0	0	0
2023/04/13	2037	03/08/2023	12.12	Call	Bond Future	4,170.2400	4.1702	4,537.3000	4.5373	8.802	0	0	0
2023/04/13	2037	03/08/2023	12.12	Put	Bond Future	1,790.9100	1.7909	1,587.1800	1.5872	(11.376)	0	0	0
2023/04/13	2037	03/08/2023	12.13	Call	Bond Future	4,205.9500	4.2060	4,574.5700	4.5746	8.764	0	0	0
2023/04/13	2037	03/08/2023	12.13	Put	Bond Future	1,772.8500	1.7728	1,570.6800	1.5707	(11.404)	0	0	0
2023/04/13	2037	03/08/2023			Bond Future	11.6876	78.8064	11.5867	79.3771	(0.863)	0.0000	0.0000	113,292
2023/04/13	2037	03/08/2023	12.14	Call	Bond Future	4,241.9200	4.2419	4,612.0900	4.6121	8.726	0	0	0
2023/04/13	2037	03/08/2023	12.14	Put	Bond Future	1,755.1100	1.7551	1,554.4900	1.5545	(11.431)	0	0	0
2023/04/13	2037	03/08/2023	11.00	Call	Bond Future	1,091.8900	1.0919	1,252.9100	1.2529	14.747	0	0	1,800
2023/04/13	2037	03/08/2023	11.00	Put	Bond Future	5,105.4800	5.1055	4,695.7100	4.6957	(8.026)	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
2023/04/13	2037	03/08/2023	10.30	Call	Bond Future	298.1700	0.2982	357.2000	0.3572	19.797	0	0	1,800
2023/04/13	2037	03/08/2023	10.30	Put	Bond Future	8,710.1700	8.7102	8,198.4100	8.1984	(5.875)	0	0	0
2023/04/13	2037	02/11/2023	11.57	Call	Bond Future	3,078.2100	3.0782	3,349.9500	3.3500	8.828	0	0	0
2023/04/13	2037	02/11/2023	11.55	Put	Bond Future	4,373.1700	4.3732	4,059.1900	4.0592	(7.180)	0	0	0
2023/04/13	2037	02/11/2023	11.56	Put	Bond Future	4,343.3800	4.3434	4,030.8500	4.0308	(7.196)	0	0	0
2023/04/13	2037	02/11/2023			Bond Future	11.7905	80.4780	11.6859	81.0608	(0.887)	0.0000	0.0000	0
2023/04/13	2037	02/11/2023	11.57	Put	Bond Future	4,314.0100	4.3140	4,002.9200	4.0029	(7.211)	0	0	0
2023/04/13	2037	02/11/2023	11.55	Call	Bond Future	3,023.8900	3.0239	3,292.7400	3.2927	8.891	0	0	0
2023/04/13	2037	02/11/2023	11.56	Call	Bond Future	3,050.8700	3.0509	3,321.1700	3.3212	8.860	0	0	0
2023/04/13	2037	01/02/2024	12.33	Call	Bond Future	5,499.9300	5.4999	5,863.5000	5.8635	6.610	0	0	0
2023/04/13	2037	01/02/2024	12.33	Put	Bond Future	3,204.7200	3.2047	2,973.0100	2.9730	(7.230)	0	0	0
2023/04/13	2037	01/02/2024			Bond Future	11.8992	77.9390	11.7905	78.5343	(0.914)	0.0000	0.0000	0
2023/04/13	2037	01/02/2024	12.31	Call	Bond Future	5,435.1900	5.4352	5,796.5600	5.7966	6.649	0	0	0
2023/04/13	2037	01/02/2024	12.31	Put	Bond Future	3,244.3300	3.2443	3,010.4200	3.0104	(7.210)	0	0	0
2023/04/13	2037	01/02/2024	12.32	Call	Bond Future	5,467.6700	5.4677	5,830.1300	5.8301	6.629	0	0	0
2023/04/13	2037	01/02/2024	12.32	Put	Bond Future	3,224.6100	3.2246	2,991.7900	2.9918	(7.220)	0	0	0
2023/04/13	2037	02/05/2024	11.45	Call	Bond Future	3,090.0500	3.0900	3,344.5700	3.3446	8.237	0	0	0
2023/04/13	2037	02/05/2024	11.43	Put	Bond Future	6,290.3600	6.2904	5,934.3600	5.9344	(5.659)	0	0	0
2023/04/13	2037	02/05/2024	11.44	Call	Bond Future	3,066.9200	3.0669	3,320.2100	3.3202	8.259	0	0	0
2023/04/13	2037	02/05/2024	11.44	Put	Bond Future	6,256.6600	6.2567	5,901.8700	5.9019	(5.671)	0	0	0
2023/04/13	2037	02/05/2024			Bond Future	12.0189	79.5798	11.9059	80.1879	(0.940)	0.0000	0.0000	0
2023/04/13	2037	02/05/2024	11.45	Put	Bond Future	6,223.0900	6.2231	5,869.5300	5.8695	(5.681)	0	0	0
2023/04/13	2037	02/05/2024	11.43	Call	Bond Future	3,043.8700	3.0439	3,295.9500	3.2960	8.282	0	0	0
2023/04/13	2038	04/05/2023			Bond Future	129.2855	129.2855	129.3462	129.3462	0.047	0.0000	0.0000	2,894
2023/04/13	2038	03/08/2023			Bond Future	130.0343	130.0343	130.0958	130.0958	0.047	0.0000	0.0000	2,175
2023/04/13	2038	02/11/2023			Bond Future	132.8228	132.8228	132.8856	132.8856	0.047	0.0000	0.0000	0
2023/04/13	2038	01/02/2024			Bond Future	133.6757	133.6757	133.7400	133.7400	0.048	0.0000	0.0000	0
2023/04/13	2038	02/05/2024			Bond Future	136.5234	136.5234	136.5894	136.5894	0.048	0.0000	0.0000	0
2023/04/13	2040	04/05/2023	10.73	Put	Bond Future	7,051.3000	7.0513	6,370.6000	6.3706	(9.654)	0	0	0
2023/04/13	2040	04/05/2023	12.78	Call	Bond Future	5,552.6100	5.5526	6,209.5700	6.2096	11.832	0	0	0
2023/04/13	2040	04/05/2023	12.78	Put	Bond Future	56.9400	0.0569	29.5300	0.0295	(48.138)	0	0	388
2023/04/13	2040	04/05/2023	13.45	Put	Bond Future	3.9000	0.0039	1.6000	0.0016	(58.974)	0	0	486
2023/04/13	2040	04/05/2023	11.43	Call	Bond Future	317.2800	0.3173	460.0500	0.4601	44.998	0	0	0
2023/04/13	2040	04/05/2023	11.43	Put	Bond Future	2,730.9300	2.7309	2,189.3300	2.1893	(19.832)	0	0	0
2023/04/13	2040	04/05/2023	12.05	Put	Bond Future	639.0500	0.6391	426.0700	0.4261	(33.328)	0	0	684
2023/04/13	2040	04/05/2023			Bond Future	11.8195	82.0431	11.7072	82.7275	(0.950)	0.0000	0.0000	38,184
2023/04/13	2040	04/05/2023	10.17	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	388
2023/04/13	2040	04/05/2023	10.17	Put	Bond Future	11,049.7400	11.0497	10,365.3900	10.3654	(6.193)	0	0	0
2023/04/13	2040	04/05/2023	10.73	Call	Bond Future	4.3500	0.0044	8.0200	0.0080	84.368	0	0	486
2023/04/13	2040	04/05/2023	10.92	Call	Bond Future	18.8200	0.0188	32.4700	0.0325	72.529	0	0	388
2023/04/13	2040	04/05/2023	10.92	Put	Bond Future	5,768.9600	5.7690	5,098.2400	5.0982	(11.626)	0	0	0
2023/04/13	2040	04/05/2023	13.45	Call	Bond Future	8,983.6100	8.9836	9,665.6800	9.6657	7.592	0	0	0
2023/04/13	2040	04/05/2023	11.48	Call	Bond Future	388.8700	0.3889	555.0700	0.5551	42.739	0	0	486
2023/04/13	2040	04/05/2023	11.48	Put	Bond Future	2,486.3400	2.4863	1,968.1700	1.9682	(20.841)	0	0	0
2023/04/13	2040	04/05/2023	12.05	Call	Bond Future	2,015.3100	2.0153	2,486.7000	2.4867	23.390	0	0	0
2023/04/13	2040	04/05/2023	11.03	Call	Bond Future	39.3900	0.0394	65.3800	0.0654	65.981	0	0	684

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
2023/04/13	2040	04/05/2023	11.03	Put	Bond Future	5,052.3500	5.0524	4,393.9700	4.3940	(13.031)	0	0	0
2023/04/13	2040	04/05/2023	11.41	Call	Bond Future	291.4800	0.2915	425.3600	0.4254	45.931	0	0	0
2023/04/13	2040	04/05/2023	11.41	Put	Bond Future	2,832.1400	2.8321	2,281.6500	2.2816	(19.437)	0	0	0
2023/04/13	2040	04/05/2023	11.42	Call	Bond Future	304.1900	0.3042	442.4700	0.4425	45.458	0	0	0
2023/04/13	2040	04/05/2023	11.42	Put	Bond Future	2,781.3000	2.7813	2,235.2100	2.2352	(19.634)	0	0	0
2023/04/13	2040	03/08/2023	12.23	Call	Bond Future	3,943.0900	3.9431	4,367.6100	4.3676	10.766	0	0	0
2023/04/13	2040	03/08/2023	12.23	Put	Bond Future	2,223.9600	2.2240	1,950.2400	1.9502	(12.308)	0	0	0
2023/04/13	2040	03/08/2023			Bond Future	11.9360	79.2336	11.8194	79.9318	(0.977)	0.0000	0.0000	110,837
2023/04/13	2040	03/08/2023	12.22	Call	Bond Future	3,907.2700	3.9073	4,329.7900	4.3298	10.814	0	0	0
2023/04/13	2040	03/08/2023	12.22	Put	Bond Future	2,245.6400	2.2456	1,969.9200	1.9699	(12.278)	0	0	0
2023/04/13	2040	03/08/2023	12.21	Call	Bond Future	3,871.7400	3.8717	4,292.2400	4.2922	10.861	0	0	0
2023/04/13	2040	03/08/2023	12.21	Put	Bond Future	2,267.6700	2.2677	1,989.9300	1.9899	(12.248)	0	0	0
2023/04/13	2040	02/11/2023	11.59	Call	Bond Future	2,690.4200	2.6904	2,986.1400	2.9861	10.992	0	0	0
2023/04/13	2040	02/11/2023	11.60	Put	Bond Future	5,372.5000	5.3725	4,957.0900	4.9571	(7.732)	0	0	0
2023/04/13	2040	02/11/2023	11.58	Call	Bond Future	2,664.4500	2.6644	2,958.3800	2.9584	11.032	0	0	0
2023/04/13	2040	02/11/2023	11.58	Put	Bond Future	5,444.2200	5.4442	5,025.2300	5.0252	(7.696)	0	0	0
2023/04/13	2040	02/11/2023			Bond Future	12.0418	80.9143	11.9209	81.6273	(1.003)	0.0000	0.0000	29
2023/04/13	2040	02/11/2023	11.59	Put	Bond Future	5,408.3800	5.4084	4,991.1800	4.9912	(7.714)	0	0	0
2023/04/13	2040	02/11/2023	11.60	Call	Bond Future	2,716.2700	2.7163	3,013.7800	3.0138	10.953	0	0	0
2023/04/13	2040	01/02/2024	12.34	Call	Bond Future	5,089.7700	5.0898	5,503.5500	5.5036	8.130	0	0	0
2023/04/13	2040	01/02/2024	12.34	Put	Bond Future	4,025.5300	4.0255	3,711.0600	3.7111	(7.812)	0	0	0
2023/04/13	2040	01/02/2024	12.33	Call	Bond Future	5,057.5600	5.0576	5,469.9300	5.4699	8.154	0	0	0
2023/04/13	2040	01/02/2024	12.33	Put	Bond Future	4,049.7500	4.0498	3,733.8700	3.7339	(7.800)	0	0	0
2023/04/13	2040	01/02/2024			Bond Future	12.1533	78.1343	12.0279	78.8625	(1.032)	0.0000	0.0000	11
2023/04/13	2040	01/02/2024	12.35	Call	Bond Future	5,122.0500	5.1221	5,537.2400	5.5372	8.106	0	0	0
2023/04/13	2040	01/02/2024	12.35	Put	Bond Future	4,001.4400	4.0014	3,688.3800	3.6884	(7.824)	0	0	0
2023/04/13	2040	02/05/2024	11.61	Call	Bond Future	3,142.3500	3.1424	3,444.5500	3.4445	9.617	0	0	0
2023/04/13	2040	02/05/2024	11.62	Put	Bond Future	7,020.2100	7.0202	6,580.1000	6.5801	(6.269)	0	0	0
2023/04/13	2040	02/05/2024	11.60	Call	Bond Future	3,118.3800	3.1184	3,419.1000	3.4191	9.643	0	0	0
2023/04/13	2040	02/05/2024			Bond Future	12.2750	79.7790	12.1447	80.5228	(1.062)	0.0000	0.0000	0
2023/04/13	2040	02/05/2024	11.61	Put	Bond Future	7,057.2600	7.0573	6,615.6700	6.6157	(6.257)	0	0	0
2023/04/13	2040	02/05/2024	11.62	Call	Bond Future	3,166.4100	3.1664	3,470.0900	3.4701	9.591	0	0	0
2023/04/13	2040	02/05/2024	11.60	Put	Bond Future	7,094.4800	7.0945	6,651.4100	6.6514	(6.245)	0	0	0
2023/04/13	2044	04/05/2023	11.41	Call	Bond Future	229.2800	0.2293	318.7800	0.3188	39.035	0	0	0
2023/04/13	2044	04/05/2023	11.41	Put	Bond Future	3,244.2800	3.2443	2,737.5300	2.7375	(15.620)	0	0	0
2023/04/13	2044	04/05/2023	11.42	Call	Bond Future	239.8400	0.2398	332.6200	0.3326	38.684	0	0	0
2023/04/13	2044	04/05/2023	11.42	Put	Bond Future	3,189.8000	3.1898	2,686.3300	2.6863	(15.784)	0	0	0
2023/04/13	2044	04/05/2023	11.75	Put	Bond Future	1,673.8400	1.6738	1,309.1200	1.3091	(21.789)	0	0	4,423
2023/04/13	2044	04/05/2023			Bond Future	11.8885	78.3476	11.7914	78.9439	(0.817)	0.0000	0.0000	56,835
2023/04/13	2044	04/05/2023	11.43	Call	Bond Future	250.7200	0.2507	346.8200	0.3468	38.330	0	0	0
2023/04/13	2044	04/05/2023	11.43	Put	Bond Future	3,135.7300	3.1357	2,635.5800	2.6356	(15.950)	0	0	0
2023/04/13	2044	04/05/2023	11.75	Call	Bond Future	821.2700	0.8213	1,052.8000	1.0528	28.192	0	0	0
2023/04/13	2044	04/05/2023	12.00	Call	Bond Future	1,593.2400	1.5932	1,943.7000	1.9437	21.997	0	0	0
2023/04/13	2044	04/05/2023	12.00	Put	Bond Future	917.9900	0.9180	672.2000	0.6722	(26.775)	0	0	4,423
2023/04/13	2044	04/05/2023	12.25	Call	Bond Future	2,612.7500	2.6127	3,062.7200	3.0627	17.222	0	0	0
2023/04/13	2044	04/05/2023	12.25	Put	Bond Future	459.9800	0.4600	313.7000	0.3137	(31.801)	0	0	1,798
2023/04/13	2044	03/08/2023	12.16	Call	Bond Future	3,558.6100	3.5586	3,900.7800	3.9008	9.615	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
2023/04/13	2044	03/08/2023	12.16	Put	Bond Future	2,614.0900	2.6141	2,347.9600	2.3480	(10.181)	0	0	0
2023/04/13	2044	03/08/2023	12.00	Call	Bond Future	3,029.5800	3.0296	3,341.9600	3.3420	10.311	0	0	0
2023/04/13	2044	03/08/2023	12.00	Put	Bond Future	3,034.8000	3.0348	2,738.8800	2.7389	(9.751)	0	0	4,754
2023/04/13	2044	03/08/2023	12.15	Call	Bond Future	3,524.4900	3.5245	3,864.8500	3.8649	9.657	0	0	0
2023/04/13	2044	03/08/2023	12.15	Put	Bond Future	2,638.7400	2.6387	2,370.8000	2.3708	(10.154)	0	0	0
2023/04/13	2044	03/08/2023			Bond Future	12.0009	75.5868	11.9001	76.1951	(0.839)	0.0000	0.0000	31,804
2023/04/13	2044	03/08/2023	12.17	Call	Bond Future	3,592.8700	3.5929	3,936.8400	3.9368	9.574	0	0	0
2023/04/13	2044	03/08/2023	12.17	Put	Bond Future	2,589.6600	2.5897	2,325.3300	2.3253	(10.207)	0	0	0
2023/04/13	2044	03/08/2023	11.75	Call	Bond Future	2,282.0200	2.2820	2,545.2700	2.5453	11.536	0	0	0
2023/04/13	2044	03/08/2023	11.75	Put	Bond Future	3,812.3500	3.8124	3,467.3000	3.4673	(9.051)	0	0	3,076
2023/04/13	2044	02/11/2023	11.57	Call	Bond Future	2,502.7600	2.5028	2,745.7400	2.7457	9.708	0	0	0
2023/04/13	2044	02/11/2023	11.57	Put	Bond Future	5,766.7800	5.7668	5,388.6600	5.3887	(6.557)	0	0	0
2023/04/13	2044	02/11/2023			Bond Future	12.1028	77.1902	11.9985	77.8113	(0.862)	0.0000	0.0000	0
2023/04/13	2044	02/11/2023	11.56	Call	Bond Future	2,477.9400	2.4779	2,719.3500	2.7194	9.742	0	0	0
2023/04/13	2044	02/11/2023	11.56	Put	Bond Future	5,805.4600	5.8055	5,425.7700	5.4258	(6.540)	0	0	0
2023/04/13	2044	02/11/2023	11.55	Call	Bond Future	2,453.2400	2.4532	2,693.0800	2.6931	9.776	0	0	0
2023/04/13	2044	02/11/2023	11.55	Put	Bond Future	5,844.3500	5.8443	5,463.0900	5.4631	(6.524)	0	0	0
2023/04/13	2044	01/02/2024	12.29	Call	Bond Future	4,911.8200	4.9118	5,257.7500	5.2577	7.043	0	0	0
2023/04/13	2044	01/02/2024	12.29	Put	Bond Future	4,448.7800	4.4488	4,160.3100	4.1603	(6.484)	0	0	0
2023/04/13	2044	01/02/2024			Bond Future	12.2100	74.4558	12.1018	75.0902	(0.866)	0.0000	0.0000	0
2023/04/13	2044	01/02/2024	12.28	Call	Bond Future	4,880.2600	4.8803	5,224.9500	5.2250	7.063	0	0	0
2023/04/13	2044	01/02/2024	12.28	Put	Bond Future	4,474.8500	4.4749	4,185.1400	4.1851	(6.474)	0	0	0
2023/04/13	2044	01/02/2024	12.27	Call	Bond Future	4,848.7700	4.8488	5,192.2200	5.1922	7.083	0	0	0
2023/04/13	2044	01/02/2024	12.27	Put	Bond Future	4,501.0700	4.5011	4,210.1200	4.2101	(6.464)	0	0	0
2023/04/13	2044	02/05/2024	11.67	Call	Bond Future	3,389.5400	3.3895	3,656.3400	3.6563	7.871	0	0	0
2023/04/13	2044	02/05/2024	11.67	Put	Bond Future	7,314.4100	7.3144	6,933.2100	6.9332	(5.212)	0	0	0
2023/04/13	2044	02/05/2024			Bond Future	12.3265	76.0230	12.2141	76.6710	(0.911)	0.0000	0.0000	0
2023/04/13	2044	02/05/2024	11.66	Call	Bond Future	3,365.0700	3.3651	3,630.6200	3.6306	7.891	0	0	0
2023/04/13	2044	02/05/2024	11.66	Put	Bond Future	7,352.3800	7.3524	6,969.9300	6.9699	(5.202)	0	0	0
2023/04/13	2044	02/05/2024	11.65	Call	Bond Future	3,340.6900	3.3407	3,605.0000	3.6050	7.912	0	0	0
2023/04/13	2044	02/05/2024	11.65	Put	Bond Future	7,390.5200	7.3905	7,006.8300	7.0068	(5.192)	0	0	0
2023/04/13	2046	04/05/2023			Bond Future	113.6107	113.6107	113.7775	113.7775	0.147	0.0000	0.0000	12,310
2023/04/13	2046	03/08/2023			Bond Future	115.9909	115.9909	116.1610	116.1610	0.147	0.0000	0.0000	10,709
2023/04/13	2046	02/11/2023			Bond Future	116.3938	116.3938	116.5674	116.5674	0.149	0.0000	0.0000	0
2023/04/13	2046	01/02/2024			Bond Future	118.9037	118.9037	119.0811	119.0811	0.149	0.0000	0.0000	0
2023/04/13	2046	02/05/2024			Bond Future	119.2978	119.2978	119.4792	119.4792	0.152	0.0000	0.0000	0
2023/04/13	2050	04/05/2023			Bond Future	116.0622	116.0622	116.4558	116.4558	0.339	0.0000	0.0000	9,844
2023/04/13	2050	03/08/2023			Bond Future	116.3110	116.3110	116.7125	116.7125	0.345	0.0000	0.0000	9,630
2023/04/13	2050	02/11/2023			Bond Future	118.8054	118.8054	119.2153	119.2153	0.345	0.0000	0.0000	0
2023/04/13	2050	01/02/2024			Bond Future	119.1275	119.1275	119.5466	119.5466	0.352	0.0000	0.0000	0
2023/04/13	2050	02/05/2024			Bond Future	121.6653	121.6653	122.0935	122.0935	0.352	0.0000	0.0000	0
2023/04/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	8608	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
2023/04/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	AL37	04/05/2023			Index Future	882.5290	882.5290	883.0820	883.0820	0.063	0.0000	0.0000	0
2023/04/13	AL37	03/08/2023			Index Future	900.8020	900.8020	901.3620	901.3620	0.062	0.0000	0.0000	0
2023/04/13	AL37	02/11/2023			Index Future	919.9050	919.9050	920.4770	920.4770	0.062	0.0000	0.0000	0
2023/04/13	AL37	01/02/2024			Index Future	939.5360	939.5360	940.1210	940.1210	0.062	0.0000	0.0000	0
2023/04/13	AL37	02/05/2024			Index Future	959.3600	959.3600	959.9600	959.9600	0.063	0.0000	0.0000	0
2023/04/13	AL7T	04/05/2023			Index Future	1,012.3040	1,012.3040	1,016.6690	1,016.6690	0.431	0.0000	0.0000	0
2023/04/13	AL7T	03/08/2023			Index Future	1,033.2630	1,033.2630	1,037.7140	1,037.7140	0.431	0.0000	0.0000	0
2023/04/13	AL7T	02/11/2023			Index Future	1,055.1760	1,055.1760	1,059.7210	1,059.7210	0.431	0.0000	0.0000	0
2023/04/13	AL7T	01/02/2024			Index Future	1,077.6930	1,077.6930	1,082.3360	1,082.3360	0.431	0.0000	0.0000	0
2023/04/13	AL7T	02/05/2024			Index Future	1,100.4320	1,100.4320	1,105.1760	1,105.1760	0.431	0.0000	0.0000	0
2023/04/13	ALBI	04/05/2023			Index Future	884.4200	884.4200	888.3440	888.3440	0.444	0.0000	0.0000	99
2023/04/13	ALBI	03/08/2023			Index Future	902.7320	902.7320	906.7330	906.7330	0.443	0.0000	0.0000	17
2023/04/13	ALBI	02/11/2023			Index Future	921.8760	921.8760	925.9620	925.9620	0.443	0.0000	0.0000	0
2023/04/13	ALBI	01/02/2024			Index Future	941.5490	941.5490	945.7230	945.7230	0.443	0.0000	0.0000	0
2023/04/13	ALBI	02/05/2024			Index Future	961.4160	961.4160	965.6800	965.6800	0.444	0.0000	0.0000	0
2023/04/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/13	ES33	04/05/2023			Bond Future	12.0890	74.4018	11.9865	74.8867	(0.848)	0.0000	0.0000	0
2023/04/13	ES33	03/08/2023			Bond Future	12.2252	75.9606	12.1185	76.4554	(0.873)	0.0000	0.0000	350
2023/04/13	ES33	02/11/2023			Bond Future	12.3635	73.7928	12.2523	74.2981	(0.899)	0.0000	0.0000	0
2023/04/13	ES33	01/02/2024			Bond Future	12.5107	75.3838	12.3946	75.9001	(0.928)	0.0000	0.0000	0
2023/04/13	ES33	02/05/2024			Bond Future	12.6674	73.1914	12.5462	73.7188	(0.957)	0.0000	0.0000	0
2023/04/13	ES42	04/05/2023			Bond Future	12.5473	71.2693	12.4450	71.8292	(0.816)	0.0000	0.0000	0
2023/04/13	ES42	03/08/2023			Bond Future	12.6766	72.7624	12.5704	73.3338	(0.838)	0.0000	0.0000	4,000
2023/04/13	ES42	02/11/2023			Bond Future	12.8074	70.0597	12.6969	70.6434	(0.862)	0.0000	0.0000	0
2023/04/13	ES42	01/02/2024			Bond Future	12.9392	71.5700	12.8245	72.1663	(0.887)	0.0000	0.0000	0
2023/04/13	ES42	02/05/2024			Bond Future	13.0836	68.8314	12.9641	69.4405	(0.913)	0.0000	0.0000	0
2023/04/13	GOVI	04/05/2023	852.86	Call	GOVI	190,740.0000	19.0740	229,160.0000	22.9160	20.143	0	0	0
2023/04/13	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/13	GOVI	04/05/2023	852.87	Call	GOVI	190,640.0000	19.0640	229,060.0000	22.9060	20.153	0	0	0
2023/04/13	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/13	GOVI	04/05/2023			GOVI	871.9340	871.9340	875.7760	875.7760	0.441	0.0000	0.0000	262
2023/04/13	GOVI	04/05/2023	852.88	Call	GOVI	190,540.0000	19.0540	228,960.0000	22.8960	20.164	0	0	0
2023/04/13	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/13	GOVI	03/08/2023	837.21	Call	GOVI	527,770.0000	52.7770	566,950.0000	56.6950	7.424	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
2023/04/13	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/13	GOVI	03/08/2023	837.22	Call	GOVI	527,670.0000	52.7670	566,850.0000	56.6850	7.425	0	0	0
2023/04/13	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/13	GOVI	03/08/2023			GOVI	889.9870	889.9870	893.9050	893.9050	0.440	0.0000	0.0000	575
2023/04/13	GOVI	03/08/2023	837.23	Call	GOVI	527,570.0000	52.7570	566,750.0000	56.6750	7.427	0	0	0
2023/04/13	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/13	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/13	GOVI	02/11/2023	885.82	Call	GOVI	230,410.0000	23.0410	270,420.0000	27.0420	17.365	0	0	0
2023/04/13	GOVI	02/11/2023			GOVI	908.8610	908.8610	912.8620	912.8620	0.440	0.0000	0.0000	0
2023/04/13	GOVI	02/11/2023	885.80	Call	GOVI	230,610.0000	23.0610	270,620.0000	27.0620	17.350	0	0	0
2023/04/13	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/13	GOVI	02/11/2023	885.81	Call	GOVI	230,510.0000	23.0510	270,520.0000	27.0520	17.357	0	0	0
2023/04/13	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/13	GOVI	01/02/2024	880.00	Call	GOVI	482,560.0000	48.2560	523,430.0000	52.3430	8.469	0	0	0
2023/04/13	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/13	GOVI	01/02/2024			GOVI	928.2560	928.2560	932.3430	932.3430	0.440	0.0000	0.0000	0
2023/04/13	GOVI	01/02/2024	879.98	Call	GOVI	482,760.0000	48.2760	523,630.0000	52.3630	8.466	0	0	0
2023/04/13	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/13	GOVI	01/02/2024	879.99	Call	GOVI	482,660.0000	48.2660	523,530.0000	52.3530	8.468	0	0	0
2023/04/13	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/13	GOVI	02/05/2024	950.97	Put	GOVI	31,280.0000	3.1280	0.0000	0.0000	(100.000)	0	0	0
2023/04/13	GOVI	02/05/2024	950.98	Put	GOVI	31,380.0000	3.1380	0.0000	0.0000	(100.000)	0	0	0
2023/04/13	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	10,270.0000	1.0270	100.000	0	0	0
2023/04/13	GOVI	02/05/2024			GOVI	947.8420	947.8420	952.0170	952.0170	0.440	0.0000	0.0000	0
2023/04/13	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	10,470.0000	1.0470	100.000	0	0	0
2023/04/13	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	10,370.0000	1.0370	100.000	0	0	0
2023/04/13	GOVI	02/05/2024	950.99	Put	GOVI	31,480.0000	3.1480	0.0000	0.0000	(100.000)	0	0	0
2023/04/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/13	IGOV	04/05/2023			Index Future	327.6150	327.6150	327.8780	327.8780	0.080	0.0000	0.0000	654
2023/04/13	IGOV	03/08/2023			Index Future	334.4790	334.4790	334.7460	334.7460	0.080	0.0000	0.0000	0
2023/04/13	IGOV	02/11/2023			Index Future	341.6510	341.6510	341.9240	341.9240	0.080	0.0000	0.0000	0
2023/04/13	IGOV	01/02/2024			Index Future	349.0190	349.0190	349.2990	349.2990	0.080	0.0000	0.0000	0
2023/04/13	IGOV	02/05/2024			Index Future	356.4590	356.4590	356.7450	356.7450	0.080	0.0000	0.0000	0
2023/04/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0

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2023/04/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/04/13	JBAF	19/04/2023			Jibar Tradeable Future	7.9700	92.0300	7.9650	92.0350	(0.063)	0.0000	0.0000	0
2023/04/13	JBAF	17/05/2023			Jibar Tradeable Future	8.0300	91.9700	8.0200	91.9800	(0.125)	0.0000	0.0000	0
2023/04/13	JBAF	21/06/2023			Jibar Tradeable Future	8.2400	91.7600	8.2650	91.7350	0.303	0.0000	0.0000	0
2023/04/13	JBAF	19/07/2023			Jibar Tradeable Future	8.2700	91.7300	8.2800	91.7200	0.121	0.0000	0.0000	0
2023/04/13	JBAF	16/08/2023			Jibar Tradeable Future	8.3450	91.6550	8.3500	91.6500	0.060	0.0000	0.0000	0
2023/04/13	JBAF	20/09/2023			Jibar Tradeable Future	8.3600	91.6400	8.3750	91.6250	0.179	0.0000	0.0000	0
2023/04/13	JBAF	20/12/2023			Jibar Tradeable Future	8.2600	91.7400	8.2700	91.7300	0.121	0.0000	0.0000	0
2023/04/13	JBAF	20/03/2024			Jibar Tradeable Future	8.0900	91.9100	8.0800	91.9200	(0.124)	0.0000	0.0000	0
2023/04/13	JBAF	19/06/2024			Jibar Tradeable Future	7.8450	92.1550	7.8200	92.1800	(0.319)	0.0000	0.0000	0
2023/04/13	JBAF	18/09/2024			Jibar Tradeable Future	7.7550	92.2450	7.7450	92.2550	(0.129)	0.0000	0.0000	0
2023/04/13	JBAF	18/12/2024			Jibar Tradeable Future	7.6950	92.3050	7.6800	92.3200	(0.195)	0.0000	0.0000	0
2023/04/13	JBAF	19/03/2025			Jibar Tradeable Future	7.7000	92.3000	7.7100	92.2900	0.130	0.0000	0.0000	0
2023/04/13	R035	04/05/2023	10.55	Call	Bond Future	48.6900	0.0487	79.8500	0.0799	63.997	0	0	770
2023/04/13	R035	04/05/2023	10.55	Put	Bond Future	4,441.5300	4.4415	3,828.0400	3.8280	(13.813)	0	0	0
2023/04/13	R035	04/05/2023	13.18	Call	Bond Future	9,880.8800	9.8809	10,525.0600	10.5251	6.519	0	0	0
2023/04/13	R035	04/05/2023	13.18	Put	Bond Future	0.7300	0.0007	0.2600	0.0003	(64.384)	0	0	491
2023/04/13	R035	04/05/2023	12.46	Call	Bond Future	6,340.4700	6.3405	6,973.8300	6.9738	9.989	0	0	0
2023/04/13	R035	04/05/2023	12.46	Put	Bond Future	21.4500	0.0215	10.1600	0.0102	(52.634)	0	0	388
2023/04/13	R035	04/05/2023	11.20	Call	Bond Future	855.7900	0.8558	1,137.9300	1.1379	32.968	0	0	0
2023/04/13	R035	04/05/2023	11.21	Call	Bond Future	881.4400	0.8814	1,168.9600	1.1690	32.619	0	0	0
2023/04/13	R035	04/05/2023	11.22	Put	Bond Future	1,318.3700	1.3184	966.6100	0.9666	(26.681)	0	0	0
2023/04/13	R035	04/05/2023	10.60	Call	Bond Future	65.7600	0.0658	105.8900	0.1059	61.025	0	0	388
2023/04/13	R035	04/05/2023	10.60	Put	Bond Future	4,152.4800	4.1525	3,547.9600	3.5480	(14.558)	0	0	0
2023/04/13	R035	04/05/2023	11.05	Call	Bond Future	525.6300	0.5256	728.8700	0.7289	38.666	0	0	770
2023/04/13	R035	04/05/2023	11.05	Put	Bond Future	1,922.6500	1.9226	1,481.2400	1.4812	(22.958)	0	0	0
2023/04/13	R035	04/05/2023	11.17	Call	Bond Future	781.5600	0.7816	1,047.6000	1.0476	34.040	0	0	491
2023/04/13	R035	04/05/2023			Bond Future	11.2916	86.1064	11.1794	86.7510	(0.994)	0.0000	0.0000	124,019
2023/04/13	R035	04/05/2023	9.85	Call	Bond Future	0.1500	0.0002	0.3000	0.0003	100.000	0	0	388
2023/04/13	R035	04/05/2023	9.85	Put	Bond Future	8,838.2900	8.8383	8,193.7900	8.1938	(7.292)	0	0	0
2023/04/13	R035	04/05/2023	10.42	Call	Bond Future	20.8800	0.0209	35.8900	0.0359	71.887	0	0	491
2023/04/13	R035	04/05/2023	10.42	Put	Bond Future	5,216.6100	5.2166	4,586.9700	4.5870	(12.070)	0	0	0
2023/04/13	R035	04/05/2023	11.80	Call	Bond Future	3,088.8900	3.0889	3,633.2100	3.6332	17.622	0	0	0
2023/04/13	R035	04/05/2023	11.80	Put	Bond Future	253.1100	0.2531	152.7800	0.1528	(39.639)	0	0	1,035
2023/04/13	R035	04/05/2023	11.87	Call	Bond Future	3,415.9000	3.4159	3,978.1700	3.9782	16.460	0	0	0
2023/04/13	R035	04/05/2023	11.87	Put	Bond Future	200.2800	0.2003	117.9000	0.1179	(41.132)	0	0	770
2023/04/13	R035	04/05/2023	11.20	Put	Bond Future	1,381.7900	1.3818	1,019.2800	1.0193	(26.235)	0	0	0
2023/04/13	R035	04/05/2023	11.21	Put	Bond Future	1,349.8200	1.3498	992.6900	0.9927	(26.458)	0	0	0
2023/04/13	R035	04/05/2023	11.22	Call	Bond Future	907.5600	0.9076	1,200.4500	1.2005	32.272	0	0	0
2023/04/13	R035	04/05/2023	11.17	Put	Bond Future	1,480.7600	1.4808	1,102.1500	1.1022	(25.569)	0	0	0
2023/04/13	R035	03/08/2023	12.00	Call	Bond Future	4,746.1100	4.7461	5,203.0700	5.2031	9.628	0	0	0
2023/04/13	R035	03/08/2023	12.00	Put	Bond Future	1,452.0100	1.4520	1,251.3400	1.2513	(13.820)	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
2023/04/13	R035	03/08/2023			Bond Future	11.3960	87.8892	11.2794	88.5468	(1.023)	0.0000	0.0000	43,147
2023/04/13	R035	03/08/2023	11.98	Call	Bond Future	4,670.9000	4.6709	5,124.5000	5.1245	9.711	0	0	0
2023/04/13	R035	03/08/2023	11.98	Put	Bond Future	1,482.9100	1.4829	1,278.8800	1.2789	(13.759)	0	0	0
2023/04/13	R035	03/08/2023	11.99	Call	Bond Future	4,708.4600	4.7085	5,163.7400	5.1637	9.669	0	0	0
2023/04/13	R035	03/08/2023	11.99	Put	Bond Future	1,467.3900	1.4674	1,265.0400	1.2650	(13.790)	0	0	0
2023/04/13	R035	02/11/2023	12.85	Call	Bond Future	8,332.6100	8.3326	8,856.6600	8.8567	6.289	0	0	0
2023/04/13	R035	02/11/2023	12.85	Put	Bond Future	1,349.1900	1.3492	1,201.7800	1.2018	(10.926)	0	0	400
2023/04/13	R035	02/11/2023	11.41	Call	Bond Future	3,351.3800	3.3514	3,687.3100	3.6873	10.024	0	0	0
2023/04/13	R035	02/11/2023	11.41	Put	Bond Future	3,858.8800	3.8589	3,523.3500	3.5233	(8.695)	0	0	0
2023/04/13	R035	02/11/2023	11.42	Call	Bond Future	3,379.8500	3.3799	3,717.4200	3.7174	9.988	0	0	0
2023/04/13	R035	02/11/2023	11.42	Put	Bond Future	3,831.8400	3.8318	3,497.9500	3.4980	(8.714)	0	0	0
2023/04/13	R035	02/11/2023	11.12	Call	Bond Future	2,577.7100	2.5777	2,864.5200	2.8645	11.127	0	0	400
2023/04/13	R035	02/11/2023			Bond Future	11.5018	85.2456	11.3805	85.9170	(1.054)	0.0000	0.0000	0
2023/04/13	R035	02/11/2023	11.43	Call	Bond Future	3,408.4300	3.4084	3,747.6500	3.7476	9.952	0	0	0
2023/04/13	R035	02/11/2023	11.43	Put	Bond Future	3,804.9500	3.8050	3,472.7100	3.4727	(8.732)	0	0	0
2023/04/13	R035	02/11/2023	10.62	Call	Bond Future	1,513.6900	1.5137	1,715.3000	1.7153	13.319	0	0	400
2023/04/13	R035	02/11/2023	10.62	Put	Bond Future	6,574.0900	6.5741	6,104.2400	6.1042	(7.147)	0	0	0
2023/04/13	R035	02/11/2023	11.12	Put	Bond Future	4,717.7900	4.7178	4,333.1400	4.3331	(8.153)	0	0	0
2023/04/13	R035	01/02/2024	12.18	Put	Bond Future	2,865.5200	2.8655	2,616.6000	2.6166	(8.687)	0	0	0
2023/04/13	R035	01/02/2024	12.19	Call	Bond Future	5,876.0100	5.8760	6,314.1900	6.3142	7.457	0	0	0
2023/04/13	R035	01/02/2024	12.19	Put	Bond Future	2,847.6600	2.8477	2,599.9600	2.6000	(8.698)	0	0	0
2023/04/13	R035	01/02/2024	10.62	Call	Bond Future	1,754.0100	1.7540	1,965.1500	1.9651	12.038	0	0	400
2023/04/13	R035	01/02/2024	10.62	Put	Bond Future	7,375.6000	7.3756	6,900.8600	6.9009	(6.437)	0	0	0
2023/04/13	R035	01/02/2024	11.12	Put	Bond Future	5,501.3000	5.5013	5,102.2400	5.1022	(7.254)	0	0	0
2023/04/13	R035	01/02/2024			Bond Future	11.6145	87.0642	11.4882	87.7501	(1.087)	0.0000	0.0000	0
2023/04/13	R035	01/02/2024	13.46	Call	Bond Future	10,467.4400	10.4674	11,025.4600	11.0255	5.331	0	0	0
2023/04/13	R035	01/02/2024	13.46	Put	Bond Future	1,285.9400	1.2859	1,158.0800	1.1581	(9.943)	0	0	400
2023/04/13	R035	01/02/2024	12.18	Call	Bond Future	5,842.5800	5.8426	6,279.5400	6.2795	7.479	0	0	0
2023/04/13	R035	01/02/2024	12.20	Call	Bond Future	5,909.7900	5.9098	6,349.1800	6.3492	7.435	0	0	0
2023/04/13	R035	01/02/2024	12.20	Put	Bond Future	2,830.2100	2.8302	2,583.7200	2.5837	(8.709)	0	0	0
2023/04/13	R035	01/02/2024	11.12	Call	Bond Future	2,770.0100	2.7700	3,056.8300	3.0568	10.354	0	0	400
2023/04/13	R035	02/05/2024	11.19	Call	Bond Future	3,058.7000	3.0587	3,355.9300	3.3559	9.718	0	0	0
2023/04/13	R035	02/05/2024	11.19	Put	Bond Future	5,981.8300	5.9818	5,578.5300	5.5785	(6.742)	0	0	0
2023/04/13	R035	02/05/2024	11.20	Call	Bond Future	3,082.0600	3.0821	3,380.7000	3.3807	9.690	0	0	0
2023/04/13	R035	02/05/2024	11.20	Put	Bond Future	5,949.6200	5.9496	5,547.7300	5.5477	(6.755)	0	0	0
2023/04/13	R035	02/05/2024			Bond Future	11.7286	84.3892	11.5971	85.0898	(1.121)	0.0000	0.0000	0
2023/04/13	R035	02/05/2024	11.21	Call	Bond Future	3,105.1600	3.1052	3,405.2200	3.4052	9.663	0	0	0
2023/04/13	R035	02/05/2024	11.21	Put	Bond Future	5,917.2100	5.9172	5,516.7400	5.5167	(6.768)	0	0	0
2023/04/13	R186	04/05/2023		Call	Bond Future	10,097.7900	10.0978	10,066.6900	10.0667	(0.308)	0	0	0
2023/04/13	R186	04/05/2023	8.83	Put	Bond Future	224.9300	0.2249	221.5400	0.2215	(1.507)	0	0	0
2023/04/13	R186	04/05/2023	8.84	Call	Bond Future	1,280.6600	1.2807	1,246.1000	1.2461	(2.699)	0	0	0
2023/04/13	R186	04/05/2023			Bond Future	8.5035	110.0978	8.5133	110.0667	0.115	0.0000	0.0000	53,339
2023/04/13	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/13	R186	04/05/2023	8.36	Call	Bond Future	336.1000	0.3361	313.3100	0.3133	(6.781)	0	0	200
2023/04/13	R186	04/05/2023	8.36	Put	Bond Future	793.2000	0.7932	801.5100	0.8015	1.048	0	0	200
2023/04/13	R186	04/05/2023	8.82	Call	Bond Future	1,231.4200	1.2314	1,197.0000	1.1970	(2.795)	0	0	0
2023/04/13	R186	04/05/2023	8.82	Put	Bond Future	231.7800	0.2318	228.4600	0.2285	(1.432)	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
2023/04/13	R186	04/05/2023	8.83	Call	Bond Future	1,255.9600	1.2560	1,221.4700	1.2215	(2.746)	0	0	0
2023/04/13	R186	04/05/2023	8.84	Put	Bond Future	218.2600	0.2183	214.8000	0.2148	(1.585)	0	0	0
2023/04/13	R186	03/08/2023	9.74	Call	Bond Future	3,797.1200	3.7971	3,766.0500	3.7661	(0.818)	0	0	0
2023/04/13	R186	03/08/2023	9.74	Put	Bond Future	218.9200	0.2189	220.0400	0.2200	0.512	0	0	0
2023/04/13	R186	03/08/2023	9.73	Put	Bond Future	222.1100	0.2221	223.2600	0.2233	0.518	0	0	0
2023/04/13	R186	03/08/2023			Bond Future	8.5133	107.0702	8.5241	107.0380	0.127	0.0000	0.0000	66,087
2023/04/13	R186	03/08/2023	9.75	Call	Bond Future	3,822.3900	3.8224	3,791.2900	3.7913	(0.814)	0	0	0
2023/04/13	R186	03/08/2023	9.75	Put	Bond Future	215.6500	0.2157	216.7400	0.2167	0.505	0	0	0
2023/04/13	R186	03/08/2023	9.73	Call	Bond Future	3,771.7600	3.7718	3,740.7200	3.7407	(0.823)	0	0	0
2023/04/13	R186	02/11/2023	9.40	Call	Bond Future	3,156.9500	3.1569	3,129.5200	3.1295	(0.869)	0	0	0
2023/04/13	R186	02/11/2023	9.40	Put	Bond Future	697.5900	0.6976	703.1000	0.7031	0.790	0	0	0
2023/04/13	R186	02/11/2023	9.15	Call	Bond Future	2,652.5400	2.6525	2,626.6800	2.6267	(0.975)	0	0	1,715
2023/04/13	R186	02/11/2023			Bond Future	8.5032	109.3411	8.5150	109.3082	0.139	0.0000	0.0000	1,555
2023/04/13	R186	02/11/2023	10.42	Call	Bond Future	5,430.0800	5.4301	5,398.8200	5.3988	(0.576)	0	0	0
2023/04/13	R186	02/11/2023	10.42	Put	Bond Future	260.7300	0.2607	262.4100	0.2624	0.644	0	0	1,715
2023/04/13	R186	02/11/2023	9.38	Call	Bond Future	3,115.5200	3.1155	3,088.2100	3.0882	(0.877)	0	0	0
2023/04/13	R186	02/11/2023	9.38	Put	Bond Future	710.2100	0.7102	715.8400	0.7158	0.793	0	0	0
2023/04/13	R186	02/11/2023	9.39	Call	Bond Future	3,136.2200	3.1362	3,108.8500	3.1088	(0.873)	0	0	0
2023/04/13	R186	02/11/2023	9.39	Put	Bond Future	703.8800	0.7039	709.4500	0.7094	0.791	0	0	0
2023/04/13	R186	02/11/2023	9.15	Put	Bond Future	871.4200	0.8714	878.5000	0.8785	0.812	0	0	0
2023/04/13	R186	01/02/2024	9.52	Put	Bond Future	825.1100	0.8251	831.8000	0.8318	0.811	0	0	0
2023/04/13	R186	01/02/2024	9.50	Call	Bond Future	3,414.6300	3.4146	3,387.8700	3.3879	(0.784)	0	0	0
2023/04/13	R186	01/02/2024	9.51	Call	Bond Future	3,433.8800	3.4339	3,407.0600	3.4071	(0.781)	0	0	0
2023/04/13	R186	01/02/2024			Bond Future	8.4862	106.3659	8.4992	106.3324	0.153	0.0000	0.0000	0
2023/04/13	R186	01/02/2024	9.52	Call	Bond Future	3,453.1500	3.4531	3,426.2900	3.4263	(0.778)	0	0	0
2023/04/13	R186	01/02/2024	9.50	Put	Bond Future	836.6400	0.8366	843.4300	0.8434	0.812	0	0	0
2023/04/13	R186	01/02/2024	9.51	Put	Bond Future	830.8600	0.8309	837.5900	0.8376	0.810	0	0	0
2023/04/13	R186	02/05/2024	8.01	Call	Bond Future	1,158.4200	1.1584	1,142.7600	1.1428	(1.352)	0	0	0
2023/04/13	R186	02/05/2024	8.01	Put	Bond Future	2,278.8600	2.2789	2,297.2300	2.2972	0.806	0	0	0
2023/04/13	R186	02/05/2024			Bond Future	8.4779	108.6066	8.4922	108.5726	0.169	0.0000	0.0000	0
2023/04/13	R186	02/05/2024	7.99	Call	Bond Future	1,136.4400	1.1364	1,120.9500	1.1209	(1.363)	0	0	0
2023/04/13	R186	02/05/2024	7.99	Put	Bond Future	2,305.1200	2.3051	2,323.6600	2.3237	0.804	0	0	0
2023/04/13	R186	02/05/2024	8.00	Call	Bond Future	1,147.4000	1.1474	1,131.8200	1.1318	(1.358)	0	0	0
2023/04/13	R186	02/05/2024	8.00	Put	Bond Future	2,291.9600	2.2920	2,310.4100	2.3104	0.805	0	0	0
2023/04/13	R197	04/05/2023			Bond Future	335.9375	335.9375	335.9030	335.9030	(0.010)	0.0000	0.0000	309
2023/04/13	R197	03/08/2023			Bond Future	333.8910	333.8910	333.8545	333.8545	(0.011)	0.0000	0.0000	0
2023/04/13	R197	02/11/2023			Bond Future	341.0513	341.0513	341.0138	341.0138	(0.011)	0.0000	0.0000	0
2023/04/13	R202	04/05/2023			Bond Future	252.6932	252.6932	252.8780	252.8780	0.073	0.0000	0.0000	4,492
2023/04/13	R202	03/08/2023			Bond Future	253.1621	253.1621	253.3498	253.3498	0.074	0.0000	0.0000	5,420
2023/04/13	R202	02/11/2023			Bond Future	258.5911	258.5911	258.7825	258.7825	0.074	0.0000	0.0000	0
2023/04/13	R202	01/02/2024			Bond Future	259.2173	259.2173	259.4131	259.4131	0.076	0.0000	0.0000	0
2023/04/13	R202	02/05/2024			Bond Future	264.7397	264.7397	264.9404	264.9404	0.076	0.0000	0.0000	0
2023/04/13	R209	04/05/2023	10.00	Call	Bond Future	0.3600	0.0004	0.6600	0.0007	83.333	0	0	500
2023/04/13	R209	04/05/2023	10.00	Put	Bond Future	7,164.3700	7.1644	6,650.7800	6.6508	(7.169)	0	0	0
2023/04/13	R209	04/05/2023	10.50	Call	Bond Future	21.0400	0.0210	34.2500	0.0342	62.785	0	0	4,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/13	R209	04/05/2023	10.50	Put	Bond Future	4,369.8300	4.3698	3,869.1500	3.8692	(11.458)	0	0	0
2023/04/13	R209	04/05/2023	11.50	Put	Bond Future	592.7900	0.5928	411.2300	0.4112	(30.628)	0	0	0
2023/04/13	R209	04/05/2023	11.09	Call	Bond Future	440.6200	0.4406	598.2800	0.5983	35.781	0	0	0
2023/04/13	R209	04/05/2023	11.09	Put	Bond Future	1,656.1000	1.6561	1,299.8700	1.2999	(21.510)	0	0	0
2023/04/13	R209	04/05/2023	11.10	Call	Bond Future	456.9800	0.4570	618.7600	0.6188	35.402	0	0	0
2023/04/13	R209	04/05/2023	11.10	Put	Bond Future	1,621.0300	1.6210	1,268.9200	1.2689	(21.721)	0	0	0
2023/04/13	R209	04/05/2023			Bond Future	11.3293	66.6460	11.2274	67.1599	(0.899)	0.0000	0.0000	19,449
2023/04/13	R209	04/05/2023	11.00	Call	Bond Future	311.1700	0.3112	433.5200	0.4335	39.319	0	0	1,250
2023/04/13	R209	04/05/2023	11.00	Put	Bond Future	1,991.9300	1.9919	1,600.3900	1.6004	(19.656)	0	0	8,250
2023/04/13	R209	04/05/2023	11.50	Call	Bond Future	1,441.4900	1.4415	1,773.8200	1.7738	23.055	0	0	2,250
2023/04/13	R209	04/05/2023	12.50	Call	Bond Future	5,539.5600	5.5396	6,045.3800	6.0454	9.131	0	0	0
2023/04/13	R209	04/05/2023	12.50	Put	Bond Future	15.7200	0.0157	7.6500	0.0077	(51.336)	0	0	9,750
2023/04/13	R209	04/05/2023	11.11	Call	Bond Future	473.6700	0.4737	639.6100	0.6396	35.033	0	0	0
2023/04/13	R209	04/05/2023	11.11	Put	Bond Future	1,586.3600	1.5864	1,238.4100	1.2384	(21.934)	0	0	0
2023/04/13	R209	03/08/2023	11.95	Put	Bond Future	1,380.1000	1.3801	1,209.0000	1.2090	(12.398)	0	0	0
2023/04/13	R209	03/08/2023	10.70	Call	Bond Future	866.4700	0.8665	1,007.0200	1.0070	16.221	0	0	1,800
2023/04/13	R209	03/08/2023	11.93	Call	Bond Future	3,845.8900	3.8459	4,196.2500	4.1963	9.110	0	0	0
2023/04/13	R209	03/08/2023	11.94	Call	Bond Future	3,878.0600	3.8781	4,229.8200	4.2298	9.071	0	0	0
2023/04/13	R209	03/08/2023	10.00	Call	Bond Future	225.6900	0.2257	274.9300	0.2749	21.818	0	0	1,800
2023/04/13	R209	03/08/2023	10.00	Put	Bond Future	7,822.5500	7.8225	7,347.5300	7.3475	(6.072)	0	0	0
2023/04/13	R209	03/08/2023			Bond Future	11.4241	68.0258	11.3187	68.5501	(0.923)	0.0000	0.0000	8,708
2023/04/13	R209	03/08/2023	11.95	Call	Bond Future	3,910.3100	3.9103	4,263.4700	4.2635	9.032	0	0	0
2023/04/13	R209	03/08/2023	10.70	Put	Bond Future	4,586.5800	4.5866	4,202.8700	4.2029	(8.366)	0	0	0
2023/04/13	R209	03/08/2023	11.93	Put	Bond Future	1,409.4000	1.4094	1,235.5000	1.2355	(12.339)	0	0	0
2023/04/13	R209	03/08/2023	11.94	Put	Bond Future	1,394.6800	1.3947	1,222.1800	1.2222	(12.368)	0	0	0
2023/04/13	R209	02/11/2023	11.33	Call	Bond Future	2,712.7600	2.7128	2,967.7400	2.9677	9.399	0	0	0
2023/04/13	R209	02/11/2023	11.33	Put	Bond Future	3,632.2400	3.6322	3,351.9000	3.3519	(7.718)	0	0	0
2023/04/13	R209	02/11/2023	11.34	Call	Bond Future	2,736.9600	2.7370	2,993.2900	2.9933	9.366	0	0	0
2023/04/13	R209	02/11/2023	11.34	Put	Bond Future	3,606.7700	3.6068	3,327.7800	3.3278	(7.735)	0	0	0
2023/04/13	R209	02/11/2023			Bond Future	11.5168	66.3159	11.4076	66.8513	(0.948)	0.0000	0.0000	594
2023/04/13	R209	02/11/2023	11.35	Call	Bond Future	2,761.2600	2.7613	3,018.9500	3.0189	9.332	0	0	0
2023/04/13	R209	02/11/2023	11.35	Put	Bond Future	3,581.4500	3.5814	3,303.8200	3.3038	(7.752)	0	0	0
2023/04/13	R209	01/02/2024	12.14	Call	Bond Future	5,041.4900	5.0415	5,387.2100	5.3872	6.857	0	0	0
2023/04/13	R209	01/02/2024	12.14	Put	Bond Future	2,568.1600	2.5682	2,367.0900	2.3671	(7.829)	0	0	0
2023/04/13	R209	01/02/2024	12.13	Put	Bond Future	2,584.4100	2.5844	2,382.3400	2.3823	(7.819)	0	0	0
2023/04/13	R209	01/02/2024			Bond Future	11.6115	67.7307	11.4984	68.2775	(0.974)	0.0000	0.0000	0
2023/04/13	R209	01/02/2024	12.12	Call	Bond Future	4,983.1100	4.9831	5,326.8200	5.3268	6.897	0	0	0
2023/04/13	R209	01/02/2024	12.12	Put	Bond Future	2,601.0000	2.6010	2,397.9200	2.3979	(7.808)	0	0	0
2023/04/13	R209	01/02/2024	12.13	Call	Bond Future	5,012.1600	5.0122	5,356.8800	5.3569	6.878	0	0	0
2023/04/13	R209	02/05/2024	11.17	Call	Bond Future	2,680.2400	2.6802	2,916.3700	2.9164	8.810	0	0	0
2023/04/13	R209	02/05/2024	11.17	Put	Bond Future	5,330.3900	5.3304	5,008.0500	5.0081	(6.047)	0	0	0
2023/04/13	R209	02/05/2024	11.18	Call	Bond Future	2,700.6400	2.7006	2,937.9200	2.9379	8.786	0	0	0
2023/04/13	R209	02/05/2024	11.18	Put	Bond Future	5,300.8300	5.3008	4,979.6400	4.9796	(6.059)	0	0	0
2023/04/13	R209	02/05/2024			Bond Future	11.7148	66.0061	11.5975	66.5645	(1.001)	0.0000	0.0000	0
2023/04/13	R209	02/05/2024	11.19	Call	Bond Future	2,721.1200	2.7211	2,959.5400	2.9595	8.762	0	0	0
2023/04/13	R209	02/05/2024	11.19	Put	Bond Future	5,271.4100	5.2714	4,951.3600	4.9514	(6.071)	0	0	0
2023/04/13	R210	04/05/2023			Bond Future	224.3284	224.3284	224.3978	224.3978	0.031	0.0000	0.0000	132

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
2023/04/13	R210	03/08/2023			Bond Future	229.0284	229.0284	229.0983	229.0983	0.031	0.0000	0.0000	371
2023/04/13	R210	02/11/2023			Bond Future	230.7797	230.7797	230.8510	230.8510	0.031	0.0000	0.0000	0
2023/04/13	R210	01/02/2024			Bond Future	235.7563	235.7563	235.8294	235.8294	0.031	0.0000	0.0000	0
2023/04/13	R210	02/05/2024			Bond Future	237.5371	237.5371	237.6122	237.6122	0.032	0.0000	0.0000	0
2023/04/13	R213	04/05/2023	10.75	Call	Bond Future	2,154.5400	2.1545	2,276.1800	2.2762	5.646	0	0	0
2023/04/13	R213	04/05/2023	10.75	Put	Bond Future	281.0600	0.2811	232.9700	0.2330	(17.110)	0	0	0
2023/04/13	R213	04/05/2023			Bond Future	10.3421	83.6980	10.3058	83.8677	(0.352)	0.0000	0.0000	20,214
2023/04/13	R213	04/05/2023	10.73	Call	Bond Future	2,080.5700	2.0806	2,200.1300	2.2001	5.747	0	0	0
2023/04/13	R213	04/05/2023	10.73	Put	Bond Future	297.6900	0.2977	247.5200	0.2475	(16.853)	0	0	0
2023/04/13	R213	04/05/2023	10.74	Call	Bond Future	2,117.4800	2.1175	2,238.0900	2.2381	5.696	0	0	0
2023/04/13	R213	04/05/2023	10.74	Put	Bond Future	289.2900	0.2893	240.1700	0.2402	(16.980)	0	0	0
2023/04/13	R213	03/08/2023	11.62	Put	Bond Future	466.9700	0.4670	434.8100	0.4348	(6.887)	0	0	0
2023/04/13	R213	03/08/2023	11.63	Call	Bond Future	5,718.5600	5.7186	5,859.5800	5.8596	2.466	0	0	0
2023/04/13	R213	03/08/2023			Bond Future	10.4255	85.4309	10.3875	85.6038	(0.364)	0.0000	0.0000	13,736
2023/04/13	R213	03/08/2023	11.61	Call	Bond Future	5,646.6500	5.6466	5,787.0200	5.7870	2.486	0	0	0
2023/04/13	R213	03/08/2023	11.61	Put	Bond Future	472.8800	0.4729	440.3900	0.4404	(6.871)	0	0	0
2023/04/13	R213	03/08/2023	11.62	Call	Bond Future	5,682.6400	5.6826	5,823.3400	5.8233	2.476	0	0	0
2023/04/13	R213	03/08/2023	11.63	Put	Bond Future	461.0300	0.4610	429.1900	0.4292	(6.906)	0	0	0
2023/04/13	R213	02/11/2023	11.13	Call	Bond Future	4,326.2800	4.3263	4,438.4200	4.4384	2.592	0	0	0
2023/04/13	R213	02/11/2023	11.13	Put	Bond Future	1,631.7300	1.6317	1,567.3800	1.5674	(3.944)	0	0	0
2023/04/13	R213	02/11/2023			Bond Future	10.5103	83.6874	10.4706	83.8639	(0.378)	0.0000	0.0000	566
2023/04/13	R213	02/11/2023	11.11	Call	Bond Future	4,267.7900	4.2678	4,379.1500	4.3792	2.609	0	0	0
2023/04/13	R213	02/11/2023	11.11	Put	Bond Future	1,658.4500	1.6584	1,593.3200	1.5933	(3.927)	0	0	0
2023/04/13	R213	02/11/2023	11.12	Call	Bond Future	4,297.0000	4.2970	4,408.7500	4.4088	2.601	0	0	0
2023/04/13	R213	02/11/2023	11.12	Put	Bond Future	1,645.0400	1.6450	1,580.3000	1.5803	(3.935)	0	0	0
2023/04/13	R213	01/02/2024	11.70	Call	Bond Future	5,956.2800	5.9563	6,084.9700	6.0850	2.161	0	0	0
2023/04/13	R213	01/02/2024	11.70	Put	Bond Future	1,374.8400	1.3748	1,323.2300	1.3232	(3.754)	0	0	0
2023/04/13	R213	01/02/2024	11.71	Call	Bond Future	5,986.8500	5.9868	6,115.8300	6.1158	2.154	0	0	0
2023/04/13	R213	01/02/2024	11.71	Put	Bond Future	1,365.1800	1.3652	1,313.8600	1.3139	(3.759)	0	0	0
2023/04/13	R213	01/02/2024			Bond Future	10.6019	85.4730	10.5602	85.6533	(0.393)	0.0000	0.0000	0
2023/04/13	R213	01/02/2024	11.72	Call	Bond Future	6,017.7100	6.0177	6,146.9700	6.1470	2.148	0	0	0
2023/04/13	R213	01/02/2024	11.72	Put	Bond Future	1,355.8400	1.3558	1,304.8000	1.3048	(3.764)	0	0	0
2023/04/13	R213	02/05/2024	10.30	Call	Bond Future	2,333.8000	2.3338	2,410.3700	2.4104	3.281	0	0	0
2023/04/13	R213	02/05/2024	10.30	Put	Bond Future	4,023.6600	4.0237	3,915.9100	3.9159	(2.678)	0	0	0
2023/04/13	R213	02/05/2024			Bond Future	10.6962	83.7177	10.6525	83.9020	(0.409)	0.0000	0.0000	0
2023/04/13	R213	02/05/2024	10.28	Call	Bond Future	2,295.0100	2.2950	2,370.7600	2.3708	3.301	0	0	0
2023/04/13	R213	02/05/2024	10.28	Put	Bond Future	4,071.3100	4.0713	3,962.7400	3.9627	(2.667)	0	0	0
2023/04/13	R213	02/05/2024	10.29	Call	Bond Future	2,314.3600	2.3144	2,390.5200	2.3905	3.291	0	0	0
2023/04/13	R213	02/05/2024	10.29	Put	Bond Future	4,047.4300	4.0474	3,939.2700	3.9393	(2.672)	0	0	0
2023/04/13	R214	04/05/2023	11.36	Call	Bond Future	345.8300	0.3458	474.0500	0.4741	37.076	0	0	0
2023/04/13	R214	04/05/2023	11.36	Put	Bond Future	2,068.3500	2.0684	1,671.6800	1.6717	(19.178)	0	0	0
2023/04/13	R214	04/05/2023	11.37	Call	Bond Future	359.5000	0.3595	491.4700	0.4915	36.709	0	0	0
2023/04/13	R214	04/05/2023	11.37	Put	Bond Future	2,028.6300	2.0286	1,635.7100	1.6357	(19.369)	0	0	0
2023/04/13	R214	04/05/2023			Bond Future	11.6894	62.6903	11.5875	63.2152	(0.872)	0.0000	0.0000	10,860
2023/04/13	R214	04/05/2023	11.38	Call	Bond Future	373.5000	0.3735	509.2500	0.5092	36.345	0	0	0
2023/04/13	R214	04/05/2023	11.38	Put	Bond Future	1,989.3100	1.9893	1,600.1700	1.6002	(19.562)	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
2023/04/13	R214	03/08/2023	12.14	Call	Bond Future	3,527.1800	3.5272	3,860.4300	3.8604	9.448	0	0	0
2023/04/13	R214	03/08/2023	12.14	Put	Bond Future	1,777.1200	1.7771	1,574.9100	1.5749	(11.379)	0	0	0
2023/04/13	R214	03/08/2023	12.15	Call	Bond Future	3,558.0200	3.5580	3,892.7700	3.8928	9.408	0	0	0
2023/04/13	R214	03/08/2023	12.15	Put	Bond Future	1,759.7300	1.7597	1,559.0200	1.5590	(11.406)	0	0	0
2023/04/13	R214	03/08/2023			Bond Future	11.7855	63.9883	11.6802	64.5238	(0.894)	0.0000	0.0000	14,224
2023/04/13	R214	03/08/2023	12.16	Call	Bond Future	3,589.0900	3.5891	3,925.3100	3.9253	9.368	0	0	0
2023/04/13	R214	03/08/2023	12.16	Put	Bond Future	1,742.6400	1.7426	1,543.4000	1.5434	(11.433)	0	0	0
2023/04/13	R214	02/11/2023	11.45	Put	Bond Future	4,470.3000	4.4703	4,151.3800	4.1514	(7.134)	0	0	0
2023/04/13	R214	02/11/2023	11.46	Call	Bond Future	2,277.6900	2.2777	2,506.9900	2.5070	10.067	0	0	0
2023/04/13	R214	02/11/2023	11.46	Put	Bond Future	4,439.6300	4.4396	4,122.1200	4.1221	(7.152)	0	0	0
2023/04/13	R214	02/11/2023			Bond Future	11.8821	62.0440	11.7732	62.5908	(0.917)	0.0000	0.0000	0
2023/04/13	R214	02/11/2023	11.45	Call	Bond Future	2,255.7100	2.2557	2,483.6000	2.4836	10.103	0	0	0
2023/04/13	R214	02/11/2023	11.47	Call	Bond Future	2,299.6100	2.2996	2,530.3100	2.5303	10.032	0	0	0
2023/04/13	R214	02/11/2023	11.47	Put	Bond Future	4,408.9600	4.4090	4,092.8500	4.0929	(7.170)	0	0	0
2023/04/13	R214	01/02/2024	12.16	Call	Bond Future	4,299.2400	4.2992	4,614.9400	4.6149	7.343	0	0	0
2023/04/13	R214	01/02/2024	12.16	Put	Bond Future	3,442.0800	3.4421	3,199.3000	3.1993	(7.053)	0	0	0
2023/04/13	R214	01/02/2024			Bond Future	11.9837	63.3677	11.8710	63.9262	(0.941)	0.0000	0.0000	0
2023/04/13	R214	01/02/2024	12.14	Call	Bond Future	4,244.7600	4.2448	4,558.2800	4.5583	7.386	0	0	0
2023/04/13	R214	01/02/2024	12.14	Put	Bond Future	3,483.9100	3.4839	3,238.9500	3.2389	(7.031)	0	0	0
2023/04/13	R214	01/02/2024	12.15	Call	Bond Future	4,271.8600	4.2719	4,586.4700	4.5865	7.365	0	0	0
2023/04/13	R214	01/02/2024	12.15	Put	Bond Future	3,462.8300	3.4628	3,218.9600	3.2190	(7.043)	0	0	0
2023/04/13	R214	02/05/2024	11.46	Call	Bond Future	2,763.5000	2.7635	3,000.0200	3.0000	8.559	0	0	0
2023/04/13	R214	02/05/2024	11.46	Put	Bond Future	5,919.7300	5.9197	5,585.8100	5.5858	(5.641)	0	0	0
2023/04/13	R214	02/05/2024	11.47	Call	Bond Future	2,784.1100	2.7841	3,021.7600	3.0218	8.536	0	0	0
2023/04/13	R214	02/05/2024	11.47	Put	Bond Future	5,887.9000	5.8879	5,555.1100	5.5551	(5.652)	0	0	0
2023/04/13	R214	02/05/2024			Bond Future	12.0854	61.4002	11.9687	61.9706	(0.966)	0.0000	0.0000	0
2023/04/13	R214	02/05/2024	11.48	Call	Bond Future	2,805.0400	2.8050	3,043.8400	3.0438	8.513	0	0	0
2023/04/13	R214	02/05/2024	11.48	Put	Bond Future	5,856.4500	5.8564	5,524.8100	5.5248	(5.663)	0	0	0
2023/04/13	R248	04/05/2023	10.40	Call	Bond Future	0.2400	0.0002	0.4100	0.0004	70.833	0	0	1,500
2023/04/13	R248	04/05/2023	10.40	Put	Bond Future	10,081.9000	10.0819	9,474.0100	9.4740	(6.030)	0	0	0
2023/04/13	R248	04/05/2023	11.10	Call	Bond Future	57.7100	0.0577	85.7500	0.0857	48.588	0	0	1,500
2023/04/13	R248	04/05/2023	11.35	Call	Bond Future	214.9100	0.2149	299.5500	0.2995	39.384	0	0	0
2023/04/13	R248	04/05/2023	11.35	Put	Bond Future	3,450.4600	3.4505	2,927.0400	2.9270	(15.170)	0	0	0
2023/04/13	R248	04/05/2023			Bond Future	11.8508	76.9737	11.7538	77.5818	(0.818)	0.0000	0.0000	69,839
2023/04/13	R248	04/05/2023	11.10	Put	Bond Future	5,000.7300	5.0007	4,420.7100	4.4207	(11.599)	0	0	0
2023/04/13	R248	04/05/2023	11.33	Call	Bond Future	195.7300	0.1957	274.2200	0.2742	40.101	0	0	0
2023/04/13	R248	04/05/2023	11.33	Put	Bond Future	3,565.5500	3.5656	3,035.9800	3.0360	(14.852)	0	0	0
2023/04/13	R248	04/05/2023	11.34	Call	Bond Future	205.1300	0.2051	286.6500	0.2866	39.741	0	0	0
2023/04/13	R248	04/05/2023	11.34	Put	Bond Future	3,507.7700	3.5078	2,981.2300	2.9812	(15.011)	0	0	0
2023/04/13	R248	03/08/2023	12.11	Call	Bond Future	3,647.4600	3.6475	3,995.5600	3.9956	9.544	0	0	0
2023/04/13	R248	03/08/2023	12.11	Put	Bond Future	2,693.5400	2.6935	2,421.3100	2.4213	(10.107)	0	0	0
2023/04/13	R248	03/08/2023			Bond Future	11.9526	78.5674	11.8522	79.1877	(0.840)	0.0000	0.0000	171,858
2023/04/13	R248	03/08/2023	12.10	Call	Bond Future	3,612.6200	3.6126	3,958.8800	3.9589	9.585	0	0	0
2023/04/13	R248	03/08/2023	12.10	Put	Bond Future	2,718.6700	2.7187	2,444.6000	2.4446	(10.081)	0	0	0
2023/04/13	R248	03/08/2023	12.09	Call	Bond Future	3,577.9000	3.5779	3,922.3200	3.9223	9.626	0	0	0
2023/04/13	R248	03/08/2023	12.09	Put	Bond Future	2,744.0100	2.7440	2,468.1000	2.4681	(10.055)	0	0	0
2023/04/13	R248	02/11/2023	11.48	Call	Bond Future	2,546.0400	2.5460	2,789.6000	2.7896	9.566	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
2023/04/13	R248	02/11/2023	11.49	Put	Bond Future	6,126.9100	6.1269	5,738.6200	5.7386	(6.337)	0	0	0
2023/04/13	R248	02/11/2023	11.47	Call	Bond Future	2,521.1000	2.5211	2,763.0900	2.7631	9.599	0	0	0
2023/04/13	R248	02/11/2023			Bond Future	12.0551	75.7896	11.9510	76.4230	(0.864)	0.0000	0.0000	0
2023/04/13	R248	02/11/2023	11.48	Put	Bond Future	6,167.2200	6.1672	5,777.3500	5.7774	(6.322)	0	0	0
2023/04/13	R248	02/11/2023	11.49	Call	Bond Future	2,571.3300	2.5713	2,816.4700	2.8165	9.534	0	0	0
2023/04/13	R248	02/11/2023	11.47	Put	Bond Future	6,207.9700	6.2080	5,816.5300	5.8165	(6.305)	0	0	0
2023/04/13	R248	01/02/2024	12.15	Call	Bond Future	4,676.9900	4.6770	5,017.5100	5.0175	7.281	0	0	0
2023/04/13	R248	01/02/2024	12.15	Put	Bond Future	4,754.5500	4.7545	4,448.0700	4.4481	(6.446)	0	0	0
2023/04/13	R248	01/02/2024	12.14	Call	Bond Future	4,645.6400	4.6456	4,984.8500	4.9849	7.302	0	0	0
2023/04/13	R248	01/02/2024	12.14	Put	Bond Future	4,782.7700	4.7828	4,474.9800	4.4750	(6.435)	0	0	0
2023/04/13	R248	01/02/2024			Bond Future	12.1630	77.4064	12.0550	78.0534	(0.888)	0.0000	0.0000	0
2023/04/13	R248	01/02/2024	12.16	Call	Bond Future	4,708.7100	4.7087	5,050.5200	5.0505	7.259	0	0	0
2023/04/13	R248	01/02/2024	12.16	Put	Bond Future	4,726.7800	4.7268	4,421.5900	4.4216	(6.457)	0	0	0
2023/04/13	R248	02/05/2024	11.47	Call	Bond Future	2,900.4200	2.9004	3,149.9600	3.1500	8.604	0	0	0
2023/04/13	R248	02/05/2024	11.48	Put	Bond Future	7,821.1900	7.8212	7,411.2100	7.4112	(5.242)	0	0	0
2023/04/13	R248	02/05/2024	11.46	Call	Bond Future	2,877.6600	2.8777	3,125.8800	3.1259	8.626	0	0	0
2023/04/13	R248	02/05/2024			Bond Future	12.2709	74.5913	12.1589	75.2521	(0.913)	0.0000	0.0000	13,000
2023/04/13	R248	02/05/2024	11.47	Put	Bond Future	7,863.9000	7.8639	7,452.5900	7.4526	(5.230)	0	0	0
2023/04/13	R248	02/05/2024	11.48	Call	Bond Future	2,923.2700	2.9233	3,174.1400	3.1741	8.582	0	0	0
2023/04/13	R248	02/05/2024	11.46	Put	Bond Future	7,906.8000	7.9068	7,494.1700	7.4942	(5.219)	0	0	0

Total

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