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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/04/2023 TO 17/04/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	2025	04/05/2023		Bond Future	168.6287	168.6287	168.6023	168.6023	(0.016)	0.0000	0.0000	5,293
2023/04/17	2025	03/08/2023		Bond Future	170.4417	170.4417	170.4139	170.4139	(0.016)	0.0000	0.0000	5,108
2023/04/17	2025	02/11/2023		Bond Future	174.1108	174.1108	174.0823	174.0823	(0.016)	0.0000	0.0000	0
2023/04/17	2025	01/02/2024		Bond Future	176.1678	176.1678	176.1386	176.1386	(0.017)	0.0000	0.0000	0
2023/04/17	2025	02/05/2024		Bond Future	180.0496	180.0496	180.0200	180.0200	(0.016)	0.0000	0.0000	0
2023/04/17	2029	04/05/2023		Bond Future	122.2087	122.2087	122.1846	122.1846	(0.020)	0.0000	0.0000	2,027
2023/04/17	2029	03/08/2023		Bond Future	124.7852	124.7852	124.7599	124.7599	(0.020)	0.0000	0.0000	1,886

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
2023/04/17	2029	02/11/2023			Bond Future	126.1443	126.1443	126.1185	126.1185	(0.020)	0.0000	0.0000	0
2023/04/17	2029	01/02/2024			Bond Future	128.9312	128.9312	128.9048	128.9048	(0.021)	0.0000	0.0000	0
2023/04/17	2029	02/05/2024			Bond Future	130.4097	130.4097	130.3828	130.3828	(0.021)	0.0000	0.0000	0
2023/04/17	2030	04/05/2023	9.03	Call	Bond Future	0.3500	0.0004	0.0200	0.0000	(94.286)	0	0	388
2023/04/17	2030	04/05/2023	9.03	Put	Bond Future	4,295.3600	4.2954	4,837.9600	4.8380	12.632	0	0	0
2023/04/17	2030	04/05/2023	9.58	Put	Bond Future	1,859.5800	1.8596	2,305.1400	2.3051	23.960	0	0	0
2023/04/17	2030	04/05/2023	9.67	Call	Bond Future	261.9500	0.2620	119.4100	0.1194	(54.415)	0	0	479
2023/04/17	2030	04/05/2023	9.67	Put	Bond Future	1,543.9700	1.5440	1,944.3600	1.9444	25.932	0	0	0
2023/04/17	2030	04/05/2023	11.34	Call	Bond Future	6,039.6200	6.0396	5,496.5800	5.4966	(8.991)	0	0	0
2023/04/17	2030	04/05/2023	11.34	Put	Bond Future	7.7600	0.0078	7.6500	0.0077	(1.418)	0	0	150
2023/04/17	2030	04/05/2023	10.52	Call	Bond Future	2,683.6100	2.6836	2,179.0700	2.1791	(18.801)	0	0	0
2023/04/17	2030	04/05/2023	10.52	Put	Bond Future	147.3800	0.1474	185.7700	0.1858	26.048	0	0	0
2023/04/17	2030	04/05/2023	10.53	Call	Bond Future	2,722.6300	2.7226	2,216.5500	2.2166	(18.588)	0	0	0
2023/04/17	2030	04/05/2023	10.53	Put	Bond Future	142.6800	0.1427	179.5300	0.1795	25.827	0	0	0
2023/04/17	2030	04/05/2023	9.78	Call	Bond Future	431.1100	0.4311	226.1400	0.2261	(47.545)	0	0	388
2023/04/17	2030	04/05/2023	9.78	Put	Bond Future	1,207.4300	1.2074	1,545.3900	1.5454	27.990	0	0	0
2023/04/17	2030	04/05/2023	10.00	Call	Bond Future	921.8100	0.9218	591.2800	0.5913	(35.857)	0	0	1,080
2023/04/17	2030	04/05/2023	10.00	Put	Bond Future	697.1700	0.6972	909.5700	0.9096	30.466	0	0	0
2023/04/17	2030	04/05/2023	10.42	Call	Bond Future	2,300.8800	2.3009	1,814.8600	1.8149	(21.123)	0	0	479
2023/04/17	2030	04/05/2023	10.42	Put	Bond Future	203.3500	0.2034	260.2600	0.2603	27.986	0	0	0
2023/04/17	2030	04/05/2023			Bond Future	9.9504	92.7379	10.0706	92.1950	1.208	0.0000	0.0000	32,540
2023/04/17	2030	04/05/2023	9.58	Call	Bond Future	161.1800	0.1612	63.8100	0.0638	(60.411)	0	0	150
2023/04/17	2030	04/05/2023	12.04	Call	Bond Future	8,878.1600	8.8782	8,335.1400	8.3351	(6.116)	0	0	0
2023/04/17	2030	04/05/2023	12.04	Put	Bond Future	0.3100	0.0003	0.2200	0.0002	(29.032)	0	0	1,080
2023/04/17	2030	04/05/2023	12.50	Call	Bond Future	10,681.9500	10.6819	10,139.0100	10.1390	(5.083)	0	0	0
2023/04/17	2030	04/05/2023	12.50	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	479
2023/04/17	2030	04/05/2023	12.57	Call	Bond Future	10,952.0000	10.9520	10,409.0600	10.4091	(4.957)	0	0	0
2023/04/17	2030	04/05/2023	12.57	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	350
2023/04/17	2030	04/05/2023	10.65	Call	Bond Future	3,198.4000	3.1984	2,677.4000	2.6774	(16.289)	0	0	350
2023/04/17	2030	04/05/2023	10.65	Put	Bond Future	95.9600	0.0960	117.8900	0.1179	22.853	0	0	0
2023/04/17	2030	04/05/2023	11.62	Call	Bond Future	7,187.7900	7.1878	6,644.5300	6.6445	(7.558)	0	0	0
2023/04/17	2030	04/05/2023	11.62	Put	Bond Future	2.6600	0.0027	2.3300	0.0023	(12.406)	0	0	388
2023/04/17	2030	04/05/2023	10.54	Call	Bond Future	2,761.7200	2.7617	2,254.1400	2.2541	(18.379)	0	0	0
2023/04/17	2030	04/05/2023	10.54	Put	Bond Future	138.0800	0.1381	173.4300	0.1734	25.601	0	0	0
2023/04/17	2030	03/08/2023	12.89	Call	Bond Future	11,558.7000	11.5587	11,007.8200	11.0078	(4.766)	0	0	0
2023/04/17	2030	03/08/2023	12.89	Put	Bond Future	17.3700	0.0174	21.1900	0.0212	21.992	0	0	350
2023/04/17	2030	03/08/2023	11.35	Call	Bond Future	5,874.9300	5.8749	5,377.8900	5.3779	(8.460)	0	0	0
2023/04/17	2030	03/08/2023	11.36	Put	Bond Future	297.8300	0.2978	354.7000	0.3547	19.095	0	0	0
2023/04/17	2030	03/08/2023	10.40	Call	Bond Future	2,715.9800	2.7160	2,345.4000	2.3454	(13.644)	0	0	1,012
2023/04/17	2030	03/08/2023	10.65	Call	Bond Future	3,471.8200	3.4718	3,056.9600	3.0570	(11.949)	0	0	350
2023/04/17	2030	03/08/2023	10.65	Put	Bond Future	800.7700	0.8008	940.6100	0.9406	17.463	0	0	0
2023/04/17	2030	03/08/2023	11.34	Call	Bond Future	5,838.7000	5.8387	5,342.4400	5.3424	(8.499)	0	0	0
2023/04/17	2030	03/08/2023	11.34	Put	Bond Future	306.5800	0.3066	365.0200	0.3650	19.062	0	0	0
2023/04/17	2030	03/08/2023			Bond Future	10.0309	90.6628	10.1576	90.1081	1.263	0.0000	0.0000	71,689
2023/04/17	2030	03/08/2023	11.35	Put	Bond Future	302.2200	0.3022	359.8800	0.3599	19.079	0	0	0
2023/04/17	2030	03/08/2023	11.36	Call	Bond Future	5,911.1100	5.9111	5,413.2800	5.4133	(8.422)	0	0	0
2023/04/17	2030	03/08/2023	12.59	Call	Bond Future	10,455.9700	10.4560	9,908.6000	9.9086	(5.235)	0	0	0

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2023/04/17	2030	03/08/2023	12.59	Put	Bond Future	34.5200		0.0345	41.8500	0.0418	21.234	0	0	1,012
2023/04/17	2030	03/08/2023	10.40	Put	Bond Future	1,111.4500		1.1114	1,295.5700	1.2956	16.566	0	0	0
2023/04/17	2030	02/11/2023	10.80	Call	Bond Future	4,198.5400		4.1985	3,797.1400	3.7971	(9.560)	0	0	0
2023/04/17	2030	02/11/2023	10.80	Put	Bond Future	1,267.0100		1.2670	1,432.1500	1.4322	13.034	0	0	0
2023/04/17	2030	02/11/2023	10.81	Call	Bond Future	4,228.2100		4.2282	3,825.5500	3.8256	(9.523)	0	0	0
2023/04/17	2030	02/11/2023	10.81	Put	Bond Future	1,255.7400		1.2557	1,419.6200	1.4196	13.050	0	0	0
2023/04/17	2030	02/11/2023	9.57	Call	Bond Future	1,321.5000		1.3215	1,115.2900	1.1153	(15.604)	0	0	800
2023/04/17	2030	02/11/2023	9.57	Put	Bond Future	3,614.4600		3.6145	3,974.7900	3.9748	9.969	0	0	0
2023/04/17	2030	02/11/2023	10.07	Call	Bond Future	2,278.5600		2.2786	1,986.5600	1.9866	(12.815)	0	0	800
2023/04/17	2030	02/11/2023	10.07	Put	Bond Future	2,401.9300		2.4019	2,676.4700	2.6765	11.430	0	0	0
2023/04/17	2030	02/11/2023			Bond Future	10.0989		92.5932	10.2321	92.0266	1.320	0.0000	0.0000	0
2023/04/17	2030	02/11/2023	11.57	Call	Bond Future	6,642.2100		6.6422	6,163.8700	6.1639	(7.202)	0	0	0
2023/04/17	2030	02/11/2023	11.57	Put	Bond Future	627.1300		0.6271	715.3300	0.7153	14.064	0	0	800
2023/04/17	2030	02/11/2023	10.82	Call	Bond Future	4,257.7100		4.2577	3,853.7900	3.8538	(9.487)	0	0	0
2023/04/17	2030	02/11/2023	10.82	Put	Bond Future	1,244.3200		1.2443	1,406.9400	1.4069	13.069	0	0	0
2023/04/17	2030	01/02/2024	11.37	Call	Bond Future	5,968.9100		5.9689	5,525.0600	5.5251	(7.436)	0	0	0
2023/04/17	2030	01/02/2024	11.37	Put	Bond Future	1,138.8100		1.1388	1,273.9600	1.2740	11.868	0	0	0
2023/04/17	2030	01/02/2024	12.10	Put	Bond Future	651.5300		0.6515	733.5300	0.7335	12.586	0	0	400
2023/04/17	2030	01/02/2024	9.57	Put	Bond Future	4,057.2500		4.0573	4,421.7700	4.4218	8.984	0	0	0
2023/04/17	2030	01/02/2024	9.93	Call	Bond Future	2,219.8600		2.2199	1,951.6600	1.9517	(12.082)	0	0	1,360
2023/04/17	2030	01/02/2024	9.93	Put	Bond Future	3,183.7300		3.1837	3,494.5300	3.4945	9.762	0	0	0
2023/04/17	2030	01/02/2024			Bond Future	10.1615		90.6124	10.3021	90.0334	1.383	0.0000	0.0000	0
2023/04/17	2030	01/02/2024	11.36	Call	Bond Future	5,938.7100		5.9387	5,495.7400	5.4957	(7.459)	0	0	0
2023/04/17	2030	01/02/2024	11.36	Put	Bond Future	1,147.2400		1.1472	1,283.2700	1.2833	11.857	0	0	0
2023/04/17	2030	01/02/2024	12.10	Call	Bond Future	8,243.1400		8.2431	7,746.1400	7.7461	(6.029)	0	0	0
2023/04/17	2030	01/02/2024	10.07	Call	Bond Future	2,510.9600		2.5110	2,222.0900	2.2221	(11.504)	0	0	400
2023/04/17	2030	01/02/2024	10.07	Put	Bond Future	2,890.4600		2.8905	3,180.5900	3.1806	10.038	0	0	0
2023/04/17	2030	01/02/2024	11.31	Call	Bond Future	5,787.8100		5.7878	5,349.3000	5.3493	(7.576)	0	0	0
2023/04/17	2030	01/02/2024	11.31	Put	Bond Future	1,189.7900		1.1898	1,330.2800	1.3303	11.808	0	0	1,360
2023/04/17	2030	01/02/2024	11.35	Call	Bond Future	5,908.5600		5.9086	5,466.4800	5.4665	(7.482)	0	0	0
2023/04/17	2030	01/02/2024	11.35	Put	Bond Future	1,155.7300		1.1557	1,292.6500	1.2926	11.847	0	0	0
2023/04/17	2030	01/02/2024	9.57	Call	Bond Future	1,569.0500		1.5691	1,354.5700	1.3546	(13.669)	0	0	400
2023/04/17	2030	02/05/2024	9.81	Call	Bond Future	2,040.5200		2.0405	1,792.3500	1.7924	(12.162)	0	0	0
2023/04/17	2030	02/05/2024	9.81	Put	Bond Future	3,764.4600		3.7645	4,107.8400	4.1078	9.122	0	0	0
2023/04/17	2030	02/05/2024	9.82	Call	Bond Future	2,058.3600		2.0584	1,808.7900	1.8088	(12.125)	0	0	0
2023/04/17	2030	02/05/2024	9.82	Put	Bond Future	3,741.3400		3.7413	4,083.3200	4.0833	9.141	0	0	0
2023/04/17	2030	02/05/2024			Bond Future	10.2357		92.5882	10.3841	91.9966	1.450	0.0000	0.0000	0
2023/04/17	2030	02/05/2024	9.83	Call	Bond Future	2,076.6500		2.0766	1,825.6900	1.8257	(12.085)	0	0	0
2023/04/17	2030	02/05/2024	9.83	Put	Bond Future	3,718.6900		3.7187	4,059.2800	4.0593	9.159	0	0	0
2023/04/17	2032	04/05/2023	9.80	Call	Bond Future	0.7600		0.0008	0.0600	0.0001	(92.105)	0	0	500
2023/04/17	2032	04/05/2023	9.85	Put	Bond Future	4,257.1200		4.2571	4,843.3800	4.8434	13.771	0	0	0
2023/04/17	2032	04/05/2023	11.37	Call	Bond Future	3,685.4300		3.6854	3,117.0200	3.1170	(15.423)	0	0	400
2023/04/17	2032	04/05/2023	13.43	Call	Bond Future	12,844.8200		12.8448	12,256.8800	12.2569	(4.577)	0	0	0
2023/04/17	2032	04/05/2023	13.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/17	2032	04/05/2023	10.89	Call	Bond Future	1,661.1700		1.6612	1,204.8500	1.2048	(27.470)	0	0	0
2023/04/17	2032	04/05/2023	10.89	Put	Bond Future	449.5600		0.4496	581.1800	0.5812	29.278	0	0	0
2023/04/17	2032	04/05/2023	11.06	Call	Bond Future	2,331.2900		2.3313	1,816.4200	1.8164	(22.085)	0	0	0

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2023/04/17	2032	04/05/2023	11.06	Put	Bond Future	267.6300		0.2676	340.7000	0.3407	27.303	0	0	730
2023/04/17	2032	04/05/2023	10.69	Call	Bond Future	987.2900		0.9873	633.0400	0.6330	(35.881)	0	0	0
2023/04/17	2032	04/05/2023			Bond Future	10.6521		87.2710	10.7670	86.6831	1.079	0.0000	0.0000	72,089
2023/04/17	2032	04/05/2023	9.80	Put	Bond Future	4,530.2800		4.5303	5,117.5200	5.1175	12.963	0	0	0
2023/04/17	2032	04/05/2023	9.85	Call	Bond Future	1.8600		0.0019	0.1800	0.0002	(90.323)	0	0	6,500
2023/04/17	2032	04/05/2023	10.03	Call	Bond Future	21.3600		0.0214	4.5000	0.0045	(78.933)	0	0	730
2023/04/17	2032	04/05/2023	10.03	Put	Bond Future	3,298.1800		3.2982	3,869.2600	3.8693	17.315	0	0	0
2023/04/17	2032	04/05/2023	11.37	Put	Bond Future	96.8200		0.0968	116.3500	0.1163	20.171	0	0	0
2023/04/17	2032	04/05/2023	11.00	Call	Bond Future	2,087.3300		2.0873	1,590.2900	1.5903	(23.812)	0	0	0
2023/04/17	2032	04/05/2023	11.00	Put	Bond Future	323.1100		0.3231	414.0100	0.4140	28.133	0	0	13,000
2023/04/17	2032	04/05/2023	10.69	Put	Bond Future	792.6700		0.7927	1,026.3600	1.0264	29.481	0	0	500
2023/04/17	2032	04/05/2023	10.87	Call	Bond Future	1,587.4800		1.5875	1,139.7500	1.1397	(28.204)	0	0	0
2023/04/17	2032	04/05/2023	10.87	Put	Bond Future	476.8500		0.4769	617.0600	0.6171	29.403	0	0	0
2023/04/17	2032	04/05/2023	10.88	Call	Bond Future	1,624.1700		1.6242	1,172.1000	1.1721	(27.834)	0	0	0
2023/04/17	2032	04/05/2023	10.88	Put	Bond Future	463.0300		0.4630	598.9000	0.5989	29.344	0	0	0
2023/04/17	2032	04/05/2023	10.30	Call	Bond Future	185.6700		0.1857	75.2900	0.0753	(59.450)	0	0	500
2023/04/17	2032	04/05/2023	10.30	Put	Bond Future	2,020.5800		2.0206	2,498.1400	2.4981	23.635	0	0	0
2023/04/17	2032	04/05/2023	10.53	Call	Bond Future	569.1600		0.5692	316.3600	0.3164	(44.416)	0	0	730
2023/04/17	2032	04/05/2023	10.53	Put	Bond Future	1,199.6700		1.1997	1,534.8100	1.5348	27.936	0	0	0
2023/04/17	2032	04/05/2023	10.62	Call	Bond Future	789.4300		0.7894	478.2400	0.4782	(39.420)	0	0	400
2023/04/17	2032	04/05/2023	10.62	Put	Bond Future	954.5300		0.9545	1,231.2800	1.2313	28.993	0	0	0
2023/04/17	2032	03/08/2023	11.77	Call	Bond Future	5,563.1600		5.5632	5,057.9200	5.0579	(9.082)	0	0	0
2023/04/17	2032	03/08/2023	11.77	Put	Bond Future	560.5600		0.6006	695.9300	0.6959	15.880	0	0	0
2023/04/17	2032	03/08/2023	11.90	Call	Bond Future	6,071.2300		6.0712	5,551.9900	5.5520	(8.552)	0	0	5,000
2023/04/17	2032	03/08/2023	11.90	Put	Bond Future	507.0900		0.5071	588.4600	0.5885	16.046	0	0	0
2023/04/17	2032	03/08/2023	10.30	Call	Bond Future	1,103.7000		1.1037	889.4100	0.8894	(19.416)	0	0	1,500
2023/04/17	2032	03/08/2023	10.30	Put	Bond Future	3,373.4500		3.3735	3,759.7700	3.7598	11.452	0	0	0
2023/04/17	2032	03/08/2023	9.60	Call	Bond Future	296.5300		0.2965	217.4000	0.2174	(26.685)	0	0	1,500
2023/04/17	2032	03/08/2023	9.60	Put	Bond Future	6,307.1800		6.3072	6,828.6600	6.8287	8.268	0	0	0
2023/04/17	2032	03/08/2023			Bond Future	10.7438		89.0893	10.8638	88.4887	1.117	0.0000	0.0000	88,432
2023/04/17	2032	03/08/2023	11.75	Call	Bond Future	5,485.8100		5.4858	4,982.8900	4.9829	(9.168)	0	0	0
2023/04/17	2032	03/08/2023	11.75	Put	Bond Future	616.2800		0.6163	713.9700	0.7140	15.852	0	0	0
2023/04/17	2032	03/08/2023	11.76	Call	Bond Future	5,524.4500		5.5245	5,020.3700	5.0204	(9.125)	0	0	0
2023/04/17	2032	03/08/2023	11.76	Put	Bond Future	608.3700		0.6084	704.9000	0.7049	15.867	0	0	0
2023/04/17	2032	02/11/2023	11.24	Call	Bond Future	4,021.4200		4.0214	3,628.2900	3.6283	(9.776)	0	0	0
2023/04/17	2032	02/11/2023	11.24	Put	Bond Future	2,054.3800		2.0544	2,274.6700	2.2747	10.723	0	0	0
2023/04/17	2032	02/11/2023	11.90	Call	Bond Future	6,218.6100		6.2186	5,741.6500	5.7416	(7.670)	0	0	0
2023/04/17	2032	02/11/2023	11.90	Put	Bond Future	1,179.9900		1.1800	1,316.4500	1.3165	11.565	0	0	0
2023/04/17	2032	02/11/2023			Bond Future	10.8337		86.8244	10.9591	86.2109	1.157	0.0000	0.0000	64,607
2023/04/17	2032	02/11/2023	11.23	Call	Bond Future	3,990.6800		3.9907	3,599.0500	3.5990	(9.814)	0	0	0
2023/04/17	2032	02/11/2023	11.23	Put	Bond Future	2,071.3500		2.0713	2,293.1400	2.2931	10.708	0	0	0
2023/04/17	2032	02/11/2023	11.22	Call	Bond Future	3,960.2800		3.9603	3,570.1600	3.5702	(9.851)	0	0	0
2023/04/17	2032	02/11/2023	11.22	Put	Bond Future	2,088.6900		2.0887	2,311.9900	2.3120	10.691	0	0	0
2023/04/17	2032	01/02/2024	11.84	Call	Bond Future	6,067.8000		6.0678	5,617.5000	5.6175	(7.421)	0	0	0
2023/04/17	2032	01/02/2024	11.84	Put	Bond Future	1,784.0900		1.7841	1,960.6800	1.9607	9.898	0	0	0
2023/04/17	2032	01/02/2024	10.01	Call	Bond Future	1,443.4300		1.4434	1,249.0600	1.2491	(13.466)	0	0	1,200
2023/04/17	2032	01/02/2024	10.01	Put	Bond Future	5,957.9200		5.9579	6,390.4400	6.3904	7.260	0	0	0
2023/04/17	2032	01/02/2024	11.83	Call	Bond Future	6,035.3200		6.0353	5,586.0800	5.5861	(7.444)	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
2023/04/17	2032	01/02/2024	11.83	Put	Bond Future	1,796.5800	1.7966	1,974.2300	1.9742	9.888	0	0	0
2023/04/17	2032	01/02/2024			Bond Future	10.9185	88.7233	11.0496	88.0964	1.200	0.0000	0.0000	0
2023/04/17	2032	01/02/2024	11.85	Call	Bond Future	6,100.6000	6.1006	5,649.2500	5.6492	(7.398)	0	0	0
2023/04/17	2032	01/02/2024	11.85	Put	Bond Future	1,771.9500	1.7719	1,947.4900	1.9475	9.907	0	0	0
2023/04/17	2032	01/02/2024	12.62	Call	Bond Future	8,737.0100	8.7370	8,219.1200	8.2191	(5.928)	0	0	0
2023/04/17	2032	01/02/2024	12.62	Put	Bond Future	1,043.5800	1.0436	1,152.5800	1.1526	10.445	0	0	1,200
2023/04/17	2032	01/02/2024	10.76	Call	Bond Future	2,929.1200	2.9291	2,620.1300	2.6201	(10.549)	0	0	1,200
2023/04/17	2032	01/02/2024	10.76	Put	Bond Future	3,695.4300	3.6954	4,013.3300	4.0133	8.603	0	0	0
2023/04/17	2032	02/05/2024	10.56	Call	Bond Future	2,547.0600	2.5471	2,272.0400	2.2720	(10.798)	0	0	0
2023/04/17	2032	02/05/2024	10.56	Put	Bond Future	4,695.9500	4.6960	5,061.4400	5.0614	7.783	0	0	0
2023/04/17	2032	02/05/2024			Bond Future	11.0106	86.4967	11.1477	85.8562	1.246	0.0000	0.0000	0
2023/04/17	2032	02/05/2024	10.54	Call	Bond Future	2,505.1200	2.5051	2,232.9900	2.2330	(10.863)	0	0	0
2023/04/17	2032	02/05/2024	10.54	Put	Bond Future	4,751.0000	4.7510	5,119.3800	5.1194	7.754	0	0	0
2023/04/17	2032	02/05/2024	10.55	Call	Bond Future	2,526.0500	2.5260	2,252.4700	2.2525	(10.830)	0	0	0
2023/04/17	2032	02/05/2024	10.55	Put	Bond Future	4,723.4100	4.7234	5,090.3400	5.0903	7.768	0	0	0
2023/04/17	2033	04/05/2023			Bond Future	116.7288	116.7288	116.0054	116.0054	(0.620)	0.0000	0.0000	986
2023/04/17	2033	03/08/2023			Bond Future	119.1897	119.1897	118.4506	118.4506	(0.620)	0.0000	0.0000	6,988
2023/04/17	2033	02/11/2023			Bond Future	120.3375	120.3375	119.5825	119.5825	(0.627)	0.0000	0.0000	0
2023/04/17	2033	01/02/2024			Bond Future	122.9961	122.9961	122.2244	122.2244	(0.627)	0.0000	0.0000	0
2023/04/17	2033	02/05/2024			Bond Future	124.2485	124.2485	123.4599	123.4599	(0.635)	0.0000	0.0000	0
2023/04/17	2037	04/05/2023	10.95	Call	Bond Future	66.6500	0.0667	21.6600	0.0217	(67.502)	0	0	703
2023/04/17	2037	04/05/2023	10.95	Put	Bond Future	3,660.6200	3.6606	4,240.8900	4.2409	15.852	0	0	0
2023/04/17	2037	04/05/2023	11.03	Put	Bond Future	3,213.5700	3.2136	3,770.7800	3.7708	17.339	0	0	0
2023/04/17	2037	04/05/2023	11.30	Call	Bond Future	404.2000	0.4042	207.3200	0.2073	(48.709)	0	0	0
2023/04/17	2037	04/05/2023	11.30	Put	Bond Future	1,894.1600	1.8942	2,322.5400	2.3225	22.616	0	0	0
2023/04/17	2037	04/05/2023	11.94	Call	Bond Future	2,453.5200	2.4535	1,907.7100	1.9077	(22.246)	0	0	0
2023/04/17	2037	04/05/2023	13.73	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	400
2023/04/17	2037	04/05/2023	11.31	Call	Bond Future	421.2000	0.4212	218.2700	0.2183	(48.179)	0	0	0
2023/04/17	2037	04/05/2023	11.31	Put	Bond Future	1,852.2000	1.8522	2,274.5300	2.2745	22.802	0	0	0
2023/04/17	2037	04/05/2023			Bond Future	11.5560	81.4818	11.6656	80.8565	0.948	0.0000	0.0000	38,234
2023/04/17	2037	04/05/2023	11.03	Call	Bond Future	107.5100	0.1075	39.4600	0.0395	(63.296)	0	0	400
2023/04/17	2037	04/05/2023	11.94	Put	Bond Future	293.7600	0.2938	373.2100	0.3732	27.046	0	0	703
2023/04/17	2037	04/05/2023	13.73	Call	Bond Future	11,155.1000	11.1551	10,529.8200	10.5298	(5.605)	0	0	0
2023/04/17	2037	04/05/2023	11.32	Call	Bond Future	438.6800	0.4387	229.6400	0.2296	(47.652)	0	0	0
2023/04/17	2037	04/05/2023	11.32	Put	Bond Future	1,810.7800	1.8108	2,227.0000	2.2270	22.986	0	0	0
2023/04/17	2037	04/05/2023	11.78	Call	Bond Future	1,777.4400	1.7774	1,293.3200	1.2933	(27.237)	0	0	400
2023/04/17	2037	04/05/2023	11.78	Put	Bond Future	506.9700	0.5070	648.1100	0.6481	27.840	0	0	0
2023/04/17	2037	03/08/2023	12.12	Call	Bond Future	4,063.9000	4.0639	3,617.4600	3.6175	(10.986)	0	0	0
2023/04/17	2037	03/08/2023	12.12	Put	Bond Future	1,569.1200	1.5691	1,761.4500	1.7615	12.257	0	0	0
2023/04/17	2037	03/08/2023	12.13	Call	Bond Future	4,100.4800	4.1005	3,652.2000	3.6522	(10.932)	0	0	0
2023/04/17	2037	03/08/2023	12.13	Put	Bond Future	1,551.9300	1.5519	1,742.4200	1.7424	12.274	0	0	0
2023/04/17	2037	03/08/2023			Bond Future	11.6671	78.9218	11.7810	78.2830	0.977	0.0000	0.0000	112,732
2023/04/17	2037	03/08/2023	12.14	Call	Bond Future	4,137.3200	4.1373	3,687.2200	3.6872	(10.879)	0	0	0
2023/04/17	2037	03/08/2023	12.14	Put	Bond Future	1,535.0600	1.5351	1,723.7300	1.7237	12.291	0	0	0
2023/04/17	2037	03/08/2023	11.00	Call	Bond Future	955.8800	0.9559	768.1600	0.7682	(19.638)	0	0	1,800
2023/04/17	2037	03/08/2023	11.00	Put	Bond Future	4,854.0200	4.8540	5,305.0700	5.3051	9.292	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
2023/04/17	2037	03/08/2023	10.30	Call	Bond Future	223.6600	0.2237	162.7200	0.1627	(27.247)	0	0	1,800
2023/04/17	2037	03/08/2023	10.30	Put	Bond Future	8,520.2100	8.5202	9,098.0400	9.0980	6.782	0	0	0
2023/04/17	2037	02/11/2023	11.57	Call	Bond Future	2,758.0200	2.7580	2,440.2800	2.4403	(11.521)	0	0	0
2023/04/17	2037	02/11/2023	11.55	Put	Bond Future	3,928.8000	3.9288	4,267.1900	4.2672	8.613	0	0	0
2023/04/17	2037	02/11/2023	11.56	Put	Bond Future	3,899.1000	3.8991	4,235.6100	4.2356	8.630	0	0	0
2023/04/17	2037	02/11/2023			Bond Future	11.7681	80.6022	11.8863	79.9498	1.004	0.0000	0.0000	0
2023/04/17	2037	02/11/2023	11.57	Put	Bond Future	3,869.5800	3.8696	4,204.2200	4.2042	8.648	0	0	0
2023/04/17	2037	02/11/2023	11.55	Call	Bond Future	2,703.7600	2.7038	2,389.7700	2.3898	(11.613)	0	0	0
2023/04/17	2037	02/11/2023	11.56	Call	Bond Future	2,730.8300	2.7308	2,414.9600	2.4150	(11.567)	0	0	0
2023/04/17	2037	01/02/2024	12.33	Call	Bond Future	5,444.4700	5.4445	5,018.4100	5.0184	(7.826)	0	0	0
2023/04/17	2037	01/02/2024	12.33	Put	Bond Future	2,979.4700	2.9795	3,220.0600	3.2201	8.075	0	0	0
2023/04/17	2037	01/02/2024			Bond Future	11.8681	78.1088	11.9909	77.4422	1.035	0.0000	0.0000	0
2023/04/17	2037	01/02/2024	12.31	Call	Bond Future	5,378.3800	5.3784	4,954.9000	4.9549	(7.874)	0	0	0
2023/04/17	2037	01/02/2024	12.31	Put	Bond Future	3,017.7300	3.0177	3,260.9000	3.2609	8.058	0	0	0
2023/04/17	2037	01/02/2024	12.32	Call	Bond Future	5,411.3900	5.4114	4,986.6200	4.9866	(7.850)	0	0	0
2023/04/17	2037	01/02/2024	12.32	Put	Bond Future	2,998.5400	2.9985	3,240.4200	3.2404	8.067	0	0	0
2023/04/17	2037	02/05/2024	11.45	Call	Bond Future	3,109.4500	3.1094	2,813.4200	2.8134	(9.520)	0	0	0
2023/04/17	2037	02/05/2024	11.43	Put	Bond Future	6,078.7600	6.0788	6,466.6700	6.4667	6.381	0	0	0
2023/04/17	2037	02/05/2024	11.44	Call	Bond Future	3,086.5700	3.0866	2,791.9500	2.7919	(9.545)	0	0	0
2023/04/17	2037	02/05/2024	11.44	Put	Bond Future	6,044.4700	6.0445	6,430.9900	6.4310	6.395	0	0	0
2023/04/17	2037	02/05/2024			Bond Future	11.9757	79.8117	12.1032	79.1305	1.065	0.0000	0.0000	0
2023/04/17	2037	02/05/2024	11.45	Put	Bond Future	6,010.6500	6.0107	6,395.7600	6.3958	6.407	0	0	0
2023/04/17	2037	02/05/2024	11.43	Call	Bond Future	3,064.1100	3.0641	2,770.8800	2.7709	(9.570)	0	0	0
2023/04/17	2038	04/05/2023			Bond Future	129.7934	129.7934	129.4690	129.4690	(0.250)	0.0000	0.0000	2,894
2023/04/17	2038	03/08/2023			Bond Future	130.5699	130.5699	130.2381	130.2381	(0.254)	0.0000	0.0000	2,175
2023/04/17	2038	02/11/2023			Bond Future	133.3806	133.3806	133.0416	133.0416	(0.254)	0.0000	0.0000	1,343
2023/04/17	2038	01/02/2024			Bond Future	134.3141	134.3141	133.9675	133.9675	(0.258)	0.0000	0.0000	0
2023/04/17	2038	02/05/2024			Bond Future	137.2735	137.2735	136.9194	136.9194	(0.258)	0.0000	0.0000	0
2023/04/17	2040	04/05/2023	10.73	Put	Bond Future	6,879.0200	6.8790	7,538.1900	7.5382	9.582	0	0	0
2023/04/17	2040	04/05/2023	12.78	Call	Bond Future	5,695.5500	5.6955	5,037.8700	5.0379	(11.547)	0	0	0
2023/04/17	2040	04/05/2023	12.78	Put	Bond Future	29.8600	0.0299	33.1600	0.0332	11.052	0	0	388
2023/04/17	2040	04/05/2023	13.45	Put	Bond Future	1.3100	0.0013	1.0800	0.0011	(17.557)	0	0	486
2023/04/17	2040	04/05/2023	11.43	Call	Bond Future	278.6000	0.2786	128.9800	0.1290	(53.704)	0	0	0
2023/04/17	2040	04/05/2023	11.43	Put	Bond Future	2,522.2300	2.5222	3,033.5900	3.0336	20.274	0	0	0
2023/04/17	2040	04/05/2023	12.05	Put	Bond Future	493.3800	0.4934	626.4600	0.6265	26.973	0	0	684
2023/04/17	2040	04/05/2023			Bond Future	11.7915	82.2131	11.9010	81.5521	0.929	0.0000	0.0000	33,362
2023/04/17	2040	04/05/2023	10.17	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	388
2023/04/17	2040	04/05/2023	10.17	Put	Bond Future	10,879.7000	10.8797	11,540.6700	11.5407	6.075	0	0	0
2023/04/17	2040	04/05/2023	10.73	Call	Bond Future	2.0900	0.0021	0.2800	0.0003	(86.603)	0	0	486
2023/04/17	2040	04/05/2023	10.92	Call	Bond Future	11.3400	0.0113	2.3400	0.0023	(79.365)	0	0	388
2023/04/17	2040	04/05/2023	10.92	Put	Bond Future	5,591.4600	5.5915	6,243.4400	6.2434	11.660	0	0	0
2023/04/17	2040	04/05/2023	13.45	Call	Bond Future	9,151.0400	9.1510	8,489.8300	8.4898	(7.226)	0	0	0
2023/04/17	2040	04/05/2023	11.48	Call	Bond Future	348.7200	0.3487	170.7300	0.1707	(51.041)	0	0	486
2023/04/17	2040	04/05/2023	11.48	Put	Bond Future	2,276.1700	2.2762	2,759.1600	2.7592	21.219	0	0	0
2023/04/17	2040	04/05/2023	12.05	Call	Bond Future	2,039.6600	2.0397	1,511.7600	1.5118	(25.882)	0	0	0
2023/04/17	2040	04/05/2023	11.03	Call	Bond Future	26.5100	0.0265	6.7800	0.0068	(74.425)	0	0	684

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/17	2040	04/05/2023	11.03	Put	Bond Future	4,869.4500		4.8694	5,510.7000	5.5107	13.169	0	0	0
2023/04/17	2040	04/05/2023	11.41	Call	Bond Future	253.6500		0.2536	114.7000	0.1147	(54.780)	0	0	0
2023/04/17	2040	04/05/2023	11.41	Put	Bond Future	2,624.2900		2.6243	3,146.3200	3.1463	19.892	0	0	0
2023/04/17	2040	04/05/2023	11.42	Call	Bond Future	265.8800		0.2659	121.6600	0.1217	(54.243)	0	0	0
2023/04/17	2040	04/05/2023	11.42	Put	Bond Future	2,572.9700		2.5730	3,089.7300	3.0897	20.084	0	0	0
2023/04/17	2040	03/08/2023	12.23	Call	Bond Future	3,855.1300		3.8551	3,408.8900	3.4089	(11.575)	0	0	0
2023/04/17	2040	03/08/2023	12.23	Put	Bond Future	1,951.7900		1.9518	2,180.6900	2.1807	11.728	0	0	0
2023/04/17	2040	03/08/2023			Bond Future	11.9051		79.4178	12.0189	78.7427	0.956	0.0000	0.0000	111,285
2023/04/17	2040	03/08/2023	12.22	Call	Bond Future	3,818.3300		3.8183	3,374.1600	3.3742	(11.633)	0	0	0
2023/04/17	2040	03/08/2023	12.22	Put	Bond Future	1,972.4900		1.9725	2,203.4600	2.2035	11.710	0	0	0
2023/04/17	2040	03/08/2023	12.21	Call	Bond Future	3,781.6600		3.7817	3,339.5900	3.3396	(11.690)	0	0	0
2023/04/17	2040	03/08/2023	12.21	Put	Bond Future	1,993.3800		1.9934	2,226.4500	2.2265	11.692	0	0	0
2023/04/17	2040	02/11/2023	11.59	Call	Bond Future	2,377.3500		2.3774	2,083.0000	2.0830	(12.381)	0	0	0
2023/04/17	2040	02/11/2023	11.60	Put	Bond Future	4,864.8700		4.8649	5,258.0500	5.2580	8.082	0	0	0
2023/04/17	2040	02/11/2023	11.58	Call	Bond Future	2,351.9700		2.3520	2,059.6200	2.0596	(12.430)	0	0	0
2023/04/17	2040	02/11/2023	11.58	Put	Bond Future	4,937.2700		4.9373	5,334.4600	5.3345	8.045	0	0	0
2023/04/17	2040	02/11/2023			Bond Future	12.0086		81.1088	12.1267	80.4193	0.983	0.0000	0.0000	29
2023/04/17	2040	02/11/2023	11.59	Put	Bond Future	4,900.8400		4.9008	5,296.0300	5.2960	8.064	0	0	0
2023/04/17	2040	02/11/2023	11.60	Call	Bond Future	2,403.1100		2.4031	2,106.7500	2.1068	(12.332)	0	0	0
2023/04/17	2040	01/02/2024	12.34	Call	Bond Future	5,048.4300		5.0484	4,629.7300	4.6297	(8.294)	0	0	0
2023/04/17	2040	01/02/2024	12.34	Put	Bond Future	3,742.2800		3.7423	4,028.2500	4.0282	7.642	0	0	0
2023/04/17	2040	01/02/2024	12.33	Call	Bond Future	5,015.3200		5.0153	4,598.0600	4.5981	(8.320)	0	0	0
2023/04/17	2040	01/02/2024	12.33	Put	Bond Future	3,765.6000		3.7656	4,053.0100	4.0530	7.633	0	0	0
2023/04/17	2040	01/02/2024			Bond Future	12.1114		78.3762	12.2340	77.6715	1.012	0.0000	0.0000	11
2023/04/17	2040	01/02/2024	12.35	Call	Bond Future	5,081.3500		5.0813	4,661.2000	4.6612	(8.268)	0	0	0
2023/04/17	2040	01/02/2024	12.35	Put	Bond Future	3,718.8300		3.7188	4,003.3500	4.0033	7.651	0	0	0
2023/04/17	2040	02/05/2024	11.61	Call	Bond Future	3,279.1600		3.2792	2,972.6600	2.9727	(9.347)	0	0	0
2023/04/17	2040	02/05/2024	11.62	Put	Bond Future	6,851.8700		6.8519	7,263.8800	7.2639	6.013	0	0	0
2023/04/17	2040	02/05/2024	11.60	Call	Bond Future	3,254.5800		3.2546	2,949.5500	2.9495	(9.372)	0	0	0
2023/04/17	2040	02/05/2024			Bond Future	12.2212		80.0847	12.3484	79.3648	1.041	0.0000	0.0000	0
2023/04/17	2040	02/05/2024	11.61	Put	Bond Future	6,888.3000		6.8883	7,301.7800	7.3018	6.003	0	0	0
2023/04/17	2040	02/05/2024	11.62	Call	Bond Future	3,303.8400		3.3038	2,995.8700	2.9959	(9.322)	0	0	0
2023/04/17	2040	02/05/2024	11.60	Put	Bond Future	6,924.9100		6.9249	7,339.8600	7.3399	5.992	0	0	0
2023/04/17	2044	04/05/2023	11.41	Call	Bond Future	180.1100		0.1801	73.1000	0.0731	(59.414)	0	0	0
2023/04/17	2044	04/05/2023	11.41	Put	Bond Future	3,116.9600		3.1170	3,704.8400	3.7048	18.861	0	0	0
2023/04/17	2044	04/05/2023	11.42	Call	Bond Future	189.5300		0.1895	77.9300	0.0779	(58.882)	0	0	0
2023/04/17	2044	04/05/2023	11.42	Put	Bond Future	3,061.3400		3.0613	3,644.6300	3.6446	19.053	0	0	0
2023/04/17	2044	04/05/2023	11.75	Put	Bond Future	1,522.7700		1.5228	1,903.7800	1.9038	25.021	0	0	4,423
2023/04/17	2044	04/05/2023			Bond Future	11.8757		78.4257	11.9903	77.7309	0.965	0.0000	0.0000	56,835
2023/04/17	2044	04/05/2023	11.43	Call	Bond Future	199.2800		0.1993	83.0000	0.0830	(58.350)	0	0	0
2023/04/17	2044	04/05/2023	11.43	Put	Bond Future	3,006.1400		3.0061	3,584.7500	3.5848	19.248	0	0	0
2023/04/17	2044	04/05/2023	11.75	Call	Bond Future	748.3500		0.7483	434.4700	0.4345	(41.943)	0	0	0
2023/04/17	2044	04/05/2023	12.00	Call	Bond Future	1,534.0900		1.5341	1,054.9700	1.0550	(31.232)	0	0	0
2023/04/17	2044	04/05/2023	12.00	Put	Bond Future	780.6900		0.7807	996.4600	0.9965	27.638	0	0	4,423
2023/04/17	2044	04/05/2023	12.25	Call	Bond Future	2,588.7400		2.5887	1,991.4600	1.9915	(23.072)	0	0	0
2023/04/17	2044	04/05/2023	12.25	Put	Bond Future	357.8200		0.3578	455.4300	0.4554	27.279	0	0	1,798
2023/04/17	2044	03/08/2023	12.16	Call	Bond Future	3,321.6400		3.3216	2,888.5900	2.8886	(13.037)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/17	2044	03/08/2023	12.16	Put	Bond Future	2,287.1100	2.2871	2,563.8600	2.5639	12.100	0	0	0
2023/04/17	2044	03/08/2023	12.00	Call	Bond Future	2,783.8900	2.7839	2,390.3300	2.3903	(14.137)	0	0	0
2023/04/17	2044	03/08/2023	12.00	Put	Bond Future	2,699.1000	2.6991	3,015.3400	3.0153	11.716	0	0	4,754
2023/04/17	2044	03/08/2023	12.15	Call	Bond Future	3,286.8500	3.2869	2,856.1900	2.8562	(13.103)	0	0	0
2023/04/17	2044	03/08/2023	12.15	Put	Bond Future	2,311.0900	2.3111	2,590.2300	2.5902	12.078	0	0	0
2023/04/17	2044	03/08/2023			Bond Future	11.9859	75.6768	12.1049	74.9670	0.993	0.0000	0.0000	37,048
2023/04/17	2044	03/08/2023	12.17	Call	Bond Future	3,356.5800	3.3566	2,921.1600	2.9212	(12.972)	0	0	0
2023/04/17	2044	03/08/2023	12.17	Put	Bond Future	2,263.3600	2.2634	2,537.7400	2.5377	12.123	0	0	0
2023/04/17	2044	03/08/2023	11.75	Call	Bond Future	2,034.0100	2.0340	1,706.9200	1.7069	(16.081)	0	0	0
2023/04/17	2044	03/08/2023	11.75	Put	Bond Future	3,474.3300	3.4743	3,857.0400	3.8570	11.015	0	0	3,076
2023/04/17	2044	02/11/2023	11.57	Call	Bond Future	2,222.0300	2.2220	1,930.8700	1.9309	(13.103)	0	0	0
2023/04/17	2044	02/11/2023	11.57	Put	Bond Future	5,388.0300	5.3880	5,821.8300	5.8218	8.051	0	0	0
2023/04/17	2044	02/11/2023			Bond Future	12.0862	77.2882	12.2096	76.5632	1.021	0.0000	0.0000	0
2023/04/17	2044	02/11/2023	11.56	Call	Bond Future	2,197.6000	2.1976	1,908.5200	1.9085	(13.154)	0	0	0
2023/04/17	2044	02/11/2023	11.56	Put	Bond Future	5,427.1000	5.4271	5,862.9800	5.8630	8.032	0	0	0
2023/04/17	2044	02/11/2023	11.55	Call	Bond Future	2,173.0900	2.1731	1,886.1000	1.8861	(13.207)	0	0	0
2023/04/17	2044	02/11/2023	11.55	Put	Bond Future	5,466.1800	5.4662	5,904.1500	5.9041	8.012	0	0	0
2023/04/17	2044	01/02/2024	12.29	Call	Bond Future	4,736.7200	4.7367	4,315.4500	4.3155	(8.894)	0	0	0
2023/04/17	2044	01/02/2024	12.29	Put	Bond Future	4,132.3900	4.1324	4,451.9600	4.4520	7.733	0	0	0
2023/04/17	2044	01/02/2024			Bond Future	12.1858	74.5971	12.3137	73.8563	1.050	0.0000	0.0000	0
2023/04/17	2044	01/02/2024	12.28	Call	Bond Future	4,704.4600	4.7045	4,284.7600	4.2848	(8.921)	0	0	0
2023/04/17	2044	01/02/2024	12.28	Put	Bond Future	4,157.7600	4.1578	4,478.9000	4.4789	7.724	0	0	0
2023/04/17	2044	01/02/2024	12.27	Call	Bond Future	4,672.2800	4.6723	4,254.1400	4.2541	(8.949)	0	0	0
2023/04/17	2044	01/02/2024	12.27	Put	Bond Future	4,183.2900	4.1833	4,505.9900	4.5060	7.714	0	0	0
2023/04/17	2044	02/05/2024	11.67	Call	Bond Future	3,121.8000	3.1218	2,806.2400	2.8062	(10.108)	0	0	0
2023/04/17	2044	02/05/2024	11.67	Put	Bond Future	6,846.4100	6.8464	7,287.7800	7.2878	6.447	0	0	0
2023/04/17	2044	02/05/2024			Bond Future	12.2916	76.2233	12.4243	75.4664	1.080	0.0000	0.0000	0
2023/04/17	2044	02/05/2024	11.66	Call	Bond Future	3,098.2600	3.0983	2,784.2700	2.7843	(10.134)	0	0	0
2023/04/17	2044	02/05/2024	11.66	Put	Bond Future	6,885.3100	6.8853	7,328.2500	7.3283	6.433	0	0	0
2023/04/17	2044	02/05/2024	11.65	Call	Bond Future	3,074.5200	3.0745	2,762.1100	2.7621	(10.161)	0	0	0
2023/04/17	2044	02/05/2024	11.65	Put	Bond Future	6,924.0900	6.9241	7,368.6100	7.3686	6.420	0	0	0
2023/04/17	2046	04/05/2023			Bond Future	114.4923	114.4923	113.3884	113.3884	(0.964)	0.0000	0.0000	12,310
2023/04/17	2046	03/08/2023			Bond Future	116.9062	116.9062	115.7783	115.7783	(0.965)	0.0000	0.0000	10,709
2023/04/17	2046	02/11/2023			Bond Future	117.3375	117.3375	116.1853	116.1853	(0.982)	0.0000	0.0000	4,231
2023/04/17	2046	01/02/2024			Bond Future	119.9300	119.9300	118.7523	118.7523	(0.982)	0.0000	0.0000	0
2023/04/17	2046	02/05/2024			Bond Future	120.4313	120.4313	119.2278	119.2278	(0.999)	0.0000	0.0000	0
2023/04/17	2050	04/05/2023			Bond Future	116.8525	116.8525	115.8170	115.8170	(0.886)	0.0000	0.0000	9,844
2023/04/17	2050	03/08/2023			Bond Future	117.1330	117.1330	116.0751	116.0751	(0.903)	0.0000	0.0000	9,630
2023/04/17	2050	02/11/2023			Bond Future	119.6545	119.6545	118.5737	118.5737	(0.903)	0.0000	0.0000	3,146
2023/04/17	2050	01/02/2024			Bond Future	120.0560	120.0560	118.9515	118.9515	(0.920)	0.0000	0.0000	0
2023/04/17	2050	02/05/2024			Bond Future	122.7012	122.7012	121.5724	121.5724	(0.920)	0.0000	0.0000	0
2023/04/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	AL37	04/05/2023			Index Future	880.7240	880.7240	876.6250	876.6250	(0.465)	0.0000	0.0000	0
2023/04/17	AL37	03/08/2023			Index Future	899.0740	899.0740	894.8770	894.8770	(0.467)	0.0000	0.0000	0
2023/04/17	AL37	02/11/2023			Index Future	918.2140	918.2140	913.9270	913.9270	(0.467)	0.0000	0.0000	0
2023/04/17	AL37	01/02/2024			Index Future	938.2920	938.2920	933.9090	933.9090	(0.467)	0.0000	0.0000	0
2023/04/17	AL37	02/05/2024			Index Future	958.7680	958.7680	954.2920	954.2920	(0.467)	0.0000	0.0000	0
2023/04/17	AL7T	04/05/2023			Index Future	1,011.8620	1,011.8620	1,005.1350	1,005.1350	(0.665)	0.0000	0.0000	0
2023/04/17	AL7T	03/08/2023			Index Future	1,032.9440	1,032.9440	1,026.0630	1,026.0630	(0.666)	0.0000	0.0000	0
2023/04/17	AL7T	02/11/2023			Index Future	1,054.9350	1,054.9350	1,047.9050	1,047.9050	(0.666)	0.0000	0.0000	0
2023/04/17	AL7T	01/02/2024			Index Future	1,078.0020	1,078.0020	1,070.8170	1,070.8170	(0.667)	0.0000	0.0000	0
2023/04/17	AL7T	02/05/2024			Index Future	1,101.5270	1,101.5270	1,094.1890	1,094.1890	(0.666)	0.0000	0.0000	0
2023/04/17	ALBI	04/05/2023			Index Future	884.2550	884.2550	878.5050	878.5050	(0.650)	0.0000	0.0000	99
2023/04/17	ALBI	03/08/2023			Index Future	902.6790	902.6790	896.7960	896.7960	(0.652)	0.0000	0.0000	17
2023/04/17	ALBI	02/11/2023			Index Future	921.8960	921.8960	915.8870	915.8870	(0.652)	0.0000	0.0000	0
2023/04/17	ALBI	01/02/2024			Index Future	942.0540	942.0540	935.9120	935.9120	(0.652)	0.0000	0.0000	0
2023/04/17	ALBI	02/05/2024			Index Future	962.6130	962.6130	956.3390	956.3390	(0.652)	0.0000	0.0000	0
2023/04/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/17	ES33	04/05/2023			Bond Future	12.0656	74.5123	12.1750	73.9985	0.907	0.0000	0.0000	0
2023/04/17	ES33	03/08/2023			Bond Future	12.1987	76.0832	12.3127	75.5582	0.935	0.0000	0.0000	350
2023/04/17	ES33	02/11/2023			Bond Future	12.3345	73.9241	12.4534	73.3877	0.964	0.0000	0.0000	0
2023/04/17	ES33	01/02/2024			Bond Future	12.4715	75.5575	12.5955	75.0093	0.995	0.0000	0.0000	0
2023/04/17	ES33	02/05/2024			Bond Future	12.6140	73.4232	12.7435	72.8630	1.026	0.0000	0.0000	0
2023/04/17	ES42	04/05/2023			Bond Future	12.5190	71.4234	12.6335	70.8037	0.914	0.0000	0.0000	0
2023/04/17	ES42	03/08/2023			Bond Future	12.6454	72.9292	12.7643	72.2961	0.940	0.0000	0.0000	4,000
2023/04/17	ES42	02/11/2023			Bond Future	12.7738	70.2360	12.8975	69.5893	0.968	0.0000	0.0000	0
2023/04/17	ES42	01/02/2024			Bond Future	12.8970	71.7881	13.0255	71.1270	0.996	0.0000	0.0000	0
2023/04/17	ES42	02/05/2024			Bond Future	13.0293	69.1068	13.1630	68.4313	1.026	0.0000	0.0000	0
2023/04/17	GOVI	04/05/2023	852.86	Call	GOVI	188,580.0000	18.8580	131,880.0000	13.1880	(30.067)	0	0	0
2023/04/17	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	04/05/2023	852.87	Call	GOVI	188,480.0000	18.8480	131,780.0000	13.1780	(30.083)	0	0	0
2023/04/17	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	04/05/2023			GOVI	871.7180	871.7180	866.0480	866.0480	(0.650)	0.0000	0.0000	262
2023/04/17	GOVI	04/05/2023	852.88	Call	GOVI	188,380.0000	18.8380	131,680.0000	13.1680	(30.099)	0	0	0
2023/04/17	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	03/08/2023	837.21	Call	GOVI	526,710.0000	52.6710	468,690.0000	46.8690	(11.016)	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
2023/04/17	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	03/08/2023	837.22	Call	GOVI	526,610.0000	52.6610	468,590.0000	46.8590	(11.018)	0	0	0
2023/04/17	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	03/08/2023			GOVI	889.8810	889.8810	884.0790	884.0790	(0.652)	0.0000	0.0000	575
2023/04/17	GOVI	03/08/2023	837.23	Call	GOVI	526,510.0000	52.6510	468,490.0000	46.8490	(11.020)	0	0	0
2023/04/17	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	02/11/2023	885.82	Call	GOVI	230,060.0000	23.0060	170,790.0000	17.0790	(25.763)	0	0	0
2023/04/17	GOVI	02/11/2023			GOVI	908.8260	908.8260	902.8990	902.8990	(0.652)	0.0000	0.0000	0
2023/04/17	GOVI	02/11/2023	885.80	Call	GOVI	230,260.0000	23.0260	170,990.0000	17.0990	(25.740)	0	0	0
2023/04/17	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	02/11/2023	885.81	Call	GOVI	230,160.0000	23.0160	170,890.0000	17.0890	(25.752)	0	0	0
2023/04/17	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	01/02/2024	880.00	Call	GOVI	486,980.0000	48.6980	426,410.0000	42.6410	(12.438)	0	0	0
2023/04/17	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	01/02/2024			GOVI	928.6980	928.6980	922.6410	922.6410	(0.652)	0.0000	0.0000	0
2023/04/17	GOVI	01/02/2024	879.98	Call	GOVI	487,180.0000	48.7180	426,610.0000	42.6610	(12.433)	0	0	0
2023/04/17	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	01/02/2024	879.99	Call	GOVI	487,080.0000	48.7080	426,510.0000	42.6510	(12.435)	0	0	0
2023/04/17	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	02/05/2024	950.97	Put	GOVI	20,050.0000	2.0050	81,920.0000	8.1920	308.579	0	0	0
2023/04/17	GOVI	02/05/2024	950.98	Put	GOVI	20,150.0000	2.0150	82,020.0000	8.2020	307.047	0	0	0
2023/04/17	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	02/05/2024			GOVI	948.9650	948.9650	942.7780	942.7780	(0.652)	0.0000	0.0000	0
2023/04/17	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	GOVI	02/05/2024	950.99	Put	GOVI	20,250.0000	2.0250	82,120.0000	8.2120	305.531	0	0	0
2023/04/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/17	IGOV	04/05/2023			Index Future	328.7780	328.7780	327.4490	327.4490	(0.404)	0.0000	0.0000	654
2023/04/17	IGOV	03/08/2023			Index Future	335.7100	335.7100	334.3480	334.3480	(0.406)	0.0000	0.0000	0
2023/04/17	IGOV	02/11/2023			Index Future	342.9360	342.9360	341.5450	341.5450	(0.406)	0.0000	0.0000	0
2023/04/17	IGOV	01/02/2024			Index Future	350.5130	350.5130	349.0900	349.0900	(0.406)	0.0000	0.0000	0
2023/04/17	IGOV	02/05/2024			Index Future	358.2380	358.2380	356.7850	356.7850	(0.406)	0.0000	0.0000	0
2023/04/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/04/17	JBAF	19/04/2023			Jibar Tradeable Future	7.9650	92.0350	7.9850	92.0150	0.251	0.0000	0.0000	0
2023/04/17	JBAF	17/05/2023			Jibar Tradeable Future	8.0200	91.9800	8.0300	91.9700	0.125	0.0000	0.0000	0
2023/04/17	JBAF	21/06/2023			Jibar Tradeable Future	8.2750	91.7250	8.2700	91.7300	(0.060)	0.0000	0.0000	0
2023/04/17	JBAF	19/07/2023			Jibar Tradeable Future	8.3000	91.7000	8.3200	91.6800	0.241	0.0000	0.0000	0
2023/04/17	JBAF	16/08/2023			Jibar Tradeable Future	8.3600	91.6400	8.4100	91.5900	0.598	0.0000	0.0000	0
2023/04/17	JBAF	20/09/2023			Jibar Tradeable Future	8.3850	91.6150	8.4350	91.5650	0.596	0.0000	0.0000	0
2023/04/17	JBAF	20/12/2023			Jibar Tradeable Future	8.2900	91.7100	8.3750	91.6250	1.025	0.0000	0.0000	0
2023/04/17	JBAF	20/03/2024			Jibar Tradeable Future	8.1200	91.8800	8.2500	91.7500	1.601	0.0000	0.0000	0
2023/04/17	JBAF	19/06/2024			Jibar Tradeable Future	7.8800	92.1200	8.0550	91.9450	2.221	0.0000	0.0000	0
2023/04/17	JBAF	18/09/2024			Jibar Tradeable Future	7.8050	92.1950	7.9850	92.0150	2.306	0.0000	0.0000	0
2023/04/17	JBAF	18/12/2024			Jibar Tradeable Future	7.7400	92.2600	7.9250	92.0750	2.390	0.0000	0.0000	0
2023/04/17	JBAF	19/03/2025			Jibar Tradeable Future	7.7800	92.2200	7.9550	92.0450	2.249	0.0000	0.0000	0
2023/04/17	R035	04/05/2023	10.55	Call	Bond Future	31.3800	0.0314	8.3100	0.0083	(73.518)	0	0	770
2023/04/17	R035	04/05/2023	10.55	Put	Bond Future	4,207.3500	4.2074	4,810.1200	4.8101	14.327	0	0	0
2023/04/17	R035	04/05/2023	13.18	Call	Bond Future	10,097.1700	10.0972	9,471.2800	9.4713	(6.199)	0	0	0
2023/04/17	R035	04/05/2023	13.18	Put	Bond Future	0.1500	0.0002	0.1000	0.0001	(33.333)	0	0	491
2023/04/17	R035	04/05/2023	12.46	Call	Bond Future	6,543.2200	6.5432	5,917.5800	5.9176	(9.562)	0	0	0
2023/04/17	R035	04/05/2023	12.46	Put	Bond Future	7.3300	0.0073	7.5300	0.0075	2.729	0	0	388
2023/04/17	R035	04/05/2023	11.20	Call	Bond Future	821.0500	0.8211	498.6400	0.4986	(39.268)	0	0	0
2023/04/17	R035	04/05/2023	11.21	Call	Bond Future	848.0900	0.8481	519.1100	0.5191	(38.791)	0	0	0
2023/04/17	R035	04/05/2023	11.22	Put	Bond Future	1,069.6000	1.0696	1,359.9100	1.3599	27.142	0	0	0
2023/04/17	R035	04/05/2023	10.60	Call	Bond Future	44.3500	0.0443	12.8400	0.0128	(71.048)	0	0	388
2023/04/17	R035	04/05/2023	10.60	Put	Bond Future	3,914.2000	3.9142	4,508.5300	4.5085	15.184	0	0	0
2023/04/17	R035	04/05/2023	11.05	Call	Bond Future	477.9100	0.4779	254.0000	0.2540	(46.852)	0	0	770
2023/04/17	R035	04/05/2023	11.05	Put	Bond Future	1,658.0600	1.6581	2,059.9900	2.0600	24.241	0	0	0
2023/04/17	R035	04/05/2023	11.17	Call	Bond Future	742.9700	0.7430	440.4000	0.4404	(40.724)	0	0	491
2023/04/17	R035	04/05/2023			Bond Future	11.2538	86.3233	11.3635	85.6974	0.975	0.0000	0.0000	37,127
2023/04/17	R035	04/05/2023	9.85	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	388
2023/04/17	R035	04/05/2023	9.85	Put	Bond Future	8,621.3300	8.6213	9,247.1100	9.2471	7.259	0	0	0
2023/04/17	R035	04/05/2023	10.42	Call	Bond Future	11.6200	0.0116	2.3900	0.0024	(79.432)	0	0	491
2023/04/17	R035	04/05/2023	10.42	Put	Bond Future	4,990.4800	4.9905	5,607.0900	5.6071	12.356	0	0	0
2023/04/17	R035	04/05/2023	11.80	Call	Bond Future	3,200.5800	3.2006	2,613.3600	2.6134	(18.347)	0	0	0
2023/04/17	R035	04/05/2023	11.80	Put	Bond Future	147.9300	0.1479	186.5500	0.1866	26.107	0	0	1,035
2023/04/17	R035	04/05/2023	11.87	Call	Bond Future	3,543.7200	3.5437	2,945.2500	2.9452	(16.888)	0	0	0
2023/04/17	R035	04/05/2023	11.87	Put	Bond Future	111.2300	0.1112	138.6000	0.1386	24.607	0	0	770
2023/04/17	R035	04/05/2023	11.20	Put	Bond Future	1,130.1800	1.1302	1,433.6100	1.4336	26.848	0	0	0
2023/04/17	R035	04/05/2023	11.21	Put	Bond Future	1,099.6000	1.0996	1,396.4600	1.3965	26.997	0	0	0
2023/04/17	R035	04/05/2023	11.22	Call	Bond Future	875.6600	0.8757	540.1300	0.5401	(38.317)	0	0	0
2023/04/17	R035	04/05/2023	11.17	Put	Bond Future	1,225.3000	1.2253	1,548.5700	1.5486	26.383	0	0	0
2023/04/17	R035	03/08/2023	12.00	Call	Bond Future	4,742.4000	4.7424	4,261.9000	4.2619	(10.132)	0	0	0
2023/04/17	R035	03/08/2023	12.00	Put	Bond Future	1,215.6600	1.2157	1,374.4500	1.3744	13.062	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/17	R035	03/08/2023			Bond Future		11.3546	88.1218	11.4687	87.4825	1.005	0.0000	0.0000	43,147
2023/04/17	R035	03/08/2023	11.98	Call	Bond Future	4,664.4800		4.6645	4,187.2900	4.1873	(10.230)	0	0	0
2023/04/17	R035	03/08/2023	11.98	Put	Bond Future	1,243.8500		1.2439	1,405.9500	1.4059	13.032	0	0	0
2023/04/17	R035	03/08/2023	11.99	Call	Bond Future	4,703.4700		4.7035	4,224.6200	4.2246	(10.181)	0	0	0
2023/04/17	R035	03/08/2023	11.99	Put	Bond Future	1,229.7600		1.2298	1,390.2000	1.3902	13.046	0	0	0
2023/04/17	R035	02/11/2023	12.85	Call	Bond Future	8,266.7500		8.2667	7,726.0700	7.7261	(6.540)	0	0	0
2023/04/17	R035	02/11/2023	12.85	Put	Bond Future	1,038.9100		1.0389	1,151.2000	1.1512	10.808	0	0	400
2023/04/17	R035	02/11/2023	11.41	Call	Bond Future	3,099.2200		3.0992	2,755.6100	2.7556	(11.087)	0	0	0
2023/04/17	R035	02/11/2023	11.41	Put	Bond Future	3,362.3000		3.3623	3,671.6600	3.6717	9.201	0	0	0
2023/04/17	R035	02/11/2023	11.42	Call	Bond Future	3,128.3300		3.1283	2,782.8700	2.7829	(11.043)	0	0	0
2023/04/17	R035	02/11/2023	11.42	Put	Bond Future	3,335.9000		3.3359	3,643.4100	3.6434	9.218	0	0	0
2023/04/17	R035	02/11/2023	11.12	Call	Bond Future	2,316.4500		2.3165	2,027.9100	2.0279	(12.456)	0	0	400
2023/04/17	R035	02/11/2023			Bond Future		11.4575	85.4900	11.5762	84.8370	1.036	0.0000	0.0000	99,680
2023/04/17	R035	02/11/2023	11.43	Call	Bond Future	3,157.5700		3.1576	2,810.2800	2.8103	(10.999)	0	0	0
2023/04/17	R035	02/11/2023	11.43	Put	Bond Future	3,309.6700		3.3097	3,615.3500	3.6154	9.236	0	0	0
2023/04/17	R035	02/11/2023	10.62	Call	Bond Future	1,279.5200		1.2795	1,085.8100	1.0858	(15.139)	0	0	400
2023/04/17	R035	02/11/2023	10.62	Put	Bond Future	6,095.5000		6.0955	6,554.7600	6.5548	7.534	0	0	0
2023/04/17	R035	02/11/2023	11.12	Put	Bond Future	4,212.1100		4.2121	4,576.5400	4.5765	8.652	0	0	0
2023/04/17	R035	01/02/2024	12.18	Put	Bond Future	2,588.6800		2.5887	2,810.9100	2.8109	8.585	0	0	0
2023/04/17	R035	01/02/2024	12.19	Call	Bond Future	5,895.4300		5.8954	5,449.1800	5.4492	(7.569)	0	0	0
2023/04/17	R035	01/02/2024	12.19	Put	Bond Future	2,571.6500		2.5717	2,792.6500	2.7926	8.594	0	0	0
2023/04/17	R035	01/02/2024	10.62	Call	Bond Future	1,674.4400		1.6744	1,464.6500	1.4647	(12.529)	0	0	400
2023/04/17	R035	01/02/2024	10.62	Put	Bond Future	7,000.6000		7.0006	7,458.0600	7.4581	6.535	0	0	0
2023/04/17	R035	01/02/2024	11.12	Put	Bond Future	5,143.7200		5.1437	5,521.4700	5.5215	7.344	0	0	0
2023/04/17	R035	01/02/2024			Bond Future		11.5599	87.3597	11.6835	86.6924	1.070	0.0000	0.0000	0
2023/04/17	R035	01/02/2024	13.46	Call	Bond Future	10,592.8400		10.5928	10,029.8700	10.0299	(5.315)	0	0	0
2023/04/17	R035	01/02/2024	13.46	Put	Bond Future	1,115.9100		1.1159	1,220.1900	1.2202	9.345	0	0	400
2023/04/17	R035	01/02/2024	12.18	Call	Bond Future	5,861.1700		5.8612	5,416.1500	5.4162	(7.593)	0	0	0
2023/04/17	R035	01/02/2024	12.20	Call	Bond Future	5,930.0400		5.9300	5,482.5600	5.4826	(7.546)	0	0	0
2023/04/17	R035	01/02/2024	12.20	Put	Bond Future	2,555.0300		2.5550	2,774.8000	2.7748	8.601	0	0	0
2023/04/17	R035	01/02/2024	11.12	Call	Bond Future	2,707.8600		2.7079	2,418.3600	2.4184	(10.691)	0	0	400
2023/04/17	R035	02/05/2024	11.19	Call	Bond Future	3,110.6600		3.1107	2,810.3900	2.8104	(9.653)	0	0	0
2023/04/17	R035	02/05/2024	11.19	Put	Bond Future	5,669.5200		5.6695	6,051.0000	6.0510	6.729	0	0	0
2023/04/17	R035	02/05/2024	11.20	Call	Bond Future	3,134.6500		3.1346	2,832.9300	2.8329	(9.625)	0	0	0
2023/04/17	R035	02/05/2024	11.20	Put	Bond Future	5,637.9400		5.6379	6,017.9700	6.0180	6.741	0	0	0
2023/04/17	R035	02/05/2024			Bond Future		11.6601	84.7535	11.7887	84.0718	1.103	0.0000	0.0000	0
2023/04/17	R035	02/05/2024	11.21	Call	Bond Future	3,158.3900		3.1584	2,855.2400	2.8552	(9.598)	0	0	0
2023/04/17	R035	02/05/2024	11.21	Put	Bond Future	5,606.1700		5.6062	5,984.7700	5.9848	6.753	0	0	0
2023/04/17	R186	04/05/2023		Call	Bond Future	9,859.0800		9.8591	9,442.4900	9.4425	(4.225)	0	0	0
2023/04/17	R186	04/05/2023	8.83	Put	Bond Future	256.0500		0.2561	354.5700	0.3546	38.477	0	0	0
2023/04/17	R186	04/05/2023	8.84	Call	Bond Future	1,071.9600		1.0720	750.8600	0.7509	(29.954)	0	0	0
2023/04/17	R186	04/05/2023			Bond Future	8.5787		109.8591	8.7105	109.4425	1.537	0.0000	0.0000	41,262
2023/04/17	R186	04/05/2023		Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/17	R186	04/05/2023	8.36	Call	Bond Future	224.7300		0.2247	101.0800	0.1011	(55.022)	0	0	200
2023/04/17	R186	04/05/2023	8.36	Put	Bond Future	920.5400		0.9205	1,213.4800	1.2135	31.823	0	0	200
2023/04/17	R186	04/05/2023	8.82	Call	Bond Future	1,024.9800		1.0250	710.0000	0.7100	(30.730)	0	0	0
2023/04/17	R186	04/05/2023	8.82	Put	Bond Future	264.0500		0.2641	365.6600	0.3657	38.481	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
2023/04/17	R186	04/05/2023	8.83	Call	Bond Future	1,048.3700	1.0484	730.3000	0.7303	(30.339)	0	0	0
2023/04/17	R186	04/05/2023	8.84	Put	Bond Future	248.2700	0.2483	343.7600	0.3438	38.462	0	0	0
2023/04/17	R186	03/08/2023	9.74	Call	Bond Future	3,578.1000	3.5781	3,207.4400	3.2074	(10.359)	0	0	0
2023/04/17	R186	03/08/2023	9.74	Put	Bond Future	229.5100	0.2295	284.6400	0.2846	24.021	0	0	0
2023/04/17	R186	03/08/2023	9.73	Put	Bond Future	232.9300	0.2329	288.8200	0.2888	23.994	0	0	0
2023/04/17	R186	03/08/2023			Bond Future	8.5905	106.8406	8.7341	106.4148	1.672	0.0000	0.0000	66,155
2023/04/17	R186	03/08/2023	9.75	Call	Bond Future	3,603.1500	3.6031	3,231.7200	3.2317	(10.308)	0	0	0
2023/04/17	R186	03/08/2023	9.75	Put	Bond Future	226.0200	0.2260	280.3800	0.2804	24.051	0	0	0
2023/04/17	R186	03/08/2023	9.73	Call	Bond Future	3,552.9700	3.5530	3,183.0700	3.1831	(10.411)	0	0	0
2023/04/17	R186	02/11/2023	9.40	Call	Bond Future	2,917.0900	2.9171	2,600.4300	2.6004	(10.855)	0	0	0
2023/04/17	R186	02/11/2023	9.40	Put	Bond Future	683.5300	0.6835	801.8000	0.8018	17.303	0	0	0
2023/04/17	R186	02/11/2023	9.15	Call	Bond Future	2,418.8100	2.4188	2,127.8300	2.1278	(12.030)	0	0	1,715
2023/04/17	R186	02/11/2023			Bond Future	8.5844	109.1153	8.7415	108.6804	1.830	0.0000	0.0000	15,692
2023/04/17	R186	02/11/2023	10.42	Call	Bond Future	5,202.1100	5.2021	4,816.1700	4.8162	(7.419)	0	0	0
2023/04/17	R186	02/11/2023	10.42	Put	Bond Future	258.5600	0.2586	307.5500	0.3075	18.947	0	0	1,715
2023/04/17	R186	02/11/2023	9.38	Call	Bond Future	2,876.0500	2.8761	2,561.3100	2.5613	(10.943)	0	0	0
2023/04/17	R186	02/11/2023	9.38	Put	Bond Future	696.5400	0.6965	816.7300	0.8167	17.255	0	0	0
2023/04/17	R186	02/11/2023	9.39	Call	Bond Future	2,896.5400	2.8965	2,580.8400	2.5808	(10.899)	0	0	0
2023/04/17	R186	02/11/2023	9.39	Put	Bond Future	690.0000	0.6900	809.2300	0.8092	17.280	0	0	0
2023/04/17	R186	02/11/2023	9.15	Put	Bond Future	863.4900	0.8635	1,007.4400	1.0074	16.671	0	0	0
2023/04/17	R186	01/02/2024	9.52	Put	Bond Future	784.9500	0.7850	909.1600	0.9092	15.824	0	0	0
2023/04/17	R186	01/02/2024	9.50	Call	Bond Future	3,201.1200	3.2011	2,882.4400	2.8824	(9.955)	0	0	0
2023/04/17	R186	01/02/2024	9.51	Call	Bond Future	3,220.3300	3.2203	2,900.8400	2.9008	(9.921)	0	0	0
2023/04/17	R186	01/02/2024			Bond Future	8.5534	106.1925	8.7263	105.7480	2.021	0.0000	0.0000	0
2023/04/17	R186	01/02/2024	9.52	Call	Bond Future	3,239.5600	3.2396	2,919.2800	2.9193	(9.887)	0	0	0
2023/04/17	R186	01/02/2024	9.50	Put	Bond Future	796.5600	0.7966	922.3700	0.9224	15.794	0	0	0
2023/04/17	R186	01/02/2024	9.51	Put	Bond Future	790.7400	0.7907	915.7400	0.9157	15.808	0	0	0
2023/04/17	R186	02/05/2024	8.01	Call	Bond Future	1,012.9900	1.0130	843.5000	0.8435	(16.732)	0	0	0
2023/04/17	R186	02/05/2024	8.01	Put	Bond Future	2,231.8000	2.2318	2,516.3900	2.5164	12.752	0	0	0
2023/04/17	R186	02/05/2024			Bond Future	8.5192	108.5082	8.7109	108.0542	2.250	0.0000	0.0000	0
2023/04/17	R186	02/05/2024	7.99	Call	Bond Future	992.3000	0.9923	825.0900	0.8251	(16.851)	0	0	0
2023/04/17	R186	02/05/2024	7.99	Put	Bond Future	2,259.3500	2.2594	2,546.2200	2.5462	12.697	0	0	0
2023/04/17	R186	02/05/2024	8.00	Call	Bond Future	1,002.4000	1.0024	834.0600	0.8341	(16.794)	0	0	0
2023/04/17	R186	02/05/2024	8.00	Put	Bond Future	2,245.3300	2.2453	2,531.0700	2.5311	12.726	0	0	0
2023/04/17	R197	04/05/2023			Bond Future	335.8921	335.8921	335.8365	335.8365	(0.017)	0.0000	0.0000	309
2023/04/17	R197	03/08/2023			Bond Future	333.8879	333.8879	333.8296	333.8296	(0.017)	0.0000	0.0000	0
2023/04/17	R197	02/11/2023			Bond Future	341.0754	341.0754	341.0157	341.0157	(0.018)	0.0000	0.0000	0
2023/04/17	R202	04/05/2023			Bond Future	253.4998	253.4998	253.4673	253.4673	(0.013)	0.0000	0.0000	4,492
2023/04/17	R202	03/08/2023			Bond Future	254.0184	254.0184	253.9839	253.9839	(0.014)	0.0000	0.0000	5,420
2023/04/17	R202	02/11/2023			Bond Future	259.4865	259.4865	259.4513	259.4513	(0.014)	0.0000	0.0000	0
2023/04/17	R202	01/02/2024			Bond Future	260.2640	260.2640	260.2279	260.2279	(0.014)	0.0000	0.0000	0
2023/04/17	R202	02/05/2024			Bond Future	265.9985	265.9985	265.9619	265.9619	(0.014)	0.0000	0.0000	0
2023/04/17	R209	04/05/2023	10.00	Call	Bond Future	0.1300	0.0001	0.0100	0.0000	(92.308)	0	0	500
2023/04/17	R209	04/05/2023	10.00	Put	Bond Future	7,051.2000	7.0512	7,599.3900	7.5994	7.774	0	0	0
2023/04/17	R209	04/05/2023	10.50	Call	Bond Future	12.9400	0.0129	2.8300	0.0028	(78.130)	0	0	4,500

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
2023/04/17	R209	04/05/2023	10.50	Put	Bond Future	4,248.7900	4.2488	4,786.9900	4.7870	12.667	0	0	0
2023/04/17	R209	04/05/2023	11.50	Put	Bond Future	475.3900	0.4754	612.0300	0.6120	28.743	0	0	0
2023/04/17	R209	04/05/2023	11.09	Call	Bond Future	401.5300	0.4015	211.2600	0.2113	(47.386)	0	0	0
2023/04/17	R209	04/05/2023	11.09	Put	Bond Future	1,504.0700	1.5041	1,862.1100	1.8621	23.805	0	0	0
2023/04/17	R209	04/05/2023	11.10	Call	Bond Future	417.9100	0.4179	222.1000	0.2221	(46.855)	0	0	0
2023/04/17	R209	04/05/2023	11.10	Put	Bond Future	1,469.0200	1.4690	1,821.5200	1.8215	23.996	0	0	0
2023/04/17	R209	04/05/2023			Bond Future	11.3068	66.7590	11.4165	66.2106	0.970	0.0000	0.0000	19,549
2023/04/17	R209	04/05/2023	11.00	Call	Bond Future	273.5900	0.2736	130.6500	0.1306	(52.246)	0	0	1,250
2023/04/17	R209	04/05/2023	11.00	Put	Bond Future	1,841.4100	1.8414	2,246.7800	2.2468	22.014	0	0	8,250
2023/04/17	R209	04/05/2023	11.50	Call	Bond Future	1,437.0300	1.4370	1,025.3600	1.0254	(28.647)	0	0	2,250
2023/04/17	R209	04/05/2023	12.50	Call	Bond Future	5,643.9100	5.6439	5,095.8400	5.0958	(9.711)	0	0	0
2023/04/17	R209	04/05/2023	12.50	Put	Bond Future	7.1300	0.0071	7.3700	0.0074	3.366	0	0	9,750
2023/04/17	R209	04/05/2023	11.11	Call	Bond Future	434.6700	0.4347	233.2900	0.2333	(46.329)	0	0	0
2023/04/17	R209	04/05/2023	11.11	Put	Bond Future	1,434.4200	1.4344	1,781.3500	1.7813	24.186	0	0	0
2023/04/17	R209	03/08/2023	11.95	Put	Bond Future	1,191.2900	1.1913	1,343.4200	1.3434	12.770	0	0	0
2023/04/17	R209	03/08/2023	10.70	Call	Bond Future	599.2700	0.7593	604.5000	0.6045	(20.384)	0	0	1,800
2023/04/17	R209	03/08/2023	11.93	Call	Bond Future	3,779.2900	3.7793	3,374.4200	3.3744	(10.713)	0	0	0
2023/04/17	R209	03/08/2023	11.94	Call	Bond Future	3,812.4600	3.8125	3,406.0400	3.4060	(10.660)	0	0	0
2023/04/17	R209	03/08/2023	10.00	Call	Bond Future	169.0100	0.1690	121.3700	0.1214	(28.188)	0	0	1,800
2023/04/17	R209	03/08/2023	10.00	Put	Bond Future	7,641.7900	7.6418	8,154.2500	8.1542	6.706	0	0	0
2023/04/17	R209	03/08/2023			Bond Future	11.3991	68.1499	11.5127	67.5898	0.997	0.0000	0.0000	8,708
2023/04/17	R209	03/08/2023	11.95	Call	Bond Future	3,845.5800	3.8456	3,437.6100	3.4376	(10.609)	0	0	0
2023/04/17	R209	03/08/2023	10.70	Put	Bond Future	4,355.3000	4.3553	4,760.6300	4.7606	9.307	0	0	0
2023/04/17	R209	03/08/2023	11.93	Put	Bond Future	1,218.7200	1.2187	1,373.9500	1.3740	12.737	0	0	0
2023/04/17	R209	03/08/2023	11.94	Put	Bond Future	1,205.0000	1.2050	1,358.6800	1.3587	12.754	0	0	0
2023/04/17	R209	02/11/2023	11.33	Call	Bond Future	2,452.7900	2.4528	2,168.6300	2.1686	(11.585)	0	0	0
2023/04/17	R209	02/11/2023	11.33	Put	Bond Future	3,240.1600	3.2402	3,528.0300	3.5280	8.884	0	0	0
2023/04/17	R209	02/11/2023	11.34	Call	Bond Future	2,477.2100	2.4772	2,191.3900	2.1914	(11.538)	0	0	0
2023/04/17	R209	02/11/2023	11.34	Put	Bond Future	3,214.9100	3.2149	3,501.1200	3.5011	8.903	0	0	0
2023/04/17	R209	02/11/2023			Bond Future	11.4897	66.4480	11.6075	65.8760	1.025	0.0000	0.0000	0
2023/04/17	R209	02/11/2023	11.35	Call	Bond Future	2,501.7500	2.5018	2,214.2700	2.2143	(11.491)	0	0	0
2023/04/17	R209	02/11/2023	11.35	Put	Bond Future	3,189.8300	3.1898	3,474.3800	3.4744	8.921	0	0	0
2023/04/17	R209	01/02/2024	12.14	Call	Bond Future	5,011.9700	5.0120	4,626.0100	4.6260	(7.701)	0	0	0
2023/04/17	R209	01/02/2024	12.14	Put	Bond Future	2,368.0600	2.3681	2,566.6900	2.5667	8.388	0	0	0
2023/04/17	R209	01/02/2024	12.13	Put	Bond Future	2,383.7600	2.3838	2,583.5100	2.5835	8.380	0	0	0
2023/04/17	R209	01/02/2024			Bond Future	11.5761	67.9013	11.6980	67.3167	1.053	0.0000	0.0000	0
2023/04/17	R209	01/02/2024	12.12	Call	Bond Future	4,952.2600	4.9523	4,568.5300	4.5685	(7.749)	0	0	0
2023/04/17	R209	01/02/2024	12.12	Put	Bond Future	2,399.5700	2.3996	2,600.4300	2.6004	8.371	0	0	0
2023/04/17	R209	01/02/2024	12.13	Call	Bond Future	4,982.0900	4.9821	4,597.2500	4.5973	(7.724)	0	0	0
2023/04/17	R209	02/05/2024	11.17	Call	Bond Future	2,737.6900	2.7377	2,475.2800	2.4753	(9.585)	0	0	0
2023/04/17	R209	02/05/2024	11.17	Put	Bond Future	5,164.4200	5.1644	5,499.2900	5.4993	6.484	0	0	0
2023/04/17	R209	02/05/2024	11.18	Call	Bond Future	2,758.7700	2.7588	2,495.0900	2.4951	(9.558)	0	0	0
2023/04/17	R209	02/05/2024	11.18	Put	Bond Future	5,135.5400	5.1355	5,469.1400	5.4691	6.496	0	0	0
2023/04/17	R209	02/05/2024			Bond Future	11.6677	66.2295	11.7941	65.6322	1.083	0.0000	0.0000	0
2023/04/17	R209	02/05/2024	11.19	Call	Bond Future	2,779.9400	2.7799	2,514.9900	2.5150	(9.531)	0	0	0
2023/04/17	R209	02/05/2024	11.19	Put	Bond Future	5,106.8100	5.1068	5,439.1400	5.4391	6.508	0	0	0
2023/04/17	R210	04/05/2023			Bond Future	224.5719	224.5719	224.5384	224.5384	(0.015)	0.0000	0.0000	132

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/17	R210	03/08/2023			Bond Future	229.3064		229.3064	229.2710	229.2710	(0.015)	0.0000	0.0000	371
2023/04/17	R210	02/11/2023			Bond Future	231.0815		231.0815	231.0453	231.0453	(0.016)	0.0000	0.0000	0
2023/04/17	R210	01/02/2024			Bond Future	236.1870		236.1870	236.1499	236.1499	(0.016)	0.0000	0.0000	0
2023/04/17	R210	02/05/2024			Bond Future	238.1454		238.1454	238.1077	238.1077	(0.016)	0.0000	0.0000	0
2023/04/17	R213	04/05/2023	10.75	Call	Bond Future	1,952.8800		1.9529	1,515.2000	1.5152	(22.412)	0	0	0
2023/04/17	R213	04/05/2023	10.75	Put	Bond Future	280.5700		0.2806	351.8800	0.3519	25.416	0	0	0
2023/04/17	R213	04/05/2023			Bond Future	10.3854		83.4968	10.4953	82.9878	1.059	0.0000	0.0000	9,466
2023/04/17	R213	04/05/2023	10.73	Call	Bond Future	1,879.9300		1.8799	1,447.6200	1.4476	(22.996)	0	0	0
2023/04/17	R213	04/05/2023	10.73	Put	Bond Future	298.2200		0.2982	374.9000	0.3749	25.713	0	0	0
2023/04/17	R213	04/05/2023	10.74	Call	Bond Future	1,916.2900		1.9163	1,481.2600	1.4813	(22.702)	0	0	0
2023/04/17	R213	04/05/2023	10.74	Put	Bond Future	289.2700		0.2893	363.2300	0.3632	25.568	0	0	0
2023/04/17	R213	03/08/2023	11.62	Put	Bond Future	426.3500		0.4263	493.9800	0.4940	15.863	0	0	0
2023/04/17	R213	03/08/2023	11.63	Call	Bond Future	5,483.6600		5.4837	5,030.4500	5.0305	(8.265)	0	0	0
2023/04/17	R213	03/08/2023			Bond Future	10.4683		85.2365	10.5834	84.7165	1.099	0.0000	0.0000	27,237
2023/04/17	R213	03/08/2023	11.61	Call	Bond Future	5,411.4000		5.4114	4,959.9300	4.9599	(8.343)	0	0	0
2023/04/17	R213	03/08/2023	11.61	Put	Bond Future	432.0800		0.4321	500.5900	0.5006	15.856	0	0	0
2023/04/17	R213	03/08/2023	11.62	Call	Bond Future	5,447.5700		5.4476	4,995.2200	4.9952	(8.304)	0	0	0
2023/04/17	R213	03/08/2023	11.63	Put	Bond Future	420.5800		0.4206	487.3500	0.4873	15.876	0	0	0
2023/04/17	R213	02/11/2023	11.13	Call	Bond Future	4,061.0100		4.0610	3,698.1000	3.6981	(8.936)	0	0	0
2023/04/17	R213	02/11/2023	11.13	Put	Bond Future	1,558.3200		1.5583	1,726.5100	1.7265	10.793	0	0	0
2023/04/17	R213	02/11/2023			Bond Future	10.5535		83.4956	10.6740	82.9645	1.142	0.0000	0.0000	566
2023/04/17	R213	02/11/2023	11.11	Call	Bond Future	4,002.6900		4.0027	3,642.2300	3.6422	(9.005)	0	0	0
2023/04/17	R213	02/11/2023	11.11	Put	Bond Future	1,585.2100		1.5852	1,755.8500	1.7559	10.765	0	0	0
2023/04/17	R213	02/11/2023	11.12	Call	Bond Future	4,031.8100		4.0318	3,670.1200	3.6701	(8.971)	0	0	0
2023/04/17	R213	02/11/2023	11.12	Put	Bond Future	1,571.7100		1.5717	1,741.1200	1.7411	10.779	0	0	0
2023/04/17	R213	01/02/2024	11.70	Call	Bond Future	5,821.7200		5.8217	5,417.4400	5.4174	(6.944)	0	0	0
2023/04/17	R213	01/02/2024	11.70	Put	Bond Future	1,391.6700		1.3917	1,530.1900	1.5302	9.954	0	0	0
2023/04/17	R213	01/02/2024	11.71	Call	Bond Future	5,852.3600		5.8524	5,447.2300	5.4472	(6.923)	0	0	0
2023/04/17	R213	01/02/2024	11.71	Put	Bond Future	1,382.0800		1.3821	1,519.7500	1.5197	9.961	0	0	0
2023/04/17	R213	01/02/2024			Bond Future	10.6369		85.3216	10.7633	84.7788	1.188	0.0000	0.0000	0
2023/04/17	R213	01/02/2024	11.72	Call	Bond Future	5,882.7900		5.8828	5,476.8000	5.4768	(6.901)	0	0	0
2023/04/17	R213	01/02/2024	11.72	Put	Bond Future	1,372.3100		1.3723	1,509.1200	1.5091	9.969	0	0	0
2023/04/17	R213	02/05/2024	10.30	Call	Bond Future	2,302.6800		2.3027	2,061.7000	2.0617	(10.465)	0	0	0
2023/04/17	R213	02/05/2024	10.30	Put	Bond Future	4,085.8700		4.0859	4,399.4200	4.3994	7.674	0	0	0
2023/04/17	R213	02/05/2024			Bond Future	10.7184		83.6243	10.8509	83.0698	1.236	0.0000	0.0000	0
2023/04/17	R213	02/05/2024	10.28	Call	Bond Future	2,264.3000		2.2643	2,025.8400	2.0258	(10.531)	0	0	0
2023/04/17	R213	02/05/2024	10.28	Put	Bond Future	4,133.9300		4.1339	4,450.0000	4.4500	7.646	0	0	0
2023/04/17	R213	02/05/2024	10.29	Call	Bond Future	2,283.4500		2.2834	2,043.7300	2.0437	(10.498)	0	0	0
2023/04/17	R213	02/05/2024	10.29	Put	Bond Future	4,109.8500		4.1099	4,424.6600	4.4247	7.660	0	0	0
2023/04/17	R214	04/05/2023	11.36	Call	Bond Future	311.8600		0.3119	151.0900	0.1511	(51.552)	0	0	0
2023/04/17	R214	04/05/2023	11.36	Put	Bond Future	1,893.2400		1.8932	2,317.1800	2.3172	22.392	0	0	0
2023/04/17	R214	04/05/2023	11.37	Call	Bond Future	325.4400		0.3254	159.4000	0.1594	(51.020)	0	0	0
2023/04/17	R214	04/05/2023	11.37	Put	Bond Future	1,853.4300		1.8534	2,272.1000	2.2721	22.589	0	0	0
2023/04/17	R214	04/05/2023			Bond Future	11.6619		62.8315	11.7766	62.2468	0.984	0.0000	0.0000	12,180
2023/04/17	R214	04/05/2023	11.38	Call	Bond Future	339.3800		0.3394	168.0100	0.1680	(50.495)	0	0	0
2023/04/17	R214	04/05/2023	11.38	Put	Bond Future	1,814.0500		1.8141	2,227.3900	2.2274	22.785	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
2023/04/17	R214	03/08/2023	12.14	Call	Bond Future	3,397.6700	3.3977	2,993.0400	2.9930	(11.909)	0	0	0
2023/04/17	R214	03/08/2023	12.14	Put	Bond Future	1,495.3200	1.4953	1,687.9000	1.6879	12.879	0	0	0
2023/04/17	R214	03/08/2023	12.15	Call	Bond Future	3,429.6800	3.4297	3,023.2500	3.0232	(11.850)	0	0	0
2023/04/17	R214	03/08/2023	12.15	Put	Bond Future	1,479.1000	1.4791	1,669.8800	1.6699	12.898	0	0	0
2023/04/17	R214	03/08/2023			Bond Future	11.7554	64.1406	11.8741	63.5434	1.010	0.0000	0.0000	14,224
2023/04/17	R214	03/08/2023	12.16	Call	Bond Future	3,461.7900	3.4618	3,053.5700	3.0536	(11.792)	0	0	0
2023/04/17	R214	03/08/2023	12.16	Put	Bond Future	1,463.0500	1.4631	1,652.0400	1.6520	12.918	0	0	0
2023/04/17	R214	02/11/2023	11.45	Put	Bond Future	4,113.5000	4.1135	4,459.9400	4.4599	8.422	0	0	0
2023/04/17	R214	02/11/2023	11.46	Call	Bond Future	2,081.4900	2.0815	1,816.1600	1.8162	(12.747)	0	0	0
2023/04/17	R214	02/11/2023	11.46	Put	Bond Future	4,082.8800	4.0829	4,427.5400	4.4275	8.442	0	0	0
2023/04/17	R214	02/11/2023			Bond Future	11.8500	62.2045	11.9728	61.5945	1.036	0.0000	0.0000	0
2023/04/17	R214	02/11/2023	11.45	Call	Bond Future	2,059.4600	2.0595	1,795.9100	1.7959	(12.797)	0	0	0
2023/04/17	R214	02/11/2023	11.47	Call	Bond Future	2,103.6400	2.1036	1,836.5400	1.8365	(12.697)	0	0	0
2023/04/17	R214	02/11/2023	11.47	Put	Bond Future	4,052.4400	4.0524	4,395.3300	4.3953	8.461	0	0	0
2023/04/17	R214	01/02/2024	12.16	Call	Bond Future	4,249.6800	4.2497	3,881.0600	3.8811	(8.674)	0	0	0
2023/04/17	R214	01/02/2024	12.16	Put	Bond Future	3,195.2500	3.1952	3,450.0100	3.4500	7.973	0	0	0
2023/04/17	R214	01/02/2024			Bond Future	11.9437	63.5650	12.0709	62.9416	1.065	0.0000	0.0000	0
2023/04/17	R214	01/02/2024	12.14	Call	Bond Future	4,193.7000	4.1937	3,827.6700	3.8277	(8.728)	0	0	0
2023/04/17	R214	01/02/2024	12.14	Put	Bond Future	3,235.5800	3.2356	3,492.9300	3.4929	7.954	0	0	0
2023/04/17	R214	01/02/2024	12.15	Call	Bond Future	4,221.5400	4.2215	3,854.2200	3.8542	(8.701)	0	0	0
2023/04/17	R214	01/02/2024	12.15	Put	Bond Future	3,215.2400	3.2152	3,471.3000	3.4713	7.964	0	0	0
2023/04/17	R214	02/05/2024	11.46	Call	Bond Future	2,757.4000	2.7574	2,484.1400	2.4841	(9.910)	0	0	0
2023/04/17	R214	02/05/2024	11.46	Put	Bond Future	5,666.6500	5.6666	6,030.2700	6.0303	6.417	0	0	0
2023/04/17	R214	02/05/2024	11.47	Call	Bond Future	2,777.8900	2.7779	2,503.3100	2.5033	(9.884)	0	0	0
2023/04/17	R214	02/05/2024	11.47	Put	Bond Future	5,634.7000	5.6347	5,997.0000	5.9970	6.430	0	0	0
2023/04/17	R214	02/05/2024			Bond Future	12.0346	61.6472	12.1661	61.0103	1.093	0.0000	0.0000	0
2023/04/17	R214	02/05/2024	11.48	Call	Bond Future	2,798.4700	2.7985	2,522.5600	2.5226	(9.859)	0	0	0
2023/04/17	R214	02/05/2024	11.48	Put	Bond Future	5,602.9000	5.6029	5,963.8700	5.9639	6.443	0	0	0
2023/04/17	R248	04/05/2023	10.40	Call	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	1,500
2023/04/17	R248	04/05/2023	10.40	Put	Bond Future	9,972.0600	9.9721	10,589.2400	10.5892	6.189	0	0	0
2023/04/17	R248	04/05/2023	11.10	Call	Bond Future	37.6600	0.0377	11.4200	0.0114	(69.676)	0	0	1,500
2023/04/17	R248	04/05/2023	11.35	Call	Bond Future	169.4700	0.1695	73.6000	0.0736	(56.570)	0	0	0
2023/04/17	R248	04/05/2023	11.35	Put	Bond Future	3,295.3500	3.2954	3,816.7200	3.8167	15.821	0	0	0
2023/04/17	R248	04/05/2023			Bond Future	11.8332	77.0834	11.9328	76.4661	0.842	0.0000	0.0000	68,260
2023/04/17	R248	04/05/2023	11.10	Put	Bond Future	4,871.0100	4.8710	5,462.0100	5.4620	12.133	0	0	0
2023/04/17	R248	04/05/2023	11.33	Call	Bond Future	152.4300	0.1524	64.5500	0.0646	(57.653)	0	0	0
2023/04/17	R248	04/05/2023	11.33	Put	Bond Future	3,412.5800	3.4126	3,941.9400	3.9419	15.512	0	0	0
2023/04/17	R248	04/05/2023	11.34	Call	Bond Future	160.7600	0.1608	68.9500	0.0689	(57.110)	0	0	0
2023/04/17	R248	04/05/2023	11.34	Put	Bond Future	3,353.7300	3.3537	3,879.1600	3.8792	15.667	0	0	0
2023/04/17	R248	03/08/2023	12.11	Call	Bond Future	3,492.2400	3.4922	3,099.7100	3.0997	(11.240)	0	0	0
2023/04/17	R248	03/08/2023	12.11	Put	Bond Future	2,416.2700	2.4163	2,654.2100	2.6542	9.847	0	0	0
2023/04/17	R248	03/08/2023			Bond Future	11.9328	78.6894	12.0361	78.0590	0.866	0.0000	0.0000	171,858
2023/04/17	R248	03/08/2023	12.10	Call	Bond Future	3,456.7300	3.4567	3,066.2500	3.0663	(11.296)	0	0	0
2023/04/17	R248	03/08/2023	12.10	Put	Bond Future	2,440.7300	2.4407	2,680.7200	2.6807	9.833	0	0	0
2023/04/17	R248	03/08/2023	12.09	Call	Bond Future	3,421.3600	3.4214	3,032.9400	3.0329	(11.353)	0	0	0
2023/04/17	R248	03/08/2023	12.09	Put	Bond Future	2,465.4200	2.4654	2,707.4700	2.7075	9.818	0	0	0
2023/04/17	R248	02/11/2023	11.48	Call	Bond Future	2,189.0200	2.1890	1,931.8600	1.9319	(11.748)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/17	R248	02/11/2023	11.49	Put	Bond Future	5,638.0300	5.6380	6,022.9600	6.0230	6.827	0	0	0
2023/04/17	R248	02/11/2023	11.47	Call	Bond Future	2,165.2500	2.1653	1,909.9300	1.9099	(11.792)	0	0	0
2023/04/17	R248	02/11/2023			Bond Future	12.0335	75.9203	12.1406	75.2764	0.890	0.0000	0.0000	11,069
2023/04/17	R248	02/11/2023	11.48	Put	Bond Future	5,679.5000	5.6795	6,066.2700	6.0663	6.810	0	0	0
2023/04/17	R248	02/11/2023	11.49	Call	Bond Future	2,213.1500	2.2131	1,954.1500	1.9541	(11.703)	0	0	0
2023/04/17	R248	02/11/2023	11.47	Put	Bond Future	5,721.4200	5.7214	6,110.0300	6.1100	6.792	0	0	0
2023/04/17	R248	01/02/2024	12.15	Call	Bond Future	4,571.1100	4.5711	4,205.2300	4.2052	(8.004)	0	0	0
2023/04/17	R248	01/02/2024	12.15	Put	Bond Future	4,474.3800	4.4744	4,766.5500	4.7665	6.530	0	0	0
2023/04/17	R248	01/02/2024	12.14	Call	Bond Future	4,539.3300	4.5393	4,174.8600	4.1749	(8.029)	0	0	0
2023/04/17	R248	01/02/2024	12.14	Put	Bond Future	4,502.1700	4.5022	4,795.7500	4.7957	6.521	0	0	0
2023/04/17	R248	01/02/2024			Bond Future	12.1338	77.5807	12.2449	76.9227	0.916	0.0000	0.0000	0
2023/04/17	R248	01/02/2024	12.16	Call	Bond Future	4,603.2500	4.6032	4,235.9600	4.2360	(7.979)	0	0	0
2023/04/17	R248	01/02/2024	12.16	Put	Bond Future	4,447.0300	4.4470	4,737.7900	4.7378	6.538	0	0	0
2023/04/17	R248	02/05/2024	11.47	Call	Bond Future	2,867.4300	2.8674	2,602.6100	2.6026	(9.235)	0	0	0
2023/04/17	R248	02/05/2024	11.48	Put	Bond Future	7,554.9900	7.5550	7,961.0700	7.9611	5.375	0	0	0
2023/04/17	R248	02/05/2024	11.46	Call	Bond Future	2,844.4100	2.8444	2,581.0000	2.5810	(9.261)	0	0	0
2023/04/17	R248	02/05/2024			Bond Future	12.2311	74.8247	12.3463	74.1524	0.942	0.0000	0.0000	13,000
2023/04/17	R248	02/05/2024	11.47	Put	Bond Future	7,597.4200	7.5974	8,004.9200	8.0049	5.364	0	0	0
2023/04/17	R248	02/05/2024	11.48	Call	Bond Future	2,890.5600	2.8906	2,624.3200	2.6243	(9.211)	0	0	0
2023/04/17	R248	02/05/2024	11.46	Put	Bond Future	7,640.0600	7.6401	8,048.9700	8.0490	5.352	0	0	0

Total

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