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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/05/2023 TO 04/05/2023

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
2023/05/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	2025	04/05/2023		Bond Future	168.8130	168.8130	168.8596	168.8596	0.028	0.0000	0.0000	0
2023/05/04	2025	03/08/2023		Bond Future	170.6238	170.6238	170.6704	170.6704	0.027	0.0000	0.0000	6,158
2023/05/04	2025	02/11/2023		Bond Future	174.3364	174.3364	174.3840	174.3840	0.027	0.0000	0.0000	0
2023/05/04	2025	01/02/2024		Bond Future	176.3952	176.3952	176.4437	176.4437	0.027	0.0000	0.0000	0
2023/05/04	2025	02/05/2024		Bond Future	180.3863	180.3863	180.4360	180.4360	0.028	0.0000	0.0000	0
2023/05/04	2029	04/05/2023		Bond Future	122.4449	122.4449	122.5942	122.5942	0.122	0.0000	0.0000	0
2023/05/04	2029	03/08/2023		Bond Future	125.0407	125.0407	125.1925	125.1925	0.121	0.0000	0.0000	1,976

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
2023/05/04	2029	02/11/2023			Bond Future	126.4149	126.4149	126.5699	126.5699	0.123	0.0000	0.0000	0
2023/05/04	2029	01/02/2024			Bond Future	129.2260	129.2260	129.3845	129.3845	0.123	0.0000	0.0000	0
2023/05/04	2029	02/05/2024			Bond Future	130.7630	130.7630	130.9249	130.9249	0.124	0.0000	0.0000	0
2023/05/04	2030	04/05/2023	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2030	04/05/2023	9.03	Put	Bond Future	5,019.8000	5.0198	4,880.2100	4.8802	(2.781)	0	0	0
2023/05/04	2030	04/05/2023	9.58	Put	Bond Future	2,423.1900	2.4232	2,283.6000	2.2836	(5.761)	0	0	0
2023/05/04	2030	04/05/2023	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2030	04/05/2023	9.67	Put	Bond Future	2,006.8100	2.0068	1,867.2200	1.8672	(6.956)	0	0	0
2023/05/04	2030	04/05/2023	11.34	Call	Bond Future	5,307.0700	5.3071	5,446.6600	5.4467	2.630	0	0	0
2023/05/04	2030	04/05/2023	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2030	04/05/2023	10.52	Call	Bond Future	1,811.4400	1.8114	1,951.0300	1.9510	7.706	0	0	0
2023/05/04	2030	04/05/2023	10.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2030	04/05/2023	10.53	Call	Bond Future	1,855.1600	1.8552	1,994.7500	1.9947	7.524	0	0	0
2023/05/04	2030	04/05/2023	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2030	04/05/2023	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2030	04/05/2023	9.78	Put	Bond Future	1,501.1100	1.5011	1,361.5200	1.3615	(9.299)	0	0	0
2023/05/04	2030	04/05/2023	10.00	Call	Bond Future	16.8900	0.0169	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2030	04/05/2023	10.00	Put	Bond Future	517.0400	0.5170	360.5600	0.3606	(30.265)	0	0	0
2023/05/04	2030	04/05/2023	10.42	Call	Bond Future	1,372.8400	1.3728	1,512.3300	1.5123	10.161	0	0	0
2023/05/04	2030	04/05/2023	10.42	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2030	04/05/2023			Bond Future	10.1111	92.0131	10.0800	92.1527	(0.307)	0.0000	0.0000	0
2023/05/04	2030	04/05/2023	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2030	04/05/2023	12.04	Call	Bond Future	8,153.0600	8.1531	8,292.6500	8.2926	1.712	0	0	0
2023/05/04	2030	04/05/2023	12.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2030	04/05/2023	12.50	Call	Bond Future	9,957.1400	9.9571	10,096.7300	10.0967	1.402	0	0	0
2023/05/04	2030	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2030	04/05/2023	12.57	Call	Bond Future	10,227.2000	10.2272	10,366.7900	10.3668	1.365	0	0	0
2023/05/04	2030	04/05/2023	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2030	04/05/2023	10.65	Call	Bond Future	2,377.6500	2.3776	2,517.2400	2.5172	5.871	0	0	0
2023/05/04	2030	04/05/2023	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2030	04/05/2023	11.62	Call	Bond Future	6,460.3400	6.4603	6,599.9300	6.5999	2.161	0	0	0
2023/05/04	2030	04/05/2023	11.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2030	04/05/2023	10.54	Call	Bond Future	1,898.8500	1.8988	2,038.4400	2.0384	7.351	0	0	0
2023/05/04	2030	04/05/2023	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2030	03/08/2023	12.89	Call	Bond Future	10,825.4200	10.8254	10,920.2000	10.9202	0.876	0	0	0
2023/05/04	2030	03/08/2023	12.89	Put	Bond Future	13.4200	0.0134	12.0900	0.0121	(9.911)	0	0	350
2023/05/04	2030	03/08/2023	11.35	Call	Bond Future	5,126.4000	5.1264	5,205.7900	5.2058	1.549	0	0	0
2023/05/04	2030	03/08/2023	11.36	Put	Bond Future	278.4600	0.2785	261.9500	0.2620	(5.929)	0	0	0
2023/05/04	2030	03/08/2023	10.40	Call	Bond Future	2,076.0900	2.0761	2,125.2500	2.1253	2.368	0	0	1,012
2023/05/04	2030	03/08/2023	10.65	Call	Bond Future	2,780.4100	2.7804	2,839.3800	2.8394	2.121	0	0	350
2023/05/04	2030	03/08/2023	10.65	Put	Bond Future	838.6900	0.8387	801.5500	0.8016	(4.428)	0	0	0
2023/05/04	2030	03/08/2023	11.34	Call	Bond Future	5,090.3400	5.0903	5,169.5200	5.1695	1.555	0	0	0
2023/05/04	2030	03/08/2023	11.34	Put	Bond Future	287.5500	0.2875	270.6200	0.2706	(5.888)	0	0	0
2023/05/04	2030	03/08/2023			Bond Future	10.1976	89.9335	10.1756	90.0296	(0.216)	0.0000	0.0000	94,898
2023/05/04	2030	03/08/2023	11.35	Put	Bond Future	283.0200	0.2830	266.3000	0.2663	(5.908)	0	0	0
2023/05/04	2030	03/08/2023	11.36	Call	Bond Future	5,162.4100	5.1624	5,242.0100	5.2420	1.542	0	0	0
2023/05/04	2030	03/08/2023	12.59	Call	Bond Future	9,720.7300	9.7207	9,814.3100	9.8143	0.963	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
2023/05/04	2030	03/08/2023	12.59	Put	Bond Future	28.6100	0.0286	26.0800	0.0261	(8.843)	0	0	1,012
2023/05/04	2030	03/08/2023	10.40	Put	Bond Future	1,200.8900	1.2009	1,153.9400	1.1539	(3.910)	0	0	0
2023/05/04	2030	02/11/2023	10.80	Call	Bond Future	3,582.7800	3.5828	3,642.0100	3.6420	1.653	0	0	0
2023/05/04	2030	02/11/2023	10.80	Put	Bond Future	1,375.3600	1.3754	1,336.4500	1.3365	(2.829)	0	0	0
2023/05/04	2030	02/11/2023	10.81	Call	Bond Future	3,611.0300	3.6110	3,670.5100	3.6705	1.647	0	0	0
2023/05/04	2030	02/11/2023	10.81	Put	Bond Future	1,362.6700	1.3627	1,324.0100	1.3240	(2.837)	0	0	0
2023/05/04	2030	02/11/2023	9.57	Call	Bond Future	998.8300	0.9988	1,023.4900	1.0235	2.469	0	0	800
2023/05/04	2030	02/11/2023	9.57	Put	Bond Future	4,015.9000	4.0159	3,942.4200	3.9424	(1.830)	0	0	0
2023/05/04	2030	02/11/2023	10.07	Call	Bond Future	1,810.4700	1.8105	1,849.0900	1.8491	2.133	0	0	800
2023/05/04	2030	02/11/2023	10.07	Put	Bond Future	2,657.9500	2.6580	2,598.4300	2.5984	(2.239)	0	0	0
2023/05/04	2030	02/11/2023			Bond Future	10.2694	91.8691	10.2462	91.9672	(0.226)	0.0000	0.0000	10
2023/05/04	2030	02/11/2023	11.57	Call	Bond Future	5,952.6900	5.9527	6,028.3000	6.0283	1.270	0	0	0
2023/05/04	2030	02/11/2023	11.57	Put	Bond Future	661.7200	0.6617	639.1900	0.6392	(3.405)	0	0	800
2023/05/04	2030	02/11/2023	10.82	Call	Bond Future	3,639.3600	3.6394	3,699.0900	3.6991	1.641	0	0	0
2023/05/04	2030	02/11/2023	10.82	Put	Bond Future	1,350.0800	1.3501	1,311.6700	1.3117	(2.845)	0	0	0
2023/05/04	2030	01/02/2024	11.37	Call	Bond Future	5,289.0900	5.2891	5,358.9000	5.3589	1.320	0	0	0
2023/05/04	2030	01/02/2024	11.37	Put	Bond Future	1,185.9900	1.1860	1,155.5400	1.1555	(2.567)	0	0	0
2023/05/04	2030	01/02/2024	12.10	Put	Bond Future	680.1500	0.6802	660.6000	0.6606	(2.874)	0	0	400
2023/05/04	2030	01/02/2024	9.57	Put	Bond Future	4,452.7700	4.4528	4,380.6000	4.3806	(1.621)	0	0	0
2023/05/04	2030	01/02/2024	9.93	Call	Bond Future	1,782.9900	1.7830	1,819.7900	1.8198	2.064	0	0	1,360
2023/05/04	2030	01/02/2024	9.93	Put	Bond Future	3,473.8600	3.4739	3,410.4000	3.4104	(1.827)	0	0	0
2023/05/04	2030	01/02/2024			Bond Future	10.3382	89.8854	10.3137	89.9856	(0.237)	0.0000	0.0000	0
2023/05/04	2030	01/02/2024	11.36	Call	Bond Future	5,259.6700	5.2597	5,329.3000	5.3293	1.324	0	0	0
2023/05/04	2030	01/02/2024	11.36	Put	Bond Future	1,195.2000	1.1952	1,164.5700	1.1646	(2.563)	0	0	0
2023/05/04	2030	01/02/2024	12.10	Call	Bond Future	7,544.7600	7.5448	7,625.4700	7.6255	1.070	0	0	0
2023/05/04	2030	01/02/2024	10.07	Call	Bond Future	2,033.9000	2.0339	2,074.2500	2.0743	1.984	0	0	400
2023/05/04	2030	01/02/2024	10.07	Put	Bond Future	3,140.4000	3.1404	3,080.4900	3.0805	(1.908)	0	0	0
2023/05/04	2030	01/02/2024	11.31	Call	Bond Future	5,112.5400	5.1125	5,181.2700	5.1813	1.344	0	0	0
2023/05/04	2030	01/02/2024	11.31	Put	Bond Future	1,241.5200	1.2415	1,209.9900	1.2100	(2.540)	0	0	1,360
2023/05/04	2030	01/02/2024	11.35	Call	Bond Future	5,230.0600	5.2301	5,299.5100	5.2995	1.328	0	0	0
2023/05/04	2030	01/02/2024	11.35	Put	Bond Future	1,204.2300	1.2042	1,173.4200	1.1734	(2.558)	0	0	0
2023/05/04	2030	01/02/2024	9.57	Call	Bond Future	1,237.5700	1.2376	1,265.6600	1.2657	2.270	0	0	400
2023/05/04	2030	02/05/2024	9.81	Call	Bond Future	1,667.9400	1.6679	1,703.1500	1.7031	2.111	0	0	0
2023/05/04	2030	02/05/2024	9.81	Put	Bond Future	4,080.6200	4.0806	4,013.3200	4.0133	(1.649)	0	0	0
2023/05/04	2030	02/05/2024	9.82	Call	Bond Future	1,683.6200	1.6836	1,719.0600	1.7191	2.105	0	0	0
2023/05/04	2030	02/05/2024	9.82	Put	Bond Future	4,055.3400	4.0553	3,988.2700	3.9883	(1.654)	0	0	0
2023/05/04	2030	02/05/2024			Bond Future	10.4086	91.8994	10.3828	92.0019	(0.248)	0.0000	0.0000	0
2023/05/04	2030	02/05/2024	9.83	Call	Bond Future	1,699.3800	1.6994	1,735.0500	1.7350	2.099	0	0	0
2023/05/04	2030	02/05/2024	9.83	Put	Bond Future	4,030.1600	4.0302	3,963.3200	3.9633	(1.658)	0	0	0
2023/05/04	2032	04/05/2023	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2032	04/05/2023	9.85	Put	Bond Future	4,991.6300	4.9916	4,858.5900	4.8586	(2.665)	0	0	0
2023/05/04	2032	04/05/2023	11.37	Call	Bond Future	2,852.2400	2.8522	2,985.2800	2.9853	4.664	0	0	0
2023/05/04	2032	04/05/2023	13.43	Call	Bond Future	12,108.4500	12.1085	12,241.4900	12.2415	1.099	0	0	0
2023/05/04	2032	04/05/2023	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2032	04/05/2023	10.89	Call	Bond Future	507.9200	0.5079	608.2800	0.6083	19.759	0	0	0
2023/05/04	2032	04/05/2023	10.89	Put	Bond Future	32.6800	0.0327	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2032	04/05/2023	11.06	Call	Bond Future	1,327.6300	1.3276	1,460.3300	1.4603	9.995	0	0	0

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2023/05/04	2032	04/05/2023	11.06	Put	Bond Future	0.3400	0.0003	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2032	04/05/2023	10.69	Call	Bond Future	18.2500	0.0183	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2032	04/05/2023			Bond Future	10.7962	86.5346	10.7700	86.6677	(0.242)	0.0000	0.0000	0
2023/05/04	2032	04/05/2023	9.80	Put	Bond Future	5,265.8900	5.2659	5,132.8500	5.1328	(2.526)	0	0	0
2023/05/04	2032	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2032	04/05/2023	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2032	04/05/2023	10.03	Put	Bond Future	4,013.1900	4.0132	3,880.1500	3.8801	(3.315)	0	0	0
2023/05/04	2032	04/05/2023	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2032	04/05/2023	11.00	Call	Bond Future	1,030.0000	1.0300	1,160.8900	1.1609	12.708	0	0	0
2023/05/04	2032	04/05/2023	11.00	Put	Bond Future	2.1500	0.0022	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2032	04/05/2023	10.69	Put	Bond Future	560.0000	0.5600	408.7100	0.4087	(27.016)	0	0	0
2023/05/04	2032	04/05/2023	10.87	Call	Bond Future	423.2800	0.4233	507.3000	0.5073	19.850	0	0	0
2023/05/04	2032	04/05/2023	10.87	Put	Bond Future	49.0200	0.0490	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2032	04/05/2023	10.88	Call	Bond Future	464.9400	0.4649	557.8100	0.5578	19.975	0	0	0
2023/05/04	2032	04/05/2023	10.88	Put	Bond Future	40.1700	0.0402	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2032	04/05/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2032	04/05/2023	10.30	Put	Bond Future	2,571.2800	2.5713	2,438.2400	2.4382	(5.174)	0	0	0
2023/05/04	2032	04/05/2023	10.53	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2032	04/05/2023	10.53	Put	Bond Future	1,366.9000	1.3669	1,233.8400	1.2338	(9.734)	0	0	0
2023/05/04	2032	04/05/2023	10.62	Call	Bond Future	1.6700	0.0017	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2032	04/05/2023	10.62	Put	Bond Future	903.1400	0.9031	768.4300	0.7684	(14.916)	0	0	0
2023/05/04	2032	03/08/2023	11.77	Call	Bond Future	4,787.1500	4.7871	4,868.1500	4.8681	1.692	0	0	0
2023/05/04	2032	03/08/2023	11.77	Put	Bond Future	566.2400	0.5662	537.8900	0.5379	(5.007)	0	0	0
2023/05/04	2032	03/08/2023	11.90	Call	Bond Future	5,290.8800	5.2909	5,375.6300	5.3756	1.602	0	0	5,000
2023/05/04	2032	03/08/2023	11.90	Put	Bond Future	468.4300	0.4684	443.8300	0.4438	(5.252)	0	0	0
2023/05/04	2032	03/08/2023	10.30	Call	Bond Future	694.5500	0.6945	715.6000	0.7156	3.031	0	0	1,500
2023/05/04	2032	03/08/2023	10.30	Put	Bond Future	3,705.9900	3.7060	3,617.6900	3.6177	(2.383)	0	0	0
2023/05/04	2032	03/08/2023	9.60	Call	Bond Future	150.2400	0.1502	155.1800	0.1552	3.288	0	0	1,500
2023/05/04	2032	03/08/2023	9.60	Put	Bond Future	6,902.5800	6.9026	6,798.1700	6.7982	(1.513)	0	0	0
2023/05/04	2032	03/08/2023			Bond Future	10.8922	88.3476	10.8702	88.4569	(0.202)	0.0000	0.0000	108,404
2023/05/04	2032	03/08/2023	11.75	Call	Bond Future	4,710.7300	4.7107	4,791.1200	4.7911	1.707	0	0	0
2023/05/04	2032	03/08/2023	11.75	Put	Bond Future	582.8900	0.5829	553.9300	0.5539	(4.968)	0	0	0
2023/05/04	2032	03/08/2023	11.76	Call	Bond Future	4,748.8400	4.7488	4,829.5400	4.8295	1.699	0	0	0
2023/05/04	2032	03/08/2023	11.76	Put	Bond Future	574.4500	0.5745	545.8000	0.5458	(4.987)	0	0	0
2023/05/04	2032	02/11/2023	11.24	Call	Bond Future	3,419.5300	3.4195	3,477.8900	3.4779	1.707	0	0	0
2023/05/04	2032	02/11/2023	11.24	Put	Bond Future	2,189.9700	2.1900	2,136.7300	2.1367	(2.431)	0	0	0
2023/05/04	2032	02/11/2023	11.90	Call	Bond Future	5,535.2800	5.5353	5,611.3300	5.6113	1.374	0	0	0
2023/05/04	2032	02/11/2023	11.90	Put	Bond Future	1,234.1400	1.2341	1,198.5900	1.1986	(2.881)	0	0	0
2023/05/04	2032	02/11/2023			Bond Future	10.9846	86.0869	10.9617	86.1985	(0.209)	0.0000	0.0000	64,382
2023/05/04	2032	02/11/2023	11.23	Call	Bond Future	3,390.5200	3.3905	3,448.5900	3.4486	1.713	0	0	0
2023/05/04	2032	02/11/2023	11.23	Put	Bond Future	2,208.6700	2.2087	2,155.1400	2.1551	(2.424)	0	0	0
2023/05/04	2032	02/11/2023	11.22	Call	Bond Future	3,361.8600	3.3619	3,419.6200	3.4196	1.718	0	0	0
2023/05/04	2032	02/11/2023	11.22	Put	Bond Future	2,227.7500	2.2278	2,173.9100	2.1739	(2.417)	0	0	0
2023/05/04	2032	01/02/2024	11.84	Call	Bond Future	5,388.6800	5.3887	5,461.2400	5.4612	1.347	0	0	0
2023/05/04	2032	01/02/2024	11.84	Put	Bond Future	1,846.4800	1.8465	1,804.9900	1.8050	(2.247)	0	0	0
2023/05/04	2032	01/02/2024	10.01	Call	Bond Future	1,181.2900	1.1813	1,207.2600	1.2073	2.198	0	0	1,200
2023/05/04	2032	01/02/2024	10.01	Put	Bond Future	6,437.2900	6.4373	6,349.2100	6.3492	(1.368)	0	0	0
2023/05/04	2032	01/02/2024	11.83	Call	Bond Future	5,356.9100	5.3569	5,429.2500	5.4292	1.350	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
2023/05/04	2032	01/02/2024	11.83	Put	Bond Future	1,859.6800	1.8597	1,817.9700	1.8180	(2.243)	0	0	0
2023/05/04	2032	01/02/2024			Bond Future	11.0737	87.9818	11.0497	88.0958	(0.217)	0.0000	0.0000	0
2023/05/04	2032	01/02/2024	11.85	Call	Bond Future	5,420.5100	5.4205	5,493.2800	5.4933	1.342	0	0	0
2023/05/04	2032	01/02/2024	11.85	Put	Bond Future	1,833.3700	1.8334	1,792.0900	1.7921	(2.252)	0	0	0
2023/05/04	2032	01/02/2024	12.62	Call	Bond Future	8,010.6000	8.0106	8,097.6200	8.0976	1.086	0	0	0
2023/05/04	2032	01/02/2024	12.62	Put	Bond Future	1,058.6800	1.0587	1,031.6500	1.0317	(2.553)	0	0	1,200
2023/05/04	2032	01/02/2024	10.76	Call	Bond Future	2,433.2800	2.4333	2,478.3000	2.4783	1.850	0	0	1,200
2023/05/04	2032	01/02/2024	10.76	Put	Bond Future	3,941.1000	3.9411	3,872.0700	3.8721	(1.752)	0	0	0
2023/05/04	2032	02/05/2024	10.56	Call	Bond Future	2,123.0100	2.1230	2,163.9400	2.1639	1.928	0	0	0
2023/05/04	2032	02/05/2024	10.56	Put	Bond Future	4,978.0000	4.9780	4,902.2800	4.9023	(1.521)	0	0	0
2023/05/04	2032	02/05/2024			Bond Future	11.1618	85.7906	11.1367	85.9072	(0.225)	0.0000	0.0000	0
2023/05/04	2032	02/05/2024	10.54	Call	Bond Future	2,086.0600	2.0861	2,126.4900	2.1265	1.938	0	0	0
2023/05/04	2032	02/05/2024	10.54	Put	Bond Future	5,038.0400	5.0380	4,961.8200	4.9618	(1.513)	0	0	0
2023/05/04	2032	02/05/2024	10.55	Call	Bond Future	2,104.4900	2.1045	2,145.1700	2.1452	1.933	0	0	0
2023/05/04	2032	02/05/2024	10.55	Put	Bond Future	5,007.9500	5.0080	4,931.9800	4.9320	(1.517)	0	0	0
2023/05/04	2033	04/05/2023			Bond Future	116.4593	116.4593	116.5259	116.5259	0.057	0.0000	0.0000	0
2023/05/04	2033	03/08/2023			Bond Future	118.9283	118.9283	118.6363	118.6363	(0.246)	0.0000	0.0000	7,344
2023/05/04	2033	02/11/2023			Bond Future	120.0768	120.0768	119.7783	119.7783	(0.249)	0.0000	0.0000	0
2023/05/04	2033	01/02/2024			Bond Future	122.7470	122.7470	122.4418	122.4418	(0.249)	0.0000	0.0000	0
2023/05/04	2033	02/05/2024			Bond Future	124.0415	124.0415	123.7294	123.7294	(0.252)	0.0000	0.0000	0
2023/05/04	2037	04/05/2023	10.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2037	04/05/2023	10.95	Put	Bond Future	4,081.3500	4.0813	4,102.2800	4.1023	0.513	0	0	0
2023/05/04	2037	04/05/2023	11.03	Put	Bond Future	3,593.4400	3.5934	3,614.3700	3.6144	0.582	0	0	0
2023/05/04	2037	04/05/2023	11.30	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2037	04/05/2023	11.30	Put	Bond Future	1,977.3700	1.9774	1,998.2700	1.9983	1.057	0	0	0
2023/05/04	2037	04/05/2023	11.94	Call	Bond Future	1,672.6300	1.6726	1,651.4500	1.6515	(1.266)	0	0	0
2023/05/04	2037	04/05/2023	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2037	04/05/2023	11.31	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2037	04/05/2023	11.31	Put	Bond Future	1,918.4200	1.9184	1,939.3100	1.9393	1.089	0	0	0
2023/05/04	2037	04/05/2023			Bond Future	11.6413	80.9944	11.6450	80.9735	0.032	0.0000	0.0000	0
2023/05/04	2037	04/05/2023	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2037	04/05/2023	11.94	Put	Bond Future	0.2500	0.0003	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2037	04/05/2023	13.73	Call	Bond Future	10,667.6800	10.6677	10,646.7500	10.6467	(0.196)	0	0	0
2023/05/04	2037	04/05/2023	11.32	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2037	04/05/2023	11.32	Put	Bond Future	1,859.5400	1.8595	1,880.4100	1.8804	1.122	0	0	0
2023/05/04	2037	04/05/2023	11.78	Call	Bond Future	803.0700	0.8031	762.1600	0.7622	(5.094)	0	0	0
2023/05/04	2037	04/05/2023	11.78	Put	Bond Future	19.9800	0.0200	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2037	03/08/2023	12.12	Call	Bond Future	3,485.1100	3.4851	3,347.3900	3.3474	(3.952)	0	0	0
2023/05/04	2037	03/08/2023	12.12	Put	Bond Future	1,478.6400	1.4786	1,536.6200	1.5366	3.921	0	0	0
2023/05/04	2037	03/08/2023	12.13	Call	Bond Future	3,520.9700	3.5210	3,382.6200	3.3826	(3.929)	0	0	0
2023/05/04	2037	03/08/2023	12.13	Put	Bond Future	1,460.7300	1.4607	1,518.0800	1.5181	3.926	0	0	0
2023/05/04	2037	03/08/2023			Bond Future	11.7541	78.4335	11.7892	78.2378	0.298	0.0000	0.0000	129,930
2023/05/04	2037	03/08/2023	12.14	Call	Bond Future	3,556.9600	3.5570	3,417.9900	3.4180	(3.907)	0	0	0
2023/05/04	2037	03/08/2023	12.14	Put	Bond Future	1,443.0100	1.4430	1,499.7400	1.4997	3.931	0	0	0
2023/05/04	2037	03/08/2023	11.00	Call	Bond Future	644.3200	0.6443	594.1800	0.5942	(7.782)	0	0	1,800
2023/05/04	2037	03/08/2023	11.00	Put	Bond Future	5,030.7700	5.0308	5,176.3300	5.1763	2.893	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/04	2037	03/08/2023	10.30	Call	Bond Future	122.5200	0.1225	108.7900	0.1088	(11.206)	0	0	1,800
2023/05/04	2037	03/08/2023	10.30	Put	Bond Future	8,907.3800	8.9074	9,089.3500	9.0893	2.043	0	0	0
2023/05/04	2037	02/11/2023	11.57	Call	Bond Future	2,332.1500	2.3322	2,237.7600	2.2378	(4.047)	0	0	0
2023/05/04	2037	02/11/2023	11.55	Put	Bond Future	3,987.4200	3.9874	4,094.2400	4.0942	2.679	0	0	0
2023/05/04	2037	02/11/2023	11.56	Put	Bond Future	3,955.7600	3.9558	4,061.9600	4.0620	2.685	0	0	0
2023/05/04	2037	02/11/2023			Bond Future	11.8551	80.1216	11.8915	79.9216	0.307	0.0000	0.0000	0
2023/05/04	2037	02/11/2023	11.57	Put	Bond Future	3,924.3000	3.9243	4,029.8900	4.0299	2.691	0	0	0
2023/05/04	2037	02/11/2023	11.55	Call	Bond Future	2,281.7900	2.2818	2,188.6300	2.1886	(4.083)	0	0	0
2023/05/04	2037	02/11/2023	11.56	Call	Bond Future	2,306.9000	2.3069	2,213.1200	2.2131	(4.065)	0	0	0
2023/05/04	2037	01/02/2024	12.33	Call	Bond Future	4,959.6100	4.9596	4,829.7200	4.8297	(2.619)	0	0	0
2023/05/04	2037	01/02/2024	12.33	Put	Bond Future	2,974.4300	2.9744	3,048.9600	3.0490	2.506	0	0	0
2023/05/04	2037	01/02/2024			Bond Future	11.9563	77.6290	11.9941	77.4246	0.316	0.0000	0.0000	0
2023/05/04	2037	01/02/2024	12.31	Call	Bond Future	4,895.1000	4.8951	4,766.0400	4.7660	(2.637)	0	0	0
2023/05/04	2037	01/02/2024	12.31	Put	Bond Future	3,014.2700	3.0143	3,089.6300	3.0896	2.500	0	0	0
2023/05/04	2037	01/02/2024	12.32	Call	Bond Future	4,927.3200	4.9273	4,797.8400	4.7978	(2.628)	0	0	0
2023/05/04	2037	01/02/2024	12.32	Put	Bond Future	2,994.2900	2.9943	3,069.2300	3.0692	2.503	0	0	0
2023/05/04	2037	02/05/2024	11.45	Call	Bond Future	2,707.0200	2.7070	2,619.0600	2.6191	(3.249)	0	0	0
2023/05/04	2037	02/05/2024	11.43	Put	Bond Future	6,122.0600	6.1221	6,243.9400	6.2439	1.991	0	0	0
2023/05/04	2037	02/05/2024	11.44	Call	Bond Future	2,685.3800	2.6854	2,597.8700	2.5979	(3.259)	0	0	0
2023/05/04	2037	02/05/2024	11.44	Put	Bond Future	6,086.5500	6.0865	6,207.9800	6.2080	1.995	0	0	0
2023/05/04	2037	02/05/2024			Bond Future	12.0585	79.3684	12.0978	79.1594	0.326	0.0000	0.0000	0
2023/05/04	2037	02/05/2024	11.45	Put	Bond Future	6,051.4900	6.0515	6,172.4700	6.1725	1.999	0	0	0
2023/05/04	2037	02/05/2024	11.43	Call	Bond Future	2,664.1400	2.6641	2,577.0800	2.5771	(3.268)	0	0	0
2023/05/04	2038	04/05/2023			Bond Future	129.4235	129.4235	129.3657	129.3657	(0.045)	0.0000	0.0000	0
2023/05/04	2038	03/08/2023			Bond Future	130.1782	130.1782	130.1183	130.1183	(0.046)	0.0000	0.0000	3,100
2023/05/04	2038	02/11/2023			Bond Future	133.0107	133.0107	132.9495	132.9495	(0.046)	0.0000	0.0000	1,343
2023/05/04	2038	01/02/2024			Bond Future	133.9234	133.9234	133.8607	133.8607	(0.047)	0.0000	0.0000	0
2023/05/04	2038	02/05/2024			Bond Future	136.9535	136.9535	136.8894	136.8894	(0.047)	0.0000	0.0000	0
2023/05/04	2040	04/05/2023	10.73	Put	Bond Future	7,269.3400	7.2693	7,411.8000	7.4118	1.960	0	0	0
2023/05/04	2040	04/05/2023	12.78	Call	Bond Future	5,273.2800	5.2733	5,130.8200	5.1308	(2.702)	0	0	0
2023/05/04	2040	04/05/2023	12.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2040	04/05/2023	13.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2040	04/05/2023	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2040	04/05/2023	11.43	Put	Bond Future	2,636.0400	2.6360	2,778.5000	2.7785	5.404	0	0	0
2023/05/04	2040	04/05/2023	12.05	Put	Bond Future	6.0700	0.0061	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2040	04/05/2023			Bond Future	11.8563	81.8207	11.8800	81.6782	0.200	0.0000	0.0000	0
2023/05/04	2040	04/05/2023	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2040	04/05/2023	10.17	Put	Bond Future	11,272.1000	11.2721	11,414.5600	11.4146	1.264	0	0	0
2023/05/04	2040	04/05/2023	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2040	04/05/2023	10.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2040	04/05/2023	10.92	Put	Bond Future	5,972.5300	5.9725	6,114.9900	6.1150	2.385	0	0	0
2023/05/04	2040	04/05/2023	13.45	Call	Bond Future	8,757.3200	8.7573	8,614.8600	8.6149	(1.627)	0	0	0
2023/05/04	2040	04/05/2023	11.48	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2040	04/05/2023	11.48	Put	Bond Future	2,319.8700	2.3199	2,462.3200	2.4623	6.140	0	0	0
2023/05/04	2040	04/05/2023	12.05	Call	Bond Future	1,159.9400	1.1599	1,011.4100	1.0114	(12.805)	0	0	0
2023/05/04	2040	04/05/2023	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/04	2040	04/05/2023	11.03	Put	Bond Future	5,235.3500	5.2353	5,377.8100	5.3778	2.721	0	0	0
2023/05/04	2040	04/05/2023	11.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2040	04/05/2023	11.41	Put	Bond Future	2,763.0500	2.7631	2,905.5100	2.9055	5.156	0	0	0
2023/05/04	2040	04/05/2023	11.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2040	04/05/2023	11.42	Put	Bond Future	2,699.5000	2.6995	2,841.9600	2.8420	5.277	0	0	0
2023/05/04	2040	03/08/2023	12.23	Call	Bond Future	3,318.1500	3.3181	3,161.2900	3.1613	(4.727)	0	0	0
2023/05/04	2040	03/08/2023	12.23	Put	Bond Future	1,806.0300	1.8060	1,887.0000	1.8870	4.483	0	0	0
2023/05/04	2040	03/08/2023			Bond Future	11.9709	79.0266	12.0111	78.7887	0.336	0.0000	0.0000	132,583
2023/05/04	2040	03/08/2023	12.22	Call	Bond Future	3,282.0000	3.2820	3,125.9500	3.1260	(4.755)	0	0	0
2023/05/04	2040	03/08/2023	12.22	Put	Bond Future	1,827.3800	1.8274	1,909.1600	1.9092	4.475	0	0	0
2023/05/04	2040	03/08/2023	12.21	Call	Bond Future	3,246.1500	3.2462	3,090.9400	3.0909	(4.781)	0	0	0
2023/05/04	2040	03/08/2023	12.21	Put	Bond Future	1,849.0900	1.8491	1,931.7100	1.9317	4.468	0	0	0
2023/05/04	2040	02/11/2023	11.59	Call	Bond Future	2,071.2700	2.0713	1,971.1600	1.9712	(4.833)	0	0	0
2023/05/04	2040	02/11/2023	11.60	Put	Bond Future	4,938.5600	4.9386	5,080.7000	5.0807	2.878	0	0	0
2023/05/04	2040	02/11/2023	11.58	Call	Bond Future	2,047.4300	2.0474	1,948.0500	1.9481	(4.854)	0	0	0
2023/05/04	2040	02/11/2023	11.58	Put	Bond Future	5,014.0400	5.0140	5,157.6500	5.1576	2.864	0	0	0
2023/05/04	2040	02/11/2023			Bond Future	12.0737	80.7275	12.1155	80.4845	0.346	0.0000	0.0000	29
2023/05/04	2040	02/11/2023	11.59	Put	Bond Future	4,976.0700	4.9761	5,118.9500	5.1189	2.871	0	0	0
2023/05/04	2040	02/11/2023	11.60	Call	Bond Future	2,095.4900	2.0955	1,994.6400	1.9946	(4.813)	0	0	0
2023/05/04	2040	01/02/2024	12.34	Call	Bond Future	4,604.2800	4.6043	4,458.3400	4.4583	(3.170)	0	0	0
2023/05/04	2040	01/02/2024	12.34	Put	Bond Future	3,676.4800	3.6765	3,778.9200	3.7789	2.786	0	0	0
2023/05/04	2040	01/02/2024	12.33	Call	Bond Future	4,572.1500	4.5721	4,426.7500	4.4268	(3.180)	0	0	0
2023/05/04	2040	01/02/2024	12.33	Put	Bond Future	3,700.7800	3.7008	3,803.7600	3.8038	2.783	0	0	0
2023/05/04	2040	01/02/2024			Bond Future	12.1770	77.9978	12.2204	77.7494	0.356	0.0000	0.0000	11
2023/05/04	2040	01/02/2024	12.35	Call	Bond Future	4,636.5000	4.6365	4,490.0300	4.4900	(3.159)	0	0	0
2023/05/04	2040	01/02/2024	12.35	Put	Bond Future	3,652.3300	3.6523	3,754.2400	3.7542	2.790	0	0	0
2023/05/04	2040	02/05/2024	11.61	Call	Bond Future	2,848.6800	2.8487	2,744.6100	2.7446	(3.653)	0	0	0
2023/05/04	2040	02/05/2024	11.62	Put	Bond Future	6,758.8700	6.7589	6,908.1800	6.9082	2.209	0	0	0
2023/05/04	2040	02/05/2024	11.60	Call	Bond Future	2,826.1700	2.8262	2,722.6300	2.7226	(3.664)	0	0	0
2023/05/04	2040	02/05/2024			Bond Future	12.2809	79.7455	12.3259	79.4916	0.366	0.0000	0.0000	0
2023/05/04	2040	02/05/2024	11.61	Put	Bond Future	6,797.0600	6.7971	6,946.9200	6.9469	2.205	0	0	0
2023/05/04	2040	02/05/2024	11.62	Call	Bond Future	2,871.6000	2.8716	2,766.9800	2.7670	(3.643)	0	0	0
2023/05/04	2040	02/05/2024	11.60	Put	Bond Future	6,835.7400	6.8357	6,986.1300	6.9861	2.200	0	0	0
2023/05/04	2044	04/05/2023	11.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2044	04/05/2023	11.41	Put	Bond Future	3,214.7600	3.2148	3,267.6200	3.2676	1.644	0	0	0
2023/05/04	2044	04/05/2023	11.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2044	04/05/2023	11.42	Put	Bond Future	3,149.7200	3.1497	3,202.5800	3.2026	1.678	0	0	0
2023/05/04	2044	04/05/2023	11.75	Put	Bond Future	1,062.4400	1.0624	1,105.1900	1.1052	4.024	0	0	0
2023/05/04	2044	04/05/2023			Bond Future	11.9213	78.1478	11.9300	78.0950	0.073	0.0000	0.0000	0
2023/05/04	2044	04/05/2023	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	2044	04/05/2023	11.43	Put	Bond Future	3,084.7700	3.0848	3,137.6300	3.1376	1.714	0	0	0
2023/05/04	2044	04/05/2023	11.75	Call	Bond Future	10.1100	0.0101	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2044	04/05/2023	12.00	Call	Bond Future	550.3300	0.5503	422.6300	0.4226	(23.204)	0	0	0
2023/05/04	2044	04/05/2023	12.00	Put	Bond Future	74.8400	0.0748	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2044	04/05/2023	12.25	Call	Bond Future	1,953.1500	1.9531	1,900.1500	1.9001	(2.714)	0	0	0
2023/05/04	2044	04/05/2023	12.25	Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	2044	03/08/2023	12.16	Call	Bond Future	2,925.3000	2.9253	2,744.2500	2.7443	(6.189)	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
2023/05/04	2044	03/08/2023	12.16	Put	Bond Future	2,165.4600	2.1655	2,285.9100	2.2859	5.562	0	0	0
2023/05/04	2044	03/08/2023	12.00	Call	Bond Future	2,402.0100	2.4020	2,239.3000	2.2393	(6.774)	0	0	0
2023/05/04	2044	03/08/2023	12.00	Put	Bond Future	2,591.9100	2.5919	2,730.7000	2.7307	5.355	0	0	4,754
2023/05/04	2044	03/08/2023	12.15	Call	Bond Future	2,891.2200	2.8912	2,711.2800	2.7113	(6.224)	0	0	0
2023/05/04	2044	03/08/2023	12.15	Put	Bond Future	2,190.1500	2.1901	2,311.7100	2.3117	5.550	0	0	0
2023/05/04	2044	03/08/2023			Bond Future	12.0317	75.4021	12.0824	75.1006	0.421	0.0000	0.0000	85,174
2023/05/04	2044	03/08/2023	12.17	Call	Bond Future	2,959.5400	2.9595	2,777.4000	2.7774	(6.154)	0	0	0
2023/05/04	2044	03/08/2023	12.17	Put	Bond Future	2,141.0100	2.1410	2,260.3700	2.2604	5.575	0	0	0
2023/05/04	2044	03/08/2023	11.75	Call	Bond Future	1,687.9400	1.6879	1,555.9300	1.5559	(7.821)	0	0	0
2023/05/04	2044	03/08/2023	11.75	Put	Bond Future	3,402.9500	3.4030	3,572.4400	3.5724	4.981	0	0	3,076
2023/05/04	2044	02/11/2023	11.57	Call	Bond Future	1,896.2600	1.8963	1,779.1300	1.7791	(6.177)	0	0	0
2023/05/04	2044	02/11/2023	11.57	Put	Bond Future	5,325.4500	5.3254	5,516.3900	5.5164	3.585	0	0	0
2023/05/04	2044	02/11/2023			Bond Future	12.1308	77.0250	12.1833	76.7169	0.433	0.0000	0.0000	0
2023/05/04	2044	02/11/2023	11.56	Call	Bond Future	1,873.6800	1.8737	1,757.4700	1.7575	(6.202)	0	0	0
2023/05/04	2044	02/11/2023	11.56	Put	Bond Future	5,366.3700	5.3664	5,558.2300	5.5582	3.575	0	0	0
2023/05/04	2044	02/11/2023	11.55	Call	Bond Future	1,851.4600	1.8515	1,736.1700	1.7362	(6.227)	0	0	0
2023/05/04	2044	02/11/2023	11.55	Put	Bond Future	5,407.7400	5.4077	5,600.5200	5.6005	3.565	0	0	0
2023/05/04	2044	01/02/2024	12.29	Call	Bond Future	4,385.7900	4.3858	4,209.5200	4.2095	(4.019)	0	0	0
2023/05/04	2044	01/02/2024	12.29	Put	Bond Future	4,039.5800	4.0396	4,178.1800	4.1782	3.431	0	0	0
2023/05/04	2044	01/02/2024			Bond Future	12.2301	74.3390	12.2846	74.0241	0.445	0.0000	0.0000	0
2023/05/04	2044	01/02/2024	12.28	Call	Bond Future	4,354.0900	4.3541	4,178.5100	4.1785	(4.033)	0	0	0
2023/05/04	2044	01/02/2024	12.28	Put	Bond Future	4,065.5100	4.0655	4,204.8000	4.2048	3.426	0	0	0
2023/05/04	2044	01/02/2024	12.27	Call	Bond Future	4,322.7200	4.3227	4,147.8400	4.1478	(4.046)	0	0	0
2023/05/04	2044	01/02/2024	12.27	Put	Bond Future	4,091.8500	4.0919	4,231.8400	4.2318	3.421	0	0	0
2023/05/04	2044	02/05/2024	11.67	Call	Bond Future	2,950.7400	2.9507	2,818.9200	2.8189	(4.467)	0	0	0
2023/05/04	2044	02/05/2024	11.67	Put	Bond Future	6,893.9900	6.8940	7,084.0300	7.0840	2.757	0	0	0
2023/05/04	2044	02/05/2024			Bond Future	12.3297	76.0047	12.3861	75.6828	0.458	0.0000	0.0000	0
2023/05/04	2044	02/05/2024	11.66	Call	Bond Future	2,927.8100	2.9278	2,796.6600	2.7967	(4.479)	0	0	0
2023/05/04	2044	02/05/2024	11.66	Put	Bond Future	6,933.5000	6.9335	7,124.2100	7.1242	2.751	0	0	0
2023/05/04	2044	02/05/2024	11.65	Call	Bond Future	2,904.6900	2.9047	2,774.2200	2.7742	(4.492)	0	0	0
2023/05/04	2044	02/05/2024	11.65	Put	Bond Future	6,972.9000	6.9729	7,164.2900	7.1643	2.745	0	0	0
2023/05/04	2046	04/05/2023			Bond Future	113.5274	113.5274	113.6338	113.6338	0.094	0.0000	0.0000	0
2023/05/04	2046	03/08/2023			Bond Future	115.9342	115.9342	115.7479	115.7479	(0.161)	0.0000	0.0000	12,946
2023/05/04	2046	02/11/2023			Bond Future	116.3409	116.3409	116.1506	116.1506	(0.164)	0.0000	0.0000	4,231
2023/05/04	2046	01/02/2024			Bond Future	118.9281	118.9281	118.7335	118.7335	(0.164)	0.0000	0.0000	0
2023/05/04	2046	02/05/2024			Bond Future	119.4395	119.4395	119.2403	119.2403	(0.167)	0.0000	0.0000	0
2023/05/04	2050	04/05/2023			Bond Future	115.9805	115.9805	116.0988	116.0988	0.102	0.0000	0.0000	0
2023/05/04	2050	03/08/2023			Bond Future	116.2249	116.2249	116.3449	116.3449	0.103	0.0000	0.0000	10,574
2023/05/04	2050	02/11/2023			Bond Future	118.7538	118.7538	118.8765	118.8765	0.103	0.0000	0.0000	3,146
2023/05/04	2050	01/02/2024			Bond Future	119.1182	119.1182	119.2436	119.2436	0.105	0.0000	0.0000	0
2023/05/04	2050	02/05/2024			Bond Future	121.8132	121.8132	121.9416	121.9416	0.105	0.0000	0.0000	0
2023/05/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	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
2023/05/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	AL37	04/05/2023			Index Future	874.9540	874.9540	876.0460	876.0460	0.125	0.0000	0.0000	0
2023/05/04	AL37	03/08/2023			Index Future	893.2850	893.2850	894.2760	894.2760	0.111	0.0000	0.0000	0
2023/05/04	AL37	02/11/2023			Index Future	912.5090	912.5090	913.5200	913.5200	0.111	0.0000	0.0000	0
2023/05/04	AL37	01/02/2024			Index Future	932.5920	932.5920	933.6250	933.6250	0.111	0.0000	0.0000	0
2023/05/04	AL37	02/05/2024			Index Future	953.4910	953.4910	954.5470	954.5470	0.111	0.0000	0.0000	0
2023/05/04	AL7T	04/05/2023			Index Future	1,003.8060	1,003.8060	1,004.4470	1,004.4470	0.064	0.0000	0.0000	0
2023/05/04	AL7T	03/08/2023			Index Future	1,024.8360	1,024.8360	1,024.8080	1,024.8080	(0.003)	0.0000	0.0000	0
2023/05/04	AL7T	02/11/2023			Index Future	1,046.8910	1,046.8910	1,046.8610	1,046.8610	(0.003)	0.0000	0.0000	0
2023/05/04	AL7T	01/02/2024			Index Future	1,069.9320	1,069.9320	1,069.9020	1,069.9020	(0.003)	0.0000	0.0000	0
2023/05/04	AL7T	02/05/2024			Index Future	1,093.9080	1,093.9080	1,093.8770	1,093.8770	(0.003)	0.0000	0.0000	0
2023/05/04	ALBI	04/05/2023			Index Future	878.9840	878.9840	879.1420	879.1420	0.018	0.0000	0.0000	0
2023/05/04	ALBI	03/08/2023			Index Future	897.4000	897.4000	896.5020	896.5020	(0.100)	0.0000	0.0000	99
2023/05/04	ALBI	02/11/2023			Index Future	916.7120	916.7120	915.7940	915.7940	(0.100)	0.0000	0.0000	0
2023/05/04	ALBI	01/02/2024			Index Future	936.8880	936.8880	935.9500	935.9500	(0.100)	0.0000	0.0000	0
2023/05/04	ALBI	02/05/2024			Index Future	957.8820	957.8820	956.9230	956.9230	(0.100)	0.0000	0.0000	0
2023/05/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	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
2023/05/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/04	ES33	04/05/2023			Bond Future	12.1465	74.1315	12.1500	74.1153	0.028	0.0000	0.0000	0
2023/05/04	ES33	03/08/2023			Bond Future	12.2811	75.7031	12.3109	75.5667	0.242	0.0000	0.0000	350
2023/05/04	ES33	02/11/2023			Bond Future	12.4166	73.5529	12.4476	73.4135	0.250	0.0000	0.0000	0
2023/05/04	ES33	01/02/2024			Bond Future	12.5548	75.1886	12.5872	75.0461	0.258	0.0000	0.0000	0
2023/05/04	ES33	02/05/2024			Bond Future	12.6908	73.0902	12.7245	72.9445	0.266	0.0000	0.0000	0
2023/05/04	ES42	04/05/2023			Bond Future	12.5965	71.0031	12.6050	70.9570	0.068	0.0000	0.0000	0
2023/05/04	ES42	03/08/2023			Bond Future	12.7243	72.5084	12.7748	72.2410	0.397	0.0000	0.0000	4,000
2023/05/04	ES42	02/11/2023			Bond Future	12.8526	69.8228	12.9051	69.5497	0.409	0.0000	0.0000	0
2023/05/04	ES42	01/02/2024			Bond Future	12.9770	71.3756	13.0315	71.0964	0.420	0.0000	0.0000	0
2023/05/04	ES42	02/05/2024			Bond Future	13.1041	68.7278	13.1608	68.4422	0.433	0.0000	0.0000	0
2023/05/04	GOVI	04/05/2023	852.86	Call	GOVI	136,350.0000	13.6350	138,020.0000	13.8020	1.225	0	0	0
2023/05/04	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	04/05/2023	852.87	Call	GOVI	136,250.0000	13.6250	137,920.0000	13.7920	1.226	0	0	0
2023/05/04	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	04/05/2023			GOVI	866.4950	866.4950	866.6620	866.6620	0.019	0.0000	0.0000	0
2023/05/04	GOVI	04/05/2023	852.88	Call	GOVI	136,150.0000	13.6150	137,820.0000	13.7820	1.227	0	0	0
2023/05/04	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	03/08/2023	837.21	Call	GOVI	474,390.0000	47.4390	466,010.0000	46.6010	(1.766)	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
2023/05/04	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	03/08/2023	837.22	Call	GOVI	474,290.0000	47.4290	465,910.0000	46.5910	(1.767)	0	0	0
2023/05/04	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	03/08/2023			GOVI	884.6490	884.6490	883.8110	883.8110	(0.095)	0.0000	0.0000	836
2023/05/04	GOVI	03/08/2023	837.23	Call	GOVI	474,190.0000	47.4190	465,810.0000	46.5810	(1.767)	0	0	0
2023/05/04	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	02/11/2023	885.82	Call	GOVI	178,670.0000	17.8670	170,100.0000	17.0100	(4.797)	0	0	0
2023/05/04	GOVI	02/11/2023			GOVI	903.6870	903.6870	902.8300	902.8300	(0.095)	0.0000	0.0000	0
2023/05/04	GOVI	02/11/2023	885.80	Call	GOVI	178,870.0000	17.8870	170,300.0000	17.0300	(4.791)	0	0	0
2023/05/04	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	02/11/2023	885.81	Call	GOVI	178,770.0000	17.8770	170,200.0000	17.0200	(4.794)	0	0	0
2023/05/04	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	01/02/2024	880.00	Call	GOVI	435,760.0000	43.5760	427,000.0000	42.7000	(2.010)	0	0	0
2023/05/04	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	01/02/2024			GOVI	923.5760	923.5760	922.7000	922.7000	(0.095)	0.0000	0.0000	0
2023/05/04	GOVI	01/02/2024	879.98	Call	GOVI	435,960.0000	43.5960	427,200.0000	42.7200	(2.009)	0	0	0
2023/05/04	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	01/02/2024	879.99	Call	GOVI	435,860.0000	43.5860	427,100.0000	42.7100	(2.010)	0	0	0
2023/05/04	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	02/05/2024	950.97	Put	GOVI	66,980.0000	6.6980	75,930.0000	7.5930	13.362	0	0	0
2023/05/04	GOVI	02/05/2024	950.98	Put	GOVI	67,080.0000	6.7080	76,030.0000	7.6030	13.342	0	0	0
2023/05/04	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	02/05/2024			GOVI	944.2720	944.2720	943.3770	943.3770	(0.095)	0.0000	0.0000	0
2023/05/04	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	GOVI	02/05/2024	950.99	Put	GOVI	67,180.0000	6.7180	76,130.0000	7.6130	13.322	0	0	0
2023/05/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/04	IGOV	04/05/2023			Index Future	327.2930	327.2930	327.5420	327.5420	0.076	0.0000	0.0000	0
2023/05/04	IGOV	03/08/2023			Index Future	334.2320	334.2320	334.2570	334.2570	0.007	0.0000	0.0000	638
2023/05/04	IGOV	02/11/2023			Index Future	341.5040	341.5040	341.5300	341.5300	0.008	0.0000	0.0000	16
2023/05/04	IGOV	01/02/2024			Index Future	349.0990	349.0990	349.1250	349.1250	0.007	0.0000	0.0000	0
2023/05/04	IGOV	02/05/2024			Index Future	356.9980	356.9980	357.0240	357.0240	0.007	0.0000	0.0000	0
2023/05/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/04	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/05/04	JBAF	17/05/2023			Jibar Tradeable Future	8.1050	91.8950	8.0800	91.9200	(0.308)	0.0000	0.0000	0
2023/05/04	JBAF	21/06/2023			Jibar Tradeable Future	8.3450	91.6550	8.3250	91.6750	(0.240)	0.0000	0.0000	0
2023/05/04	JBAF	19/07/2023			Jibar Tradeable Future	8.4250	91.5750	8.4000	91.6000	(0.297)	0.0000	0.0000	0
2023/05/04	JBAF	16/08/2023			Jibar Tradeable Future	8.5300	91.4700	8.4950	91.5050	(0.410)	0.0000	0.0000	0
2023/05/04	JBAF	20/09/2023			Jibar Tradeable Future	8.5250	91.4750	8.4750	91.5250	(0.587)	0.0000	0.0000	0
2023/05/04	JBAF	18/10/2023			Jibar Tradeable Future	8.5150	91.4850	8.4600	91.5400	(0.646)	0.0000	0.0000	0
2023/05/04	JBAF	20/12/2023			Jibar Tradeable Future	8.4700	91.5300	8.4100	91.5900	(0.708)	0.0000	0.0000	0
2023/05/04	JBAF	20/03/2024			Jibar Tradeable Future	8.3200	91.6800	8.2600	91.7400	(0.721)	0.0000	0.0000	0
2023/05/04	JBAF	19/06/2024			Jibar Tradeable Future	8.1300	91.8700	8.0600	91.9400	(0.861)	0.0000	0.0000	0
2023/05/04	JBAF	18/09/2024			Jibar Tradeable Future	8.0300	91.9700	7.9550	92.0450	(0.934)	0.0000	0.0000	0
2023/05/04	JBAF	18/12/2024			Jibar Tradeable Future	7.9300	92.0700	7.8600	92.1400	(0.883)	0.0000	0.0000	0
2023/05/04	JBAF	19/03/2025			Jibar Tradeable Future	7.9050	92.0950	7.8400	92.1600	(0.822)	0.0000	0.0000	0
2023/05/04	R035	04/05/2023	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R035	04/05/2023	10.55	Put	Bond Future	4,789.0900	4.7891	4,867.3300	4.8673	1.634	0	0	0
2023/05/04	R035	04/05/2023	13.18	Call	Bond Future	9,483.9000	9.4839	9,405.6600	9.4057	(0.825)	0	0	0
2023/05/04	R035	04/05/2023	13.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R035	04/05/2023	12.46	Call	Bond Future	5,922.7700	5.9228	5,844.5300	5.8445	(1.321)	0	0	0
2023/05/04	R035	04/05/2023	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R035	04/05/2023	11.20	Call	Bond Future	10.5800	0.0106	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R035	04/05/2023	11.21	Call	Bond Future	13.5500	0.0136	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R035	04/05/2023	11.22	Put	Bond Future	824.2800	0.8243	885.3000	0.8853	7.403	0	0	0
2023/05/04	R035	04/05/2023	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R035	04/05/2023	10.60	Put	Bond Future	4,482.9700	4.4830	4,561.2100	4.5612	1.745	0	0	0
2023/05/04	R035	04/05/2023	11.05	Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R035	04/05/2023	11.05	Put	Bond Future	1,793.3600	1.7934	1,871.5100	1.8715	4.358	0	0	0
2023/05/04	R035	04/05/2023	11.17	Call	Bond Future	4.7700	0.0048	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R035	04/05/2023			Bond Future	11.3612	85.7101	11.3750	85.6319	0.121	0.0000	0.0000	0
2023/05/04	R035	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R035	04/05/2023	9.85	Put	Bond Future	9,234.3900	9.2344	9,312.6300	9.3126	0.847	0	0	0
2023/05/04	R035	04/05/2023	10.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R035	04/05/2023	10.42	Put	Bond Future	5,591.9800	5.5920	5,670.2200	5.6702	1.399	0	0	0
2023/05/04	R035	04/05/2023	11.80	Call	Bond Future	2,439.5300	2.4395	2,361.2900	2.3613	(3.207)	0	0	0
2023/05/04	R035	04/05/2023	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R035	04/05/2023	11.87	Call	Bond Future	2,819.3700	2.8194	2,741.1300	2.7411	(2.775)	0	0	0
2023/05/04	R035	04/05/2023	11.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R035	04/05/2023	11.20	Put	Bond Future	932.8300	0.9328	1,000.4900	1.0005	7.253	0	0	0
2023/05/04	R035	04/05/2023	11.21	Put	Bond Future	878.1800	0.8782	942.8700	0.9429	7.366	0	0	0
2023/05/04	R035	04/05/2023	11.22	Call	Bond Future	17.2200	0.0172	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R035	04/05/2023	11.17	Put	Bond Future	1,100.2200	1.1002	1,173.6900	1.1737	6.678	0	0	0
2023/05/04	R035	03/08/2023	12.00	Call	Bond Future	4,069.9800	4.0700	3,942.0500	3.9420	(3.143)	0	0	0
2023/05/04	R035	03/08/2023	12.00	Put	Bond Future	1,159.2300	1.1592	1,198.3800	1.1984	3.377	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
2023/05/04	R035	03/08/2023			Bond Future	11.4645	87.5058	11.4945	87.3387	0.262	0.0000	0.0000	55,503
2023/05/04	R035	03/08/2023	11.98	Call	Bond Future	3,993.5500	3.9936	3,866.5700	3.8666	(3.180)	0	0	0
2023/05/04	R035	03/08/2023	11.98	Put	Bond Future	1,188.9100	1.1889	1,229.0100	1.2290	3.373	0	0	0
2023/05/04	R035	03/08/2023	11.99	Call	Bond Future	4,031.6300	4.0316	3,904.1700	3.9042	(3.162)	0	0	0
2023/05/04	R035	03/08/2023	11.99	Put	Bond Future	1,173.9100	1.1739	1,213.5300	1.2135	3.375	0	0	0
2023/05/04	R035	02/11/2023	12.85	Call	Bond Future	7,683.7300	7.6837	7,541.2000	7.5412	(1.855)	0	0	0
2023/05/04	R035	02/11/2023	12.85	Put	Bond Future	1,065.5800	1.0656	1,093.8500	1.0939	2.653	0	0	400
2023/05/04	R035	02/11/2023	11.41	Call	Bond Future	2,673.7000	2.6737	2,585.2700	2.5853	(3.307)	0	0	0
2023/05/04	R035	02/11/2023	11.41	Put	Bond Future	3,546.4700	3.5465	3,628.8400	3.6288	2.323	0	0	0
2023/05/04	R035	02/11/2023	11.42	Call	Bond Future	2,701.1600	2.7012	2,612.2200	2.6122	(3.293)	0	0	0
2023/05/04	R035	02/11/2023	11.42	Put	Bond Future	3,518.4200	3.5184	3,600.2800	3.6003	2.327	0	0	0
2023/05/04	R035	02/11/2023	11.12	Call	Bond Future	1,945.4800	1.9455	1,872.2000	1.8722	(3.767)	0	0	400
2023/05/04	R035	02/11/2023			Bond Future	11.5683	84.8803	11.5995	84.7095	0.270	0.0000	0.0000	99,689
2023/05/04	R035	02/11/2023	11.43	Call	Bond Future	2,728.5300	2.7285	2,639.0700	2.6391	(3.279)	0	0	0
2023/05/04	R035	02/11/2023	11.43	Put	Bond Future	3,490.3200	3.4903	3,571.6600	3.5717	2.330	0	0	0
2023/05/04	R035	02/11/2023	10.62	Call	Bond Future	1,014.7300	1.0147	967.1400	0.9671	(4.690)	0	0	400
2023/05/04	R035	02/11/2023	10.62	Put	Bond Future	6,440.4000	6.4404	6,563.6100	6.5636	1.913	0	0	0
2023/05/04	R035	02/11/2023	11.12	Put	Bond Future	4,450.8300	4.4508	4,548.3500	4.5483	2.191	0	0	0
2023/05/04	R035	01/02/2024	12.18	Put	Bond Future	2,647.8000	2.6478	2,706.1200	2.7061	2.203	0	0	0
2023/05/04	R035	01/02/2024	12.19	Call	Bond Future	5,342.7700	5.3428	5,226.2200	5.2262	(2.181)	0	0	0
2023/05/04	R035	01/02/2024	12.19	Put	Bond Future	2,630.0800	2.6301	2,688.0700	2.6881	2.205	0	0	0
2023/05/04	R035	01/02/2024	10.62	Call	Bond Future	1,406.1400	1.4061	1,353.6900	1.3537	(3.730)	0	0	400
2023/05/04	R035	01/02/2024	10.62	Put	Bond Future	7,343.3900	7.3434	7,465.4800	7.4655	1.663	0	0	0
2023/05/04	R035	01/02/2024	11.12	Put	Bond Future	5,366.7400	5.3667	5,467.8000	5.4678	1.883	0	0	0
2023/05/04	R035	01/02/2024			Bond Future	11.6731	86.7486	11.7056	86.5740	0.279	0.0000	0.0000	0
2023/05/04	R035	01/02/2024	13.46	Call	Bond Future	9,978.4900	9.9785	9,830.1700	9.8302	(1.486)	0	0	0
2023/05/04	R035	01/02/2024	13.46	Put	Bond Future	1,112.6500	1.1127	1,138.8700	1.1389	2.357	0	0	400
2023/05/04	R035	01/02/2024	12.18	Call	Bond Future	5,309.2000	5.3092	5,192.9800	5.1930	(2.189)	0	0	0
2023/05/04	R035	01/02/2024	12.20	Call	Bond Future	5,376.1200	5.3761	5,259.2300	5.2592	(2.174)	0	0	0
2023/05/04	R035	01/02/2024	12.20	Put	Bond Future	2,612.2000	2.6122	2,669.8500	2.6699	2.207	0	0	0
2023/05/04	R035	01/02/2024	11.12	Call	Bond Future	2,319.7900	2.3198	2,246.3100	2.2463	(3.168)	0	0	400
2023/05/04	R035	02/05/2024	11.19	Call	Bond Future	2,730.0400	2.7300	2,653.2800	2.6533	(2.812)	0	0	0
2023/05/04	R035	02/05/2024	11.19	Put	Bond Future	5,862.9500	5.8629	5,964.6700	5.9647	1.735	0	0	0
2023/05/04	R035	02/05/2024	11.20	Call	Bond Future	2,751.6100	2.7516	2,674.4600	2.6745	(2.804)	0	0	0
2023/05/04	R035	02/05/2024	11.20	Put	Bond Future	5,828.9500	5.8289	5,930.2800	5.9303	1.738	0	0	0
2023/05/04	R035	02/05/2024			Bond Future	11.7683	84.1795	11.8021	84.0010	0.288	0.0000	0.0000	0
2023/05/04	R035	02/05/2024	11.21	Call	Bond Future	2,773.6100	2.7736	2,696.0700	2.6961	(2.796)	0	0	0
2023/05/04	R035	02/05/2024	11.21	Put	Bond Future	5,795.4400	5.7954	5,896.3800	5.8964	1.742	0	0	0
2023/05/04	R186	04/05/2023		Call	Bond Future	9,253.5200	9.2535	9,365.4500	9.3654	1.210	0	0	0
2023/05/04	R186	04/05/2023	8.83	Put	Bond Future	46.1700	0.0462	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R186	04/05/2023	8.84	Call	Bond Future	256.9000	0.2569	330.0600	0.3301	28.478	0	0	0
2023/05/04	R186	04/05/2023			Bond Future	8.7706	109.2535	8.7350	109.3655	(0.405)	0.0000	0.0000	0
2023/05/04	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R186	04/05/2023	8.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R186	04/05/2023	8.36	Put	Bond Future	1,301.3700	1.3014	1,189.4400	1.1894	(8.601)	0	0	0
2023/05/04	R186	04/05/2023	8.82	Call	Bond Future	210.0200	0.2100	267.3000	0.2673	27.274	0	0	0
2023/05/04	R186	04/05/2023	8.82	Put	Bond Future	54.6500	0.0546	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/04	R186	04/05/2023	8.83	Call	Bond Future	232.9300	0.2329	298.6900	0.2987	28.232	0	0	0
2023/05/04	R186	04/05/2023	8.84	Put	Bond Future	38.7700	0.0388	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R186	03/08/2023	9.74	Call	Bond Future	2,972.9500	2.9730	3,079.6500	3.0796	3.589	0	0	0
2023/05/04	R186	03/08/2023	9.74	Put	Bond Future	230.4400	0.2304	207.4300	0.2074	(9.985)	0	0	0
2023/05/04	R186	03/08/2023	9.73	Put	Bond Future	234.4700	0.2345	211.1400	0.2111	(9.950)	0	0	0
2023/05/04	R186	03/08/2023			Bond Future	8.7951	106.2345	8.7512	106.3642	(0.499)	0.0000	0.0000	85,181
2023/05/04	R186	03/08/2023	9.75	Call	Bond Future	2,997.5200	2.9975	3,104.5400	3.1045	3.570	0	0	0
2023/05/04	R186	03/08/2023	9.75	Put	Bond Future	226.4700	0.2265	203.7800	0.2038	(10.019)	0	0	0
2023/05/04	R186	03/08/2023	9.73	Call	Bond Future	2,948.4300	2.9484	3,054.8100	3.0548	3.608	0	0	0
2023/05/04	R186	02/11/2023	9.40	Call	Bond Future	2,410.2700	2.4103	2,497.7500	2.4978	3.629	0	0	0
2023/05/04	R186	02/11/2023	9.40	Put	Bond Future	771.2600	0.7713	726.2900	0.7263	(5.831)	0	0	0
2023/05/04	R186	02/11/2023	9.15	Call	Bond Future	1,942.6800	1.9427	2,021.1800	2.0212	4.041	0	0	1,715
2023/05/04	R186	02/11/2023			Bond Future	8.7994	108.5208	8.7513	108.6532	(0.546)	0.0000	0.0000	16,395
2023/05/04	R186	02/11/2023	10.42	Call	Bond Future	4,627.4700	4.6275	4,740.3700	4.7404	2.440	0	0	0
2023/05/04	R186	02/11/2023	10.42	Put	Bond Future	278.4700	0.2785	258.9200	0.2589	(7.021)	0	0	1,715
2023/05/04	R186	02/11/2023	9.38	Call	Bond Future	2,371.2500	2.3713	2,458.0500	2.4581	3.661	0	0	0
2023/05/04	R186	02/11/2023	9.38	Put	Bond Future	786.2900	0.7863	740.6400	0.7406	(5.806)	0	0	0
2023/05/04	R186	02/11/2023	9.39	Call	Bond Future	2,390.8700	2.3909	2,478.0100	2.4780	3.645	0	0	0
2023/05/04	R186	02/11/2023	9.39	Put	Bond Future	778.8800	0.7789	733.5700	0.7336	(5.817)	0	0	0
2023/05/04	R186	02/11/2023	9.15	Put	Bond Future	981.9100	0.9819	927.9600	0.9280	(5.494)	0	0	0
2023/05/04	R186	01/02/2024	9.52	Put	Bond Future	914.5700	0.9146	868.9600	0.8690	(4.987)	0	0	0
2023/05/04	R186	01/02/2024	9.50	Call	Bond Future	2,739.7600	2.7398	2,828.9400	2.8289	3.255	0	0	0
2023/05/04	R186	01/02/2024	9.51	Call	Bond Future	2,757.9300	2.7579	2,847.3800	2.8474	3.243	0	0	0
2023/05/04	R186	01/02/2024			Bond Future	8.7842	105.5998	8.7314	105.7351	(0.601)	0.0000	0.0000	0
2023/05/04	R186	01/02/2024	9.52	Call	Bond Future	2,776.4700	2.7765	2,866.1800	2.8662	3.231	0	0	0
2023/05/04	R186	01/02/2024	9.50	Put	Bond Future	927.9100	0.9279	881.7700	0.8818	(4.972)	0	0	0
2023/05/04	R186	01/02/2024	9.51	Put	Bond Future	921.0500	0.9211	875.1800	0.8752	(4.980)	0	0	0
2023/05/04	R186	02/05/2024	8.01	Call	Bond Future	735.8700	0.7359	779.2900	0.7793	5.900	0	0	0
2023/05/04	R186	02/05/2024	8.01	Put	Bond Future	2,496.9400	2.4969	2,401.9800	2.4020	(3.803)	0	0	0
2023/05/04	R186	02/05/2024			Bond Future	8.7483	107.9660	8.6897	108.1044	(0.670)	0.0000	0.0000	0
2023/05/04	R186	02/05/2024	7.99	Call	Bond Future	718.8200	0.7188	761.5500	0.7616	5.944	0	0	0
2023/05/04	R186	02/05/2024	7.99	Put	Bond Future	2,528.1300	2.5281	2,432.4800	2.4325	(3.783)	0	0	0
2023/05/04	R186	02/05/2024	8.00	Call	Bond Future	727.3100	0.7273	770.3900	0.7704	5.923	0	0	0
2023/05/04	R186	02/05/2024	8.00	Put	Bond Future	2,512.5000	2.5125	2,417.2000	2.4172	(3.793)	0	0	0
2023/05/04	R197	04/05/2023			Bond Future	336.9646	336.9646	336.9641	336.9641	0.000	0.0000	0.0000	0
2023/05/04	R197	03/08/2023			Bond Future	334.9944	334.9944	334.9920	334.9920	(0.001)	0.0000	0.0000	12
2023/05/04	R197	02/11/2023			Bond Future	342.2836	342.2836	342.2809	342.2809	(0.001)	0.0000	0.0000	0
2023/05/04	R202	04/05/2023			Bond Future	252.0703	252.0703	252.6437	252.6437	0.227	0.0000	0.0000	0
2023/05/04	R202	03/08/2023			Bond Future	252.5733	252.5733	253.1576	253.1576	0.231	0.0000	0.0000	5,420
2023/05/04	R202	02/11/2023			Bond Future	258.0691	258.0691	258.6656	258.6656	0.231	0.0000	0.0000	0
2023/05/04	R202	01/02/2024			Bond Future	258.7786	258.7786	259.3884	259.3884	0.236	0.0000	0.0000	0
2023/05/04	R202	02/05/2024			Bond Future	264.6336	264.6336	265.2573	265.2573	0.236	0.0000	0.0000	0
2023/05/04	R209	04/05/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R209	04/05/2023	10.00	Put	Bond Future	7,498.1300	7.4981	7,517.5000	7.5175	0.258	0	0	0
2023/05/04	R209	04/05/2023	10.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/04	R209	04/05/2023	10.50	Put	Bond Future	4,682.9100	4.6829	4,702.2800	4.7023	0.414	0	0	0
2023/05/04	R209	04/05/2023	11.50	Put	Bond Future	34.1600	0.0342	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R209	04/05/2023	11.09	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R209	04/05/2023	11.09	Put	Bond Future	1,549.6800	1.5497	1,568.9700	1.5690	1.245	0	0	0
2023/05/04	R209	04/05/2023	11.10	Call	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R209	04/05/2023	11.10	Put	Bond Future	1,498.2900	1.4983	1,517.5400	1.5175	1.285	0	0	0
2023/05/04	R209	04/05/2023			Bond Future	11.3961	66.3119	11.4000	66.2925	0.034	0.0000	0.0000	0
2023/05/04	R209	04/05/2023	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R209	04/05/2023	11.00	Put	Bond Future	2,014.8800	2.0149	2,034.2500	2.0343	0.961	0	0	0
2023/05/04	R209	04/05/2023	11.50	Call	Bond Future	548.7400	0.5487	495.2100	0.4952	(9.755)	0	0	0
2023/05/04	R209	04/05/2023	12.50	Call	Bond Future	5,189.7200	5.1897	5,170.3500	5.1703	(0.373)	0	0	0
2023/05/04	R209	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R209	04/05/2023	11.11	Call	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R209	04/05/2023	11.11	Put	Bond Future	1,446.9900	1.4470	1,466.1800	1.4662	1.326	0	0	0
2023/05/04	R209	03/08/2023	11.93	Call	Bond Future	3,259.1700	3.2592	3,150.4600	3.1505	(3.336)	0	0	0
2023/05/04	R209	03/08/2023	11.94	Call	Bond Future	3,291.6500	3.2917	3,182.4900	3.1825	(3.316)	0	0	0
2023/05/04	R209	03/08/2023	11.95	Put	Bond Future	1,118.6500	1.1186	1,156.1000	1.1561	3.348	0	0	0
2023/05/04	R209	03/08/2023	10.70	Call	Bond Future	499.7000	0.4997	463.7900	0.4638	(7.186)	0	0	1,800
2023/05/04	R209	03/08/2023	11.25	Put	Bond Future	2,580.8400	2.5808	2,657.5100	2.6575	2.971	0	0	0
2023/05/04	R209	03/08/2023	10.00	Call	Bond Future	89.6000	0.0896	80.2500	0.0803	(10.435)	0	0	1,800
2023/05/04	R209	03/08/2023	10.00	Put	Bond Future	8,011.0900	8.0111	8,148.7900	8.1488	1.719	0	0	0
2023/05/04	R209	03/08/2023			Bond Future	11.4900	67.7012	11.5200	67.5541	0.261	0.0000	0.0000	13,018
2023/05/04	R209	03/08/2023	11.93	Put	Bond Future	1,147.3100	1.1473	1,185.6500	1.1856	3.342	0	0	0
2023/05/04	R209	03/08/2023	11.94	Put	Bond Future	1,132.9000	1.1329	1,170.7900	1.1708	3.345	0	0	0
2023/05/04	R209	03/08/2023	11.95	Call	Bond Future	3,324.2300	3.3242	3,214.6300	3.2146	(3.297)	0	0	0
2023/05/04	R209	03/08/2023	10.70	Put	Bond Future	4,544.4400	4.5444	4,655.5800	4.6556	2.446	0	0	0
2023/05/04	R209	03/08/2023	10.75	Call	Bond Future	556.6700	0.5567	517.9000	0.5179	(6.965)	0	0	3,500
2023/05/04	R209	03/08/2023	10.75	Put	Bond Future	4,335.3400	4.3353	4,443.6200	4.4436	2.498	0	0	0
2023/05/04	R209	03/08/2023	11.25	Call	Bond Future	1,387.2500	1.3872	1,316.8700	1.3169	(5.073)	0	0	3,500
2023/05/04	R209	02/11/2023	11.33	Call	Bond Future	2,073.7400	2.0737	2,000.3300	2.0003	(3.540)	0	0	0
2023/05/04	R209	02/11/2023	11.33	Put	Bond Future	3,304.0500	3.3040	3,380.9200	3.3809	2.327	0	0	0
2023/05/04	R209	02/11/2023	11.34	Call	Bond Future	2,096.4300	2.0964	2,022.5600	2.0226	(3.524)	0	0	0
2023/05/04	R209	02/11/2023	11.34	Put	Bond Future	3,277.0700	3.2771	3,353.4800	3.3535	2.332	0	0	0
2023/05/04	R209	02/11/2023			Bond Future	11.5808	66.0051	11.6118	65.8548	0.268	0.0000	0.0000	2
2023/05/04	R209	02/11/2023	11.35	Call	Bond Future	2,119.2400	2.1192	2,044.9000	2.0449	(3.508)	0	0	0
2023/05/04	R209	02/11/2023	11.35	Put	Bond Future	3,250.2600	3.2503	3,326.2000	3.3262	2.336	0	0	0
2023/05/04	R209	01/02/2024	12.13	Put	Bond Future	2,390.9800	2.3910	2,443.1300	2.4431	2.181	0	0	0
2023/05/04	R209	01/02/2024	12.14	Call	Bond Future	4,575.1400	4.5751	4,473.3700	4.4734	(2.224)	0	0	0
2023/05/04	R209	01/02/2024	12.14	Put	Bond Future	2,374.5900	2.3746	2,426.4300	2.4264	2.183	0	0	0
2023/05/04	R209	01/02/2024			Bond Future	11.6684	67.4580	11.7006	67.3043	0.276	0.0000	0.0000	0
2023/05/04	R209	01/02/2024	12.12	Call	Bond Future	4,516.8200	4.5168	4,415.6600	4.4157	(2.240)	0	0	0
2023/05/04	R209	01/02/2024	12.12	Put	Bond Future	2,407.4900	2.4075	2,459.9400	2.4599	2.179	0	0	0
2023/05/04	R209	01/02/2024	12.13	Call	Bond Future	4,545.9500	4.5460	4,444.4900	4.4445	(2.232)	0	0	0
2023/05/04	R209	02/05/2024	11.17	Call	Bond Future	2,343.4800	2.3435	2,276.2900	2.2763	(2.867)	0	0	0
2023/05/04	R209	02/05/2024	11.17	Put	Bond Future	5,183.6200	5.1836	5,273.4800	5.2735	1.734	0	0	0
2023/05/04	R209	02/05/2024	11.18	Call	Bond Future	2,362.5900	2.3626	2,295.0600	2.2951	(2.858)	0	0	0
2023/05/04	R209	02/05/2024	11.18	Put	Bond Future	5,152.7700	5.1528	5,242.2900	5.2423	1.737	0	0	0
2023/05/04	R209	02/05/2024			Bond Future	11.7550	65.8161	11.7884	65.6590	0.284	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
2023/05/04	R209	02/05/2024	11.19	Call	Bond Future	2,381.7900	2.3818	2,313.9100	2.3139	(2.850)	0	0	0
2023/05/04	R209	02/05/2024	11.19	Put	Bond Future	5,122.0700	5.1221	5,211.2400	5.2112	1.741	0	0	0
2023/05/04	R210	04/05/2023			Bond Future	225.1732	225.1732	225.2506	225.2506	0.034	0.0000	0.0000	0
2023/05/04	R210	03/08/2023			Bond Future	229.9468	229.9468	229.9726	229.9726	0.011	0.0000	0.0000	371
2023/05/04	R210	02/11/2023			Bond Future	231.7427	231.7427	231.7689	231.7689	0.011	0.0000	0.0000	0
2023/05/04	R210	01/02/2024			Bond Future	236.8962	236.8962	236.9229	236.9229	0.011	0.0000	0.0000	0
2023/05/04	R210	02/05/2024			Bond Future	238.9524	238.9524	238.9795	238.9795	0.011	0.0000	0.0000	0
2023/05/04	R213	04/05/2023	10.75	Call	Bond Future	909.4000	0.9094	1,049.7400	1.0497	15.432	0	0	0
2023/05/04	R213	04/05/2023	10.75	Put	Bond Future	2.4700	0.0025	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R213	04/05/2023			Bond Future	10.5511	82.7314	10.5200	82.8742	(0.294)	0.0000	0.0000	0
2023/05/04	R213	04/05/2023	10.73	Call	Bond Future	820.5500	0.8206	959.1400	0.9591	16.890	0	0	0
2023/05/04	R213	04/05/2023	10.73	Put	Bond Future	4.2200	0.0042	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R213	04/05/2023	10.74	Call	Bond Future	864.8800	0.8649	1,004.4500	1.0044	16.137	0	0	0
2023/05/04	R213	04/05/2023	10.74	Put	Bond Future	3.2400	0.0032	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R213	03/08/2023	11.62	Put	Bond Future	412.4500	0.4124	390.4000	0.3904	(5.346)	0	0	0
2023/05/04	R213	03/08/2023	11.63	Call	Bond Future	4,697.4700	4.6975	4,774.0600	4.7741	1.630	0	0	0
2023/05/04	R213	03/08/2023			Bond Future	10.6394	84.4647	10.6175	84.5631	(0.206)	0.0000	0.0000	23,043
2023/05/04	R213	03/08/2023	11.61	Call	Bond Future	4,626.3700	4.6264	4,702.4500	4.7025	1.644	0	0	0
2023/05/04	R213	03/08/2023	11.61	Put	Bond Future	418.8200	0.4188	396.5200	0.3965	(5.324)	0	0	0
2023/05/04	R213	03/08/2023	11.62	Call	Bond Future	4,661.9000	4.6619	4,738.2300	4.7382	1.637	0	0	0
2023/05/04	R213	03/08/2023	11.63	Put	Bond Future	406.1600	0.4062	384.3700	0.3844	(5.365)	0	0	0
2023/05/04	R213	02/11/2023	11.13	Call	Bond Future	3,438.5200	3.4385	3,495.0500	3.4950	1.644	0	0	0
2023/05/04	R213	02/11/2023	11.13	Put	Bond Future	1,705.1200	1.7051	1,661.2200	1.6612	(2.575)	0	0	0
2023/05/04	R213	02/11/2023			Bond Future	10.7284	82.7263	10.7054	82.8267	(0.214)	0.0000	0.0000	187
2023/05/04	R213	02/11/2023	11.11	Call	Bond Future	3,383.5600	3.3836	3,439.5600	3.4396	1.655	0	0	0
2023/05/04	R213	02/11/2023	11.11	Put	Bond Future	1,735.3700	1.7354	1,690.9400	1.6909	(2.560)	0	0	0
2023/05/04	R213	02/11/2023	11.12	Call	Bond Future	3,410.9900	3.4110	3,467.2600	3.4673	1.650	0	0	0
2023/05/04	R213	02/11/2023	11.12	Put	Bond Future	1,720.1800	1.7202	1,676.0200	1.6760	(2.567)	0	0	0
2023/05/04	R213	01/02/2024	11.70	Call	Bond Future	5,118.3000	5.1183	5,186.2800	5.1863	1.328	0	0	0
2023/05/04	R213	01/02/2024	11.70	Put	Bond Future	1,462.7400	1.4627	1,428.0700	1.4281	(2.370)	0	0	0
2023/05/04	R213	01/02/2024	11.71	Call	Bond Future	5,147.7400	5.1477	5,215.9100	5.2159	1.324	0	0	0
2023/05/04	R213	01/02/2024	11.71	Put	Bond Future	1,451.9500	1.4519	1,417.4700	1.4175	(2.375)	0	0	0
2023/05/04	R213	01/02/2024			Bond Future	10.8175	84.5471	10.7935	84.6498	(0.222)	0.0000	0.0000	0
2023/05/04	R213	01/02/2024	11.72	Call	Bond Future	5,177.4700	5.1775	5,245.8400	5.2458	1.321	0	0	0
2023/05/04	R213	01/02/2024	11.72	Put	Bond Future	1,441.4800	1.4415	1,407.2000	1.4072	(2.378)	0	0	0
2023/05/04	R213	02/05/2024	10.30	Call	Bond Future	1,834.4800	1.8345	1,871.0400	1.8710	1.993	0	0	0
2023/05/04	R213	02/05/2024	10.30	Put	Bond Future	4,359.9000	4.3599	4,291.5200	4.2915	(1.568)	0	0	0
2023/05/04	R213	02/05/2024			Bond Future	10.8959	82.8821	10.8707	82.9871	(0.231)	0.0000	0.0000	0
2023/05/04	R213	02/05/2024	10.28	Call	Bond Future	1,801.6600	1.8017	1,837.7600	1.8378	2.004	0	0	0
2023/05/04	R213	02/05/2024	10.28	Put	Bond Future	4,413.5200	4.4135	4,344.6800	4.3447	(1.560)	0	0	0
2023/05/04	R213	02/05/2024	10.29	Call	Bond Future	1,818.1800	1.8182	1,854.5100	1.8545	1.998	0	0	0
2023/05/04	R213	02/05/2024	10.29	Put	Bond Future	4,386.8100	4.3868	4,318.2000	4.3182	(1.564)	0	0	0
2023/05/04	R214	04/05/2023	11.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R214	04/05/2023	11.36	Put	Bond Future	2,011.5600	2.0116	2,056.6900	2.0567	2.244	0	0	0
2023/05/04	R214	04/05/2023	11.37	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/04	R214	04/05/2023	11.37	Put	Bond Future	1,958.1800	1.9582	2,003.3000	2.0033	2.304	0	0	0
2023/05/04	R214	04/05/2023			Bond Future	11.7461	62.4013	11.7550	62.3561	0.076	0.0000	0.0000	0
2023/05/04	R214	04/05/2023	11.38	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/05/04	R214	04/05/2023	11.38	Put	Bond Future	1,904.8600	1.9049	1,949.9800	1.9500	2.369	0	0	0
2023/05/04	R214	03/08/2023	12.14	Call	Bond Future	2,935.6000	2.9356	2,768.4600	2.7685	(5.694)	0	0	0
2023/05/04	R214	03/08/2023	12.14	Put	Bond Future	1,465.2100	1.4652	1,551.1400	1.5511	5.865	0	0	0
2023/05/04	R214	03/08/2023	12.15	Call	Bond Future	2,966.5700	2.9666	2,798.5800	2.7986	(5.663)	0	0	0
2023/05/04	R214	03/08/2023	12.15	Put	Bond Future	1,447.9500	1.4479	1,533.0300	1.5330	5.876	0	0	0
2023/05/04	R214	03/08/2023			Bond Future	11.8411	63.7086	11.8917	63.4556	0.428	0.0000	0.0000	18,592
2023/05/04	R214	03/08/2023	12.16	Call	Bond Future	2,997.6500	2.9976	2,828.8200	2.8288	(5.632)	0	0	0
2023/05/04	R214	03/08/2023	12.16	Put	Bond Future	1,430.8700	1.4309	1,515.1100	1.5151	5.887	0	0	0
2023/05/04	R214	02/11/2023	11.45	Put	Bond Future	4,179.7400	4.1797	4,334.7500	4.3348	3.709	0	0	0
2023/05/04	R214	02/11/2023	11.46	Call	Bond Future	1,718.5300	1.7185	1,614.1200	1.6141	(6.076)	0	0	0
2023/05/04	R214	02/11/2023	11.46	Put	Bond Future	4,146.9000	4.1469	4,301.1200	4.3011	3.719	0	0	0
2023/05/04	R214	02/11/2023			Bond Future	11.9357	61.7776	11.9881	61.5189	0.439	0.0000	0.0000	0
2023/05/04	R214	02/11/2023	11.45	Call	Bond Future	1,698.7200	1.6987	1,595.1000	1.5951	(6.100)	0	0	0
2023/05/04	R214	02/11/2023	11.47	Call	Bond Future	1,738.4600	1.7385	1,633.2600	1.6333	(6.051)	0	0	0
2023/05/04	R214	02/11/2023	11.47	Put	Bond Future	4,114.2400	4.1142	4,267.6700	4.2677	3.729	0	0	0
2023/05/04	R214	01/02/2024	12.16	Call	Bond Future	3,818.6300	3.8186	3,666.8500	3.6669	(3.975)	0	0	0
2023/05/04	R214	01/02/2024	12.16	Put	Bond Future	3,191.8800	3.1919	3,304.4100	3.3044	3.526	0	0	0
2023/05/04	R214	01/02/2024			Bond Future	12.0307	63.1373	12.0850	62.8730	0.451	0.0000	0.0000	0
2023/05/04	R214	01/02/2024	12.14	Call	Bond Future	3,764.5700	3.7646	3,613.9500	3.6139	(4.001)	0	0	0
2023/05/04	R214	01/02/2024	12.14	Put	Bond Future	3,234.1300	3.2341	3,347.8200	3.3478	3.515	0	0	0
2023/05/04	R214	01/02/2024	12.15	Call	Bond Future	3,791.5600	3.7916	3,640.3600	3.6404	(3.988)	0	0	0
2023/05/04	R214	01/02/2024	12.15	Put	Bond Future	3,212.9400	3.2129	3,326.0500	3.3261	3.520	0	0	0
2023/05/04	R214	02/05/2024	11.46	Call	Bond Future	2,392.5600	2.3926	2,282.7500	2.2828	(4.590)	0	0	0
2023/05/04	R214	02/05/2024	11.46	Put	Bond Future	5,702.1600	5.7022	5,862.5400	5.8625	2.813	0	0	0
2023/05/04	R214	02/05/2024	11.47	Call	Bond Future	2,411.9200	2.4119	2,301.5300	2.3015	(4.577)	0	0	0
2023/05/04	R214	02/05/2024	11.47	Put	Bond Future	5,669.0800	5.6691	5,828.8800	5.8289	2.819	0	0	0
2023/05/04	R214	02/05/2024			Bond Future	12.1170	61.2468	12.1731	60.9766	0.463	0.0000	0.0000	0
2023/05/04	R214	02/05/2024	11.48	Call	Bond Future	2,431.3700	2.4314	2,320.3900	2.3204	(4.565)	0	0	0
2023/05/04	R214	02/05/2024	11.48	Put	Bond Future	5,636.1500	5.6362	5,795.3600	5.7954	2.825	0	0	0
2023/05/04	R248	04/05/2023	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R248	04/05/2023	10.40	Put	Bond Future	10,115.2700	10.1153	10,232.4000	10.2324	1.158	0	0	0
2023/05/04	R248	04/05/2023	11.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R248	04/05/2023	11.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R248	04/05/2023	11.35	Put	Bond Future	3,269.1600	3.2692	3,386.2900	3.3863	3.583	0	0	0
2023/05/04	R248	04/05/2023			Bond Future	11.8562	76.9401	11.8750	76.8230	0.159	0.0000	0.0000	0
2023/05/04	R248	04/05/2023	11.10	Put	Bond Future	4,976.6300	4.9766	5,093.7600	5.0938	2.354	0	0	0
2023/05/04	R248	04/05/2023	11.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R248	04/05/2023	11.33	Put	Bond Future	3,403.4300	3.4034	3,520.5600	3.5206	3.442	0	0	0
2023/05/04	R248	04/05/2023	11.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/04	R248	04/05/2023	11.34	Put	Bond Future	3,336.2500	3.3363	3,453.3800	3.4534	3.511	0	0	0
2023/05/04	R248	03/08/2023	12.11	Call	Bond Future	3,082.6100	3.0826	2,876.3500	2.8763	(6.691)	0	0	0
2023/05/04	R248	03/08/2023	12.11	Put	Bond Future	2,144.0100	2.1440	2,278.9000	2.2789	6.291	0	0	0
2023/05/04	R248	03/08/2023			Bond Future	11.9551	78.5521	12.0110	78.2109	0.467	0.0000	0.0000	240,112
2023/05/04	R248	03/08/2023	12.10	Call	Bond Future	3,047.1700	3.0472	2,842.1500	2.8421	(6.728)	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
2023/05/04	R248	03/08/2023	12.10	Put	Bond Future	2,168.5400	2.1685	2,304.6700	2.3047	6.277	0	0	0
2023/05/04	R248	03/08/2023	12.09	Call	Bond Future	3,012.0500	3.0120	2,808.2800	2.8083	(6.765)	0	0	0
2023/05/04	R248	03/08/2023	12.09	Put	Bond Future	2,193.4800	2.1935	2,330.8600	2.3309	6.263	0	0	0
2023/05/04	R248	02/11/2023	11.48	Call	Bond Future	1,966.0800	1.9661	1,834.6500	1.8347	(6.685)	0	0	0
2023/05/04	R248	02/11/2023	11.49	Put	Bond Future	5,537.1000	5.5371	5,753.2000	5.7532	3.903	0	0	0
2023/05/04	R248	02/11/2023	11.47	Call	Bond Future	1,943.0100	1.9430	1,812.6100	1.8126	(6.711)	0	0	0
2023/05/04	R248	02/11/2023			Bond Future	12.0538	75.7974	12.1117	75.4488	0.481	0.0000	0.0000	11,069
2023/05/04	R248	02/11/2023	11.48	Put	Bond Future	5,579.4700	5.5795	5,796.6000	5.7966	3.892	0	0	0
2023/05/04	R248	02/11/2023	11.49	Call	Bond Future	1,989.3100	1.9893	1,856.8500	1.8569	(6.659)	0	0	0
2023/05/04	R248	02/11/2023	11.47	Put	Bond Future	5,622.0900	5.6221	5,840.2500	5.8402	3.880	0	0	0
2023/05/04	R248	01/02/2024	12.15	Call	Bond Future	4,284.9700	4.2850	4,091.7400	4.0917	(4.509)	0	0	0
2023/05/04	R248	01/02/2024	12.15	Put	Bond Future	4,303.2400	4.3032	4,466.2800	4.4663	3.789	0	0	0
2023/05/04	R248	01/02/2024	12.14	Call	Bond Future	4,253.4700	4.2535	4,061.0400	4.0610	(4.524)	0	0	0
2023/05/04	R248	01/02/2024	12.14	Put	Bond Future	4,331.3100	4.3313	4,495.1500	4.4951	3.783	0	0	0
2023/05/04	R248	01/02/2024			Bond Future	12.1531	77.4657	12.2132	77.1095	0.495	0.0000	0.0000	0
2023/05/04	R248	01/02/2024	12.16	Call	Bond Future	4,316.5600	4.3166	4,122.5400	4.1225	(4.495)	0	0	0
2023/05/04	R248	01/02/2024	12.16	Put	Bond Future	4,275.3400	4.2753	4,437.5900	4.4376	3.795	0	0	0
2023/05/04	R248	02/05/2024	11.47	Call	Bond Future	2,759.8000	2.7598	2,619.9600	2.6200	(5.067)	0	0	0
2023/05/04	R248	02/05/2024	11.48	Put	Bond Future	7,519.6100	7.5196	7,743.2100	7.7432	2.974	0	0	0
2023/05/04	R248	02/05/2024	11.46	Call	Bond Future	2,737.1200	2.7371	2,598.0400	2.5980	(5.081)	0	0	0
2023/05/04	R248	02/05/2024			Bond Future	12.2435	74.7522	12.3058	74.3879	0.509	0.0000	0.0000	13,000
2023/05/04	R248	02/05/2024	11.47	Put	Bond Future	7,562.3800	7.5624	7,786.7600	7.7868	2.967	0	0	0
2023/05/04	R248	02/05/2024	11.48	Call	Bond Future	2,782.5900	2.7826	2,641.9700	2.6420	(5.054)	0	0	0
2023/05/04	R248	02/05/2024	11.46	Put	Bond Future	7,605.3600	7.6054	7,830.5000	7.8305	2.960	0	0	0

**Total**

**1302276**