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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	2025	04/05/2023		Bond Future	169.2394	169.2394	168.9871	168.9871	(0.149)	0.0000	0.0000	5,381
2023/04/04	2025	03/08/2023		Bond Future	171.0148	171.0148	170.7557	170.7557	(0.151)	0.0000	0.0000	214
2023/04/04	2025	02/11/2023		Bond Future	174.6360	174.6360	174.3713	174.3713	(0.152)	0.0000	0.0000	0
2023/04/04	2025	01/02/2024		Bond Future	176.4831	176.4831	176.2155	176.2155	(0.152)	0.0000	0.0000	0
2023/04/04	2025	02/05/2024		Bond Future	180.0584	180.0584	179.7887	179.7887	(0.150)	0.0000	0.0000	0
2023/04/04	2029	04/05/2023		Bond Future	122.5015	122.5015	122.3470	122.3470	(0.126)	0.0000	0.0000	2,115
2023/04/04	2029	03/08/2023		Bond Future	125.0468	125.0468	124.8879	124.8879	(0.127)	0.0000	0.0000	728

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
2023/04/04	2029	02/11/2023			Bond Future	126.3691	126.3691	126.2069	126.2069	(0.128)	0.0000	0.0000	0
2023/04/04	2029	01/02/2024			Bond Future	128.9988	128.9988	128.8348	128.8348	(0.127)	0.0000	0.0000	0
2023/04/04	2029	02/05/2024			Bond Future	130.2520	130.2520	130.0875	130.0875	(0.126)	0.0000	0.0000	0
2023/04/04	2030	04/05/2023	9.03	Call	Bond Future	2.1300	0.0021	1.9200	0.0019	(9.859)	0	0	388
2023/04/04	2030	04/05/2023	9.03	Put	Bond Future	3,988.5900	3.9886	3,965.7000	3.9657	(0.574)	0	0	0
2023/04/04	2030	04/05/2023	9.58	Put	Bond Future	1,701.2800	1.7013	1,673.6400	1.6736	(1.625)	0	0	0
2023/04/04	2030	04/05/2023	9.67	Call	Bond Future	455.7000	0.4557	450.6100	0.4506	(1.117)	0	0	479
2023/04/04	2030	04/05/2023	9.67	Put	Bond Future	1,429.1700	1.4292	1,401.4000	1.4014	(1.943)	0	0	0
2023/04/04	2030	04/05/2023	11.34	Call	Bond Future	6,362.7900	6.3628	6,382.7500	6.3827	0.314	0	0	0
2023/04/04	2030	04/05/2023	11.34	Put	Bond Future	22.3800	0.0224	19.6600	0.0197	(12.154)	0	0	150
2023/04/04	2030	04/05/2023	10.52	Call	Bond Future	3,047.7000	3.0477	3,057.2900	3.0573	0.315	0	0	0
2023/04/04	2030	04/05/2023	10.52	Put	Bond Future	202.9200	0.2029	189.8300	0.1898	(6.451)	0	0	0
2023/04/04	2030	04/05/2023	10.53	Call	Bond Future	3,086.2900	3.0863	3,096.0800	3.0961	0.317	0	0	0
2023/04/04	2030	04/05/2023	10.53	Put	Bond Future	197.7900	0.1978	184.9000	0.1849	(6.517)	0	0	0
2023/04/04	2030	04/05/2023	9.78	Call	Bond Future	675.3200	0.6753	670.7500	0.6708	(0.677)	0	0	388
2023/04/04	2030	04/05/2023	9.78	Put	Bond Future	1,143.0900	1.1431	1,115.8400	1.1158	(2.384)	0	0	0
2023/04/04	2030	04/05/2023	10.00	Call	Bond Future	1,241.6500	1.2417	1,240.1000	1.2401	(0.125)	0	0	1,080
2023/04/04	2030	04/05/2023	10.00	Put	Bond Future	708.4600	0.7085	684.2300	0.6842	(3.420)	0	0	0
2023/04/04	2030	04/05/2023	10.42	Call	Bond Future	2,666.7000	2.6667	2,674.2100	2.6742	0.282	0	0	479
2023/04/04	2030	04/05/2023	10.42	Put	Bond Future	260.6200	0.2606	245.4500	0.2455	(5.821)	0	0	0
2023/04/04	2030	04/05/2023			Bond Future	9.8824	93.0465	9.8775	93.0691	(0.050)	0.0000	0.0000	76,458
2023/04/04	2030	04/05/2023	9.58	Call	Bond Future	311.4300	0.3114	306.4700	0.3065	(1.593)	0	0	150
2023/04/04	2030	04/05/2023	12.04	Call	Bond Future	9,189.4000	9.1894	9,211.5600	9.2116	0.241	0	0	0
2023/04/04	2030	04/05/2023	12.04	Put	Bond Future	3.0000	0.0030	2.4800	0.0025	(17.333)	0	0	1,080
2023/04/04	2030	04/05/2023	12.50	Call	Bond Future	10,990.8600	10.9909	11,013.4600	11.0135	0.206	0	0	0
2023/04/04	2030	04/05/2023	12.50	Put	Bond Future	0.3800	0.0004	0.3000	0.0003	(21.053)	0	0	479
2023/04/04	2030	04/05/2023	12.57	Call	Bond Future	11,260.8100	11.2608	11,283.4300	11.2834	0.201	0	0	0
2023/04/04	2030	04/05/2023	12.57	Put	Bond Future	0.2700	0.0003	0.2100	0.0002	(22.222)	0	0	350
2023/04/04	2030	04/05/2023	10.65	Call	Bond Future	3,555.9700	3.5560	3,568.0600	3.5681	0.340	0	0	350
2023/04/04	2030	04/05/2023	10.65	Put	Bond Future	144.9800	0.1450	134.3900	0.1344	(7.304)	0	0	0
2023/04/04	2030	04/05/2023	11.62	Call	Bond Future	7,503.8700	7.5039	7,525.1000	7.5251	0.283	0	0	0
2023/04/04	2030	04/05/2023	11.62	Put	Bond Future	10.1900	0.0102	8.7400	0.0087	(14.230)	0	0	388
2023/04/04	2030	04/05/2023	10.54	Call	Bond Future	3,124.9200	3.1249	3,134.9100	3.1349	0.320	0	0	0
2023/04/04	2030	04/05/2023	10.54	Put	Bond Future	192.7300	0.1927	180.0400	0.1800	(6.584)	0	0	0
2023/04/04	2030	03/08/2023	12.89	Call	Bond Future	11,854.2300	11.8542	11,875.3500	11.8754	0.178	0	0	0
2023/04/04	2030	03/08/2023	12.89	Put	Bond Future	26.0000	0.0260	24.9600	0.0250	(4.000)	0	0	350
2023/04/04	2030	03/08/2023	11.35	Call	Bond Future	6,204.3900	6.2044	6,219.2400	6.2192	0.239	0	0	0
2023/04/04	2030	03/08/2023	11.36	Put	Bond Future	340.3000	0.3403	333.0600	0.3331	(2.128)	0	0	0
2023/04/04	2030	03/08/2023	10.40	Call	Bond Future	3,035.4800	3.0355	3,042.7500	3.0427	0.240	0	0	1,012
2023/04/04	2030	03/08/2023	10.65	Call	Bond Future	3,801.2600	3.8013	3,810.7400	3.8107	0.249	0	0	350
2023/04/04	2030	03/08/2023	10.65	Put	Bond Future	843.3100	0.8433	830.6300	0.8306	(1.504)	0	0	0
2023/04/04	2030	03/08/2023	11.34	Call	Bond Future	6,168.2300	6.1682	6,183.0200	6.1830	0.240	0	0	0
2023/04/04	2030	03/08/2023	11.34	Put	Bond Future	349.2100	0.3492	341.8400	0.3418	(2.110)	0	0	0
2023/04/04	2030	03/08/2023			Bond Future	9.9658	90.9497	9.9608	90.9719	(0.050)	0.0000	0.0000	39,779
2023/04/04	2030	03/08/2023	11.35	Put	Bond Future	344.7800	0.3448	337.4700	0.3375	(2.120)	0	0	0
2023/04/04	2030	03/08/2023	11.36	Call	Bond Future	6,240.4800	6.2405	6,255.4000	6.2554	0.239	0	0	0
2023/04/04	2030	03/08/2023	12.59	Call	Bond Future	10,756.6500	10.7566	10,777.1000	10.7771	0.190	0	0	0

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2023/04/04	2030	03/08/2023	12.59	Put	Bond Future	48.3000		0.0483	46.5900	0.0466	(3.540)	0	0	1,012
2023/04/04	2030	03/08/2023	10.40	Put	Bond Future	1,144.0500		1.1441	1,129.1600	1.1292	(1.302)	0	0	0
2023/04/04	2030	02/11/2023	10.80	Call	Bond Future	4,484.0300		4.4840	4,494.5100	4.4945	0.234	0	0	0
2023/04/04	2030	02/11/2023	10.80	Put	Bond Future	1,291.4600		1.2915	1,279.4000	1.2794	(0.934)	0	0	0
2023/04/04	2030	02/11/2023	10.81	Call	Bond Future	4,513.9900		4.5140	4,524.5200	4.5245	0.233	0	0	0
2023/04/04	2030	02/11/2023	10.81	Put	Bond Future	1,280.4800		1.2805	1,268.4700	1.2685	(0.938)	0	0	0
2023/04/04	2030	02/11/2023	9.57	Call	Bond Future	1,523.1200		1.5231	1,526.3600	1.5264	0.213	0	0	800
2023/04/04	2030	02/11/2023	9.57	Put	Bond Future	3,555.0400		3.5550	3,535.7400	3.5357	(0.543)	0	0	0
2023/04/04	2030	02/11/2023	10.07	Call	Bond Future	2,526.2800		2.5263	2,532.2900	2.5323	0.238	0	0	800
2023/04/04	2030	02/11/2023	10.07	Put	Bond Future	2,388.6100		2.3886	2,372.0800	2.3721	(0.692)	0	0	0
2023/04/04	2030	02/11/2023			Bond Future	10.0378		92.8542	10.0326	92.8768	(0.052)	0.0000	0.0000	0
2023/04/04	2030	02/11/2023	11.57	Call	Bond Future	6,938.0600		6.9381	6,952.6100	6.9526	0.210	0	0	0
2023/04/04	2030	02/11/2023	11.57	Put	Bond Future	661.9400		0.6619	653.9500	0.6539	(1.207)	0	0	800
2023/04/04	2030	02/11/2023	10.82	Call	Bond Future	4,543.7600		4.5438	4,554.3500	4.5544	0.233	0	0	0
2023/04/04	2030	02/11/2023	10.82	Put	Bond Future	1,269.3300		1.2693	1,257.3800	1.2574	(0.941)	0	0	0
2023/04/04	2030	01/02/2024	11.37	Call	Bond Future	6,122.3000		6.1223	6,136.7000	6.1367	0.235	0	0	0
2023/04/04	2030	01/02/2024	11.37	Put	Bond Future	1,145.3100		1.1453	1,135.5500	1.1356	(0.852)	0	0	0
2023/04/04	2030	01/02/2024	12.10	Put	Bond Future	679.0400		0.6790	672.1900	0.6722	(1.009)	0	0	400
2023/04/04	2030	01/02/2024	9.57	Put	Bond Future	4,040.0300		4.0400	4,020.8400	4.0208	(0.475)	0	0	0
2023/04/04	2030	01/02/2024	9.93	Call	Bond Future	2,349.9300		2.3499	2,356.7600	2.3568	0.291	0	0	1,360
2023/04/04	2030	01/02/2024	9.93	Put	Bond Future	3,166.9100		3.1669	3,149.5800	3.1496	(0.547)	0	0	0
2023/04/04	2030	01/02/2024			Bond Future	10.1260		90.7592	10.1202	90.7834	(0.058)	0.0000	0.0000	0
2023/04/04	2030	01/02/2024	11.36	Call	Bond Future	6,091.9800		6.0920	6,106.3400	6.1063	0.236	0	0	0
2023/04/04	2030	01/02/2024	11.36	Put	Bond Future	1,153.6200		1.1536	1,143.8200	1.1438	(0.849)	0	0	0
2023/04/04	2030	01/02/2024	12.10	Call	Bond Future	8,417.5400		8.4175	8,434.8500	8.4349	0.206	0	0	0
2023/04/04	2030	01/02/2024	10.07	Call	Bond Future	2,642.3400		2.6423	2,649.9400	2.6499	0.288	0	0	400
2023/04/04	2030	01/02/2024	10.07	Put	Bond Future	2,874.9500		2.8750	2,858.3900	2.8584	(0.576)	0	0	0
2023/04/04	2030	01/02/2024	11.31	Call	Bond Future	5,940.4600		5.9405	5,954.5900	5.9546	0.238	0	0	0
2023/04/04	2030	01/02/2024	11.31	Put	Bond Future	1,195.5500		1.1956	1,185.5200	1.1855	(0.839)	0	0	1,360
2023/04/04	2030	01/02/2024	11.35	Call	Bond Future	6,061.7100		6.0617	6,076.0300	6.0760	0.236	0	0	0
2023/04/04	2030	01/02/2024	11.35	Put	Bond Future	1,161.9900		1.1620	1,152.1500	1.1522	(0.847)	0	0	0
2023/04/04	2030	01/02/2024	9.57	Call	Bond Future	1,698.7200		1.6987	1,703.6900	1.7037	0.293	0	0	400
2023/04/04	2030	02/05/2024	9.81	Call	Bond Future	2,190.0400		2.1900	2,197.5600	2.1976	0.343	0	0	0
2023/04/04	2030	02/05/2024	9.81	Put	Bond Future	3,928.6700		3.9287	3,909.8100	3.9098	(0.480)	0	0	0
2023/04/04	2030	02/05/2024	9.82	Call	Bond Future	2,208.0500		2.2081	2,215.6200	2.2156	0.343	0	0	0
2023/04/04	2030	02/05/2024	9.82	Put	Bond Future	3,905.7200		3.9057	3,886.9100	3.8869	(0.482)	0	0	0
2023/04/04	2030	02/05/2024			Bond Future	10.2394		92.5735	10.2328	92.5999	(0.064)	0.0000	0.0000	0
2023/04/04	2030	02/05/2024	9.83	Call	Bond Future	2,226.5200		2.2265	2,234.1400	2.2341	0.342	0	0	0
2023/04/04	2030	02/05/2024	9.83	Put	Bond Future	3,883.2500		3.8832	3,864.4900	3.8645	(0.483)	0	0	0
2023/04/04	2032	04/05/2023	9.80	Call	Bond Future	6.8700		0.0069	6.0700	0.0061	(11.645)	0	0	500
2023/04/04	2032	04/05/2023	9.85	Put	Bond Future	3,610.0600		3.6101	3,607.5500	3.6075	(0.070)	0	0	0
2023/04/04	2032	04/05/2023	11.37	Call	Bond Future	4,368.8900		4.3689	4,362.1900	4.3622	(0.153)	0	0	400
2023/04/04	2032	04/05/2023	13.43	Call	Bond Future	13,503.7900		13.5038	13,504.9000	13.5049	0.008	0	0	0
2023/04/04	2032	04/05/2023	13.43	Put	Bond Future	0.1200		0.0001	0.0900	0.0001	(25.000)	0	0	400
2023/04/04	2032	04/05/2023	10.89	Call	Bond Future	2,287.1400		2.2871	2,273.6600	2.2737	(0.589)	0	0	0
2023/04/04	2032	04/05/2023	10.89	Put	Bond Future	416.6800		0.4167	402.0600	0.4021	(3.509)	0	0	0
2023/04/04	2032	04/05/2023	11.06	Call	Bond Future	2,994.4500		2.9944	2,983.3500	2.9833	(0.371)	0	0	0

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2023/04/04	2032	04/05/2023	11.06	Put	Bond Future	271.9400	0.2719	259.7000	0.2597	(4.501)	0	0	730
2023/04/04	2032	04/05/2023	10.69	Call	Bond Future	1,531.2200	1.5312	1,515.7700	1.5158	(1.009)	0	0	0
2023/04/04	2032	04/05/2023			Bond Future	10.5245	87.9298	10.5243	87.9310	(0.002)	0.0000	0.0000	164,838
2023/04/04	2032	04/05/2023	9.80	Put	Bond Future	3,877.5400	3.8775	3,875.6000	3.8756	(0.050)	0	0	0
2023/04/04	2032	04/05/2023	9.85	Call	Bond Future	13.6500	0.0137	12.2800	0.0123	(10.037)	0	0	6,500
2023/04/04	2032	04/05/2023	10.03	Call	Bond Future	86.3600	0.0864	81.1600	0.0812	(6.021)	0	0	730
2023/04/04	2032	04/05/2023	10.03	Put	Bond Future	2,704.3300	2.7043	2,697.9900	2.6980	(0.234)	0	0	0
2023/04/04	2032	04/05/2023	11.37	Put	Bond Future	121.4300	0.1214	113.5900	0.1136	(6.456)	0	0	0
2023/04/04	2032	04/05/2023	11.00	Call	Bond Future	2,739.8600	2.7399	2,727.8900	2.7279	(0.437)	0	0	0
2023/04/04	2032	04/05/2023	11.00	Put	Bond Future	316.7900	0.3168	303.6800	0.3037	(4.138)	0	0	13,000
2023/04/04	2032	04/05/2023	10.69	Put	Bond Future	677.7500	0.6778	661.1600	0.6612	(2.448)	0	0	500
2023/04/04	2032	04/05/2023	10.87	Call	Bond Future	2,207.3200	2.2073	2,193.5800	2.1936	(0.622)	0	0	0
2023/04/04	2032	04/05/2023	10.87	Put	Bond Future	437.8400	0.4378	422.9600	0.4230	(3.399)	0	0	0
2023/04/04	2032	04/05/2023	10.88	Call	Bond Future	2,247.1200	2.2471	2,233.5100	2.2335	(0.606)	0	0	0
2023/04/04	2032	04/05/2023	10.88	Put	Bond Future	427.1300	0.4271	412.3800	0.4124	(3.453)	0	0	0
2023/04/04	2032	04/05/2023	10.30	Call	Bond Future	443.1300	0.4431	430.5000	0.4305	(2.850)	0	0	500
2023/04/04	2032	04/05/2023	10.30	Put	Bond Future	1,619.1900	1.6192	1,605.4200	1.6054	(0.850)	0	0	0
2023/04/04	2032	04/05/2023	10.53	Call	Bond Future	1,011.5100	1.0115	995.8800	0.9959	(1.545)	0	0	730
2023/04/04	2032	04/05/2023	10.53	Put	Bond Future	983.1700	0.9832	966.4000	0.9664	(1.706)	0	0	0
2023/04/04	2032	04/05/2023	10.62	Call	Bond Future	1,292.5500	1.2925	1,276.8200	1.2768	(1.217)	0	0	400
2023/04/04	2032	04/05/2023	10.62	Put	Bond Future	798.8000	0.7988	781.9300	0.7819	(2.112)	0	0	0
2023/04/04	2032	03/08/2023	11.77	Call	Bond Future	6,212.8200	6.2128	6,206.3900	6.2064	(0.103)	0	0	0
2023/04/04	2032	03/08/2023	11.77	Put	Bond Future	604.2900	0.6043	597.6100	0.5976	(1.105)	0	0	0
2023/04/04	2032	03/08/2023	11.90	Call	Bond Future	6,726.4700	6.7265	6,720.5400	6.7205	(0.088)	0	0	5,000
2023/04/04	2032	03/08/2023	11.90	Put	Bond Future	516.4000	0.5164	510.2200	0.5102	(1.197)	0	0	0
2023/04/04	2032	03/08/2023	10.30	Call	Bond Future	1,501.9400	1.5019	1,493.3100	1.4933	(0.575)	0	0	1,500
2023/04/04	2032	03/08/2023	10.30	Put	Bond Future	3,125.7600	3.1258	3,116.8800	3.1169	(0.284)	0	0	0
2023/04/04	2032	03/08/2023	9.60	Call	Bond Future	490.0400	0.4900	484.4200	0.4844	(1.147)	0	0	1,500
2023/04/04	2032	03/08/2023	9.60	Put	Bond Future	5,854.7600	5.8548	5,848.8900	5.8489	(0.100)	0	0	0
2023/04/04	2032	03/08/2023			Bond Future	10.6160	89.7352	10.6159	89.7355	0.000	0.0000	0.0000	11,590
2023/04/04	2032	03/08/2023	11.75	Call	Bond Future	6,134.4500	6.1345	6,127.9500	6.1279	(0.106)	0	0	0
2023/04/04	2032	03/08/2023	11.75	Put	Bond Future	618.9900	0.6190	612.2400	0.6122	(1.090)	0	0	0
2023/04/04	2032	03/08/2023	11.76	Call	Bond Future	6,173.6100	6.1736	6,167.1400	6.1671	(0.105)	0	0	0
2023/04/04	2032	03/08/2023	11.76	Put	Bond Future	611.6000	0.6116	604.8800	0.6049	(1.099)	0	0	0
2023/04/04	2032	02/11/2023	11.24	Call	Bond Future	4,554.0500	4.5540	4,547.3400	4.5473	(0.147)	0	0	0
2023/04/04	2032	02/11/2023	11.24	Put	Bond Future	1,958.2000	1.9582	1,951.2900	1.9513	(0.353)	0	0	0
2023/04/04	2032	02/11/2023	11.90	Call	Bond Future	0.0000	0.0000	6,806.9400	6.8069	100.000	0	0	0
2023/04/04	2032	02/11/2023	11.90	Put	Bond Future	0.0000	0.0000	1,139.3100	1.1393	100.000	0	0	0
2023/04/04	2032	02/11/2023			Bond Future	10.7064	87.4532	10.7064	87.4534	0.000	0.0000	0.0000	0
2023/04/04	2032	02/11/2023	11.23	Call	Bond Future	4,522.0600	4.5221	4,515.3400	4.5153	(0.149)	0	0	0
2023/04/04	2032	02/11/2023	11.23	Put	Bond Future	1,973.9200	1.9739	1,967.0000	1.9670	(0.351)	0	0	0
2023/04/04	2032	02/11/2023	11.22	Call	Bond Future	4,490.4000	4.4904	4,483.6700	4.4837	(0.150)	0	0	0
2023/04/04	2032	02/11/2023	11.22	Put	Bond Future	1,990.0000	1.9900	1,983.0700	1.9831	(0.348)	0	0	0
2023/04/04	2032	01/02/2024	11.84	Call	Bond Future	6,476.8900	6.4769	6,472.7300	6.4727	(0.064)	0	0	0
2023/04/04	2032	01/02/2024	11.84	Put	Bond Future	1,664.5300	1.6645	1,659.1100	1.6591	(0.326)	0	0	0
2023/04/04	2032	01/02/2024	10.01	Call	Bond Future	1,673.0300	1.6730	1,668.6400	1.6686	(0.262)	0	0	1,200
2023/04/04	2032	01/02/2024	10.01	Put	Bond Future	5,658.8700	5.6589	5,653.2200	5.6532	(0.100)	0	0	0
2023/04/04	2032	01/02/2024	11.83	Call	Bond Future	6,443.5800	6.4436	6,439.4100	6.4394	(0.065)	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
2023/04/04	2032	01/02/2024	11.83	Put	Bond Future	1,676.1900	1.6762	1,670.7600	1.6708	(0.324)	0	0	0
2023/04/04	2032	01/02/2024			Bond Future	10.8090	89.2519	10.8087	89.2532	(0.002)	0.0000	0.0000	0
2023/04/04	2032	01/02/2024	11.85	Call	Bond Future	6,510.5200	6.5105	6,506.3700	6.5064	(0.064)	0	0	0
2023/04/04	2032	01/02/2024	11.85	Put	Bond Future	1,653.2200	1.6532	1,647.8100	1.6478	(0.327)	0	0	0
2023/04/04	2032	01/02/2024	12.62	Call	Bond Future	9,197.0100	9.1970	9,193.8800	9.1939	(0.034)	0	0	0
2023/04/04	2032	01/02/2024	12.62	Put	Bond Future	974.9300	0.9749	970.5400	0.9705	(0.450)	0	0	1,200
2023/04/04	2032	01/02/2024	10.76	Call	Bond Future	3,238.5900	3.2386	3,233.7100	3.2337	(0.151)	0	0	1,200
2023/04/04	2032	01/02/2024	10.76	Put	Bond Future	3,476.2500	3.4763	3,470.1100	3.4701	(0.177)	0	0	0
2023/04/04	2032	02/05/2024	10.56	Call	Bond Future	2,811.2200	2.8112	2,808.0200	2.8080	(0.114)	0	0	0
2023/04/04	2032	02/05/2024	10.56	Put	Bond Future	4,577.9200	4.5779	4,571.7900	4.5718	(0.134)	0	0	0
2023/04/04	2032	02/05/2024			Bond Future	10.9294	86.8789	10.9288	86.8818	(0.006)	0.0000	0.0000	0
2023/04/04	2032	02/05/2024	10.54	Call	Bond Future	2,767.3600	2.7674	2,764.1600	2.7642	(0.116)	0	0	0
2023/04/04	2032	02/05/2024	10.54	Put	Bond Future	4,631.0500	4.6311	4,624.9200	4.6249	(0.132)	0	0	0
2023/04/04	2032	02/05/2024	10.55	Call	Bond Future	2,789.2500	2.7893	2,786.0500	2.7861	(0.115)	0	0	0
2023/04/04	2032	02/05/2024	10.55	Put	Bond Future	4,604.4200	4.6044	4,598.2900	4.5983	(0.133)	0	0	0
2023/04/04	2033	04/05/2023			Bond Future	116.6199	116.6199	116.2404	116.2404	(0.325)	0.0000	0.0000	1,540
2023/04/04	2033	03/08/2023			Bond Future	119.0431	119.0431	118.6544	118.6544	(0.326)	0.0000	0.0000	6,141
2023/04/04	2033	02/11/2023			Bond Future	120.1475	120.1475	119.7508	119.7508	(0.330)	0.0000	0.0000	0
2023/04/04	2033	01/02/2024			Bond Future	122.6478	122.6478	122.2443	122.2443	(0.329)	0.0000	0.0000	0
2023/04/04	2033	02/05/2024			Bond Future	123.6782	123.6782	123.2692	123.2692	(0.331)	0.0000	0.0000	0
2023/04/04	2037	04/05/2023	10.95	Call	Bond Future	397.4400	0.3974	358.6200	0.3586	(9.768)	0	0	703
2023/04/04	2037	04/05/2023	10.95	Put	Bond Future	3,004.2500	3.0043	3,076.8500	3.0769	2.417	0	0	0
2023/04/04	2037	04/05/2023	11.03	Put	Bond Future	2,636.7300	2.6367	2,702.1600	2.7022	2.481	0	0	0
2023/04/04	2037	04/05/2023	11.30	Call	Bond Future	1,106.3300	1.1063	1,035.6200	1.0356	(6.391)	0	0	0
2023/04/04	2037	04/05/2023	11.30	Put	Bond Future	1,609.1300	1.6091	1,649.8400	1.6498	2.530	0	0	0
2023/04/04	2037	04/05/2023	11.94	Call	Bond Future	3,513.0700	3.5131	3,406.5100	3.4065	(3.033)	0	0	0
2023/04/04	2037	04/05/2023	13.73	Put	Bond Future	1.1000	0.0011	0.9900	0.0010	(10.000)	0	0	400
2023/04/04	2037	04/05/2023	11.31	Call	Bond Future	1,133.6600	1.1337	1,062.0900	1.0621	(6.313)	0	0	0
2023/04/04	2037	04/05/2023	11.31	Put	Bond Future	1,577.5000	1.5775	1,617.3500	1.6174	2.526	0	0	0
2023/04/04	2037	04/05/2023			Bond Future	11.3856	82.4690	11.4047	82.3575	0.168	0.0000	0.0000	59,603
2023/04/04	2037	04/05/2023	11.03	Call	Bond Future	517.8300	0.5178	471.8400	0.4718	(8.881)	0	0	400
2023/04/04	2037	04/05/2023	11.94	Put	Bond Future	366.1500	0.3662	371.0100	0.3710	1.327	0	0	703
2023/04/04	2037	04/05/2023	13.73	Call	Bond Future	12,143.3200	12.1433	12,031.7900	12.0318	(0.918)	0	0	0
2023/04/04	2037	04/05/2023	11.32	Call	Bond Future	1,161.3800	1.1614	1,088.9400	1.0889	(6.237)	0	0	0
2023/04/04	2037	04/05/2023	11.32	Put	Bond Future	1,546.3200	1.5463	1,585.3000	1.5853	2.521	0	0	0
2023/04/04	2037	04/05/2023	11.78	Call	Bond Future	2,807.3200	2.8073	2,705.8600	2.7059	(3.614)	0	0	400
2023/04/04	2037	04/05/2023	11.78	Put	Bond Future	549.6900	0.5497	559.6500	0.5597	1.812	0	0	0
2023/04/04	2037	03/08/2023	12.12	Call	Bond Future	5,108.5500	5.1086	5,018.1300	5.0181	(1.770)	0	0	0
2023/04/04	2037	03/08/2023	12.12	Put	Bond Future	1,630.9700	1.6310	1,655.1300	1.6551	1.481	0	0	0
2023/04/04	2037	03/08/2023	12.13	Call	Bond Future	5,146.7000	5.1467	5,056.0300	5.0560	(1.762)	0	0	0
2023/04/04	2037	03/08/2023	12.13	Put	Bond Future	1,615.3500	1.6153	1,639.2600	1.6393	1.480	0	0	0
2023/04/04	2037	03/08/2023			Bond Future	11.4944	79.9046	11.5144	79.7900	0.174	0.0000	0.0000	74,633
2023/04/04	2037	03/08/2023	12.14	Call	Bond Future	5,184.7600	5.1848	5,093.8500	5.0938	(1.753)	0	0	0
2023/04/04	2037	03/08/2023	12.14	Put	Bond Future	1,599.7000	1.5997	1,623.3700	1.6234	1.480	0	0	0
2023/04/04	2037	03/08/2023	11.00	Call	Bond Future	1,637.8400	1.6378	1,586.3600	1.5864	(3.143)	0	0	1,800
2023/04/04	2037	03/08/2023	11.00	Put	Bond Future	4,553.1800	4.5532	4,616.2800	4.6163	1.386	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
2023/04/04	2037	03/08/2023	10.30	Call	Bond Future	556.9800	0.5570	532.0200	0.5320	(4.481)	0	0	1,800
2023/04/04	2037	03/08/2023	10.30	Put	Bond Future	7,870.7300	7.8707	7,960.3500	7.9603	1.139	0	0	0
2023/04/04	2037	02/11/2023	11.57	Call	Bond Future	3,743.9500	3.7439	3,674.6800	3.6747	(1.850)	0	0	0
2023/04/04	2037	02/11/2023	11.55	Put	Bond Future	3,933.9400	3.9339	3,982.3300	3.9823	1.230	0	0	0
2023/04/04	2037	02/11/2023	11.56	Put	Bond Future	3,906.9400	3.9069	3,955.0400	3.9550	1.231	0	0	0
2023/04/04	2037	02/11/2023			Bond Future	11.5940	81.5779	11.6147	81.4608	0.179	0.0000	0.0000	0
2023/04/04	2037	02/11/2023	11.57	Put	Bond Future	3,879.8600	3.8799	3,927.6700	3.9277	1.232	0	0	0
2023/04/04	2037	02/11/2023	11.55	Call	Bond Future	3,684.5500	3.6845	3,615.8600	3.6159	(1.864)	0	0	0
2023/04/04	2037	02/11/2023	11.56	Call	Bond Future	3,714.3200	3.7143	3,645.3400	3.6453	(1.857)	0	0	0
2023/04/04	2037	01/02/2024	12.33	Call	Bond Future	6,311.6900	6.3117	6,228.4700	6.2285	(1.319)	0	0	0
2023/04/04	2037	01/02/2024	12.33	Put	Bond Future	2,955.2300	2.9552	2,990.4600	2.9905	1.192	0	0	0
2023/04/04	2037	01/02/2024			Bond Future	11.7062	79.0003	11.7276	78.8818	0.182	0.0000	0.0000	0
2023/04/04	2037	01/02/2024	12.31	Call	Bond Future	6,243.2300	6.2432	6,160.4000	6.1604	(1.327)	0	0	0
2023/04/04	2037	01/02/2024	12.31	Put	Bond Future	2,991.1200	2.9911	3,026.7400	3.0267	1.191	0	0	0
2023/04/04	2037	01/02/2024	12.32	Call	Bond Future	6,277.4300	6.2774	6,194.4000	6.1944	(1.323)	0	0	0
2023/04/04	2037	01/02/2024	12.32	Put	Bond Future	2,973.1200	2.9731	3,008.5400	3.0085	1.191	0	0	0
2023/04/04	2037	02/05/2024	11.45	Call	Bond Future	3,525.6800	3.5257	3,466.3400	3.4663	(1.683)	0	0	0
2023/04/04	2037	02/05/2024	11.43	Put	Bond Future	5,724.7600	5.7248	5,785.2300	5.7852	1.056	0	0	0
2023/04/04	2037	02/05/2024	11.44	Call	Bond Future	3,501.1600	3.5012	3,442.0700	3.4421	(1.688)	0	0	0
2023/04/04	2037	02/05/2024	11.44	Put	Bond Future	5,692.4400	5.6924	5,752.6600	5.7527	1.058	0	0	0
2023/04/04	2037	02/05/2024			Bond Future	11.8340	80.5783	11.8559	80.4590	0.185	0.0000	0.0000	0
2023/04/04	2037	02/05/2024	11.45	Put	Bond Future	5,660.2600	5.6603	5,720.2300	5.7202	1.059	0	0	0
2023/04/04	2037	02/05/2024	11.43	Call	Bond Future	3,476.7300	3.4767	3,417.8900	3.4179	(1.692)	0	0	0
2023/04/04	2038	04/05/2023			Bond Future	129.9265	129.9265	129.9230	129.9230	(0.003)	0.0000	0.0000	4,625
2023/04/04	2038	03/08/2023			Bond Future	130.6676	130.6676	130.6627	130.6627	(0.004)	0.0000	0.0000	0
2023/04/04	2038	02/11/2023			Bond Future	133.4343	133.4343	133.4293	133.4293	(0.004)	0.0000	0.0000	0
2023/04/04	2038	01/02/2024			Bond Future	134.2003	134.2003	134.1975	134.1975	(0.002)	0.0000	0.0000	0
2023/04/04	2038	02/05/2024			Bond Future	136.9181	136.9181	136.9177	136.9177	0.000	0.0000	0.0000	0
2023/04/04	2040	04/05/2023	10.73	Put	Bond Future	5,777.9500	5.7779	5,765.1200	5.7651	(0.222)	0	0	0
2023/04/04	2040	04/05/2023	12.78	Call	Bond Future	6,906.5900	6.9066	6,908.0500	6.9080	0.021	0	0	0
2023/04/04	2040	04/05/2023	12.78	Put	Bond Future	71.5300	0.0715	65.3500	0.0654	(8.640)	0	0	388
2023/04/04	2040	04/05/2023	13.45	Put	Bond Future	9.2000	0.0092	7.9400	0.0079	(13.696)	0	0	486
2023/04/04	2040	04/05/2023	11.43	Call	Bond Future	958.3200	0.9583	939.0500	0.9391	(2.011)	0	0	0
2023/04/04	2040	04/05/2023	11.43	Put	Bond Future	2,032.5800	2.0326	2,005.6700	2.0057	(1.324)	0	0	0
2023/04/04	2040	04/05/2023	12.05	Put	Bond Future	521.9000	0.5219	501.3600	0.5014	(3.936)	0	0	684
2023/04/04	2040	04/05/2023			Bond Future	11.6011	83.3825	11.5999	83.3901	(0.011)	0.0000	0.0000	44,241
2023/04/04	2040	04/05/2023	10.17	Call	Bond Future	3.1900	0.0032	2.7200	0.0027	(14.734)	0	0	388
2023/04/04	2040	04/05/2023	10.17	Put	Bond Future	9,713.5100	9.7135	9,705.4000	9.7054	(0.083)	0	0	0
2023/04/04	2040	04/05/2023	10.73	Call	Bond Future	70.3900	0.0704	65.2000	0.0652	(7.373)	0	0	486
2023/04/04	2040	04/05/2023	10.92	Call	Bond Future	169.5000	0.1695	160.3200	0.1603	(5.416)	0	0	388
2023/04/04	2040	04/05/2023	10.92	Put	Bond Future	4,580.2500	4.5802	4,563.4300	4.5634	(0.367)	0	0	0
2023/04/04	2040	04/05/2023	13.45	Call	Bond Future	10,328.3000	10.3283	10,334.6800	10.3347	0.062	0	0	0
2023/04/04	2040	04/05/2023	11.48	Call	Bond Future	1,089.7400	1.0897	1,070.1400	1.0701	(1.799)	0	0	486
2023/04/04	2040	04/05/2023	11.48	Put	Bond Future	1,847.8200	1.8478	1,820.5800	1.8206	(1.474)	0	0	0
2023/04/04	2040	04/05/2023	12.05	Call	Bond Future	3,237.5500	3.2375	3,224.6500	3.2246	(0.398)	0	0	0
2023/04/04	2040	04/05/2023	11.03	Call	Bond Future	264.9800	0.2650	253.1400	0.2531	(4.468)	0	0	684

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2023/04/04	2040	04/05/2023	11.03	Put	Bond Future	3,938.5500	3.9386	3,919.0700	3.9191	(0.495)	0	0	0
2023/04/04	2040	04/05/2023	11.41	Call	Bond Future	908.5800	0.9086	889.4900	0.8895	(2.101)	0	0	0
2023/04/04	2040	04/05/2023	11.41	Put	Bond Future	2,109.8500	2.1099	2,083.1200	2.0831	(1.267)	0	0	0
2023/04/04	2040	04/05/2023	11.42	Call	Bond Future	933.2000	0.9332	914.0200	0.9140	(2.055)	0	0	0
2023/04/04	2040	04/05/2023	11.42	Put	Bond Future	2,070.9200	2.0709	2,044.1000	2.0441	(1.295)	0	0	0
2023/04/04	2040	03/08/2023	12.23	Call	Bond Future	5,027.8900	5.0279	5,020.0000	5.0200	(0.157)	0	0	0
2023/04/04	2040	03/08/2023	12.23	Put	Bond Future	1,955.8800	1.9559	1,941.0900	1.9411	(0.756)	0	0	0
2023/04/04	2040	03/08/2023			Bond Future	11.7116	80.5865	11.7104	80.5934	(0.010)	0.0000	0.0000	106,075
2023/04/04	2040	03/08/2023	12.22	Call	Bond Future	4,989.0300	4.9890	4,981.1000	4.9811	(0.159)	0	0	0
2023/04/04	2040	03/08/2023	12.22	Put	Bond Future	1,974.5200	1.9745	1,959.6900	1.9597	(0.751)	0	0	0
2023/04/04	2040	03/08/2023	12.21	Call	Bond Future	4,950.1000	4.9501	4,942.1400	4.9421	(0.161)	0	0	0
2023/04/04	2040	03/08/2023	12.21	Put	Bond Future	1,993.1500	1.9931	1,978.2900	1.9783	(0.746)	0	0	0
2023/04/04	2040	02/11/2023	11.59	Call	Bond Future	3,426.3800	3.4264	3,420.2000	3.4202	(0.180)	0	0	0
2023/04/04	2040	02/11/2023	11.60	Put	Bond Future	4,752.1700	4.7522	4,739.0200	4.7390	(0.277)	0	0	0
2023/04/04	2040	02/11/2023	11.58	Call	Bond Future	3,397.3100	3.3973	3,391.1300	3.3911	(0.182)	0	0	0
2023/04/04	2040	02/11/2023	11.58	Put	Bond Future	4,817.4600	4.8175	4,804.3000	4.8043	(0.273)	0	0	0
2023/04/04	2040	02/11/2023			Bond Future	11.8128	82.2740	11.8116	82.2809	(0.010)	0.0000	0.0000	18
2023/04/04	2040	02/11/2023	11.59	Put	Bond Future	4,784.7200	4.7847	4,771.5600	4.7716	(0.275)	0	0	0
2023/04/04	2040	02/11/2023	11.60	Call	Bond Future	3,455.5600	3.4556	3,449.3900	3.4494	(0.179)	0	0	0
2023/04/04	2040	01/02/2024	12.34	Call	Bond Future	6,018.8200	6.0188	6,016.1500	6.0162	(0.044)	0	0	0
2023/04/04	2040	01/02/2024	12.34	Put	Bond Future	3,628.5300	3.6285	3,617.7600	3.6178	(0.297)	0	0	0
2023/04/04	2040	01/02/2024	12.33	Call	Bond Future	5,984.2200	5.9842	5,981.5200	5.9815	(0.045)	0	0	0
2023/04/04	2040	01/02/2024	12.33	Put	Bond Future	3,650.3600	3.6504	3,639.5600	3.6396	(0.296)	0	0	0
2023/04/04	2040	01/02/2024			Bond Future	11.9262	79.4603	11.9248	79.4684	(0.011)	0.0000	0.0000	11
2023/04/04	2040	01/02/2024	12.35	Call	Bond Future	6,053.5000	6.0535	6,050.8400	6.0508	(0.044)	0	0	0
2023/04/04	2040	01/02/2024	12.35	Put	Bond Future	3,606.8400	3.6068	3,596.0800	3.5961	(0.298)	0	0	0
2023/04/04	2040	02/05/2024	11.61	Call	Bond Future	3,660.5200	3.6605	3,658.8600	3.6589	(0.045)	0	0	0
2023/04/04	2040	02/05/2024	11.62	Put	Bond Future	6,272.1100	6.2721	6,260.6400	6.2606	(0.183)	0	0	0
2023/04/04	2040	02/05/2024	11.60	Call	Bond Future	3,634.9900	3.6350	3,633.3200	3.6333	(0.046)	0	0	0
2023/04/04	2040	02/05/2024			Bond Future	12.0540	81.0471	12.0523	81.0570	(0.014)	0.0000	0.0000	0
2023/04/04	2040	02/05/2024	11.61	Put	Bond Future	6,307.2700	6.3073	6,295.7800	6.2958	(0.182)	0	0	0
2023/04/04	2040	02/05/2024	11.62	Call	Bond Future	3,686.4700	3.6865	3,684.8300	3.6848	(0.044)	0	0	0
2023/04/04	2040	02/05/2024	11.60	Put	Bond Future	6,342.9300	6.3429	6,331.4300	6.3314	(0.181)	0	0	0
2023/04/04	2044	04/05/2023	11.41	Call	Bond Future	702.4600	0.7025	743.8000	0.7438	5.885	0	0	0
2023/04/04	2044	04/05/2023	11.41	Put	Bond Future	2,616.5600	2.6166	2,461.2300	2.4612	(5.936)	0	0	0
2023/04/04	2044	04/05/2023	11.42	Call	Bond Future	723.2100	0.7232	765.6300	0.7656	5.866	0	0	0
2023/04/04	2044	04/05/2023	11.42	Put	Bond Future	2,572.2700	2.5723	2,418.0200	2.4180	(5.997)	0	0	0
2023/04/04	2044	04/05/2023	11.75	Put	Bond Future	1,383.1500	1.3831	1,269.5500	1.2695	(8.213)	0	0	4,423
2023/04/04	2044	04/05/2023			Bond Future	11.7102	79.4485	11.6787	79.6452	(0.268)	0.0000	0.0000	62,104
2023/04/04	2044	04/05/2023	11.43	Call	Bond Future	744.2600	0.7443	787.7700	0.7878	5.846	0	0	0
2023/04/04	2044	04/05/2023	11.43	Put	Bond Future	2,528.3700	2.5284	2,375.2100	2.3752	(6.058)	0	0	0
2023/04/04	2044	04/05/2023	11.75	Call	Bond Future	1,631.4800	1.6315	1,714.5500	1.7146	5.092	0	0	0
2023/04/04	2044	04/05/2023	12.00	Call	Bond Future	2,583.0200	2.5830	2,697.9500	2.6980	4.449	0	0	0
2023/04/04	2044	04/05/2023	12.00	Put	Bond Future	806.8700	0.8069	725.1300	0.7251	(10.131)	0	0	4,423
2023/04/04	2044	04/05/2023	12.25	Call	Bond Future	3,701.7700	3.7018	3,843.8800	3.8439	3.839	0	0	0
2023/04/04	2044	04/05/2023	12.25	Put	Bond Future	448.1000	0.4481	393.5400	0.3935	(12.176)	0	0	1,798
2023/04/04	2044	03/08/2023	12.16	Call	Bond Future	4,378.9600	4.3790	4,491.0000	4.4910	2.559	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
2023/04/04	2044	03/08/2023	12.16	Put	Bond Future	2,324.3700	2.3244	2,236.5200	2.2365	(3.780)	0	0	0
2023/04/04	2044	03/08/2023	12.00	Call	Bond Future	3,800.1700	3.8002	3,903.0800	3.9031	2.708	0	0	0
2023/04/04	2044	03/08/2023	12.00	Put	Bond Future	2,695.3200	2.6953	2,598.3400	2.5983	(3.598)	0	0	4,754
2023/04/04	2044	03/08/2023	12.15	Call	Bond Future	4,341.8200	4.3418	4,453.3100	4.4533	2.568	0	0	0
2023/04/04	2044	03/08/2023	12.15	Put	Bond Future	2,346.0000	2.3460	2,257.6000	2.2576	(3.768)	0	0	0
2023/04/04	2044	03/08/2023			Bond Future	11.8181	76.6968	11.7856	76.8967	(0.275)	0.0000	0.0000	24,373
2023/04/04	2044	03/08/2023	12.17	Call	Bond Future	4,416.0300	4.4160	4,528.6300	4.5286	2.550	0	0	0
2023/04/04	2044	03/08/2023	12.17	Put	Bond Future	2,302.7500	2.3028	2,215.4600	2.2155	(3.791)	0	0	0
2023/04/04	2044	03/08/2023	11.75	Call	Bond Future	2,967.8400	2.9678	3,055.6700	3.0557	2.959	0	0	0
2023/04/04	2044	03/08/2023	11.75	Put	Bond Future	3,388.1000	3.3881	3,276.0400	3.2760	(3.307)	0	0	3,076
2023/04/04	2044	02/11/2023	11.57	Call	Bond Future	3,187.5100	3.1875	3,269.3500	3.2694	2.568	0	0	0
2023/04/04	2044	02/11/2023	11.57	Put	Bond Future	5,338.7700	5.3388	5,216.6200	5.2166	(2.288)	0	0	0
2023/04/04	2044	02/11/2023			Bond Future	11.9169	78.3029	11.8833	78.5069	(0.282)	0.0000	0.0000	0
2023/04/04	2044	02/11/2023	11.56	Call	Bond Future	3,159.3200	3.1593	3,240.6700	3.2407	2.575	0	0	0
2023/04/04	2044	02/11/2023	11.56	Put	Bond Future	5,374.0800	5.3741	5,251.4400	5.2514	(2.282)	0	0	0
2023/04/04	2044	02/11/2023	11.55	Call	Bond Future	3,131.4800	3.1315	3,212.3500	3.2124	2.582	0	0	0
2023/04/04	2044	02/11/2023	11.55	Put	Bond Future	5,409.8300	5.4098	5,286.7100	5.2867	(2.276)	0	0	0
2023/04/04	2044	01/02/2024	12.29	Call	Bond Future	5,558.1300	5.5581	5,673.0000	5.6730	2.067	0	0	0
2023/04/04	2044	01/02/2024	12.29	Put	Bond Future	4,018.1900	4.0182	3,923.8900	3.9239	(2.347)	0	0	0
2023/04/04	2044	01/02/2024			Bond Future	12.0272	75.5327	11.9922	75.7419	(0.291)	0.0000	0.0000	0
2023/04/04	2044	01/02/2024	12.28	Call	Bond Future	5,524.7300	5.5247	5,639.2100	5.6392	2.072	0	0	0
2023/04/04	2044	01/02/2024	12.28	Put	Bond Future	4,042.4200	4.0424	3,947.7300	3.9477	(2.342)	0	0	0
2023/04/04	2044	01/02/2024	12.27	Call	Bond Future	5,491.1300	5.4911	5,605.2000	5.6052	2.077	0	0	0
2023/04/04	2044	01/02/2024	12.27	Put	Bond Future	4,066.5300	4.0665	3,971.4300	3.9714	(2.339)	0	0	0
2023/04/04	2044	02/05/2024	11.67	Call	Bond Future	3,698.8400	3.6988	3,787.9500	3.7880	2.409	0	0	0
2023/04/04	2044	02/05/2024	11.67	Put	Bond Future	6,605.7800	6.6058	6,480.0000	6.4800	(1.904)	0	0	0
2023/04/04	2044	02/05/2024			Bond Future	12.1507	77.0410	12.1141	77.2559	(0.301)	0.0000	0.0000	0
2023/04/04	2044	02/05/2024	11.66	Call	Bond Future	3,673.4100	3.6734	3,762.1000	3.7621	2.414	0	0	0
2023/04/04	2044	02/05/2024	11.66	Put	Bond Future	6,642.7900	6.6428	6,516.5900	6.5166	(1.900)	0	0	0
2023/04/04	2044	02/05/2024	11.65	Call	Bond Future	3,647.7500	3.6477	3,736.0300	3.7360	2.420	0	0	0
2023/04/04	2044	02/05/2024	11.65	Put	Bond Future	6,679.6500	6.6797	6,553.0400	6.5530	(1.895)	0	0	0
2023/04/04	2046	04/05/2023			Bond Future	114.4974	114.4974	114.4253	114.4253	(0.063)	0.0000	0.0000	17,308
2023/04/04	2046	03/08/2023			Bond Future	116.8765	116.8765	116.8016	116.8016	(0.064)	0.0000	0.0000	0
2023/04/04	2046	02/11/2023			Bond Future	117.2684	117.2684	117.1922	117.1922	(0.065)	0.0000	0.0000	0
2023/04/04	2046	01/02/2024			Bond Future	119.7083	119.7083	119.6319	119.6319	(0.064)	0.0000	0.0000	0
2023/04/04	2046	02/05/2024			Bond Future	119.9948	119.9948	119.9199	119.9199	(0.062)	0.0000	0.0000	0
2023/04/04	2050	04/05/2023			Bond Future	117.1452	117.1452	116.3538	116.3538	(0.676)	0.0000	0.0000	13,796
2023/04/04	2050	03/08/2023			Bond Future	117.3970	117.3970	116.5877	116.5877	(0.689)	0.0000	0.0000	0
2023/04/04	2050	02/11/2023			Bond Future	119.8827	119.8827	119.0564	119.0564	(0.689)	0.0000	0.0000	0
2023/04/04	2050	01/02/2024			Bond Future	120.1384	120.1384	119.2969	119.2969	(0.700)	0.0000	0.0000	0
2023/04/04	2050	02/05/2024			Bond Future	122.5713	122.5713	121.7150	121.7150	(0.699)	0.0000	0.0000	0
2023/04/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	AL37	04/05/2023			Index Future	883.6330	883.6330	883.2110	883.2110	(0.048)	0.0000	0.0000	0
2023/04/04	AL37	03/08/2023			Index Future	901.7720	901.7720	901.3390	901.3390	(0.048)	0.0000	0.0000	0
2023/04/04	AL37	02/11/2023			Index Future	920.6540	920.6540	920.2120	920.2120	(0.048)	0.0000	0.0000	0
2023/04/04	AL37	01/02/2024			Index Future	939.6130	939.6130	939.1640	939.1640	(0.048)	0.0000	0.0000	0
2023/04/04	AL37	02/05/2024			Index Future	958.4670	958.4670	958.0120	958.0120	(0.047)	0.0000	0.0000	0
2023/04/04	AL7T	04/05/2023			Index Future	1,020.0960	1,020.0960	1,018.8920	1,018.8920	(0.118)	0.0000	0.0000	0
2023/04/04	AL7T	03/08/2023			Index Future	1,041.0360	1,041.0360	1,039.8060	1,039.8060	(0.118)	0.0000	0.0000	0
2023/04/04	AL7T	02/11/2023			Index Future	1,062.8340	1,062.8340	1,061.5780	1,061.5780	(0.118)	0.0000	0.0000	0
2023/04/04	AL7T	01/02/2024			Index Future	1,084.7220	1,084.7220	1,083.4420	1,083.4420	(0.118)	0.0000	0.0000	0
2023/04/04	AL7T	02/05/2024			Index Future	1,106.4870	1,106.4870	1,105.1850	1,105.1850	(0.118)	0.0000	0.0000	0
2023/04/04	ALBI	04/05/2023			Index Future	891.9290	891.9290	891.6420	891.6420	(0.032)	0.0000	0.0000	99
2023/04/04	ALBI	03/08/2023			Index Future	910.2390	910.2390	909.9440	909.9440	(0.032)	0.0000	0.0000	0
2023/04/04	ALBI	02/11/2023			Index Future	929.2980	929.2980	928.9970	928.9970	(0.032)	0.0000	0.0000	0
2023/04/04	ALBI	01/02/2024			Index Future	948.4360	948.4360	948.1300	948.1300	(0.032)	0.0000	0.0000	0
2023/04/04	ALBI	02/05/2024			Index Future	967.4660	967.4660	967.1580	967.1580	(0.032)	0.0000	0.0000	0
2023/04/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/04	ES33	04/05/2023			Bond Future	11.9031	75.2848	11.9211	75.1989	0.151	0.0000	0.0000	0
2023/04/04	ES33	03/08/2023			Bond Future	12.0343	76.8490	12.0532	76.7606	0.157	0.0000	0.0000	350
2023/04/04	ES33	02/11/2023			Bond Future	12.1689	74.6801	12.1886	74.5897	0.162	0.0000	0.0000	0
2023/04/04	ES33	01/02/2024			Bond Future	12.3204	76.2330	12.3407	76.1417	0.165	0.0000	0.0000	0
2023/04/04	ES33	02/05/2024			Bond Future	12.4868	73.9794	12.5077	73.8877	0.167	0.0000	0.0000	0
2023/04/04	ES42	04/05/2023			Bond Future	12.3270	72.4835	12.3146	72.5532	(0.101)	0.0000	0.0000	0
2023/04/04	ES42	03/08/2023			Bond Future	12.4501	73.9897	12.4373	74.0601	(0.103)	0.0000	0.0000	4,000
2023/04/04	ES42	02/11/2023			Bond Future	12.5757	71.2936	12.5624	71.3654	(0.106)	0.0000	0.0000	0
2023/04/04	ES42	01/02/2024			Bond Future	12.7090	72.7751	12.6950	72.8494	(0.110)	0.0000	0.0000	0
2023/04/04	ES42	02/05/2024			Bond Future	12.8588	69.9850	12.8440	70.0623	(0.115)	0.0000	0.0000	0
2023/04/04	GOVI	04/05/2023	852.86	Call	GOVI	263,190.0000	26.3190	260,350.0000	26.0350	(1.079)	0	0	0
2023/04/04	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GOVI	04/05/2023	852.87	Call	GOVI	263,090.0000	26.3090	260,250.0000	26.0250	(1.079)	0	0	0
2023/04/04	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GOVI	04/05/2023			GOVI	879.1790	879.1790	878.8950	878.8950	(0.032)	0.0000	0.0000	410
2023/04/04	GOVI	04/05/2023	852.88	Call	GOVI	262,990.0000	26.2990	260,150.0000	26.0150	(1.080)	0	0	0
2023/04/04	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GOVI	03/08/2023	837.21	Call	GOVI	600,170.0000	60.0170	597,260.0000	59.7260	(0.485)	0	0	0
2023/04/04	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GOVI	03/08/2023	837.22	Call	GOVI	600,070.0000	60.0070	597,160.0000	59.7160	(0.485)	0	0	0
2023/04/04	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GOVI	03/08/2023			GOVI	897.2270	897.2270	896.9360	896.9360	(0.032)	0.0000	0.0000	430
2023/04/04	GOVI	03/08/2023	837.23	Call	GOVI	599,970.0000	59.9970	597,060.0000	59.7060	(0.485)	0	0	0
2023/04/04	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/04	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GOVI	02/11/2023	885.82	Call	GOVI	301,930.0000	30.1930	298,960.0000	29.8960	(0.984)	0	0	0
2023/04/04	GOVI	02/11/2023			GOVI	916.0130	916.0130	915.7160	915.7160	(0.032)	0.0000	0.0000	0
2023/04/04	GOVI	02/11/2023	885.80	Call	GOVI	302,130.0000	30.2130	299,160.0000	29.9160	(0.983)	0	0	0
2023/04/04	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GOVI	02/11/2023	885.81	Call	GOVI	302,030.0000	30.2030	299,060.0000	29.9060	(0.983)	0	0	0
2023/04/04	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GOVI	01/02/2024	880.00	Call	GOVI	548,770.0000	54.8770	545,760.0000	54.5760	(0.548)	0	0	0
2023/04/04	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GOVI	01/02/2024			GOVI	934.8770	934.8770	934.5760	934.5760	(0.032)	0.0000	0.0000	0
2023/04/04	GOVI	01/02/2024	879.98	Call	GOVI	548,970.0000	54.8970	545,960.0000	54.5960	(0.548)	0	0	0
2023/04/04	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GOVI	01/02/2024	879.99	Call	GOVI	548,870.0000	54.8870	545,860.0000	54.5860	(0.548)	0	0	0
2023/04/04	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GOVI	02/05/2024	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GOVI	02/05/2024	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GOVI	02/05/2024	950.99	Call	GOVI	26,460.0000	2.6460	23,420.0000	2.3420	(11.489)	0	0	0
2023/04/04	GOVI	02/05/2024			GOVI	953.6360	953.6360	953.3320	953.3320	(0.032)	0.0000	0.0000	0
2023/04/04	GOVI	02/05/2024	950.97	Call	GOVI	26,660.0000	2.6660	23,620.0000	2.3620	(11.403)	0	0	0
2023/04/04	GOVI	02/05/2024	950.98	Call	GOVI	26,560.0000	2.6560	23,520.0000	2.3520	(11.446)	0	0	0
2023/04/04	GOVI	02/05/2024	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/04	IGOV	04/05/2023			Index Future	329.1360	329.1360	328.9510	328.9510	(0.056)	0.0000	0.0000	654
2023/04/04	IGOV	03/08/2023			Index Future	335.9740	335.9740	335.7840	335.7840	(0.057)	0.0000	0.0000	0
2023/04/04	IGOV	02/11/2023			Index Future	343.0880	343.0880	342.8940	342.8940	(0.057)	0.0000	0.0000	0
2023/04/04	IGOV	01/02/2024			Index Future	350.2310	350.2310	350.0340	350.0340	(0.056)	0.0000	0.0000	0
2023/04/04	IGOV	02/05/2024			Index Future	357.3340	357.3340	357.1350	357.1350	(0.056)	0.0000	0.0000	0
2023/04/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/04/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/04	JBAF	19/04/2023			Jibar Tradeable Future	7.9750	92.0250	7.9800	92.0200	0.063	0.0000	0.0000	0
2023/04/04	JBAF	17/05/2023			Jibar Tradeable Future	8.0000	92.0000	7.9950	92.0050	(0.063)	0.0000	0.0000	0
2023/04/04	JBAF	21/06/2023			Jibar Tradeable Future	8.2350	91.7650	8.2400	91.7600	0.061	0.0000	0.0000	0
2023/04/04	JBAF	19/07/2023			Jibar Tradeable Future	8.2500	91.7500	8.2750	91.7250	0.303	0.0000	0.0000	0
2023/04/04	JBAF	16/08/2023			Jibar Tradeable Future	8.3100	91.6900	8.3450	91.6550	0.421	0.0000	0.0000	0
2023/04/04	JBAF	20/09/2023			Jibar Tradeable Future	8.3450	91.6550	8.3800	91.6200	0.419	0.0000	0.0000	75
2023/04/04	JBAF	20/12/2023			Jibar Tradeable Future	8.2000	91.8000	8.2300	91.7700	0.366	0.0000	0.0000	272
2023/04/04	JBAF	20/03/2024			Jibar Tradeable Future	8.0050	91.9950	8.0500	91.9500	0.562	0.0000	0.0000	0
2023/04/04	JBAF	19/06/2024			Jibar Tradeable Future	7.7950	92.2050	7.8450	92.1550	0.641	0.0000	0.0000	0
2023/04/04	JBAF	18/09/2024			Jibar Tradeable Future	7.7100	92.2900	7.7600	92.2400	0.649	0.0000	0.0000	68
2023/04/04	JBAF	18/12/2024			Jibar Tradeable Future	7.6600	92.3400	7.7150	92.2850	0.718	0.0000	0.0000	0
2023/04/04	JBAF	19/03/2025			Jibar Tradeable Future	7.6850	92.3150	7.7100	92.2900	0.325	0.0000	0.0000	0
2023/04/04	R035	04/05/2023	10.55	Call	Bond Future	238.8500	0.2389	199.1600	0.1992	(16.617)	0	0	770
2023/04/04	R035	04/05/2023	10.55	Put	Bond Future	3,597.7800	3.5978	3,759.9000	3.7599	4.506	0	0	0
2023/04/04	R035	04/05/2023	13.18	Call	Bond Future	10,916.8800	10.9169	10,715.0500	10.7151	(1.849)	0	0	0
2023/04/04	R035	04/05/2023	13.18	Put	Bond Future	2.8200	0.0028	2.8000	0.0028	(0.709)	0	0	491
2023/04/04	R035	04/05/2023	12.46	Call	Bond Future	7,385.4100	7.3854	7,184.8100	7.1848	(2.716)	0	0	0
2023/04/04	R035	04/05/2023	12.46	Put	Bond Future	32.4800	0.0325	33.6900	0.0337	3.725	0	0	388
2023/04/04	R035	04/05/2023	11.20	Call	Bond Future	1,601.8600	1.6019	1,468.0900	1.4681	(8.351)	0	0	0
2023/04/04	R035	04/05/2023	11.21	Call	Bond Future	1,635.5100	1.6355	1,500.3800	1.5004	(8.262)	0	0	0
2023/04/04	R035	04/05/2023	11.22	Put	Bond Future	1,046.3100	1.0463	1,111.6600	1.1117	6.246	0	0	0
2023/04/04	R035	04/05/2023	10.60	Call	Bond Future	289.2400	0.2892	243.5300	0.2435	(15.803)	0	0	388
2023/04/04	R035	04/05/2023	10.60	Put	Bond Future	3,342.0500	3.3420	3,498.1500	3.4981	4.671	0	0	0
2023/04/04	R035	04/05/2023	11.05	Call	Bond Future	1,141.8700	1.1419	1,029.7100	1.0297	(9.822)	0	0	770
2023/04/04	R035	04/05/2023	11.05	Put	Bond Future	1,504.9800	1.5050	1,594.6300	1.5946	5.957	0	0	0
2023/04/04	R035	04/05/2023	11.17	Call	Bond Future	1,503.1700	1.5032	1,373.5200	1.3735	(8.625)	0	0	491
2023/04/04	R035	04/05/2023			Bond Future	11.1123	87.1403	11.1470	86.9385	0.313	0.0000	0.0000	152,776
2023/04/04	R035	04/05/2023	9.85	Call	Bond Future	7.3000	0.0073	5.1300	0.0051	(29.726)	0	0	388
2023/04/04	R035	04/05/2023	9.85	Put	Bond Future	7,811.5300	7.8115	8,011.1700	8.0112	2.556	0	0	0
2023/04/04	R035	04/05/2023	10.42	Call	Bond Future	138.9200	0.1389	112.6800	0.1127	(18.889)	0	0	491
2023/04/04	R035	04/05/2023	10.42	Put	Bond Future	4,300.7400	4.3007	4,476.3100	4.4763	4.082	0	0	0
2023/04/04	R035	04/05/2023	11.80	Call	Bond Future	4,110.6800	4.1107	3,923.4700	3.9235	(4.554)	0	0	0
2023/04/04	R035	04/05/2023	11.80	Put	Bond Future	240.9900	0.2410	255.5900	0.2556	6.058	0	0	1,035
2023/04/04	R035	04/05/2023	11.87	Call	Bond Future	4,447.2400	4.4472	4,257.1100	4.2571	(4.275)	0	0	0
2023/04/04	R035	04/05/2023	11.87	Put	Bond Future	197.7100	0.1977	209.3900	0.2094	5.908	0	0	770
2023/04/04	R035	04/05/2023	11.20	Put	Bond Future	1,093.9500	1.0939	1,161.9900	1.1620	6.220	0	0	0
2023/04/04	R035	04/05/2023	11.21	Put	Bond Future	1,069.9800	1.0700	1,136.6600	1.1367	6.232	0	0	0
2023/04/04	R035	04/05/2023	11.22	Call	Bond Future	1,669.4100	1.6694	1,532.9500	1.5329	(8.174)	0	0	0
2023/04/04	R035	04/05/2023	11.17	Put	Bond Future	1,168.4600	1.1685	1,240.6200	1.2406	6.176	0	0	0
2023/04/04	R035	03/08/2023	12.00	Call	Bond Future	5,674.3500	5.6743	5,513.3900	5.5134	(2.837)	0	0	0
2023/04/04	R035	03/08/2023	12.00	Put	Bond Future	1,339.9400	1.3399	1,385.8700	1.3859	3.428	0	0	0
2023/04/04	R035	03/08/2023			Bond Future	11.2121	88.9295	11.2484	88.7226	0.324	0.0000	0.0000	16,018
2023/04/04	R035	03/08/2023	11.98	Call	Bond Future	5,595.4200	5.5954	5,435.3400	5.4353	(2.861)	0	0	0
2023/04/04	R035	03/08/2023	11.98	Put	Bond Future	1,367.1200	1.3671	1,413.9300	1.4139	3.424	0	0	0
2023/04/04	R035	03/08/2023	11.99	Call	Bond Future	5,634.8500	5.6349	5,474.3300	5.4743	(2.849)	0	0	0
2023/04/04	R035	03/08/2023	11.99	Put	Bond Future	1,353.4700	1.3535	1,399.8400	1.3998	3.426	0	0	0
2023/04/04	R035	02/11/2023	12.85	Call	Bond Future	9,245.9700	9.2460	9,069.7100	9.0697	(1.906)	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
2023/04/04	R035	02/11/2023	12.85	Put	Bond Future	1,223.3900	1.2234	1,258.4000	1.2584	2.862	0	0	400
2023/04/04	R035	02/11/2023	11.41	Call	Bond Future	4,013.2000	4.0132	3,890.3900	3.8904	(3.060)	0	0	0
2023/04/04	R035	02/11/2023	11.41	Put	Bond Future	3,481.5400	3.4815	3,570.0000	3.5700	2.541	0	0	0
2023/04/04	R035	02/11/2023	11.42	Call	Bond Future	4,043.9300	4.0439	3,920.6200	3.9206	(3.049)	0	0	0
2023/04/04	R035	02/11/2023	11.42	Put	Bond Future	3,456.7600	3.4568	3,544.7200	3.5447	2.545	0	0	0
2023/04/04	R035	02/11/2023	11.12	Call	Bond Future	3,169.4600	3.1695	3,061.7300	3.0617	(3.399)	0	0	400
2023/04/04	R035	02/11/2023			Bond Future	11.3147	86.2847	11.3525	86.0734	0.334	0.0000	0.0000	0
2023/04/04	R035	02/11/2023	11.43	Call	Bond Future	4,074.7800	4.0748	3,950.9700	3.9510	(3.038)	0	0	0
2023/04/04	R035	02/11/2023	11.43	Put	Bond Future	3,432.1400	3.4321	3,519.6000	3.5196	2.548	0	0	0
2023/04/04	R035	02/11/2023	10.62	Call	Bond Future	1,977.3800	1.9774	1,896.9700	1.8970	(4.066)	0	0	400
2023/04/04	R035	02/11/2023	10.62	Put	Bond Future	5,998.6200	5.9986	6,129.4800	6.1295	2.182	0	0	0
2023/04/04	R035	02/11/2023	11.12	Put	Bond Future	4,270.3800	4.2704	4,373.9200	4.3739	2.425	0	0	0
2023/04/04	R035	01/02/2024	12.18	Put	Bond Future	2,656.7100	2.6567	2,722.5400	2.7225	2.478	0	0	0
2023/04/04	R035	01/02/2024	12.19	Call	Bond Future	6,664.0900	6.6641	6,514.9800	6.5150	(2.238)	0	0	0
2023/04/04	R035	01/02/2024	12.19	Put	Bond Future	2,640.3700	2.6404	2,705.8500	2.7058	2.480	0	0	0
2023/04/04	R035	01/02/2024	10.62	Call	Bond Future	2,208.7000	2.2087	2,128.8500	2.1288	(3.615)	0	0	400
2023/04/04	R035	01/02/2024	10.62	Put	Bond Future	6,834.9200	6.8349	6,969.6600	6.9697	1.971	0	0	0
2023/04/04	R035	01/02/2024	11.12	Put	Bond Future	5,083.7400	5.0837	5,194.4200	5.1944	2.177	0	0	0
2023/04/04	R035	01/02/2024			Bond Future	11.4317	88.0596	11.4708	87.8450	0.342	0.0000	0.0000	0
2023/04/04	R035	01/02/2024	13.46	Call	Bond Future	11,385.9500	11.3860	11,203.4300	11.2034	(1.603)	0	0	0
2023/04/04	R035	01/02/2024	13.46	Put	Bond Future	1,209.0800	1.2091	1,241.1500	1.2411	2.652	0	0	400
2023/04/04	R035	01/02/2024	12.18	Call	Bond Future	6,629.1400	6.6291	6,480.3800	6.4804	(2.244)	0	0	0
2023/04/04	R035	01/02/2024	12.20	Call	Bond Future	6,699.0800	6.6991	6,549.6300	6.5496	(2.231)	0	0	0
2023/04/04	R035	01/02/2024	12.20	Put	Bond Future	2,624.1300	2.6241	2,689.2700	2.6893	2.482	0	0	0
2023/04/04	R035	01/02/2024	11.12	Call	Bond Future	3,347.8200	3.3478	3,243.9100	3.2439	(3.104)	0	0	400
2023/04/04	R035	02/05/2024	11.19	Call	Bond Future	3,468.1300	3.4681	3,365.0800	3.3651	(2.971)	0	0	0
2023/04/04	R035	02/05/2024	11.19	Put	Bond Future	5,465.8800	5.4659	5,580.0600	5.5801	2.089	0	0	0
2023/04/04	R035	02/05/2024	11.20	Call	Bond Future	3,492.3500	3.4924	3,388.8600	3.3889	(2.963)	0	0	0
2023/04/04	R035	02/05/2024	11.20	Put	Bond Future	5,434.5300	5.4345	5,548.2700	5.5483	2.093	0	0	0
2023/04/04	R035	02/05/2024			Bond Future	11.5553	85.3146	11.5957	85.0974	0.350	0.0000	0.0000	0
2023/04/04	R035	02/05/2024	11.21	Call	Bond Future	3,517.0100	3.5170	3,413.0700	3.4131	(2.955)	0	0	0
2023/04/04	R035	02/05/2024	11.21	Put	Bond Future	5,403.6800	5.4037	5,516.9700	5.5170	2.097	0	0	0
2023/04/04	R186	04/05/2023		Call	Bond Future	10,199.2600	10.1993	10,107.3800	10.1074	(0.901)	0	0	0
2023/04/04	R186	04/05/2023	8.83	Put	Bond Future	312.5500	0.3125	327.7100	0.3277	4.850	0	0	0
2023/04/04	R186	04/05/2023	8.84	Call	Bond Future	1,469.1400	1.4691	1,392.0100	1.3920	(5.250)	0	0	0
2023/04/04	R186	04/05/2023			Bond Future	8.4716	110.1993	8.5005	110.1074	0.341	0.0000	0.0000	87,475
2023/04/04	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/04	R186	04/05/2023	8.36	Call	Bond Future	502.8800	0.5029	454.9800	0.4550	(9.525)	0	0	200
2023/04/04	R186	04/05/2023	8.36	Put	Bond Future	858.5100	0.8585	902.4900	0.9025	5.123	0	0	200
2023/04/04	R186	04/05/2023	8.82	Call	Bond Future	1,421.0000	1.4210	1,344.6900	1.3447	(5.370)	0	0	0
2023/04/04	R186	04/05/2023	8.82	Put	Bond Future	319.8900	0.3199	335.4600	0.3355	4.867	0	0	0
2023/04/04	R186	04/05/2023	8.83	Call	Bond Future	1,445.0500	1.4450	1,368.3300	1.3683	(5.309)	0	0	0
2023/04/04	R186	04/05/2023	8.84	Put	Bond Future	305.2700	0.3053	320.0200	0.3200	4.832	0	0	0
2023/04/04	R186	03/08/2023	9.74	Call	Bond Future	3,927.2300	3.9272	3,842.7800	3.8428	(2.150)	0	0	0
2023/04/04	R186	03/08/2023	9.74	Put	Bond Future	263.9800	0.2640	274.4800	0.2745	3.978	0	0	0
2023/04/04	R186	03/08/2023	9.73	Put	Bond Future	267.4700	0.2675	278.1000	0.2781	3.974	0	0	0
2023/04/04	R186	03/08/2023			Bond Future	8.4848	107.1552	8.5167	107.0603	0.375	0.0000	0.0000	21,350

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
2023/04/04	R186	03/08/2023	9.75	Call	Bond Future	3,952.1900	3.9522	3,867.6000	3.8676	(2.140)	0	0	0
2023/04/04	R186	03/08/2023	9.75	Put	Bond Future	260.4000	0.2604	270.7600	0.2708	3.978	0	0	0
2023/04/04	R186	03/08/2023	9.73	Call	Bond Future	3,902.1700	3.9022	3,817.8500	3.8179	(2.161)	0	0	0
2023/04/04	R186	02/11/2023	9.40	Call	Bond Future	3,236.1800	3.2362	3,162.3100	3.1623	(2.283)	0	0	0
2023/04/04	R186	02/11/2023	9.40	Put	Bond Future	718.9100	0.7189	742.0400	0.7420	3.217	0	0	0
2023/04/04	R186	02/11/2023	9.15	Call	Bond Future	2,731.0800	2.7311	2,662.1300	2.6621	(2.525)	0	0	1,715
2023/04/04	R186	02/11/2023			Bond Future	8.4824	109.3991	8.5172	109.3020	0.411	0.0000	0.0000	1,109
2023/04/04	R186	02/11/2023	10.42	Call	Bond Future	5,522.1400	5.5221	5,435.0300	5.4350	(1.577)	0	0	0
2023/04/04	R186	02/11/2023	10.42	Put	Bond Future	294.8800	0.2949	304.7700	0.3048	3.354	0	0	1,715
2023/04/04	R186	02/11/2023	9.38	Call	Bond Future	3,194.7300	3.1947	3,121.2300	3.1212	(2.301)	0	0	0
2023/04/04	R186	02/11/2023	9.38	Put	Bond Future	731.5100	0.7315	755.0100	0.7550	3.213	0	0	0
2023/04/04	R186	02/11/2023	9.39	Call	Bond Future	3,215.4300	3.2154	3,141.7500	3.1418	(2.291)	0	0	0
2023/04/04	R186	02/11/2023	9.39	Put	Bond Future	725.1800	0.7252	748.5000	0.7485	3.216	0	0	0
2023/04/04	R186	02/11/2023	9.15	Put	Bond Future	892.0500	0.8920	920.1000	0.9201	3.144	0	0	0
2023/04/04	R186	01/02/2024	9.52	Put	Bond Future	832.5000	0.8325	857.5400	0.8575	3.008	0	0	0
2023/04/04	R186	01/02/2024	9.50	Call	Bond Future	3,399.3300	3.3993	3,327.0200	3.3270	(2.127)	0	0	0
2023/04/04	R186	01/02/2024	9.51	Call	Bond Future	3,418.5500	3.4186	3,346.0900	3.3461	(2.120)	0	0	0
2023/04/04	R186	01/02/2024			Bond Future	8.4950	106.3432	8.5329	106.2455	0.445	0.0000	0.0000	0
2023/04/04	R186	01/02/2024	9.52	Call	Bond Future	3,437.8100	3.4378	3,365.1900	3.3652	(2.112)	0	0	0
2023/04/04	R186	01/02/2024	9.50	Put	Bond Future	844.0700	0.8441	869.4200	0.8694	3.003	0	0	0
2023/04/04	R186	01/02/2024	9.51	Put	Bond Future	838.2600	0.8383	863.4600	0.8635	3.006	0	0	0
2023/04/04	R186	02/05/2024	8.01	Call	Bond Future	1,079.4900	1.0795	1,040.2800	1.0403	(3.632)	0	0	0
2023/04/04	R186	02/05/2024	8.01	Put	Bond Future	2,336.8700	2.3369	2,395.2500	2.3953	2.498	0	0	0
2023/04/04	R186	02/05/2024			Bond Future	8.5355	108.4697	8.5766	108.3721	0.482	0.0000	0.0000	0
2023/04/04	R186	02/05/2024	7.99	Call	Bond Future	1,058.6400	1.0586	1,019.8900	1.0199	(3.660)	0	0	0
2023/04/04	R186	02/05/2024	7.99	Put	Bond Future	2,364.2600	2.3643	2,423.1000	2.4231	2.489	0	0	0
2023/04/04	R186	02/05/2024	8.00	Call	Bond Future	1,068.8200	1.0688	1,029.8400	1.0298	(3.647)	0	0	0
2023/04/04	R186	02/05/2024	8.00	Put	Bond Future	2,350.3200	2.3503	2,408.9300	2.4089	2.494	0	0	0
2023/04/04	R197	04/05/2023			Bond Future	336.8304	336.8304	336.5484	336.5484	(0.084)	0.0000	0.0000	309
2023/04/04	R197	03/08/2023			Bond Future	334.7455	334.7455	334.4543	334.4543	(0.087)	0.0000	0.0000	0
2023/04/04	R197	02/11/2023			Bond Future	341.8337	341.8337	341.5362	341.5362	(0.087)	0.0000	0.0000	0
2023/04/04	R202	04/05/2023			Bond Future	253.9208	253.9208	253.1050	253.1050	(0.321)	0.0000	0.0000	4,960
2023/04/04	R202	03/08/2023			Bond Future	254.3719	254.3719	253.5369	253.5369	(0.328)	0.0000	0.0000	460
2023/04/04	R202	02/11/2023			Bond Future	259.7581	259.7581	258.9052	258.9052	(0.328)	0.0000	0.0000	0
2023/04/04	R202	01/02/2024			Bond Future	260.2155	260.2155	259.3490	259.3490	(0.333)	0.0000	0.0000	0
2023/04/04	R202	02/05/2024			Bond Future	265.4856	265.4856	264.6062	264.6062	(0.331)	0.0000	0.0000	0
2023/04/04	R209	04/05/2023	10.00	Call	Bond Future	12.7500	0.0127	10.0600	0.0101	(21.098)	0	0	500
2023/04/04	R209	04/05/2023	10.00	Put	Bond Future	6,212.1200	6.2121	6,312.1500	6.3122	1.610	0	0	0
2023/04/04	R209	04/05/2023	10.50	Call	Bond Future	153.4700	0.1535	133.6200	0.1336	(12.934)	0	0	4,500
2023/04/04	R209	04/05/2023	10.50	Put	Bond Future	3,537.6200	3.5376	3,620.4900	3.6205	2.343	0	0	0
2023/04/04	R209	04/05/2023	11.50	Put	Bond Future	504.0000	0.5040	515.3500	0.5153	2.252	0	0	0
2023/04/04	R209	04/05/2023	11.09	Call	Bond Future	1,038.6700	1.0387	971.9900	0.9720	(6.420)	0	0	0
2023/04/04	R209	04/05/2023	11.09	Put	Bond Future	1,289.5100	1.2895	1,325.5500	1.3256	2.795	0	0	0
2023/04/04	R209	04/05/2023	11.10	Call	Bond Future	1,063.7700	1.0638	996.3100	0.9963	(6.342)	0	0	0
2023/04/04	R209	04/05/2023	11.10	Put	Bond Future	1,263.1800	1.2632	1,298.4400	1.2984	2.791	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
2023/04/04	R209	04/05/2023			Bond Future	11.1389	67.6106	11.1590	67.5079	0.180	0.0000	0.0000	21,507
2023/04/04	R209	04/05/2023	11.00	Call	Bond Future	828.4700	0.8285	769.0900	0.7691	(7.167)	0	0	1,250
2023/04/04	R209	04/05/2023	11.00	Put	Bond Future	1,544.5900	1.5446	1,587.9300	1.5879	2.806	0	0	8,250
2023/04/04	R209	04/05/2023	11.50	Call	Bond Future	2,317.3400	2.3173	2,225.9700	2.2260	(3.943)	0	0	2,250
2023/04/04	R209	04/05/2023	12.50	Call	Bond Future	6,515.7600	6.5158	6,412.4000	6.4124	(1.586)	0	0	0
2023/04/04	R209	04/05/2023	12.50	Put	Bond Future	27.2800	0.0273	26.6400	0.0266	(2.346)	0	0	9,750
2023/04/04	R209	04/05/2023	11.11	Call	Bond Future	1,089.1300	1.0891	1,020.8900	1.0209	(6.266)	0	0	0
2023/04/04	R209	04/05/2023	11.11	Put	Bond Future	1,237.1800	1.2372	1,271.6600	1.2717	2.787	0	0	0
2023/04/04	R209	03/08/2023	11.95	Put	Bond Future	1,256.1500	1.2561	1,276.6600	1.2767	1.633	0	0	0
2023/04/04	R209	03/08/2023	10.70	Call	Bond Future	1,327.0600	1.3271	1,282.0400	1.2820	(3.392)	0	0	1,800
2023/04/04	R209	03/08/2023	11.93	Call	Bond Future	4,691.1800	4.6912	4,606.6100	4.6066	(1.803)	0	0	0
2023/04/04	R209	03/08/2023	11.94	Call	Bond Future	4,725.2400	4.7252	4,640.4600	4.6405	(1.794)	0	0	0
2023/04/04	R209	03/08/2023	10.00	Call	Bond Future	435.8700	0.4359	414.8600	0.4149	(4.820)	0	0	1,800
2023/04/04	R209	03/08/2023	10.00	Put	Bond Future	7,059.7200	7.0597	7,144.2200	7.1442	1.197	0	0	0
2023/04/04	R209	03/08/2023			Bond Future	11.2294	68.9988	11.2503	68.8933	0.186	0.0000	0.0000	1,690
2023/04/04	R209	03/08/2023	11.95	Call	Bond Future	4,759.3700	4.7594	4,674.3700	4.6744	(1.786)	0	0	0
2023/04/04	R209	03/08/2023	10.70	Put	Bond Future	4,074.1600	4.0742	4,134.6500	4.1346	1.485	0	0	0
2023/04/04	R209	03/08/2023	11.93	Put	Bond Future	1,281.6800	1.2817	1,302.6200	1.3026	1.634	0	0	0
2023/04/04	R209	03/08/2023	11.94	Put	Bond Future	1,268.8500	1.2689	1,289.5800	1.2896	1.634	0	0	0
2023/04/04	R209	02/11/2023	11.33	Call	Bond Future	3,312.9900	3.3130	3,248.7700	3.2488	(1.938)	0	0	0
2023/04/04	R209	02/11/2023	11.33	Put	Bond Future	3,257.0900	3.2571	3,300.6200	3.3006	1.336	0	0	0
2023/04/04	R209	02/11/2023	11.34	Call	Bond Future	3,339.4700	3.3395	3,274.9800	3.2750	(1.931)	0	0	0
2023/04/04	R209	02/11/2023	11.34	Put	Bond Future	3,233.9000	3.2339	3,277.1600	3.2772	1.338	0	0	0
2023/04/04	R209	02/11/2023			Bond Future	11.3188	67.2913	11.3404	67.1836	0.192	0.0000	0.0000	594
2023/04/04	R209	02/11/2023	11.35	Call	Bond Future	3,366.2400	3.3662	3,301.4900	3.3015	(1.924)	0	0	0
2023/04/04	R209	02/11/2023	11.35	Put	Bond Future	3,211.0500	3.2111	3,254.0500	3.2540	1.339	0	0	0
2023/04/04	R209	01/02/2024	12.14	Call	Bond Future	5,779.2700	5.7793	5,700.9300	5.7009	(1.356)	0	0	0
2023/04/04	R209	01/02/2024	12.14	Put	Bond Future	2,361.3000	2.3613	2,392.1000	2.3921	1.304	0	0	0
2023/04/04	R209	01/02/2024	12.13	Put	Bond Future	2,376.0600	2.3761	2,407.0500	2.4071	1.304	0	0	0
2023/04/04	R209	01/02/2024			Bond Future	11.4169	68.6754	11.4392	68.5662	0.195	0.0000	0.0000	0
2023/04/04	R209	01/02/2024	12.12	Call	Bond Future	5,717.9000	5.7179	5,639.9300	5.6399	(1.364)	0	0	0
2023/04/04	R209	01/02/2024	12.12	Put	Bond Future	2,391.1500	2.3912	2,422.3200	2.4223	1.304	0	0	0
2023/04/04	R209	01/02/2024	12.13	Call	Bond Future	5,748.4500	5.7485	5,670.3000	5.6703	(1.359)	0	0	0
2023/04/04	R209	02/05/2024	11.17	Call	Bond Future	3,132.5800	3.1326	3,077.4400	3.0774	(1.760)	0	0	0
2023/04/04	R209	02/05/2024	11.17	Put	Bond Future	4,889.8900	4.8899	4,944.8600	4.9449	1.124	0	0	0
2023/04/04	R209	02/05/2024	11.18	Call	Bond Future	3,154.8700	3.1549	3,099.5100	3.0995	(1.755)	0	0	0
2023/04/04	R209	02/05/2024	11.18	Put	Bond Future	4,862.2200	4.8622	4,916.9700	4.9170	1.126	0	0	0
2023/04/04	R209	02/05/2024			Bond Future	11.5279	66.8989	11.5508	66.7888	0.198	0.0000	0.0000	0
2023/04/04	R209	02/05/2024	11.19	Call	Bond Future	3,177.2500	3.1773	3,121.6500	3.1217	(1.750)	0	0	0
2023/04/04	R209	02/05/2024	11.19	Put	Bond Future	4,834.7000	4.8347	4,889.2100	4.8892	1.127	0	0	0
2023/04/04	R210	04/05/2023			Bond Future	224.3859	224.3859	224.7363	224.7363	0.156	0.0000	0.0000	386
2023/04/04	R210	03/08/2023			Bond Future	229.0481	229.0481	229.4036	229.4036	0.155	0.0000	0.0000	300
2023/04/04	R210	02/11/2023			Bond Future	230.7406	230.7406	231.1039	231.1039	0.157	0.0000	0.0000	0
2023/04/04	R210	01/02/2024			Bond Future	235.5420	235.5420	235.9157	235.9157	0.159	0.0000	0.0000	0
2023/04/04	R210	02/05/2024			Bond Future	237.0726	237.0726	237.4593	237.4593	0.163	0.0000	0.0000	0
2023/04/04	R213	04/05/2023	10.75	Call	Bond Future	2,518.6800	2.5187	2,486.1800	2.4862	(1.290)	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
2023/04/04	R213	04/05/2023	10.75	Put	Bond Future	340.7000	0.3407	332.6900	0.3327	(2.351)	0	0	0
2023/04/04	R213	04/05/2023			Bond Future	10.2769	84.0025	10.2822	83.9780	0.051	0.0000	0.0000	32,641
2023/04/04	R213	04/05/2023	10.73	Call	Bond Future	2,444.4600	2.4445	2,411.9300	2.4119	(1.331)	0	0	0
2023/04/04	R213	04/05/2023	10.73	Put	Bond Future	357.0800	0.3571	349.0400	0.3490	(2.252)	0	0	0
2023/04/04	R213	04/05/2023	10.74	Call	Bond Future	2,481.4900	2.4815	2,448.9700	2.4490	(1.311)	0	0	0
2023/04/04	R213	04/05/2023	10.74	Put	Bond Future	348.8000	0.3488	340.7700	0.3408	(2.302)	0	0	0
2023/04/04	R213	03/08/2023	11.62	Put	Bond Future	446.4200	0.4464	444.8900	0.4449	(0.343)	0	0	0
2023/04/04	R213	03/08/2023	11.63	Call	Bond Future	5,994.6500	5.9947	5,967.2500	5.9673	(0.457)	0	0	0
2023/04/04	R213	03/08/2023			Bond Future	10.3605	85.7272	10.3662	85.7014	0.055	0.0000	0.0000	0
2023/04/04	R213	03/08/2023	11.61	Call	Bond Future	5,922.1300	5.9221	5,894.7500	5.8948	(0.462)	0	0	0
2023/04/04	R213	03/08/2023	11.61	Put	Bond Future	452.0700	0.4521	450.5600	0.4506	(0.334)	0	0	0
2023/04/04	R213	03/08/2023	11.62	Call	Bond Future	5,958.3800	5.9584	5,930.9800	5.9310	(0.460)	0	0	0
2023/04/04	R213	03/08/2023	11.63	Put	Bond Future	440.8300	0.4408	439.3000	0.4393	(0.347)	0	0	0
2023/04/04	R213	02/11/2023	11.13	Call	Bond Future	4,514.3300	4.5143	4,490.3300	4.4903	(0.532)	0	0	0
2023/04/04	R213	02/11/2023	11.13	Put	Bond Future	1,539.6200	1.5396	1,542.1400	1.5421	0.164	0	0	0
2023/04/04	R213	02/11/2023			Bond Future	10.4473	83.9676	10.4532	83.9411	0.057	0.0000	0.0000	582
2023/04/04	R213	02/11/2023	11.11	Call	Bond Future	4,454.3100	4.4543	4,430.4000	4.4304	(0.537)	0	0	0
2023/04/04	R213	02/11/2023	11.11	Put	Bond Future	1,564.8100	1.5648	1,567.4200	1.5674	0.167	0	0	0
2023/04/04	R213	02/11/2023	11.12	Call	Bond Future	4,484.4000	4.4844	4,460.4500	4.4605	(0.534)	0	0	0
2023/04/04	R213	02/11/2023	11.12	Put	Bond Future	1,552.2800	1.5523	1,554.8500	1.5549	0.166	0	0	0
2023/04/04	R213	01/02/2024	11.70	Call	Bond Future	6,132.4700	6.1325	6,108.8100	6.1088	(0.386)	0	0	0
2023/04/04	R213	01/02/2024	11.70	Put	Bond Future	1,328.9200	1.3289	1,331.2800	1.3313	0.178	0	0	0
2023/04/04	R213	01/02/2024	11.71	Call	Bond Future	6,163.3800	6.1634	6,139.6900	6.1397	(0.384)	0	0	0
2023/04/04	R213	01/02/2024	11.71	Put	Bond Future	1,319.6000	1.3196	1,321.9300	1.3219	0.177	0	0	0
2023/04/04	R213	01/02/2024			Bond Future	10.5506	85.6951	10.5566	85.6691	0.057	0.0000	0.0000	0
2023/04/04	R213	01/02/2024	11.72	Call	Bond Future	6,194.5800	6.1946	6,170.8500	6.1709	(0.383)	0	0	0
2023/04/04	R213	01/02/2024	11.72	Put	Bond Future	1,310.6000	1.3106	1,312.8900	1.3129	0.175	0	0	0
2023/04/04	R213	02/05/2024	10.30	Call	Bond Future	2,486.4300	2.4864	2,471.4300	2.4714	(0.603)	0	0	0
2023/04/04	R213	02/05/2024	10.30	Put	Bond Future	4,038.1500	4.0381	4,048.1300	4.0481	0.247	0	0	0
2023/04/04	R213	02/05/2024			Bond Future	10.6635	83.8558	10.6694	83.8308	0.056	0.0000	0.0000	0
2023/04/04	R213	02/05/2024	10.28	Call	Bond Future	2,447.1400	2.4471	2,432.2600	2.4323	(0.608)	0	0	0
2023/04/04	R213	02/05/2024	10.28	Put	Bond Future	4,085.3000	4.0853	4,095.4000	4.0954	0.247	0	0	0
2023/04/04	R213	02/05/2024	10.29	Call	Bond Future	2,466.9200	2.4669	2,451.9700	2.4520	(0.606)	0	0	0
2023/04/04	R213	02/05/2024	10.29	Put	Bond Future	4,061.8500	4.0619	4,071.8800	4.0719	0.247	0	0	0
2023/04/04	R214	04/05/2023	11.36	Call	Bond Future	967.5300	0.9675	971.6800	0.9717	0.429	0	0	0
2023/04/04	R214	04/05/2023	11.36	Put	Bond Future	1,518.1600	1.5182	1,468.4600	1.4685	(3.274)	0	0	0
2023/04/04	R214	04/05/2023	11.37	Call	Bond Future	991.5700	0.9916	996.0300	0.9960	0.450	0	0	0
2023/04/04	R214	04/05/2023	11.37	Put	Bond Future	1,488.8100	1.4888	1,439.4200	1.4394	(3.317)	0	0	0
2023/04/04	R214	04/05/2023			Bond Future	11.4638	63.8622	11.4536	63.9161	(0.089)	0.0000	0.0000	17,430
2023/04/04	R214	04/05/2023	11.38	Call	Bond Future	1,015.8800	1.0159	1,020.6500	1.0206	0.470	0	0	0
2023/04/04	R214	04/05/2023	11.38	Put	Bond Future	1,459.8000	1.4598	1,410.7200	1.4107	(3.362)	0	0	0
2023/04/04	R214	03/08/2023	12.14	Call	Bond Future	4,427.4300	4.4274	4,454.6700	4.4547	0.615	0	0	0
2023/04/04	R214	03/08/2023	12.14	Put	Bond Future	1,492.2500	1.4922	1,465.1900	1.4652	(1.813)	0	0	0
2023/04/04	R214	03/08/2023	12.15	Call	Bond Future	4,461.1100	4.4611	4,488.5100	4.4885	0.614	0	0	0
2023/04/04	R214	03/08/2023	12.15	Put	Bond Future	1,477.7000	1.4777	1,450.8000	1.4508	(1.820)	0	0	0
2023/04/04	R214	03/08/2023			Bond Future	11.5543	65.1734	11.5438	65.2277	(0.090)	0.0000	0.0000	2,980
2023/04/04	R214	03/08/2023	12.16	Call	Bond Future	4,494.8700	4.4949	4,522.4200	4.5224	0.613	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
2023/04/04	R214	03/08/2023	12.16	Put	Bond Future	1,463.3000	1.4633	1,436.5500	1.4366	(1.828)	0	0	0
2023/04/04	R214	02/11/2023	11.45	Put	Bond Future	3,990.7700	3.9908	3,953.9900	3.9540	(0.922)	0	0	0
2023/04/04	R214	02/11/2023	11.46	Call	Bond Future	2,994.7100	2.9947	3,013.4300	3.0134	0.625	0	0	0
2023/04/04	R214	02/11/2023	11.46	Put	Bond Future	3,963.3200	3.9633	3,926.6700	3.9267	(0.925)	0	0	0
2023/04/04	R214	02/11/2023			Bond Future	11.6463	63.2373	11.6355	63.2927	(0.092)	0.0000	0.0000	0
2023/04/04	R214	02/11/2023	11.45	Call	Bond Future	2,969.5100	2.9695	2,988.1000	2.9881	0.626	0	0	0
2023/04/04	R214	02/11/2023	11.47	Call	Bond Future	3,019.8200	3.0198	3,038.6700	3.0387	0.624	0	0	0
2023/04/04	R214	02/11/2023	11.47	Put	Bond Future	3,935.8400	3.9358	3,899.3200	3.8993	(0.928)	0	0	0
2023/04/04	R214	01/02/2024	12.16	Call	Bond Future	5,104.8800	5.1049	5,133.4900	5.1335	0.560	0	0	0
2023/04/04	R214	01/02/2024	12.16	Put	Bond Future	3,077.3500	3.0774	3,048.6400	3.0486	(0.933)	0	0	0
2023/04/04	R214	01/02/2024			Bond Future	11.7492	64.5381	11.7379	64.5954	(0.096)	0.0000	0.0000	0
2023/04/04	R214	01/02/2024	12.14	Call	Bond Future	5,046.1100	5.0461	5,074.5000	5.0745	0.563	0	0	0
2023/04/04	R214	01/02/2024	12.14	Put	Bond Future	3,114.8900	3.1149	3,085.9600	3.0860	(0.929)	0	0	0
2023/04/04	R214	01/02/2024	12.15	Call	Bond Future	5,075.3500	5.0754	5,103.8500	5.1038	0.562	0	0	0
2023/04/04	R214	01/02/2024	12.15	Put	Bond Future	3,095.9500	3.0960	3,067.1300	3.0671	(0.931)	0	0	0
2023/04/04	R214	02/05/2024	11.46	Call	Bond Future	3,205.9400	3.2059	3,227.9800	3.2280	0.687	0	0	0
2023/04/04	R214	02/05/2024	11.46	Put	Bond Future	5,233.7400	5.2337	5,196.1700	5.1962	(0.718)	0	0	0
2023/04/04	R214	02/05/2024	11.47	Call	Bond Future	3,228.3000	3.2283	3,250.4500	3.2505	0.686	0	0	0
2023/04/04	R214	02/05/2024	11.47	Put	Bond Future	5,203.6600	5.2037	5,166.2000	5.1662	(0.720)	0	0	0
2023/04/04	R214	02/05/2024			Bond Future	11.8561	62.5286	11.8442	62.5882	(0.101)	0.0000	0.0000	0
2023/04/04	R214	02/05/2024	11.48	Call	Bond Future	3,250.7300	3.2507	3,273.0000	3.2730	0.685	0	0	0
2023/04/04	R214	02/05/2024	11.48	Put	Bond Future	5,173.7100	5.1737	5,136.3700	5.1364	(0.722)	0	0	0
2023/04/04	R248	04/05/2023	10.40	Call	Bond Future	9.7800	0.0098	9.8600	0.0099	0.818	0	0	1,500
2023/04/04	R248	04/05/2023	10.40	Put	Bond Future	8,958.3400	8.9583	8,793.5600	8.7936	(1.839)	0	0	0
2023/04/04	R248	04/05/2023	11.10	Call	Bond Future	294.1200	0.2941	306.2900	0.3063	4.138	0	0	1,500
2023/04/04	R248	04/05/2023	11.35	Call	Bond Future	679.2300	0.6792	708.0100	0.7080	4.237	0	0	0
2023/04/04	R248	04/05/2023	11.35	Put	Bond Future	2,781.6800	2.7817	2,645.6000	2.6456	(4.892)	0	0	0
2023/04/04	R248	04/05/2023			Bond Future	11.6712	78.1068	11.6454	78.2717	(0.221)	0.0000	0.0000	75,798
2023/04/04	R248	04/05/2023	11.10	Put	Bond Future	4,104.0400	4.1040	3,951.3500	3.9513	(3.720)	0	0	0
2023/04/04	R248	04/05/2023	11.33	Call	Bond Future	639.5400	0.6395	666.6800	0.6667	4.244	0	0	0
2023/04/04	R248	04/05/2023	11.33	Put	Bond Future	2,876.2600	2.8763	2,738.5400	2.7385	(4.788)	0	0	0
2023/04/04	R248	04/05/2023	11.34	Call	Bond Future	659.1500	0.6592	687.1000	0.6871	4.240	0	0	0
2023/04/04	R248	04/05/2023	11.34	Put	Bond Future	2,828.6900	2.8287	2,691.7800	2.6918	(4.840)	0	0	0
2023/04/04	R248	03/08/2023	12.11	Call	Bond Future	4,563.5200	4.5635	4,654.0200	4.6540	1.983	0	0	0
2023/04/04	R248	03/08/2023	12.11	Put	Bond Future	2,466.4900	2.4665	2,389.5600	2.3896	(3.119)	0	0	0
2023/04/04	R248	03/08/2023			Bond Future	11.7687	79.7105	11.7421	79.8779	(0.226)	0.0000	0.0000	167,550
2023/04/04	R248	03/08/2023	12.10	Call	Bond Future	4,525.7400	4.5257	4,615.7800	4.6158	1.990	0	0	0
2023/04/04	R248	03/08/2023	12.10	Put	Bond Future	2,488.6800	2.4887	2,411.2900	2.4113	(3.110)	0	0	0
2023/04/04	R248	03/08/2023	12.09	Call	Bond Future	4,488.2300	4.4882	4,577.8200	4.5778	1.996	0	0	0
2023/04/04	R248	03/08/2023	12.09	Put	Bond Future	2,511.2300	2.5112	2,433.3900	2.4334	(3.100)	0	0	0
2023/04/04	R248	02/11/2023	11.48	Call	Bond Future	3,162.8300	3.1628	3,228.0200	3.2280	2.061	0	0	0
2023/04/04	R248	02/11/2023	11.49	Put	Bond Future	5,599.2700	5.5993	5,493.9800	5.4940	(1.880)	0	0	0
2023/04/04	R248	02/11/2023	11.47	Call	Bond Future	3,135.2300	3.1352	3,200.0300	3.2000	2.067	0	0	0
2023/04/04	R248	02/11/2023			Bond Future	11.8678	76.9362	11.8403	77.1071	(0.232)	0.0000	0.0000	0
2023/04/04	R248	02/11/2023	11.48	Put	Bond Future	5,637.3900	5.6374	5,531.6900	5.5317	(1.875)	0	0	0
2023/04/04	R248	02/11/2023	11.49	Call	Bond Future	3,190.3100	3.1903	3,255.9100	3.2559	2.056	0	0	0
2023/04/04	R248	02/11/2023	11.47	Put	Bond Future	5,675.4800	5.6755	5,569.3900	5.5694	(1.869)	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
2023/04/04	R248	01/02/2024	12.15	Call	Bond Future	5,481.4400	5.4814	5,572.8300	5.5728	1.667	0	0	0
2023/04/04	R248	01/02/2024	12.15	Put	Bond Future	4,446.8100	4.4468	4,362.8800	4.3629	(1.887)	0	0	0
2023/04/04	R248	01/02/2024	12.14	Call	Bond Future	5,447.9500	5.4479	5,539.0100	5.5390	1.671	0	0	0
2023/04/04	R248	01/02/2024	12.14	Put	Bond Future	4,472.8900	4.4729	4,388.6300	4.3886	(1.884)	0	0	0
2023/04/04	R248	01/02/2024			Bond Future	11.9783	78.5186	11.9496	78.6940	(0.239)	0.0000	0.0000	0
2023/04/04	R248	01/02/2024	12.16	Call	Bond Future	5,515.2800	5.5153	5,607.0000	5.6070	1.663	0	0	0
2023/04/04	R248	01/02/2024	12.16	Put	Bond Future	4,421.1600	4.4212	4,337.5600	4.3376	(1.891)	0	0	0
2023/04/04	R248	02/05/2024	11.47	Call	Bond Future	3,436.2800	3.4363	3,505.0700	3.5051	2.002	0	0	0
2023/04/04	R248	02/05/2024	11.48	Put	Bond Future	7,304.7400	7.3047	7,193.5700	7.1936	(1.522)	0	0	0
2023/04/04	R248	02/05/2024	11.46	Call	Bond Future	3,411.2200	3.4112	3,479.6600	3.4797	2.006	0	0	0
2023/04/04	R248	02/05/2024			Bond Future	12.0929	75.6459	12.0629	75.8262	(0.248)	0.0000	0.0000	13,000
2023/04/04	R248	02/05/2024	11.47	Put	Bond Future	7,345.1500	7.3451	7,233.6300	7.2336	(1.518)	0	0	0
2023/04/04	R248	02/05/2024	11.48	Call	Bond Future	3,461.4300	3.4614	3,530.5700	3.5306	1.997	0	0	0
2023/04/04	R248	02/05/2024	11.46	Put	Bond Future	7,385.7500	7.3858	7,273.8800	7.2739	(1.515)	0	0	0

Total

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