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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/04/2023 TO 11/04/2023

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
2023/04/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	2025	04/05/2023		Bond Future	168.9617	168.9617	168.7003	168.7003	(0.155)	0.0000	0.0000	5,357
2023/04/11	2025	03/08/2023		Bond Future	170.7620	170.7620	170.4946	170.4946	(0.157)	0.0000	0.0000	5,108
2023/04/11	2025	02/11/2023		Bond Future	174.4244	174.4244	174.1512	174.1512	(0.157)	0.0000	0.0000	0
2023/04/11	2025	01/02/2024		Bond Future	176.3965	176.3965	176.1185	176.1185	(0.158)	0.0000	0.0000	0
2023/04/11	2025	02/05/2024		Bond Future	180.1536	180.1536	179.8700	179.8700	(0.157)	0.0000	0.0000	0
2023/04/11	2029	04/05/2023		Bond Future	122.2098	122.2098	122.0913	122.0913	(0.097)	0.0000	0.0000	2,115
2023/04/11	2029	03/08/2023		Bond Future	124.7722	124.7722	124.6507	124.6507	(0.097)	0.0000	0.0000	1,886

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/11	2029	02/11/2023			Bond Future	126.1213	126.1213	125.9975	125.9975	(0.098)	0.0000	0.0000	0
2023/04/11	2029	01/02/2024			Bond Future	128.8406	128.8406	128.7142	128.7142	(0.098)	0.0000	0.0000	0
2023/04/11	2029	02/05/2024			Bond Future	130.2230	130.2230	130.0950	130.0950	(0.098)	0.0000	0.0000	0
2023/04/11	2030	04/05/2023	9.03	Call	Bond Future	6.3500	0.0064	1.1500	0.0012	(81.890)	0	0	388
2023/04/11	2030	04/05/2023	9.03	Put	Bond Future	3,823.2300	3.8232	4,228.6800	4.2287	10.605	0	0	0
2023/04/11	2030	04/05/2023	9.58	Put	Bond Future	1,606.1600	1.6062	1,851.8700	1.8519	15.298	0	0	0
2023/04/11	2030	04/05/2023	9.67	Call	Bond Future	543.1800	0.5432	337.5500	0.3376	(37.857)	0	0	479
2023/04/11	2030	04/05/2023	9.67	Put	Bond Future	1,347.0700	1.3471	1,552.0900	1.5521	15.220	0	0	0
2023/04/11	2030	04/05/2023	11.34	Call	Bond Future	6,528.8500	6.5288	6,113.1000	6.1131	(6.368)	0	0	0
2023/04/11	2030	04/05/2023	11.34	Put	Bond Future	18.8600	0.0189	13.7600	0.0138	(27.041)	0	0	150
2023/04/11	2030	04/05/2023	10.52	Call	Bond Future	3,198.7700	3.1988	2,787.5500	2.7875	(12.856)	0	0	0
2023/04/11	2030	04/05/2023	10.52	Put	Bond Future	184.4100	0.1844	183.8400	0.1838	(0.309)	0	0	0
2023/04/11	2030	04/05/2023	10.53	Call	Bond Future	3,237.8000	3.2378	2,826.0600	2.8261	(12.717)	0	0	0
2023/04/11	2030	04/05/2023	10.53	Put	Bond Future	179.7200	0.1797	178.6300	0.1786	(0.606)	0	0	0
2023/04/11	2030	04/05/2023	9.78	Call	Bond Future	776.9400	0.7769	523.7500	0.5238	(32.588)	0	0	388
2023/04/11	2030	04/05/2023	9.78	Put	Bond Future	1,075.1300	1.0751	1,232.5900	1.2326	14.646	0	0	0
2023/04/11	2030	04/05/2023	10.00	Call	Bond Future	1,366.3000	1.3663	1,035.3600	1.0354	(24.222)	0	0	1,080
2023/04/11	2030	04/05/2023	10.00	Put	Bond Future	663.5300	0.6635	743.2400	0.7432	12.013	0	0	0
2023/04/11	2030	04/05/2023	10.42	Call	Bond Future	2,814.2800	2.8143	2,409.7600	2.4098	(14.374)	0	0	479
2023/04/11	2030	04/05/2023	10.42	Put	Bond Future	238.6200	0.2386	244.7500	0.2448	2.569	0	0	0
2023/04/11	2030	04/05/2023			Bond Future	9.8452	93.2160	9.9355	92.8054	0.917	0.0000	0.0000	48,524
2023/04/11	2030	04/05/2023	9.58	Call	Bond Future	385.8900	0.3859	220.9500	0.2209	(42.743)	0	0	150
2023/04/11	2030	04/05/2023	12.04	Call	Bond Future	9,357.6300	9.3576	8,946.1600	8.9462	(4.397)	0	0	0
2023/04/11	2030	04/05/2023	12.04	Put	Bond Future	1.6500	0.0017	0.8300	0.0008	(49.697)	0	0	1,080
2023/04/11	2030	04/05/2023	12.50	Call	Bond Future	11,160.2300	11.1602	10,749.4700	10.7495	(3.681)	0	0	0
2023/04/11	2030	04/05/2023	12.50	Put	Bond Future	0.1700	0.0002	0.0600	0.0001	(64.706)	0	0	479
2023/04/11	2030	04/05/2023	12.57	Call	Bond Future	11,430.2400	11.4302	11,019.5100	11.0195	(3.593)	0	0	0
2023/04/11	2030	04/05/2023	12.57	Put	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	350
2023/04/11	2030	04/05/2023	10.65	Call	Bond Future	3,711.9400	3.7119	3,295.6600	3.2957	(11.215)	0	0	350
2023/04/11	2030	04/05/2023	10.65	Put	Bond Future	131.3700	0.1314	125.7400	0.1257	(4.286)	0	0	0
2023/04/11	2030	04/05/2023	11.62	Call	Bond Future	7,671.6900	7.6717	7,258.0100	7.2580	(5.392)	0	0	0
2023/04/11	2030	04/05/2023	11.62	Put	Bond Future	8.4300	0.0084	5.4000	0.0054	(35.943)	0	0	388
2023/04/11	2030	04/05/2023	10.54	Call	Bond Future	3,276.8600	3.2769	2,864.6300	2.8646	(12.580)	0	0	0
2023/04/11	2030	04/05/2023	10.54	Put	Bond Future	175.0900	0.1751	173.5100	0.1735	(0.902)	0	0	0
2023/04/11	2030	03/08/2023	12.89	Call	Bond Future	12,039.5800	12.0396	11,621.2200	11.6212	(3.475)	0	0	0
2023/04/11	2030	03/08/2023	12.89	Put	Bond Future	20.8300	0.0208	21.9700	0.0220	5.473	0	0	350
2023/04/11	2030	03/08/2023	11.35	Call	Bond Future	6,380.1500	6.3801	5,989.3400	5.9893	(6.125)	0	0	0
2023/04/11	2030	03/08/2023	11.36	Put	Bond Future	325.7200	0.3257	353.9800	0.3540	8.676	0	0	0
2023/04/11	2030	03/08/2023	10.40	Call	Bond Future	3,178.0400	3.1780	2,862.6400	2.8626	(9.924)	0	0	1,012
2023/04/11	2030	03/08/2023	10.65	Call	Bond Future	3,956.3400	3.9563	3,613.4800	3.6135	(8.666)	0	0	350
2023/04/11	2030	03/08/2023	10.65	Put	Bond Future	807.8700	0.8079	884.5100	0.8845	9.487	0	0	0
2023/04/11	2030	03/08/2023	11.34	Call	Bond Future	6,343.9100	6.3439	5,953.5400	5.9535	(6.153)	0	0	0
2023/04/11	2030	03/08/2023	11.34	Put	Bond Future	334.3700	0.3344	363.5000	0.3635	8.712	0	0	0
2023/04/11	2030	03/08/2023			Bond Future	9.9227	91.1402	10.0177	90.7207	0.958	0.0000	0.0000	53,465
2023/04/11	2030	03/08/2023	11.35	Put	Bond Future	330.0200	0.3300	358.7100	0.3587	8.693	0	0	0
2023/04/11	2030	03/08/2023	11.36	Call	Bond Future	6,416.4200	6.4164	6,025.1800	6.0252	(6.097)	0	0	0
2023/04/11	2030	03/08/2023	12.59	Call	Bond Future	10,938.4900	10.9385	10,521.4900	10.5215	(3.812)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/11	2030	03/08/2023	12.59	Put	Bond Future	39.6200		0.0396	42.1200	0.0421	6.310	0	0	1,012
2023/04/11	2030	03/08/2023	10.40	Put	Bond Future	1,096.0900		1.0961	1,200.1900	1.2002	9.497	0	0	0
2023/04/11	2030	02/11/2023	10.80	Call	Bond Future	4,629.1800		4.6292	4,300.5800	4.3006	(7.098)	0	0	0
2023/04/11	2030	02/11/2023	10.80	Put	Bond Future	1,217.1300		1.2171	1,317.0400	1.3170	8.209	0	0	0
2023/04/11	2030	02/11/2023	10.81	Call	Bond Future	4,659.3700		4.6594	4,329.9300	4.3299	(7.070)	0	0	0
2023/04/11	2030	02/11/2023	10.81	Put	Bond Future	1,206.3800		1.2064	1,305.4500	1.3054	8.212	0	0	0
2023/04/11	2030	02/11/2023	9.57	Call	Bond Future	1,600.0000		1.6000	1,410.4700	1.4105	(11.846)	0	0	800
2023/04/11	2030	02/11/2023	9.57	Put	Bond Future	3,412.4400		3.4124	3,651.4200	3.6514	7.003	0	0	0
2023/04/11	2030	02/11/2023	10.07	Call	Bond Future	2,633.4900		2.6335	2,380.3500	2.3803	(9.612)	0	0	800
2023/04/11	2030	02/11/2023	10.07	Put	Bond Future	2,276.3400		2.2763	2,451.7100	2.4517	7.704	0	0	0
2023/04/11	2030	02/11/2023			Bond Future	9.9867		93.0737	10.0867	92.6452	1.002	0.0000	0.0000	0
2023/04/11	2030	02/11/2023	11.57	Call	Bond Future	7,110.3800		7.1104	6,732.1700	6.7322	(5.319)	0	0	0
2023/04/11	2030	02/11/2023	11.57	Put	Bond Future	614.7800		0.6148	665.0800	0.6651	8.182	0	0	800
2023/04/11	2030	02/11/2023	10.82	Call	Bond Future	4,689.8600		4.6899	4,359.5900	4.3596	(7.042)	0	0	0
2023/04/11	2030	02/11/2023	10.82	Put	Bond Future	1,195.9500		1.1959	1,294.1900	1.2942	8.214	0	0	0
2023/04/11	2030	01/02/2024	11.37	Call	Bond Future	6,362.0100		6.3620	6,008.4700	6.0085	(5.557)	0	0	0
2023/04/11	2030	01/02/2024	11.37	Put	Bond Future	1,090.6500		1.0906	1,174.6900	1.1747	7.705	0	0	0
2023/04/11	2030	01/02/2024	12.10	Put	Bond Future	628.8400		0.6288	677.8900	0.6779	7.800	0	0	400
2023/04/11	2030	01/02/2024	9.57	Put	Bond Future	3,852.3400		3.8523	4,101.2600	4.1013	6.462	0	0	0
2023/04/11	2030	01/02/2024	9.93	Call	Bond Future	2,499.9800		2.5000	2,270.6700	2.2707	(9.172)	0	0	1,360
2023/04/11	2030	01/02/2024	9.93	Put	Bond Future	3,022.5900		3.0226	3,230.8600	3.2309	6.890	0	0	0
2023/04/11	2030	01/02/2024			Bond Future	10.0551		91.0536	10.1606	90.6160	1.049	0.0000	0.0000	0
2023/04/11	2030	01/02/2024	11.36	Call	Bond Future	6,331.3200		6.3313	5,978.3800	5.9784	(5.575)	0	0	0
2023/04/11	2030	01/02/2024	11.36	Put	Bond Future	1,098.5900		1.0986	1,183.2300	1.1832	7.704	0	0	0
2023/04/11	2030	01/02/2024	12.10	Call	Bond Future	8,661.7100		8.6617	8,273.1800	8.2732	(4.486)	0	0	0
2023/04/11	2030	01/02/2024	10.07	Call	Bond Future	2,806.9000		2.8069	2,562.3200	2.5623	(8.714)	0	0	400
2023/04/11	2030	01/02/2024	10.07	Put	Bond Future	2,745.1400		2.7451	2,938.1400	2.9381	7.031	0	0	0
2023/04/11	2030	01/02/2024	11.31	Call	Bond Future	6,178.1900		6.1782	5,828.2500	5.8283	(5.664)	0	0	0
2023/04/11	2030	01/02/2024	11.31	Put	Bond Future	1,138.9100		1.1389	1,226.5500	1.2266	7.695	0	0	1,360
2023/04/11	2030	01/02/2024	11.35	Call	Bond Future	6,300.6800		6.3007	5,948.3300	5.9483	(5.592)	0	0	0
2023/04/11	2030	01/02/2024	11.35	Put	Bond Future	1,106.5900		1.1066	1,191.8200	1.1918	7.702	0	0	0
2023/04/11	2030	01/02/2024	9.57	Call	Bond Future	1,805.4000		1.8054	1,616.7400	1.6167	(10.450)	0	0	400
2023/04/11	2030	02/05/2024	9.81	Call	Bond Future	2,298.7200		2.2987	2,088.3400	2.0883	(9.152)	0	0	0
2023/04/11	2030	02/05/2024	9.81	Put	Bond Future	3,640.2900		3.6403	3,876.4900	3.8765	6.488	0	0	0
2023/04/11	2030	02/05/2024	9.82	Call	Bond Future	2,317.9200		2.3179	2,106.5000	2.1065	(9.121)	0	0	0
2023/04/11	2030	02/05/2024	9.82	Put	Bond Future	3,618.5300		3.6185	3,853.6900	3.8537	6.499	0	0	0
2023/04/11	2030	02/05/2024			Bond Future	10.1404		92.9705	10.2518	92.5240	1.098	0.0000	0.0000	0
2023/04/11	2030	02/05/2024	9.83	Call	Bond Future	2,337.2100		2.3372	2,124.7500	2.1247	(9.090)	0	0	0
2023/04/11	2030	02/05/2024	9.83	Put	Bond Future	3,596.8800		3.5969	3,831.0000	3.8310	6.509	0	0	0
2023/04/11	2032	04/05/2023	9.80	Call	Bond Future	11.5800		0.0116	2.1300	0.0021	(81.606)	0	0	500
2023/04/11	2032	04/05/2023	9.85	Put	Bond Future	3,710.9800		3.7110	4,211.5500	4.2115	13.489	0	0	0
2023/04/11	2032	04/05/2023	11.37	Call	Bond Future	4,285.5700		4.2856	3,767.0800	3.7671	(12.099)	0	0	400
2023/04/11	2032	04/05/2023	13.43	Call	Bond Future	13,410.0300		13.4100	12,893.1800	12.8932	(3.854)	0	0	0
2023/04/11	2032	04/05/2023	13.43	Put	Bond Future	0.0600		0.0001	0.0200	0.0000	(66.667)	0	0	400
2023/04/11	2032	04/05/2023	10.89	Call	Bond Future	2,232.8300		2.2328	1,771.5500	1.7716	(20.659)	0	0	0
2023/04/11	2032	04/05/2023	10.89	Put	Bond Future	456.0700		0.4561	511.6000	0.5116	12.176	0	0	0
2023/04/11	2032	04/05/2023	11.06	Call	Bond Future	2,926.3600		2.9264	2,433.3300	2.4333	(16.848)	0	0	0

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2023/04/11	2032	04/05/2023	11.06	Put	Bond Future	297.5500	0.2975	321.3300	0.3213	7.992	0	0	730
2023/04/11	2032	04/05/2023	10.69	Call	Bond Future	1,496.7900	1.4968	1,097.2400	1.0972	(26.694)	0	0	0
2023/04/11	2032	04/05/2023			Bond Future	10.5426	87.8361	10.6427	87.3193	0.949	0.0000	0.0000	123,407
2023/04/11	2032	04/05/2023	9.80	Put	Bond Future	3,975.9500	3.9760	4,483.3100	4.4833	12.761	0	0	0
2023/04/11	2032	04/05/2023	9.85	Call	Bond Future	20.8700	0.0209	4.6300	0.0046	(77.815)	0	0	6,500
2023/04/11	2032	04/05/2023	10.03	Call	Bond Future	104.3700	0.1044	38.0500	0.0381	(63.543)	0	0	730
2023/04/11	2032	04/05/2023	10.03	Put	Bond Future	2,816.0400	2.8160	3,266.5300	3.2665	15.997	0	0	0
2023/04/11	2032	04/05/2023	11.37	Put	Bond Future	131.8100	0.1318	130.1300	0.1301	(1.275)	0	0	0
2023/04/11	2032	04/05/2023	11.00	Call	Bond Future	2,676.6200	2.6766	2,192.9300	2.1929	(18.071)	0	0	0
2023/04/11	2032	04/05/2023	11.00	Put	Bond Future	347.2500	0.3473	380.3700	0.3804	9.538	0	0	13,000
2023/04/11	2032	04/05/2023	10.69	Put	Bond Future	737.0200	0.7370	854.2800	0.8543	15.910	0	0	500
2023/04/11	2032	04/05/2023	10.87	Call	Bond Future	2,154.7700	2.1548	1,698.3800	1.6984	(21.180)	0	0	0
2023/04/11	2032	04/05/2023	10.87	Put	Bond Future	478.9900	0.4790	539.4100	0.5394	12.614	0	0	0
2023/04/11	2032	04/05/2023	10.88	Call	Bond Future	2,193.6900	2.1937	1,734.8200	1.7348	(20.918)	0	0	0
2023/04/11	2032	04/05/2023	10.88	Put	Bond Future	467.4000	0.4674	525.3400	0.5253	12.396	0	0	0
2023/04/11	2032	04/05/2023	10.30	Call	Bond Future	449.2300	0.4492	246.7700	0.2468	(45.068)	0	0	500
2023/04/11	2032	04/05/2023	10.30	Put	Bond Future	1,718.9900	1.7190	2,033.3400	2.0333	18.287	0	0	0
2023/04/11	2032	04/05/2023	10.53	Call	Bond Future	994.9300	0.9949	666.1300	0.6661	(33.048)	0	0	730
2023/04/11	2032	04/05/2023	10.53	Put	Bond Future	1,060.2900	1.0603	1,248.3000	1.2483	17.732	0	0	0
2023/04/11	2032	04/05/2023	10.62	Call	Bond Future	1,265.8800	1.2659	895.0400	0.8950	(29.295)	0	0	400
2023/04/11	2032	04/05/2023	10.62	Put	Bond Future	865.8300	0.8658	1,011.8000	1.0118	16.859	0	0	0
2023/04/11	2032	03/08/2023	11.77	Call	Bond Future	6,156.9500	6.1570	5,690.6000	5.6906	(7.574)	0	0	0
2023/04/11	2032	03/08/2023	11.77	Put	Bond Future	627.4700	0.6275	689.0300	0.6890	9.811	0	0	0
2023/04/11	2032	03/08/2023	11.90	Call	Bond Future	6,667.6000	6.6676	6,191.5500	6.1915	(7.140)	0	0	5,000
2023/04/11	2032	03/08/2023	11.90	Put	Bond Future	536.5800	0.5366	588.4400	0.5884	9.665	0	0	0
2023/04/11	2032	03/08/2023	10.30	Call	Bond Future	1,475.6600	1.4757	1,235.0800	1.2351	(16.303)	0	0	1,500
2023/04/11	2032	03/08/2023	10.30	Put	Bond Future	3,178.5300	3.1785	3,465.8600	3.4659	9.040	0	0	0
2023/04/11	2032	03/08/2023	9.60	Call	Bond Future	452.1400	0.4521	346.3500	0.3463	(23.398)	0	0	1,500
2023/04/11	2032	03/08/2023	9.60	Put	Bond Future	5,895.9100	5.8959	6,318.0300	6.3180	7.160	0	0	0
2023/04/11	2032	03/08/2023			Bond Future	10.6316	89.6562	10.7361	89.1283	0.983	0.0000	0.0000	59,294
2023/04/11	2032	03/08/2023	11.75	Call	Bond Future	6,079.0300	6.0790	5,614.3000	5.6143	(7.645)	0	0	0
2023/04/11	2032	03/08/2023	11.75	Put	Bond Future	642.6200	0.6426	705.8000	0.7058	9.832	0	0	0
2023/04/11	2032	03/08/2023	11.76	Call	Bond Future	6,117.9600	6.1180	5,652.4200	5.6524	(7.609)	0	0	0
2023/04/11	2032	03/08/2023	11.76	Put	Bond Future	635.0000	0.6350	697.3700	0.6974	9.822	0	0	0
2023/04/11	2032	02/11/2023	11.24	Call	Bond Future	4,558.4100	4.5584	4,181.9200	4.1819	(8.259)	0	0	0
2023/04/11	2032	02/11/2023	11.24	Put	Bond Future	2,019.3000	2.0193	2,181.9900	2.1820	8.057	0	0	0
2023/04/11	2032	02/11/2023	11.90	Call	Bond Future	6,799.8600	6.7999	6,358.6300	6.3586	(6.489)	0	0	0
2023/04/11	2032	02/11/2023	11.90	Put	Bond Future	1,189.1700	1.1892	1,287.1200	1.2871	8.237	0	0	0
2023/04/11	2032	02/11/2023			Bond Future	10.7179	87.3964	10.8270	86.8573	1.019	0.0000	0.0000	0
2023/04/11	2032	02/11/2023	11.23	Call	Bond Future	4,526.6600	4.5267	4,151.3500	4.1513	(8.291)	0	0	0
2023/04/11	2032	02/11/2023	11.23	Put	Bond Future	2,035.2600	2.0353	2,199.1300	2.1991	8.052	0	0	0
2023/04/11	2032	02/11/2023	11.22	Call	Bond Future	4,494.9900	4.4950	4,120.8600	4.1209	(8.323)	0	0	0
2023/04/11	2032	02/11/2023	11.22	Put	Bond Future	2,051.3300	2.0513	2,216.3800	2.2164	8.046	0	0	0
2023/04/11	2032	01/02/2024	11.84	Call	Bond Future	6,519.8900	6.5199	6,101.9100	6.1019	(6.411)	0	0	0
2023/04/11	2032	01/02/2024	11.84	Put	Bond Future	1,698.8100	1.6988	1,831.3700	1.8314	7.803	0	0	0
2023/04/11	2032	01/02/2024	10.01	Call	Bond Future	1,683.4900	1.6835	1,484.1800	1.4842	(11.839)	0	0	1,200
2023/04/11	2032	01/02/2024	10.01	Put	Bond Future	5,660.6100	5.6606	6,011.8400	6.0118	6.205	0	0	0
2023/04/11	2032	01/02/2024	11.83	Call	Bond Future	6,486.4100	6.4864	6,069.2800	6.0693	(6.431)	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
2023/04/11	2032	01/02/2024	11.83	Put	Bond Future	1,710.3000	1.7103	1,843.7100	1.8437	7.800	0	0	0
2023/04/11	2032	01/02/2024			Bond Future	10.8072	89.2606	10.9213	88.7101	1.056	0.0000	0.0000	0
2023/04/11	2032	01/02/2024	11.85	Call	Bond Future	6,553.1500	6.5532	6,134.3200	6.1343	(6.391)	0	0	0
2023/04/11	2032	01/02/2024	11.85	Put	Bond Future	1,687.1300	1.6871	1,818.8400	1.8188	7.807	0	0	0
2023/04/11	2032	01/02/2024	12.62	Call	Bond Future	9,228.9600	9.2290	8,757.5500	8.7575	(5.108)	0	0	0
2023/04/11	2032	01/02/2024	12.62	Put	Bond Future	998.1600	0.9982	1,077.2900	1.0773	7.928	0	0	1,200
2023/04/11	2032	01/02/2024	10.76	Call	Bond Future	3,275.2500	3.2752	2,974.5500	2.9745	(9.181)	0	0	1,200
2023/04/11	2032	01/02/2024	10.76	Put	Bond Future	3,504.1900	3.5042	3,754.0300	3.7540	7.130	0	0	0
2023/04/11	2032	02/05/2024	10.56	Call	Bond Future	2,830.3700	2.8304	2,563.8200	2.5638	(9.417)	0	0	0
2023/04/11	2032	02/05/2024	10.56	Put	Bond Future	4,495.6500	4.4956	4,791.0900	4.7911	6.572	0	0	0
2023/04/11	2032	02/05/2024			Bond Future	10.9079	86.9803	11.0273	86.4183	1.094	0.0000	0.0000	0
2023/04/11	2032	02/05/2024	10.54	Call	Bond Future	2,785.7800	2.7858	2,521.7500	2.5218	(9.478)	0	0	0
2023/04/11	2032	02/05/2024	10.54	Put	Bond Future	4,548.0500	4.5481	4,846.0100	4.8460	6.551	0	0	0
2023/04/11	2032	02/05/2024	10.55	Call	Bond Future	2,807.8600	2.8079	2,542.5700	2.5426	(9.448)	0	0	0
2023/04/11	2032	02/05/2024	10.55	Put	Bond Future	4,521.6100	4.5216	4,818.3100	4.8183	6.562	0	0	0
2023/04/11	2033	04/05/2023			Bond Future	116.3108	116.3108	116.0935	116.0935	(0.187)	0.0000	0.0000	1,540
2023/04/11	2033	03/08/2023			Bond Future	118.7494	118.7494	118.5272	118.5272	(0.187)	0.0000	0.0000	6,434
2023/04/11	2033	02/11/2023			Bond Future	119.8783	119.8783	119.6516	119.6516	(0.189)	0.0000	0.0000	0
2023/04/11	2033	01/02/2024			Bond Future	122.4632	122.4632	122.2315	122.2315	(0.189)	0.0000	0.0000	0
2023/04/11	2033	02/05/2024			Bond Future	123.6148	123.6148	123.3793	123.3793	(0.190)	0.0000	0.0000	0
2023/04/11	2037	04/05/2023	10.95	Call	Bond Future	226.2800	0.2263	94.4800	0.0945	(58.246)	0	0	703
2023/04/11	2037	04/05/2023	10.95	Put	Bond Future	3,312.7800	3.3128	3,871.7100	3.8717	16.872	0	0	0
2023/04/11	2037	04/05/2023	11.03	Put	Bond Future	2,911.4800	2.9115	3,431.9400	3.4319	17.876	0	0	0
2023/04/11	2037	04/05/2023	11.30	Call	Bond Future	784.7500	0.7847	455.7400	0.4557	(41.925)	0	0	0
2023/04/11	2037	04/05/2023	11.30	Put	Bond Future	1,767.2400	1.7672	2,128.9600	2.1290	20.468	0	0	0
2023/04/11	2037	04/05/2023	11.94	Call	Bond Future	3,035.6900	3.0357	2,406.2200	2.4062	(20.736)	0	0	0
2023/04/11	2037	04/05/2023	13.73	Put	Bond Future	0.5600	0.0006	0.3000	0.0003	(46.429)	0	0	400
2023/04/11	2037	04/05/2023	11.31	Call	Bond Future	808.0400	0.8080	472.7800	0.4728	(41.491)	0	0	0
2023/04/11	2037	04/05/2023	11.31	Put	Bond Future	1,731.5700	1.7316	2,087.0400	2.0870	20.529	0	0	0
2023/04/11	2037	04/05/2023			Bond Future	11.4680	81.9893	11.5880	81.2985	1.046	0.0000	0.0000	49,051
2023/04/11	2037	04/05/2023	11.03	Call	Bond Future	312.8900	0.3129	142.6200	0.1426	(54.418)	0	0	400
2023/04/11	2037	04/05/2023	11.94	Put	Bond Future	368.4600	0.3685	429.7200	0.4297	16.626	0	0	703
2023/04/11	2037	04/05/2023	13.73	Call	Bond Future	11,663.0900	11.6631	10,972.1000	10.9721	(5.925)	0	0	0
2023/04/11	2037	04/05/2023	11.32	Call	Bond Future	831.7600	0.8318	490.2500	0.4902	(41.059)	0	0	0
2023/04/11	2037	04/05/2023	11.32	Put	Bond Future	1,696.3900	1.6964	2,045.6100	2.0456	20.586	0	0	0
2023/04/11	2037	04/05/2023	11.78	Call	Bond Future	2,349.0800	2.3491	1,767.9700	1.7680	(24.738)	0	0	400
2023/04/11	2037	04/05/2023	11.78	Put	Bond Future	571.1400	0.5711	680.7600	0.6808	19.193	0	0	0
2023/04/11	2037	03/08/2023	12.12	Call	Bond Future	4,653.0300	4.6530	4,129.5100	4.1295	(11.251)	0	0	0
2023/04/11	2037	03/08/2023	12.12	Put	Bond Future	1,649.5800	1.6496	1,831.4400	1.8314	11.025	0	0	0
2023/04/11	2037	03/08/2023	12.13	Call	Bond Future	4,690.2500	4.6902	4,164.9700	4.1650	(11.199)	0	0	0
2023/04/11	2037	03/08/2023	12.13	Put	Bond Future	1,633.0300	1.6330	1,813.1300	1.8131	11.029	0	0	0
2023/04/11	2037	03/08/2023			Bond Future	11.5773	79.4305	11.7020	78.7251	1.077	0.0000	0.0000	89,208
2023/04/11	2037	03/08/2023	12.14	Call	Bond Future	4,727.7200	4.7277	4,200.7000	4.2007	(11.147)	0	0	0
2023/04/11	2037	03/08/2023	12.14	Put	Bond Future	1,616.7900	1.6168	1,795.1500	1.7951	11.032	0	0	0
2023/04/11	2037	03/08/2023	11.00	Call	Bond Future	1,340.7000	1.3407	1,078.4800	1.0785	(19.558)	0	0	1,800
2023/04/11	2037	03/08/2023	11.00	Put	Bond Future	4,730.1700	4.7302	5,173.3300	5.1733	9.369	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
2023/04/11	2037	03/08/2023	10.30	Call	Bond Future	403.2900	0.4033	294.6400	0.2946	(26.941)	0	0	1,800
2023/04/11	2037	03/08/2023	10.30	Put	Bond Future	8,191.1700	8.1912	8,787.9000	8.7879	7.285	0	0	0
2023/04/11	2037	02/11/2023	11.57	Call	Bond Future	3,439.5900	3.4396	3,048.3800	3.0484	(11.374)	0	0	0
2023/04/11	2037	02/11/2023	11.55	Put	Bond Future	4,093.6800	4.0937	4,426.5400	4.4265	8.131	0	0	0
2023/04/11	2037	02/11/2023	11.56	Put	Bond Future	4,065.5400	4.0655	4,396.5600	4.3966	8.142	0	0	0
2023/04/11	2037	02/11/2023			Bond Future	11.6761	81.1155	11.8055	80.3952	1.108	0.0000	0.0000	0
2023/04/11	2037	02/11/2023	11.57	Put	Bond Future	4,037.8200	4.0378	4,366.9900	4.3670	8.152	0	0	0
2023/04/11	2037	02/11/2023	11.55	Call	Bond Future	3,381.9700	3.3820	2,994.4500	2.9944	(11.458)	0	0	0
2023/04/11	2037	02/11/2023	11.56	Call	Bond Future	3,410.6000	3.4106	3,021.2400	3.0212	(11.416)	0	0	0
2023/04/11	2037	01/02/2024	12.33	Call	Bond Future	5,947.3100	5.9473	5,455.1900	5.4552	(8.275)	0	0	0
2023/04/11	2037	01/02/2024	12.33	Put	Bond Future	3,001.1700	3.0012	3,244.8000	3.2448	8.118	0	0	0
2023/04/11	2037	01/02/2024			Bond Future	11.7804	78.5900	11.9148	77.8542	1.141	0.0000	0.0000	0
2023/04/11	2037	01/02/2024	12.31	Call	Bond Future	5,880.2500	5.8802	5,390.7700	5.3908	(8.324)	0	0	0
2023/04/11	2037	01/02/2024	12.31	Put	Bond Future	3,038.4600	3.0385	3,284.7300	3.2847	8.105	0	0	0
2023/04/11	2037	01/02/2024	12.32	Call	Bond Future	5,913.8800	5.9139	5,423.0800	5.4231	(8.299)	0	0	0
2023/04/11	2037	01/02/2024	12.32	Put	Bond Future	3,019.8900	3.0199	3,264.8400	3.2648	8.111	0	0	0
2023/04/11	2037	02/05/2024	11.45	Call	Bond Future	3,408.8000	3.4088	3,059.4200	3.0594	(10.249)	0	0	0
2023/04/11	2037	02/05/2024	11.43	Put	Bond Future	5,942.3800	5.9424	6,347.1500	6.3472	6.812	0	0	0
2023/04/11	2037	02/05/2024	11.44	Call	Bond Future	3,384.2700	3.3843	3,036.4500	3.0364	(10.278)	0	0	0
2023/04/11	2037	02/05/2024	11.44	Put	Bond Future	5,910.0500	5.9100	6,313.2800	6.3133	6.823	0	0	0
2023/04/11	2037	02/05/2024			Bond Future	11.8956	80.2438	12.0352	79.4927	1.174	0.0000	0.0000	0
2023/04/11	2037	02/05/2024	11.45	Put	Bond Future	5,877.8800	5.8779	6,279.5500	6.2796	6.834	0	0	0
2023/04/11	2037	02/05/2024	11.43	Call	Bond Future	3,359.8500	3.3599	3,013.5700	3.0136	(10.306)	0	0	0
2023/04/11	2038	04/05/2023			Bond Future	130.0441	130.0441	130.0279	130.0279	(0.012)	0.0000	0.0000	3,758
2023/04/11	2038	03/08/2023			Bond Future	130.8107	130.8107	130.7938	130.7938	(0.013)	0.0000	0.0000	1,273
2023/04/11	2038	02/11/2023			Bond Future	133.6162	133.6162	133.5989	133.5989	(0.013)	0.0000	0.0000	0
2023/04/11	2038	01/02/2024			Bond Future	134.4848	134.4848	134.4683	134.4683	(0.012)	0.0000	0.0000	0
2023/04/11	2038	02/05/2024			Bond Future	137.3486	137.3486	137.3320	137.3320	(0.012)	0.0000	0.0000	0
2023/04/11	2040	04/05/2023	10.73	Put	Bond Future	6,363.9300	6.3639	7,137.3400	7.1373	12.153	0	0	0
2023/04/11	2040	04/05/2023	12.78	Call	Bond Future	6,267.6600	6.2677	5,477.8400	5.4778	(12.602)	0	0	0
2023/04/11	2040	04/05/2023	12.78	Put	Bond Future	65.5900	0.0656	67.7500	0.0678	3.293	0	0	388
2023/04/11	2040	04/05/2023	13.45	Put	Bond Future	6.6600	0.0067	5.1900	0.0052	(22.072)	0	0	486
2023/04/11	2040	04/05/2023	11.43	Call	Bond Future	613.5000	0.6135	317.8000	0.3178	(48.199)	0	0	0
2023/04/11	2040	04/05/2023	11.43	Put	Bond Future	2,320.7500	2.3207	2,817.0300	2.8170	21.384	0	0	0
2023/04/11	2040	04/05/2023	12.05	Put	Bond Future	568.4100	0.5684	691.3900	0.6914	21.636	0	0	684
2023/04/11	2040	04/05/2023			Bond Future	11.7036	82.7495	11.8337	81.9575	1.111	0.0000	0.0000	38,100
2023/04/11	2040	04/05/2023	10.17	Call	Bond Future	0.4800	0.0005	0.0300	0.0000	(93.750)	0	0	388
2023/04/11	2040	04/05/2023	10.17	Put	Bond Future	10,343.7900	10.3438	11,135.3200	11.1353	7.652	0	0	0
2023/04/11	2040	04/05/2023	10.73	Call	Bond Future	23.3800	0.0234	4.8100	0.0048	(79.427)	0	0	486
2023/04/11	2040	04/05/2023	10.92	Call	Bond Future	70.8300	0.0708	20.0100	0.0200	(71.749)	0	0	388
2023/04/11	2040	04/05/2023	10.92	Put	Bond Future	5,114.5700	5.1146	5,855.7300	5.8557	14.491	0	0	0
2023/04/11	2040	04/05/2023	13.45	Call	Bond Future	9,692.7700	9.6928	8,899.3200	8.8993	(8.186)	0	0	0
2023/04/11	2040	04/05/2023	11.48	Call	Bond Future	718.3200	0.7183	388.2900	0.3883	(45.945)	0	0	486
2023/04/11	2040	04/05/2023	11.48	Put	Bond Future	2,109.3900	2.1094	2,571.3400	2.5713	21.900	0	0	0
2023/04/11	2040	04/05/2023	12.05	Call	Bond Future	2,651.0700	2.6511	1,982.0700	1.9821	(25.235)	0	0	0
2023/04/11	2040	04/05/2023	11.03	Call	Bond Future	124.1100	0.1241	41.1400	0.0411	(66.852)	0	0	684

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/11	2040	04/05/2023	11.03	Put	Bond Future	4,430.6700		4.4307	5,139.6800	5.1397	16.002	0	0	0
2023/04/11	2040	04/05/2023	11.41	Call	Bond Future	574.5300		0.5745	292.3500	0.2923	(49.115)	0	0	0
2023/04/11	2040	04/05/2023	11.41	Put	Bond Future	2,408.7900		2.4088	2,918.5900	2.9186	21.164	0	0	0
2023/04/11	2040	04/05/2023	11.42	Call	Bond Future	593.8000		0.5938	304.8800	0.3049	(48.656)	0	0	0
2023/04/11	2040	04/05/2023	11.42	Put	Bond Future	2,364.5100		2.3645	2,867.5700	2.8676	21.275	0	0	0
2023/04/11	2040	03/08/2023	12.23	Call	Bond Future	4,471.0100		4.4710	3,903.6500	3.9037	(12.690)	0	0	0
2023/04/11	2040	03/08/2023	12.23	Put	Bond Future	2,029.5100		2.0295	2,270.8800	2.2709	11.893	0	0	0
2023/04/11	2040	03/08/2023			Bond Future	11.8154		79.9560	11.9505	79.1472	1.143	0.0000	0.0000	113,243
2023/04/11	2040	03/08/2023	12.22	Call	Bond Future	4,433.2600		4.4333	3,868.0900	3.8681	(12.748)	0	0	0
2023/04/11	2040	03/08/2023	12.22	Put	Bond Future	2,049.2600		2.0493	2,292.8200	2.2928	11.885	0	0	0
2023/04/11	2040	03/08/2023	12.21	Call	Bond Future	4,395.8000		4.3958	3,832.8300	3.8328	(12.807)	0	0	0
2023/04/11	2040	03/08/2023	12.21	Put	Bond Future	2,069.3600		2.0694	2,315.1200	2.3151	11.876	0	0	0
2023/04/11	2040	02/11/2023	11.59	Call	Bond Future	3,062.5900		3.0626	2,663.3100	2.6633	(13.037)	0	0	0
2023/04/11	2040	02/11/2023	11.60	Put	Bond Future	5,008.7500		5.0088	5,433.2300	5.4332	8.475	0	0	0
2023/04/11	2040	02/11/2023	11.58	Call	Bond Future	3,034.6500		3.0346	2,637.5500	2.6375	(13.086)	0	0	0
2023/04/11	2040	02/11/2023	11.58	Put	Bond Future	5,076.5400		5.0765	5,505.3600	5.5054	8.447	0	0	0
2023/04/11	2040	02/11/2023			Bond Future	11.9167		81.6522	12.0568	80.8263	1.175	0.0000	0.0000	29
2023/04/11	2040	02/11/2023	11.59	Put	Bond Future	5,042.6700		5.0427	5,469.3100	5.4693	8.461	0	0	0
2023/04/11	2040	02/11/2023	11.60	Call	Bond Future	3,090.4000		3.0904	2,688.9600	2.6890	(12.990)	0	0	0
2023/04/11	2040	01/02/2024	12.34	Call	Bond Future	5,571.5300		5.5715	5,046.5300	5.0465	(9.423)	0	0	0
2023/04/11	2040	01/02/2024	12.34	Put	Bond Future	3,753.8900		3.7539	4,072.3900	4.0724	8.485	0	0	0
2023/04/11	2040	01/02/2024	12.33	Call	Bond Future	5,537.8700		5.5379	5,014.5000	5.0145	(9.451)	0	0	0
2023/04/11	2040	01/02/2024	12.33	Put	Bond Future	3,776.6600		3.7767	4,096.7900	4.0968	8.477	0	0	0
2023/04/11	2040	01/02/2024			Bond Future	12.0236		78.8877	12.1690	78.0442	1.209	0.0000	0.0000	11
2023/04/11	2040	01/02/2024	12.35	Call	Bond Future	5,605.2500		5.6052	5,078.6400	5.0786	(9.395)	0	0	0
2023/04/11	2040	01/02/2024	12.35	Put	Bond Future	3,731.2400		3.7312	4,048.1300	4.0481	8.493	0	0	0
2023/04/11	2040	02/05/2024	11.61	Call	Bond Future	3,497.6800		3.4977	3,111.1800	3.1112	(11.050)	0	0	0
2023/04/11	2040	02/05/2024	11.62	Put	Bond Future	6,608.5400		6.6085	7,081.4200	7.0814	7.156	0	0	0
2023/04/11	2040	02/05/2024	11.60	Call	Bond Future	3,472.1100		3.4721	3,087.3900	3.0874	(11.080)	0	0	0
2023/04/11	2040	02/05/2024			Bond Future	12.1404		80.5476	12.2913	79.6864	1.243	0.0000	0.0000	0
2023/04/11	2040	02/05/2024	11.61	Put	Bond Future	6,644.0000		6.6440	7,118.6400	7.1186	7.144	0	0	0
2023/04/11	2040	02/05/2024	11.62	Call	Bond Future	3,523.3300		3.5233	3,135.0700	3.1351	(11.020)	0	0	0
2023/04/11	2040	02/05/2024	11.60	Put	Bond Future	6,679.6200		6.6796	7,156.0400	7.1560	7.132	0	0	0
2023/04/11	2044	04/05/2023	11.41	Call	Bond Future	477.4400		0.4774	231.3900	0.2314	(51.535)	0	0	0
2023/04/11	2044	04/05/2023	11.41	Put	Bond Future	2,778.9900		2.7790	3,331.8300	3.3318	19.894	0	0	0
2023/04/11	2044	04/05/2023	11.42	Call	Bond Future	494.3300		0.4943	241.8600	0.2419	(51.073)	0	0	0
2023/04/11	2044	04/05/2023	11.42	Put	Bond Future	2,730.8400		2.7308	3,277.2600	3.2773	20.009	0	0	0
2023/04/11	2044	04/05/2023	11.75	Put	Bond Future	1,430.2100		1.4302	1,751.6300	1.7516	22.474	0	0	4,423
2023/04/11	2044	04/05/2023			Bond Future	11.7724		79.0610	11.9025	78.2622	1.105	0.0000	0.0000	57,987
2023/04/11	2044	04/05/2023	11.43	Call	Bond Future	511.5600		0.5116	252.6300	0.2526	(50.616)	0	0	0
2023/04/11	2044	04/05/2023	11.43	Put	Bond Future	2,683.1200		2.6831	3,223.0800	3.2231	20.124	0	0	0
2023/04/11	2044	04/05/2023	11.75	Call	Bond Future	1,291.0900		1.2911	813.6200	0.8136	(36.982)	0	0	0
2023/04/11	2044	04/05/2023	12.00	Call	Bond Future	2,192.9100		2.1929	1,569.9500	1.5700	(28.408)	0	0	0
2023/04/11	2044	04/05/2023	12.00	Put	Bond Future	804.2100		0.8042	980.1400	0.9801	21.876	0	0	4,423
2023/04/11	2044	04/05/2023	12.25	Call	Bond Future	3,290.1900		3.2902	2,570.9600	2.5710	(21.860)	0	0	0
2023/04/11	2044	04/05/2023	12.25	Put	Bond Future	423.9700		0.4240	503.6300	0.5036	18.789	0	0	1,798
2023/04/11	2044	03/08/2023	12.16	Call	Bond Future	4,065.9400		4.0659	3,523.1800	3.5232	(13.349)	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
2023/04/11	2044	03/08/2023	12.16	Put	Bond Future	2,391.9100	2.3919	2,664.8400	2.6648	11.411	0	0	0
2023/04/11	2044	03/08/2023	12.00	Call	Bond Future	3,502.0500	3.5020	2,998.3500	2.9983	(14.383)	0	0	0
2023/04/11	2044	03/08/2023	12.00	Put	Bond Future	2,777.7600	2.7778	3,089.7500	3.0898	11.232	0	0	4,754
2023/04/11	2044	03/08/2023	12.15	Call	Bond Future	4,029.7400	4.0297	3,489.3200	3.4893	(13.411)	0	0	0
2023/04/11	2044	03/08/2023	12.15	Put	Bond Future	2,414.4800	2.4145	2,689.7500	2.6898	11.401	0	0	0
2023/04/11	2044	03/08/2023			Bond Future	11.8802	76.3163	12.0153	75.5006	1.137	0.0000	0.0000	28,615
2023/04/11	2044	03/08/2023	12.17	Call	Bond Future	4,102.2600	4.1023	3,557.1700	3.5572	(13.288)	0	0	0
2023/04/11	2044	03/08/2023	12.17	Put	Bond Future	2,369.5400	2.3695	2,640.1400	2.6401	11.420	0	0	0
2023/04/11	2044	03/08/2023	11.75	Call	Bond Future	2,693.9900	2.6940	2,257.3100	2.2573	(16.209)	0	0	0
2023/04/11	2044	03/08/2023	11.75	Put	Bond Future	3,494.8100	3.4948	3,873.8200	3.8738	10.845	0	0	3,076
2023/04/11	2044	02/11/2023	11.57	Call	Bond Future	2,862.9400	2.8629	2,477.3500	2.4774	(13.468)	0	0	0
2023/04/11	2044	02/11/2023	11.57	Put	Bond Future	5,381.7300	5.3817	5,829.2500	5.8292	8.316	0	0	0
2023/04/11	2044	02/11/2023			Bond Future	11.9778	77.9354	12.1177	77.1023	1.168	0.0000	0.0000	0
2023/04/11	2044	02/11/2023	11.56	Call	Bond Future	2,836.1000	2.8361	2,452.7300	2.4527	(13.518)	0	0	0
2023/04/11	2044	02/11/2023	11.56	Put	Bond Future	5,418.3900	5.4184	5,868.1300	5.8681	8.300	0	0	0
2023/04/11	2044	02/11/2023	11.55	Call	Bond Future	2,809.3800	2.8094	2,428.2300	2.4282	(13.567)	0	0	0
2023/04/11	2044	02/11/2023	11.55	Put	Bond Future	5,455.2600	5.4553	5,907.2200	5.9072	8.285	0	0	0
2023/04/11	2044	01/02/2024	12.29	Call	Bond Future	5,385.0000	5.3850	4,870.6400	4.8706	(9.552)	0	0	0
2023/04/11	2044	01/02/2024	12.29	Put	Bond Future	4,161.1300	4.1611	4,497.5400	4.4975	8.085	0	0	0
2023/04/11	2044	01/02/2024			Bond Future	12.0804	75.2167	12.2255	74.3659	1.201	0.0000	0.0000	0
2023/04/11	2044	01/02/2024	12.28	Call	Bond Future	5,351.9600	5.3520	4,839.2500	4.8393	(9.580)	0	0	0
2023/04/11	2044	01/02/2024	12.28	Put	Bond Future	4,185.7200	4.1857	4,523.7800	4.5238	8.077	0	0	0
2023/04/11	2044	01/02/2024	12.27	Call	Bond Future	5,318.9800	5.3190	4,807.9400	4.8079	(9.608)	0	0	0
2023/04/11	2044	01/02/2024	12.27	Put	Bond Future	4,210.4500	4.2105	4,550.1800	4.5502	8.069	0	0	0
2023/04/11	2044	02/05/2024	11.67	Call	Bond Future	3,756.9100	3.7569	3,357.9600	3.3580	(10.619)	0	0	0
2023/04/11	2044	02/05/2024	11.67	Put	Bond Future	6,905.5800	6.9056	7,375.1700	7.3752	6.800	0	0	0
2023/04/11	2044	02/05/2024			Bond Future	12.1921	76.7992	12.3426	75.9307	1.234	0.0000	0.0000	0
2023/04/11	2044	02/05/2024	11.66	Call	Bond Future	3,730.8900	3.7309	3,333.6600	3.3337	(10.647)	0	0	0
2023/04/11	2044	02/05/2024	11.66	Put	Bond Future	6,942.0000	6.9420	7,413.3100	7.4133	6.789	0	0	0
2023/04/11	2044	02/05/2024	11.65	Call	Bond Future	3,704.9500	3.7050	3,309.4400	3.3094	(10.675)	0	0	0
2023/04/11	2044	02/05/2024	11.65	Put	Bond Future	6,978.5800	6.9786	7,451.6100	7.4516	6.778	0	0	0
2023/04/11	2046	04/05/2023			Bond Future	113.8489	113.8489	113.8346	113.8346	(0.013)	0.0000	0.0000	12,310
2023/04/11	2046	03/08/2023			Bond Future	116.2360	116.2360	116.2209	116.2209	(0.013)	0.0000	0.0000	5,907
2023/04/11	2046	02/11/2023			Bond Future	116.6439	116.6439	116.6291	116.6291	(0.013)	0.0000	0.0000	0
2023/04/11	2046	01/02/2024			Bond Future	119.1587	119.1587	119.1438	119.1438	(0.012)	0.0000	0.0000	0
2023/04/11	2046	02/05/2024			Bond Future	119.5560	119.5560	119.5424	119.5424	(0.011)	0.0000	0.0000	0
2023/04/11	2050	04/05/2023			Bond Future	117.1448	117.1448	116.4114	116.4114	(0.626)	0.0000	0.0000	9,844
2023/04/11	2050	03/08/2023			Bond Future	117.4181	117.4181	116.6691	116.6691	(0.638)	0.0000	0.0000	7,214
2023/04/11	2050	02/11/2023			Bond Future	119.9364	119.9364	119.1712	119.1712	(0.638)	0.0000	0.0000	0
2023/04/11	2050	01/02/2024			Bond Future	120.2817	120.2817	119.5012	119.5012	(0.649)	0.0000	0.0000	0
2023/04/11	2050	02/05/2024			Bond Future	122.8429	122.8429	122.0460	122.0460	(0.649)	0.0000	0.0000	0
2023/04/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2023/04/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	AL37	04/05/2023			Index Future	884.7610	884.7610	882.0450	882.0450	(0.307)	0.0000	0.0000	0
2023/04/11	AL37	03/08/2023			Index Future	903.1010	903.1010	900.3110	900.3110	(0.309)	0.0000	0.0000	0
2023/04/11	AL37	02/11/2023			Index Future	922.2580	922.2580	919.4050	919.4050	(0.309)	0.0000	0.0000	0
2023/04/11	AL37	01/02/2024			Index Future	941.9350	941.9350	939.0250	939.0250	(0.309)	0.0000	0.0000	0
2023/04/11	AL37	02/05/2024			Index Future	961.7980	961.7980	958.8360	958.8360	(0.308)	0.0000	0.0000	0
2023/04/11	AL7T	04/05/2023			Index Future	1,017.3350	1,017.3350	1,010.9020	1,010.9020	(0.632)	0.0000	0.0000	0
2023/04/11	AL7T	03/08/2023			Index Future	1,038.4230	1,038.4230	1,031.8360	1,031.8360	(0.634)	0.0000	0.0000	0
2023/04/11	AL7T	02/11/2023			Index Future	1,060.4490	1,060.4490	1,053.7200	1,053.7200	(0.635)	0.0000	0.0000	0
2023/04/11	AL7T	01/02/2024			Index Future	1,083.0750	1,083.0750	1,076.2050	1,076.2050	(0.634)	0.0000	0.0000	0
2023/04/11	AL7T	02/05/2024			Index Future	1,105.9140	1,105.9140	1,098.9110	1,098.9110	(0.633)	0.0000	0.0000	0
2023/04/11	ALBI	04/05/2023			Index Future	889.3990	889.3990	883.6850	883.6850	(0.642)	0.0000	0.0000	99
2023/04/11	ALBI	03/08/2023			Index Future	907.8350	907.8350	901.9840	901.9840	(0.645)	0.0000	0.0000	17
2023/04/11	ALBI	02/11/2023			Index Future	927.0910	927.0910	921.1140	921.1140	(0.645)	0.0000	0.0000	0
2023/04/11	ALBI	01/02/2024			Index Future	946.8720	946.8720	940.7700	940.7700	(0.644)	0.0000	0.0000	0
2023/04/11	ALBI	02/05/2024			Index Future	966.8390	966.8390	960.6180	960.6180	(0.643)	0.0000	0.0000	0
2023/04/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2023/04/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/11	ES33	04/05/2023			Bond Future	11.9890	74.8748	12.1038	74.3322	0.957	0.0000	0.0000	0
2023/04/11	ES33	03/08/2023			Bond Future	12.1208	76.4447	12.2404	75.8905	0.987	0.0000	0.0000	350
2023/04/11	ES33	02/11/2023			Bond Future	12.2546	74.2875	12.3793	73.7213	1.017	0.0000	0.0000	0
2023/04/11	ES33	01/02/2024			Bond Future	12.3971	75.8889	12.5272	75.3106	1.049	0.0000	0.0000	0
2023/04/11	ES33	02/05/2024			Bond Future	12.5490	73.7065	12.6848	73.1160	1.082	0.0000	0.0000	0
2023/04/11	ES42	04/05/2023			Bond Future	12.4280	71.9228	12.5579	71.2121	1.045	0.0000	0.0000	0
2023/04/11	ES42	03/08/2023			Bond Future	12.5524	73.4310	12.6873	72.7051	1.075	0.0000	0.0000	4,000
2023/04/11	ES42	02/11/2023			Bond Future	12.6783	70.7429	12.8185	70.0014	1.106	0.0000	0.0000	0
2023/04/11	ES42	01/02/2024			Bond Future	12.8051	72.2675	12.9508	71.5102	1.138	0.0000	0.0000	0
2023/04/11	ES42	02/05/2024			Bond Future	12.9442	69.5430	13.0958	68.7697	1.171	0.0000	0.0000	0
2023/04/11	GOVI	04/05/2023	852.86	Call	GOVI	239,550.0000	23.9550	183,220.0000	18.3220	(23.515)	0	0	0
2023/04/11	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/11	GOVI	04/05/2023	852.87	Call	GOVI	239,450.0000	23.9450	183,120.0000	18.3120	(23.525)	0	0	0
2023/04/11	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/11	GOVI	04/05/2023			GOVI	876.8150	876.8150	871.1820	871.1820	(0.642)	0.0000	0.0000	410
2023/04/11	GOVI	04/05/2023	852.88	Call	GOVI	239,350.0000	23.9350	183,020.0000	18.3020	(23.535)	0	0	0
2023/04/11	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/11	GOVI	03/08/2023	837.21	Call	GOVI	577,800.0000	57.7800	520,130.0000	52.0130	(9.981)	0	0	0
2023/04/11	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/11	GOVI	03/08/2023	837.22	Call	GOVI	577,700.0000	57.7700	520,030.0000	52.0030	(9.983)	0	0	0
2023/04/11	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/11	GOVI	03/08/2023			GOVI	894.9900	894.9900	889.2230	889.2230	(0.644)	0.0000	0.0000	430

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
2023/04/11	GOVI	03/08/2023	837.23	Call	GOVI	577,600.0000	57.7600	519,930.0000	51.9930	(9.984)	0	0	0
2023/04/11	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/11	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/11	GOVI	02/11/2023	885.82	Call	GOVI	281,550.0000	28.1550	222,620.0000	22.2620	(20.931)	0	0	0
2023/04/11	GOVI	02/11/2023			GOVI	913.9750	913.9750	908.0820	908.0820	(0.645)	0.0000	0.0000	0
2023/04/11	GOVI	02/11/2023	885.80	Call	GOVI	281,750.0000	28.1750	222,820.0000	22.2820	(20.916)	0	0	0
2023/04/11	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/11	GOVI	02/11/2023	885.81	Call	GOVI	281,650.0000	28.1650	222,720.0000	22.2720	(20.923)	0	0	0
2023/04/11	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/11	GOVI	01/02/2024	880.00	Call	GOVI	534,750.0000	53.4750	474,600.0000	47.4600	(11.248)	0	0	0
2023/04/11	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/11	GOVI	01/02/2024			GOVI	933.4750	933.4750	927.4600	927.4600	(0.644)	0.0000	0.0000	0
2023/04/11	GOVI	01/02/2024	879.98	Call	GOVI	534,950.0000	53.4950	474,800.0000	47.4800	(11.244)	0	0	0
2023/04/11	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/11	GOVI	01/02/2024	879.99	Call	GOVI	534,850.0000	53.4850	474,700.0000	47.4700	(11.246)	0	0	0
2023/04/11	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/11	GOVI	02/05/2024	950.97	Put	GOVI	0.0000	0.0000	39,430.0000	3.9430	100.000	0	0	0
2023/04/11	GOVI	02/05/2024	950.98	Put	GOVI	0.0000	0.0000	39,530.0000	3.9530	100.000	0	0	0
2023/04/11	GOVI	02/05/2024	950.99	Call	GOVI	21,700.0000	2.1700	0.0000	0.0000	(100.000)	0	0	0
2023/04/11	GOVI	02/05/2024			GOVI	953.1600	953.1600	947.0270	947.0270	(0.643)	0.0000	0.0000	0
2023/04/11	GOVI	02/05/2024	950.97	Call	GOVI	21,900.0000	2.1900	0.0000	0.0000	(100.000)	0	0	0
2023/04/11	GOVI	02/05/2024	950.98	Call	GOVI	21,800.0000	2.1800	0.0000	0.0000	(100.000)	0	0	0
2023/04/11	GOVI	02/05/2024	950.99	Put	GOVI	0.0000	0.0000	39,630.0000	3.9630	100.000	0	0	0
2023/04/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/11	IGOV	04/05/2023			Index Future	328.7230	328.7230	327.9930	327.9930	(0.222)	0.0000	0.0000	654
2023/04/11	IGOV	03/08/2023			Index Future	335.6180	335.6180	334.8660	334.8660	(0.224)	0.0000	0.0000	0
2023/04/11	IGOV	02/11/2023			Index Future	342.8160	342.8160	342.0470	342.0470	(0.224)	0.0000	0.0000	0
2023/04/11	IGOV	01/02/2024			Index Future	350.2070	350.2070	349.4240	349.4240	(0.224)	0.0000	0.0000	0
2023/04/11	IGOV	02/05/2024			Index Future	357.6680	357.6680	356.8710	356.8710	(0.223)	0.0000	0.0000	0
2023/04/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/04/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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
2023/04/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/04/11	JBAF	19/04/2023			Jibar Tradeable Future	7.9650	92.0350	7.9750	92.0250	0.126	0.0000	0.0000	0
2023/04/11	JBAF	17/05/2023			Jibar Tradeable Future	8.0000	92.0000	8.0400	91.9600	0.500	0.0000	0.0000	0
2023/04/11	JBAF	21/06/2023			Jibar Tradeable Future	8.2050	91.7950	8.2350	91.7650	0.366	0.0000	0.0000	0
2023/04/11	JBAF	19/07/2023			Jibar Tradeable Future	8.2100	91.7900	8.2500	91.7500	0.487	0.0000	0.0000	0
2023/04/11	JBAF	16/08/2023			Jibar Tradeable Future	8.2700	91.7300	8.3300	91.6700	0.726	0.0000	0.0000	0
2023/04/11	JBAF	20/09/2023			Jibar Tradeable Future	8.2750	91.7250	8.3450	91.6550	0.846	0.0000	0.0000	0
2023/04/11	JBAF	20/12/2023			Jibar Tradeable Future	8.1400	91.8600	8.2400	91.7600	1.229	0.0000	0.0000	0
2023/04/11	JBAF	20/03/2024			Jibar Tradeable Future	7.9400	92.0600	8.0400	91.9600	1.259	0.0000	0.0000	0
2023/04/11	JBAF	19/06/2024			Jibar Tradeable Future	7.6700	92.3300	7.7900	92.2100	1.565	0.0000	0.0000	0
2023/04/11	JBAF	18/09/2024			Jibar Tradeable Future	7.5950	92.4050	7.7050	92.2950	1.448	0.0000	0.0000	0
2023/04/11	JBAF	18/12/2024			Jibar Tradeable Future	7.5400	92.4600	7.6500	92.3500	1.459	0.0000	0.0000	0
2023/04/11	JBAF	19/03/2025			Jibar Tradeable Future	7.5650	92.4350	7.6800	92.3200	1.520	0.0000	0.0000	0
2023/04/11	R035	04/05/2023	10.55	Call	Bond Future	132.3300	0.1323	47.9100	0.0479	(63.795)	0	0	770
2023/04/11	R035	04/05/2023	10.55	Put	Bond Future	3,972.7600	3.9728	4,577.0100	4.5770	15.210	0	0	0
2023/04/11	R035	04/05/2023	13.18	Call	Bond Future	10,434.3100	10.4343	9,745.0000	9.7450	(6.606)	0	0	0
2023/04/11	R035	04/05/2023	13.18	Put	Bond Future	1.7500	0.0018	1.1100	0.0011	(36.571)	0	0	491
2023/04/11	R035	04/05/2023	12.46	Call	Bond Future	6,901.6600	6.9017	6,210.5200	6.2105	(10.014)	0	0	0
2023/04/11	R035	04/05/2023	12.46	Put	Bond Future	30.2300	0.0302	27.7600	0.0278	(8.171)	0	0	388
2023/04/11	R035	04/05/2023	11.20	Call	Bond Future	1,256.8400	1.2568	822.4300	0.8224	(34.564)	0	0	0
2023/04/11	R035	04/05/2023	11.21	Call	Bond Future	1,287.1700	1.2872	847.1000	0.8471	(34.189)	0	0	0
2023/04/11	R035	04/05/2023	11.22	Put	Bond Future	1,176.3000	1.1763	1,419.2800	1.4193	20.656	0	0	0
2023/04/11	R035	04/05/2023	10.60	Call	Bond Future	166.9600	0.1670	64.4300	0.0644	(61.410)	0	0	388
2023/04/11	R035	04/05/2023	10.60	Put	Bond Future	3,701.2700	3.7013	4,287.4100	4.2874	15.836	0	0	0
2023/04/11	R035	04/05/2023	11.05	Call	Bond Future	850.4200	0.8504	505.5500	0.5055	(40.553)	0	0	770
2023/04/11	R035	04/05/2023	11.05	Put	Bond Future	1,695.0300	1.6950	2,038.8300	2.0388	20.283	0	0	0
2023/04/11	R035	04/05/2023	11.17	Call	Bond Future	1,168.2200	1.1682	751.1100	0.7511	(35.705)	0	0	491
2023/04/11	R035	04/05/2023			Bond Future	11.1954	86.6588	11.3155	85.9701	1.073	0.0000	0.0000	142,906
2023/04/11	R035	04/05/2023	9.85	Call	Bond Future	1.5500	0.0016	0.1600	0.0002	(89.677)	0	0	388
2023/04/11	R035	04/05/2023	9.85	Put	Bond Future	8,287.2800	8.2873	8,974.5600	8.9746	8.293	0	0	0
2023/04/11	R035	04/05/2023	10.42	Call	Bond Future	68.8900	0.0689	20.8200	0.0208	(69.778)	0	0	491
2023/04/11	R035	04/05/2023	10.42	Put	Bond Future	4,712.2100	4.7122	5,352.8100	5.3528	13.594	0	0	0
2023/04/11	R035	04/05/2023	11.80	Call	Bond Future	3,646.4500	3.6464	2,992.2900	2.9923	(17.940)	0	0	0
2023/04/11	R035	04/05/2023	11.80	Put	Bond Future	258.2600	0.2583	292.7700	0.2928	13.363	0	0	1,035
2023/04/11	R035	04/05/2023	11.87	Call	Bond Future	3,977.8000	3.9778	3,313.4700	3.3135	(16.701)	0	0	0
2023/04/11	R035	04/05/2023	11.87	Put	Bond Future	209.7700	0.2098	234.1100	0.2341	11.603	0	0	770
2023/04/11	R035	04/05/2023	11.20	Put	Bond Future	1,230.4300	1.2304	1,484.6900	1.4847	20.664	0	0	0
2023/04/11	R035	04/05/2023	11.21	Put	Bond Future	1,203.1400	1.2031	1,451.7400	1.4517	20.663	0	0	0
2023/04/11	R035	04/05/2023	11.22	Call	Bond Future	1,317.9000	1.3179	872.2100	0.8722	(33.818)	0	0	0
2023/04/11	R035	04/05/2023	11.17	Put	Bond Future	1,315.0100	1.3150	1,586.5700	1.5866	20.651	0	0	0
2023/04/11	R035	03/08/2023	12.00	Call	Bond Future	5,210.2000	5.2102	4,661.7900	4.6618	(10.526)	0	0	0
2023/04/11	R035	03/08/2023	12.00	Put	Bond Future	1,350.8400	1.3508	1,505.6900	1.5057	11.463	0	0	0
2023/04/11	R035	03/08/2023			Bond Future	11.2957	88.4544	11.4206	87.7512	1.106	0.0000	0.0000	25,250
2023/04/11	R035	03/08/2023	11.98	Call	Bond Future	5,132.5500	5.1325	4,587.3400	4.5873	(10.623)	0	0	0
2023/04/11	R035	03/08/2023	11.98	Put	Bond Future	1,379.3000	1.3793	1,537.3500	1.5374	11.459	0	0	0
2023/04/11	R035	03/08/2023	11.99	Call	Bond Future	5,171.3300	5.1713	4,624.5200	4.6245	(10.574)	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
2023/04/11	R035	03/08/2023	11.99	Put	Bond Future	1,365.0000	1.3650	1,521.4500	1.5215	11.462	0	0	0
2023/04/11	R035	02/11/2023	12.85	Call	Bond Future	8,830.8500	8.8309	8,230.3200	8.2303	(6.800)	0	0	0
2023/04/11	R035	02/11/2023	12.85	Put	Bond Future	1,269.9600	1.2700	1,387.6600	1.3877	9.268	0	0	400
2023/04/11	R035	02/11/2023	11.41	Call	Bond Future	3,699.3800	3.6994	3,290.4100	3.2904	(11.055)	0	0	0
2023/04/11	R035	02/11/2023	11.41	Put	Bond Future	3,629.4100	3.6294	3,938.6700	3.9387	8.521	0	0	0
2023/04/11	R035	02/11/2023	11.42	Call	Bond Future	3,729.3000	3.7293	3,318.5300	3.3185	(11.015)	0	0	0
2023/04/11	R035	02/11/2023	11.42	Put	Bond Future	3,603.8200	3.6038	3,911.2800	3.9113	8.532	0	0	0
2023/04/11	R035	02/11/2023	11.12	Call	Bond Future	2,881.6800	2.8817	2,526.7200	2.5267	(12.318)	0	0	400
2023/04/11	R035	02/11/2023			Bond Future	11.3974	85.8230	11.5273	85.1048	1.140	0.0000	0.0000	0
2023/04/11	R035	02/11/2023	11.43	Call	Bond Future	3,759.3200	3.7593	3,346.7700	3.3468	(10.974)	0	0	0
2023/04/11	R035	02/11/2023	11.43	Put	Bond Future	3,578.3700	3.5784	3,884.0500	3.8840	8.542	0	0	0
2023/04/11	R035	02/11/2023	10.62	Call	Bond Future	1,737.0700	1.7371	1,479.3100	1.4793	(14.839)	0	0	400
2023/04/11	R035	02/11/2023	10.62	Put	Bond Future	6,220.0000	6.2200	6,680.4700	6.6805	7.403	0	0	0
2023/04/11	R035	02/11/2023	11.12	Put	Bond Future	4,444.2900	4.4443	4,807.5600	4.8076	8.174	0	0	0
2023/04/11	R035	01/02/2024	12.18	Put	Bond Future	2,696.4500	2.6964	2,925.2800	2.9253	8.486	0	0	0
2023/04/11	R035	01/02/2024	12.19	Call	Bond Future	6,297.4900	6.2975	5,791.5000	5.7915	(8.035)	0	0	0
2023/04/11	R035	01/02/2024	12.19	Put	Bond Future	2,679.6000	2.6796	2,907.1600	2.9072	8.492	0	0	0
2023/04/11	R035	01/02/2024	10.62	Call	Bond Future	1,974.7500	1.9747	1,716.2500	1.7163	(13.090)	0	0	400
2023/04/11	R035	01/02/2024	10.62	Put	Bond Future	7,006.8000	7.0068	7,481.8500	7.4818	6.780	0	0	0
2023/04/11	R035	01/02/2024	11.12	Put	Bond Future	5,202.4100	5.2024	5,592.5200	5.5925	7.499	0	0	0
2023/04/11	R035	01/02/2024			Bond Future	11.5058	87.6538	11.6412	86.9202	1.176	0.0000	0.0000	0
2023/04/11	R035	01/02/2024	13.46	Call	Bond Future	10,981.7800	10.9818	10,355.9600	10.3560	(5.699)	0	0	0
2023/04/11	R035	01/02/2024	13.46	Put	Bond Future	1,210.7400	1.2107	1,318.4700	1.3185	8.898	0	0	400
2023/04/11	R035	01/02/2024	12.18	Call	Bond Future	6,263.0500	6.2630	5,758.3300	5.7583	(8.059)	0	0	0
2023/04/11	R035	01/02/2024	12.20	Call	Bond Future	6,332.2600	6.3323	5,825.0200	5.8250	(8.010)	0	0	0
2023/04/11	R035	01/02/2024	12.20	Put	Bond Future	2,663.1400	2.6631	2,889.4500	2.8894	8.498	0	0	0
2023/04/11	R035	01/02/2024	11.12	Call	Bond Future	3,060.6600	3.0607	2,717.2200	2.7172	(11.221)	0	0	400
2023/04/11	R035	02/05/2024	11.19	Call	Bond Future	3,350.6200	3.3506	3,002.6200	3.0026	(10.386)	0	0	0
2023/04/11	R035	02/05/2024	11.19	Put	Bond Future	5,672.5100	5.6725	6,073.3200	6.0733	7.066	0	0	0
2023/04/11	R035	02/05/2024	11.20	Call	Bond Future	3,375.2400	3.3752	3,025.6800	3.0257	(10.357)	0	0	0
2023/04/11	R035	02/05/2024	11.20	Put	Bond Future	5,641.5600	5.6416	6,040.8100	6.0408	7.077	0	0	0
2023/04/11	R035	02/05/2024			Bond Future	11.6157	84.9905	11.7565	84.2417	1.212	0.0000	0.0000	0
2023/04/11	R035	02/05/2024	11.21	Call	Bond Future	3,399.6000	3.3996	3,048.4900	3.0485	(10.328)	0	0	0
2023/04/11	R035	02/05/2024	11.21	Put	Bond Future	5,610.4100	5.6104	6,008.1100	6.0081	7.089	0	0	0
2023/04/11	R186	04/05/2023		Call	Bond Future	10,320.6000	10.3206	10,077.6800	10.0777	(2.354)	0	0	0
2023/04/11	R186	04/05/2023	8.83	Put	Bond Future	232.4900	0.2325	240.8900	0.2409	3.613	0	0	0
2023/04/11	R186	04/05/2023	8.84	Call	Bond Future	1,511.6100	1.5116	1,276.2700	1.2763	(15.569)	0	0	0
2023/04/11	R186	04/05/2023			Bond Future	8.4335	110.3206	8.5098	110.0777	0.906	0.0000	0.0000	75,530
2023/04/11	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/11	R186	04/05/2023	8.36	Call	Bond Future	492.9000	0.4929	340.0100	0.3400	(31.018)	0	0	200
2023/04/11	R186	04/05/2023	8.36	Put	Bond Future	727.1900	0.7272	817.2200	0.8172	12.381	0	0	200
2023/04/11	R186	04/05/2023	8.82	Call	Bond Future	1,461.1800	1.4612	1,227.5100	1.2275	(15.992)	0	0	0
2023/04/11	R186	04/05/2023	8.82	Put	Bond Future	238.7300	0.2387	247.9800	0.2480	3.875	0	0	0
2023/04/11	R186	04/05/2023	8.83	Call	Bond Future	1,486.3300	1.4863	1,251.8100	1.2518	(15.778)	0	0	0
2023/04/11	R186	04/05/2023	8.84	Put	Bond Future	226.4000	0.2264	233.9800	0.2340	3.348	0	0	0
2023/04/11	R186	03/08/2023	9.74	Call	Bond Future	4,015.2100	4.0152	3,783.5700	3.7836	(5.769)	0	0	0
2023/04/11	R186	03/08/2023	9.74	Put	Bond Future	207.8000	0.2078	224.5600	0.2246	8.065	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
2023/04/11	R186	03/08/2023	9.73	Put	Bond Future	210.7600	0.2108	227.8000	0.2278	8.085	0	0	0
2023/04/11	R186	03/08/2023			Bond Future	8.4365	107.2994	8.5198	107.0510	0.987	0.0000	0.0000	46,121
2023/04/11	R186	03/08/2023	9.75	Call	Bond Future	4,040.7100	4.0407	3,808.7800	3.8088	(5.740)	0	0	0
2023/04/11	R186	03/08/2023	9.75	Put	Bond Future	204.7600	0.2048	221.2300	0.2212	8.044	0	0	0
2023/04/11	R186	03/08/2023	9.73	Call	Bond Future	3,989.6200	3.9896	3,758.2600	3.7583	(5.799)	0	0	0
2023/04/11	R186	02/11/2023	9.40	Call	Bond Future	3,349.9300	3.3499	3,146.2000	3.1462	(6.082)	0	0	0
2023/04/11	R186	02/11/2023	9.40	Put	Bond Future	656.1700	0.6562	706.1800	0.7062	7.622	0	0	0
2023/04/11	R186	02/11/2023	9.15	Call	Bond Future	2,834.5100	2.8345	2,643.0300	2.6430	(6.755)	0	0	1,715
2023/04/11	R186	02/11/2023			Bond Future	8.4191	109.5755	8.5101	109.3218	1.081	0.0000	0.0000	1,109
2023/04/11	R186	02/11/2023	10.42	Call	Bond Future	5,650.6600	5.6507	5,415.1700	5.4152	(4.167)	0	0	0
2023/04/11	R186	02/11/2023	10.42	Put	Bond Future	246.9100	0.2469	265.1600	0.2652	7.391	0	0	1,715
2023/04/11	R186	02/11/2023	9.38	Call	Bond Future	3,307.6900	3.3077	3,104.8700	3.1049	(6.132)	0	0	0
2023/04/11	R186	02/11/2023	9.38	Put	Bond Future	667.9800	0.6680	718.9000	0.7189	7.623	0	0	0
2023/04/11	R186	02/11/2023	9.39	Call	Bond Future	3,328.7900	3.3288	3,125.5100	3.1255	(6.107)	0	0	0
2023/04/11	R186	02/11/2023	9.39	Put	Bond Future	662.0500	0.6620	712.5100	0.7125	7.622	0	0	0
2023/04/11	R186	02/11/2023	9.15	Put	Bond Future	818.9900	0.8190	881.2500	0.8813	7.602	0	0	0
2023/04/11	R186	01/02/2024	9.52	Put	Bond Future	776.1800	0.7762	833.3700	0.8334	7.368	0	0	0
2023/04/11	R186	01/02/2024	9.50	Call	Bond Future	3,604.0600	3.6041	3,402.9400	3.4029	(5.580)	0	0	0
2023/04/11	R186	01/02/2024	9.51	Call	Bond Future	3,623.6600	3.6237	3,422.1500	3.4221	(5.561)	0	0	0
2023/04/11	R186	01/02/2024			Bond Future	8.3938	106.6050	8.4940	106.3459	1.193	0.0000	0.0000	0
2023/04/11	R186	01/02/2024	9.52	Call	Bond Future	3,643.2900	3.6433	3,441.3900	3.4414	(5.542)	0	0	0
2023/04/11	R186	01/02/2024	9.50	Put	Bond Future	787.0000	0.7870	844.9700	0.8450	7.366	0	0	0
2023/04/11	R186	01/02/2024	9.51	Put	Bond Future	781.5700	0.7816	839.1500	0.8392	7.367	0	0	0
2023/04/11	R186	02/05/2024	8.01	Call	Bond Future	1,271.3000	1.2713	1,152.0200	1.1520	(9.383)	0	0	0
2023/04/11	R186	02/05/2024	8.01	Put	Bond Future	2,148.6000	2.1486	2,293.6300	2.2936	6.750	0	0	0
2023/04/11	R186	02/05/2024			Bond Future	8.3758	108.8498	8.4868	108.5854	1.325	0.0000	0.0000	0
2023/04/11	R186	02/05/2024	7.99	Call	Bond Future	1,248.1200	1.2481	1,130.1300	1.1301	(9.453)	0	0	0
2023/04/11	R186	02/05/2024	7.99	Put	Bond Future	2,173.6600	2.1737	2,319.9800	2.3200	6.732	0	0	0
2023/04/11	R186	02/05/2024	8.00	Call	Bond Future	1,259.6800	1.2597	1,141.0400	1.1410	(9.418)	0	0	0
2023/04/11	R186	02/05/2024	8.00	Put	Bond Future	2,161.1000	2.1611	2,306.7700	2.3068	6.741	0	0	0
2023/04/11	R197	04/05/2023			Bond Future	336.1579	336.1579	336.1028	336.1028	(0.016)	0.0000	0.0000	309
2023/04/11	R197	03/08/2023			Bond Future	334.1212	334.1212	334.0638	334.0638	(0.017)	0.0000	0.0000	0
2023/04/11	R197	02/11/2023			Bond Future	341.2873	341.2873	341.2284	341.2284	(0.017)	0.0000	0.0000	0
2023/04/11	R202	04/05/2023			Bond Future	253.0384	253.0384	252.7892	252.7892	(0.098)	0.0000	0.0000	4,492
2023/04/11	R202	03/08/2023			Bond Future	253.5183	253.5183	253.2631	253.2631	(0.101)	0.0000	0.0000	4,965
2023/04/11	R202	02/11/2023			Bond Future	258.9557	258.9557	258.6946	258.6946	(0.101)	0.0000	0.0000	0
2023/04/11	R202	01/02/2024			Bond Future	259.5871	259.5871	259.3227	259.3227	(0.102)	0.0000	0.0000	0
2023/04/11	R202	02/05/2024			Bond Future	265.1151	265.1151	264.8456	264.8456	(0.102)	0.0000	0.0000	0
2023/04/11	R209	04/05/2023	10.00	Call	Bond Future	3.0800	0.0031	0.4200	0.0004	(86.364)	0	0	500
2023/04/11	R209	04/05/2023	10.00	Put	Bond Future	6,654.8200	6.6548	7,231.7500	7.2317	8.669	0	0	0
2023/04/11	R209	04/05/2023	10.50	Call	Bond Future	69.4300	0.0694	22.2200	0.0222	(67.997)	0	0	4,500
2023/04/11	R209	04/05/2023	10.50	Put	Bond Future	3,905.9500	3.9060	4,438.3300	4.4383	13.630	0	0	0
2023/04/11	R209	04/05/2023	11.50	Put	Bond Future	537.4300	0.5374	637.4700	0.6375	18.615	0	0	0
2023/04/11	R209	04/05/2023	11.09	Call	Bond Future	732.1200	0.7321	438.2400	0.4382	(40.141)	0	0	0
2023/04/11	R209	04/05/2023	11.09	Put	Bond Future	1,435.3300	1.4353	1,721.0400	1.7210	19.906	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
2023/04/11	R209	04/05/2023	11.10	Call	Bond Future	753.5100	0.7535	454.2900	0.4543	(39.710)	0	0	0
2023/04/11	R209	04/05/2023	11.10	Put	Bond Future	1,405.2900	1.4053	1,685.6600	1.6857	19.951	0	0	0
2023/04/11	R209	04/05/2023			Bond Future	11.2277	67.1583	11.3427	66.5787	1.024	0.0000	0.0000	18,809
2023/04/11	R209	04/05/2023	11.00	Call	Bond Future	556.8100	0.5568	311.0000	0.3110	(44.146)	0	0	1,250
2023/04/11	R209	04/05/2023	11.00	Put	Bond Future	1,725.3000	1.7253	2,059.0800	2.0591	19.346	0	0	8,250
2023/04/11	R209	04/05/2023	11.50	Call	Bond Future	1,898.4000	1.8984	1,418.8500	1.4188	(25.261)	0	0	2,250
2023/04/11	R209	04/05/2023	12.50	Call	Bond Future	6,057.9700	6.0580	5,476.0500	5.4761	(9.606)	0	0	0
2023/04/11	R209	04/05/2023	12.50	Put	Bond Future	21.8600	0.0219	19.5300	0.0195	(10.659)	0	0	9,750
2023/04/11	R209	04/05/2023	11.11	Call	Bond Future	775.2000	0.7752	470.6700	0.4707	(39.284)	0	0	0
2023/04/11	R209	04/05/2023	11.11	Put	Bond Future	1,375.6200	1.3756	1,650.6800	1.6507	19.995	0	0	0
2023/04/11	R209	03/08/2023	11.95	Put	Bond Future	1,275.5000	1.2755	1,412.0800	1.4121	10.708	0	0	0
2023/04/11	R209	03/08/2023	10.70	Call	Bond Future	1,066.2800	1.0663	856.3300	0.8563	(19.690)	0	0	1,800
2023/04/11	R209	03/08/2023	11.93	Call	Bond Future	4,262.8400	4.2628	3,810.3900	3.8104	(10.614)	0	0	0
2023/04/11	R209	03/08/2023	11.94	Call	Bond Future	4,296.2200	4.2962	3,842.3500	3.8424	(10.564)	0	0	0
2023/04/11	R209	03/08/2023	10.00	Call	Bond Future	306.5300	0.3065	223.2700	0.2233	(27.162)	0	0	1,800
2023/04/11	R209	03/08/2023	10.00	Put	Bond Future	7,379.4300	7.3794	7,888.0200	7.8880	6.892	0	0	0
2023/04/11	R209	03/08/2023			Bond Future	11.3188	68.5498	11.4379	67.9579	1.052	0.0000	0.0000	8,708
2023/04/11	R209	03/08/2023	11.95	Call	Bond Future	4,329.6700	4.3297	3,874.4000	3.8744	(10.515)	0	0	0
2023/04/11	R209	03/08/2023	10.70	Put	Bond Future	4,262.4300	4.2624	4,644.3300	4.6443	8.960	0	0	0
2023/04/11	R209	03/08/2023	11.93	Put	Bond Future	1,302.3900	1.3024	1,441.7900	1.4418	10.703	0	0	0
2023/04/11	R209	03/08/2023	11.94	Put	Bond Future	1,288.8800	1.2889	1,426.8600	1.4269	10.705	0	0	0
2023/04/11	R209	02/11/2023	11.33	Call	Bond Future	3,021.5400	3.0215	2,687.5100	2.6875	(11.055)	0	0	0
2023/04/11	R209	02/11/2023	11.33	Put	Bond Future	3,405.7500	3.4057	3,676.1600	3.6762	7.940	0	0	0
2023/04/11	R209	02/11/2023	11.34	Call	Bond Future	3,047.1400	3.0471	2,711.5400	2.7115	(11.014)	0	0	0
2023/04/11	R209	02/11/2023	11.34	Put	Bond Future	3,381.6800	3.3817	3,650.5200	3.6505	7.950	0	0	0
2023/04/11	R209	02/11/2023			Bond Future	11.4076	66.8512	11.5310	66.2468	1.082	0.0000	0.0000	594
2023/04/11	R209	02/11/2023	11.35	Call	Bond Future	3,072.8300	3.0728	2,735.6800	2.7357	(10.972)	0	0	0
2023/04/11	R209	02/11/2023	11.35	Put	Bond Future	3,357.7500	3.3577	3,625.0400	3.6250	7.960	0	0	0
2023/04/11	R209	01/02/2024	12.14	Call	Bond Future	5,428.2800	5.4283	5,002.8100	5.0028	(7.838)	0	0	0
2023/04/11	R209	01/02/2024	12.14	Put	Bond Future	2,408.4500	2.4084	2,600.3200	2.6003	7.967	0	0	0
2023/04/11	R209	01/02/2024	12.13	Put	Bond Future	2,423.7400	2.4237	2,616.7000	2.6167	7.961	0	0	0
2023/04/11	R209	01/02/2024			Bond Future	11.4985	68.2772	11.6263	67.6599	1.112	0.0000	0.0000	0
2023/04/11	R209	01/02/2024	12.12	Call	Bond Future	5,367.9800	5.3680	4,944.6900	4.9447	(7.885)	0	0	0
2023/04/11	R209	01/02/2024	12.12	Put	Bond Future	2,439.3700	2.4394	2,633.4200	2.6334	7.955	0	0	0
2023/04/11	R209	01/02/2024	12.13	Call	Bond Future	5,397.9900	5.3980	4,973.6100	4.9736	(7.862)	0	0	0
2023/04/11	R209	02/05/2024	11.17	Call	Bond Future	2,950.0900	2.9501	2,654.5800	2.6546	(10.017)	0	0	0
2023/04/11	R209	02/05/2024	11.17	Put	Bond Future	5,042.8300	5.0428	5,377.4700	5.3775	6.636	0	0	0
2023/04/11	R209	02/05/2024	11.18	Call	Bond Future	2,971.6800	2.9717	2,674.8400	2.6748	(9.989)	0	0	0
2023/04/11	R209	02/05/2024	11.18	Put	Bond Future	5,014.4600	5.0145	5,347.7700	5.3478	6.647	0	0	0
2023/04/11	R209	02/05/2024			Bond Future	11.5977	66.5635	11.7302	65.9333	1.142	0.0000	0.0000	0
2023/04/11	R209	02/05/2024	11.19	Call	Bond Future	2,993.3400	2.9933	2,695.1800	2.6952	(9.961)	0	0	0
2023/04/11	R209	02/05/2024	11.19	Put	Bond Future	4,986.2200	4.9862	5,318.2100	5.3182	6.658	0	0	0
2023/04/11	R210	04/05/2023			Bond Future	224.4613	224.4613	224.4281	224.4281	(0.015)	0.0000	0.0000	386
2023/04/11	R210	03/08/2023			Bond Future	229.1675	229.1675	229.1328	229.1328	(0.015)	0.0000	0.0000	371
2023/04/11	R210	02/11/2023			Bond Future	230.9217	230.9217	230.8869	230.8869	(0.015)	0.0000	0.0000	0
2023/04/11	R210	01/02/2024			Bond Future	235.9007	235.9007	235.8653	235.8653	(0.015)	0.0000	0.0000	0
2023/04/11	R210	02/05/2024			Bond Future	237.6805	237.6805	237.6469	237.6469	(0.014)	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
2023/04/11	R213	04/05/2023	10.75	Call	Bond Future	2,527.1700	2.5272	2,085.2000	2.0852	(17.489)	0	0	0
2023/04/11	R213	04/05/2023	10.75	Put	Bond Future	294.1500	0.2941	320.1700	0.3202	8.846	0	0	0
2023/04/11	R213	04/05/2023			Bond Future	10.2652	84.0575	10.3654	83.5895	0.976	0.0000	0.0000	20,170
2023/04/11	R213	04/05/2023	10.73	Call	Bond Future	2,451.7200	2.4517	2,012.7100	2.0127	(17.906)	0	0	0
2023/04/11	R213	04/05/2023	10.73	Put	Bond Future	309.3000	0.3093	338.2800	0.3383	9.370	0	0	0
2023/04/11	R213	04/05/2023	10.74	Call	Bond Future	2,489.4000	2.4894	2,048.8800	2.0489	(17.696)	0	0	0
2023/04/11	R213	04/05/2023	10.74	Put	Bond Future	301.6700	0.3017	329.1400	0.3291	9.106	0	0	0
2023/04/11	R213	03/08/2023	11.62	Put	Bond Future	445.0800	0.4451	490.4200	0.4904	10.187	0	0	0
2023/04/11	R213	03/08/2023	11.63	Call	Bond Future	6,065.3700	6.0654	5,632.0800	5.6321	(7.144)	0	0	0
2023/04/11	R213	03/08/2023			Bond Future	10.3447	85.7992	10.4496	85.3212	1.014	0.0000	0.0000	12,217
2023/04/11	R213	03/08/2023	11.61	Call	Bond Future	5,992.6700	5.9927	5,560.6200	5.5606	(7.210)	0	0	0
2023/04/11	R213	03/08/2023	11.61	Put	Bond Future	450.5900	0.4506	496.5500	0.4966	10.200	0	0	0
2023/04/11	R213	03/08/2023	11.62	Call	Bond Future	6,029.0600	6.0291	5,596.3900	5.5964	(7.176)	0	0	0
2023/04/11	R213	03/08/2023	11.63	Put	Bond Future	439.5300	0.4395	484.2500	0.4842	10.175	0	0	0
2023/04/11	R213	02/11/2023	11.13	Call	Bond Future	4,617.5700	4.6176	4,258.4200	4.2584	(7.778)	0	0	0
2023/04/11	R213	02/11/2023	11.13	Put	Bond Future	1,546.5700	1.5466	1,675.6900	1.6757	8.349	0	0	0
2023/04/11	R213	02/11/2023			Bond Future	10.4257	84.0639	10.5355	83.5756	1.053	0.0000	0.0000	566
2023/04/11	R213	02/11/2023	11.11	Call	Bond Future	4,557.6200	4.5576	4,200.4400	4.2004	(7.837)	0	0	0
2023/04/11	R213	02/11/2023	11.11	Put	Bond Future	1,571.8300	1.5718	1,702.9200	1.7029	8.340	0	0	0
2023/04/11	R213	02/11/2023	11.12	Call	Bond Future	4,587.5700	4.5876	4,229.4000	4.2294	(7.807)	0	0	0
2023/04/11	R213	02/11/2023	11.12	Put	Bond Future	1,559.1600	1.5592	1,689.2600	1.6893	8.344	0	0	0
2023/04/11	R213	01/02/2024	11.70	Call	Bond Future	6,267.7800	6.2678	5,876.9800	5.8770	(6.235)	0	0	0
2023/04/11	R213	01/02/2024	11.70	Put	Bond Future	1,302.1900	1.3022	1,409.9900	1.4100	8.278	0	0	0
2023/04/11	R213	01/02/2024	11.71	Call	Bond Future	6,298.8800	6.2989	5,907.3600	5.9074	(6.216)	0	0	0
2023/04/11	R213	01/02/2024	11.71	Put	Bond Future	1,293.0600	1.2931	1,400.1400	1.4001	8.281	0	0	0
2023/04/11	R213	01/02/2024			Bond Future	10.5133	85.8572	10.6284	85.3585	1.095	0.0000	0.0000	0
2023/04/11	R213	01/02/2024	11.72	Call	Bond Future	6,330.2600	6.3303	5,938.0300	5.9380	(6.196)	0	0	0
2023/04/11	R213	01/02/2024	11.72	Put	Bond Future	1,284.2400	1.2842	1,390.6100	1.3906	8.283	0	0	0
2023/04/11	R213	02/05/2024	10.30	Call	Bond Future	2,530.6600	2.5307	2,287.3400	2.2873	(9.615)	0	0	0
2023/04/11	R213	02/05/2024	10.30	Put	Bond Future	3,829.0000	3.8290	4,094.5800	4.0946	6.936	0	0	0
2023/04/11	R213	02/05/2024			Bond Future	10.6035	84.1092	10.7241	83.6003	1.137	0.0000	0.0000	0
2023/04/11	R213	02/05/2024	10.28	Call	Bond Future	2,490.0400	2.4900	2,249.0500	2.2491	(9.678)	0	0	0
2023/04/11	R213	02/05/2024	10.28	Put	Bond Future	3,874.8200	3.8748	4,142.7300	4.1427	6.914	0	0	0
2023/04/11	R213	02/05/2024	10.29	Call	Bond Future	2,510.3100	2.5103	2,268.1500	2.2681	(9.647)	0	0	0
2023/04/11	R213	02/05/2024	10.29	Put	Bond Future	3,851.8600	3.8519	4,118.6000	4.1186	6.925	0	0	0
2023/04/11	R214	04/05/2023	11.36	Call	Bond Future	642.5200	0.6425	352.3100	0.3523	(45.167)	0	0	0
2023/04/11	R214	04/05/2023	11.36	Put	Bond Future	1,737.1800	1.7372	2,117.7900	2.1178	21.910	0	0	0
2023/04/11	R214	04/05/2023	11.37	Call	Bond Future	662.0800	0.6621	365.9700	0.3660	(44.724)	0	0	0
2023/04/11	R214	04/05/2023	11.37	Put	Bond Future	1,703.3500	1.7034	2,078.0600	2.0781	21.998	0	0	0
2023/04/11	R214	04/05/2023			Bond Future	11.5677	63.3182	11.6978	62.6474	1.125	0.0000	0.0000	17,430
2023/04/11	R214	04/05/2023	11.38	Call	Bond Future	681.9500	0.6819	379.9300	0.3799	(44.288)	0	0	0
2023/04/11	R214	04/05/2023	11.38	Put	Bond Future	1,669.9000	1.6699	2,038.7000	2.0387	22.085	0	0	0
2023/04/11	R214	03/08/2023	12.14	Call	Bond Future	4,004.3100	4.0043	3,511.0900	3.5111	(12.317)	0	0	0
2023/04/11	R214	03/08/2023	12.14	Put	Bond Future	1,612.3900	1.6124	1,804.1400	1.8041	11.892	0	0	0
2023/04/11	R214	03/08/2023	12.15	Call	Bond Future	4,036.7800	4.0368	3,541.8000	3.5418	(12.262)	0	0	0
2023/04/11	R214	03/08/2023	12.15	Put	Bond Future	1,596.6300	1.5966	1,786.6200	1.7866	11.899	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
2023/04/11	R214	03/08/2023			Bond Future	11.6594	64.6302	11.7940	63.9452	1.155	0.0000	0.0000	7,786
2023/04/11	R214	03/08/2023	12.16	Call	Bond Future	4,069.4600	4.0695	3,572.7300	3.5727	(12.206)	0	0	0
2023/04/11	R214	03/08/2023	12.16	Put	Bond Future	1,581.1500	1.5812	1,769.3900	1.7694	11.905	0	0	0
2023/04/11	R214	02/11/2023	11.45	Put	Bond Future	4,145.6900	4.1457	4,503.5000	4.5035	8.631	0	0	0
2023/04/11	R214	02/11/2023	11.46	Call	Bond Future	2,610.5500	2.6106	2,266.9600	2.2670	(13.162)	0	0	0
2023/04/11	R214	02/11/2023	11.46	Put	Bond Future	4,116.8000	4.1168	4,472.7400	4.4727	8.646	0	0	0
2023/04/11	R214	02/11/2023			Bond Future	11.7517	62.6997	11.8909	62.0002	1.185	0.0000	0.0000	0
2023/04/11	R214	02/11/2023	11.45	Call	Bond Future	2,586.7900	2.5868	2,245.0700	2.2451	(13.210)	0	0	0
2023/04/11	R214	02/11/2023	11.47	Call	Bond Future	2,634.2300	2.6342	2,288.7800	2.2888	(13.114)	0	0	0
2023/04/11	R214	02/11/2023	11.47	Put	Bond Future	4,087.8900	4.0879	4,441.9700	4.4420	8.662	0	0	0
2023/04/11	R214	01/02/2024	12.16	Call	Bond Future	4,725.5900	4.7256	4,280.3400	4.2803	(9.422)	0	0	0
2023/04/11	R214	01/02/2024	12.16	Put	Bond Future	3,198.9800	3.1990	3,468.1400	3.4681	8.414	0	0	0
2023/04/11	R214	01/02/2024			Bond Future	11.8487	64.0372	11.9929	63.3227	1.217	0.0000	0.0000	0
2023/04/11	R214	01/02/2024	12.14	Call	Bond Future	4,668.5300	4.6685	4,226.0400	4.2260	(9.478)	0	0	0
2023/04/11	R214	01/02/2024	12.14	Put	Bond Future	3,238.2300	3.2382	3,510.1500	3.5101	8.397	0	0	0
2023/04/11	R214	01/02/2024	12.15	Call	Bond Future	4,696.9200	4.6969	4,253.0400	4.2530	(9.450)	0	0	0
2023/04/11	R214	01/02/2024	12.15	Put	Bond Future	3,218.4400	3.2184	3,488.9700	3.4890	8.406	0	0	0
2023/04/11	R214	02/05/2024	11.46	Call	Bond Future	3,085.8200	3.0858	2,749.5300	2.7495	(10.898)	0	0	0
2023/04/11	R214	02/05/2024	11.46	Put	Bond Future	5,559.0000	5.5590	5,952.0700	5.9521	7.071	0	0	0
2023/04/11	R214	02/05/2024	11.47	Call	Bond Future	3,107.8400	3.1078	2,770.0600	2.7701	(10.869)	0	0	0
2023/04/11	R214	02/05/2024	11.47	Put	Bond Future	5,528.5800	5.5286	5,920.1600	5.9202	7.083	0	0	0
2023/04/11	R214	02/05/2024			Bond Future	11.9458	62.0832	12.0949	61.3539	1.248	0.0000	0.0000	0
2023/04/11	R214	02/05/2024	11.48	Call	Bond Future	3,130.1900	3.1302	2,790.9100	2.7909	(10.839)	0	0	0
2023/04/11	R214	02/05/2024	11.48	Put	Bond Future	5,498.5500	5.4986	5,888.6300	5.8886	7.094	0	0	0
2023/04/11	R248	04/05/2023	10.40	Call	Bond Future	2.6800	0.0027	0.3100	0.0003	(88.433)	0	0	1,500
2023/04/11	R248	04/05/2023	10.40	Put	Bond Future	9,320.7000	9.3207	10,135.3600	10.1354	8.740	0	0	0
2023/04/11	R248	04/05/2023	11.10	Call	Bond Future	170.2700	0.1703	61.6800	0.0617	(63.775)	0	0	1,500
2023/04/11	R248	04/05/2023	11.35	Call	Bond Future	464.5000	0.4645	222.2300	0.2222	(52.157)	0	0	0
2023/04/11	R248	04/05/2023	11.35	Put	Bond Future	2,936.4100	2.9364	3,511.1700	3.5112	19.574	0	0	0
2023/04/11	R248	04/05/2023			Bond Future	11.7292	77.7374	11.8593	76.9203	1.109	0.0000	0.0000	75,746
2023/04/11	R248	04/05/2023	11.10	Put	Bond Future	4,349.6500	4.3496	5,058.0900	5.0581	16.287	0	0	0
2023/04/11	R248	04/05/2023	11.33	Call	Bond Future	432.3600	0.4324	202.8300	0.2028	(53.088)	0	0	0
2023/04/11	R248	04/05/2023	11.33	Put	Bond Future	3,038.5400	3.0385	3,626.0400	3.6260	19.335	0	0	0
2023/04/11	R248	04/05/2023	11.34	Call	Bond Future	448.2000	0.4482	212.3400	0.2123	(52.624)	0	0	0
2023/04/11	R248	04/05/2023	11.34	Put	Bond Future	2,987.2000	2.9872	3,568.3700	3.5684	19.455	0	0	0
2023/04/11	R248	03/08/2023	12.11	Call	Bond Future	4,186.8100	4.1868	3,630.9000	3.6309	(13.278)	0	0	0
2023/04/11	R248	03/08/2023	12.11	Put	Bond Future	2,452.1400	2.4521	2,730.5300	2.7305	11.353	0	0	0
2023/04/11	R248	03/08/2023			Bond Future	11.8264	79.3481	11.9614	78.5138	1.141	0.0000	0.0000	167,550
2023/04/11	R248	03/08/2023	12.10	Call	Bond Future	4,149.7500	4.1498	3,596.2200	3.5962	(13.339)	0	0	0
2023/04/11	R248	03/08/2023	12.10	Put	Bond Future	2,475.0500	2.4750	2,755.8200	2.7558	11.344	0	0	0
2023/04/11	R248	03/08/2023	12.09	Call	Bond Future	4,112.8100	4.1128	3,561.6700	3.5617	(13.401)	0	0	0
2023/04/11	R248	03/08/2023	12.09	Put	Bond Future	2,498.1700	2.4982	2,781.3300	2.7813	11.335	0	0	0
2023/04/11	R248	02/11/2023	11.48	Call	Bond Future	2,925.3800	2.9254	2,534.3600	2.5344	(13.366)	0	0	0
2023/04/11	R248	02/11/2023	11.49	Put	Bond Future	5,710.8600	5.7109	6,169.6800	6.1697	8.034	0	0	0
2023/04/11	R248	02/11/2023	11.47	Call	Bond Future	2,898.3100	2.8983	2,509.5300	2.5095	(13.414)	0	0	0
2023/04/11	R248	02/11/2023			Bond Future	11.9242	76.5871	12.0641	75.7350	1.173	0.0000	0.0000	0
2023/04/11	R248	02/11/2023	11.48	Put	Bond Future	5,749.0300	5.7490	6,210.1000	6.2101	8.020	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
2023/04/11	R248	02/11/2023	11.49	Call	Bond Future	2,952.8100	2.9528	2,559.5400	2.5595	(13.319)	0	0	0
2023/04/11	R248	02/11/2023	11.47	Put	Bond Future	5,787.6500	5.7876	6,250.9600	6.2510	8.005	0	0	0
2023/04/11	R248	01/02/2024	12.15	Call	Bond Future	5,165.6800	5.1657	4,655.5200	4.6555	(9.876)	0	0	0
2023/04/11	R248	01/02/2024	12.15	Put	Bond Future	4,428.9400	4.4289	4,788.9500	4.7889	8.129	0	0	0
2023/04/11	R248	01/02/2024	12.14	Call	Bond Future	5,132.6800	5.1327	4,624.2700	4.6243	(9.905)	0	0	0
2023/04/11	R248	01/02/2024	12.14	Put	Bond Future	4,455.5100	4.4555	4,817.2700	4.8173	8.119	0	0	0
2023/04/11	R248	01/02/2024			Bond Future	12.0273	78.2207	12.1724	77.3506	1.207	0.0000	0.0000	0
2023/04/11	R248	01/02/2024	12.16	Call	Bond Future	5,199.0400	5.1990	4,687.1300	4.6871	(9.846)	0	0	0
2023/04/11	R248	01/02/2024	12.16	Put	Bond Future	4,402.8100	4.4028	4,761.0700	4.7611	8.137	0	0	0
2023/04/11	R248	02/05/2024	11.47	Call	Bond Future	3,260.8300	3.2608	2,884.7400	2.8847	(11.534)	0	0	0
2023/04/11	R248	02/05/2024	11.48	Put	Bond Future	7,352.5200	7.3525	7,862.9900	7.8630	6.943	0	0	0
2023/04/11	R248	02/05/2024	11.46	Call	Bond Future	3,236.3300	3.2363	2,862.0800	2.8621	(11.564)	0	0	0
2023/04/11	R248	02/05/2024			Bond Future	12.1303	75.4221	12.2808	74.5337	1.240	0.0000	0.0000	13,000
2023/04/11	R248	02/05/2024	11.47	Put	Bond Future	7,393.4900	7.3935	7,905.8000	7.9058	6.929	0	0	0
2023/04/11	R248	02/05/2024	11.48	Call	Bond Future	3,285.4200	3.2854	2,907.4900	2.9075	(11.503)	0	0	0
2023/04/11	R248	02/05/2024	11.46	Put	Bond Future	7,434.6500	7.4347	7,948.8000	7.9488	6.916	0	0	0

**Total**

**1498432**