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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/04/2023 TO 24/04/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	2025	04/05/2023		Bond Future	168.5049	168.5049	168.4512	168.4512	(0.032)	0.0000	0.0000	5,239
2023/04/24	2025	03/08/2023		Bond Future	170.3075	170.3075	170.2511	170.2511	(0.033)	0.0000	0.0000	5,108
2023/04/24	2025	02/11/2023		Bond Future	173.9247	173.9247	173.8677	173.8677	(0.033)	0.0000	0.0000	0
2023/04/24	2025	01/02/2024		Bond Future	176.0972	176.0972	176.0377	176.0377	(0.034)	0.0000	0.0000	0
2023/04/24	2025	02/05/2024		Bond Future	180.0213	180.0213	179.9609	179.9609	(0.034)	0.0000	0.0000	0
2023/04/24	2029	04/05/2023		Bond Future	121.9558	121.9558	122.3232	122.3232	0.301	0.0000	0.0000	1,233
2023/04/24	2029	03/08/2023		Bond Future	124.5399	124.5399	124.9140	124.9140	0.300	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
2023/04/24	2029	02/11/2023			Bond Future	125.8396	125.8396	126.2221	126.2221	0.304	0.0000	0.0000	0
2023/04/24	2029	01/02/2024			Bond Future	128.7262	128.7262	129.1166	129.1166	0.303	0.0000	0.0000	0
2023/04/24	2029	02/05/2024			Bond Future	130.2103	130.2103	130.6096	130.6096	0.307	0.0000	0.0000	0
2023/04/24	2030	04/05/2023	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/24	2030	04/05/2023	9.03	Put	Bond Future	5,100.3900	5.1004	5,338.2500	5.3383	4.664	0	0	0
2023/04/24	2030	04/05/2023	9.58	Put	Bond Future	2,526.6200	2.5266	2,747.8700	2.7479	8.757	0	0	0
2023/04/24	2030	04/05/2023	9.67	Call	Bond Future	51.7000	0.0517	18.1700	0.0182	(64.855)	0	0	479
2023/04/24	2030	04/05/2023	9.67	Put	Bond Future	2,139.1000	2.1391	2,343.4300	2.3434	9.552	0	0	0
2023/04/24	2030	04/05/2023	11.34	Call	Bond Future	5,229.9800	5.2300	4,990.0800	4.9901	(4.587)	0	0	0
2023/04/24	2030	04/05/2023	11.34	Put	Bond Future	3.5000	0.0035	1.4600	0.0015	(58.286)	0	0	150
2023/04/24	2030	04/05/2023	10.52	Call	Bond Future	1,894.7200	1.8947	1,640.4800	1.6405	(13.418)	0	0	0
2023/04/24	2030	04/05/2023	10.52	Put	Bond Future	163.8700	0.1639	147.4900	0.1475	(9.996)	0	0	0
2023/04/24	2030	04/05/2023	10.53	Call	Bond Future	1,932.0300	1.9320	1,677.5500	1.6775	(13.172)	0	0	0
2023/04/24	2030	04/05/2023	10.53	Put	Bond Future	157.4600	0.1575	140.8400	0.1408	(10.555)	0	0	0
2023/04/24	2030	04/05/2023	9.78	Call	Bond Future	117.7800	0.1178	52.8900	0.0529	(55.094)	0	0	388
2023/04/24	2030	04/05/2023	9.78	Put	Bond Future	1,699.4800	1.6995	1,872.4500	1.8725	10.178	0	0	0
2023/04/24	2030	04/05/2023	10.00	Call	Bond Future	396.5500	0.3966	248.1100	0.2481	(37.433)	0	0	1,080
2023/04/24	2030	04/05/2023	10.00	Put	Bond Future	977.2900	0.9773	1,066.7100	1.0667	9.150	0	0	0
2023/04/24	2030	04/05/2023	10.42	Call	Bond Future	1,534.3100	1.5343	1,285.1000	1.2851	(16.242)	0	0	479
2023/04/24	2030	04/05/2023	10.42	Put	Bond Future	242.1600	0.2422	230.8100	0.2308	(4.687)	0	0	0
2023/04/24	2030	04/05/2023			Bond Future	10.1290	91.9325	10.1822	91.6947	0.525	0.0000	0.0000	14,104
2023/04/24	2030	04/05/2023	9.58	Call	Bond Future	22.8400	0.0228	6.2300	0.0062	(72.723)	0	0	150
2023/04/24	2030	04/05/2023	12.04	Call	Bond Future	8,072.5100	8.0725	7,834.6200	7.8346	(2.947)	0	0	0
2023/04/24	2030	04/05/2023	12.04	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	1,080
2023/04/24	2030	04/05/2023	12.50	Call	Bond Future	9,876.5500	9.8765	9,638.6900	9.6387	(2.408)	0	0	0
2023/04/24	2030	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2023/04/24	2030	04/05/2023	12.57	Call	Bond Future	10,146.6100	10.1466	9,908.7500	9.9088	(2.344)	0	0	0
2023/04/24	2030	04/05/2023	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/04/24	2030	04/05/2023	10.65	Call	Bond Future	2,393.1200	2.3931	2,138.3900	2.1384	(10.644)	0	0	350
2023/04/24	2030	04/05/2023	10.65	Put	Bond Future	96.0600	0.0961	79.1900	0.0792	(17.562)	0	0	0
2023/04/24	2030	04/05/2023	11.62	Call	Bond Future	6,380.5500	6.3805	6,142.1200	6.1421	(3.737)	0	0	0
2023/04/24	2030	04/05/2023	11.62	Put	Bond Future	0.8000	0.0008	0.2300	0.0002	(71.250)	0	0	388
2023/04/24	2030	04/05/2023	10.54	Call	Bond Future	1,969.4900	1.9695	1,714.8200	1.7148	(12.931)	0	0	0
2023/04/24	2030	04/05/2023	10.54	Put	Bond Future	151.2300	0.1512	134.4200	0.1344	(11.116)	0	0	0
2023/04/24	2030	03/08/2023	12.89	Call	Bond Future	10,750.0600	10.7501	10,506.9700	10.5070	(2.261)	0	0	0
2023/04/24	2030	03/08/2023	12.89	Put	Bond Future	21.2200	0.0212	21.8300	0.0218	2.875	0	0	350
2023/04/24	2030	03/08/2023	11.35	Call	Bond Future	5,136.4500	5.1364	4,913.4600	4.9135	(4.341)	0	0	0
2023/04/24	2030	03/08/2023	11.36	Put	Bond Future	370.7500	0.3708	391.1100	0.3911	5.492	0	0	0
2023/04/24	2030	03/08/2023	10.40	Call	Bond Future	2,160.3000	2.1603	1,996.2200	1.9962	(7.595)	0	0	1,012
2023/04/24	2030	03/08/2023	10.65	Call	Bond Future	2,851.0200	2.8510	2,665.8100	2.6658	(6.496)	0	0	350
2023/04/24	2030	03/08/2023	10.65	Put	Bond Future	992.4600	0.9925	1,050.9500	1.0509	5.893	0	0	0
2023/04/24	2030	03/08/2023	11.34	Call	Bond Future	5,101.3200	5.1013	4,878.6700	4.8787	(4.365)	0	0	0
2023/04/24	2030	03/08/2023	11.34	Put	Bond Future	381.6900	0.3817	402.7400	0.4027	5.515	0	0	0
2023/04/24	2030	03/08/2023			Bond Future	10.2168	89.8503	10.2729	89.6066	0.550	0.0000	0.0000	90,155
2023/04/24	2030	03/08/2023	11.35	Put	Bond Future	376.2300	0.3762	396.9400	0.3969	5.505	0	0	0
2023/04/24	2030	03/08/2023	11.36	Call	Bond Future	5,171.5400	5.1715	4,948.2000	4.9482	(4.319)	0	0	0
2023/04/24	2030	03/08/2023	12.59	Call	Bond Future	9,651.3400	9.6513	9,409.1400	9.4091	(2.509)	0	0	0

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2023/04/24	2030	03/08/2023	12.59	Put	Bond Future	42.3800	0.0424	43.8800	0.0439	3.539	0	0	1,012
2023/04/24	2030	03/08/2023	10.40	Put	Bond Future	1,368.2600	1.3683	1,447.8800	1.4479	5.819	0	0	0
2023/04/24	2030	02/11/2023	10.80	Call	Bond Future	3,584.3400	3.5843	3,407.7200	3.4077	(4.928)	0	0	0
2023/04/24	2030	02/11/2023	10.80	Put	Bond Future	1,509.1000	1.5091	1,581.0100	1.5810	4.765	0	0	0
2023/04/24	2030	02/11/2023	10.81	Call	Bond Future	3,612.0900	3.6121	3,434.8800	3.4349	(4.906)	0	0	0
2023/04/24	2030	02/11/2023	10.81	Put	Bond Future	1,495.9100	1.4959	1,567.2300	1.5672	4.768	0	0	0
2023/04/24	2030	02/11/2023	9.57	Call	Bond Future	1,006.3100	1.0063	919.9600	0.9200	(8.581)	0	0	800
2023/04/24	2030	02/11/2023	9.57	Put	Bond Future	4,155.5600	4.1556	4,317.7400	4.3177	3.903	0	0	0
2023/04/24	2030	02/11/2023	10.07	Call	Bond Future	1,831.6600	1.8317	1,706.1000	1.7061	(6.855)	0	0	800
2023/04/24	2030	02/11/2023	10.07	Put	Bond Future	2,811.3200	2.8113	2,934.2900	2.9343	4.374	0	0	0
2023/04/24	2030	02/11/2023			Bond Future	10.3007	91.7369	10.3597	91.4884	0.573	0.0000	0.0000	10
2023/04/24	2030	02/11/2023	11.57	Call	Bond Future	5,911.9200	5.9119	5,699.6600	5.6997	(3.590)	0	0	0
2023/04/24	2030	02/11/2023	11.57	Put	Bond Future	753.1300	0.7531	789.4000	0.7894	4.816	0	0	800
2023/04/24	2030	02/11/2023	10.82	Call	Bond Future	3,639.6800	3.6397	3,461.8900	3.4619	(4.885)	0	0	0
2023/04/24	2030	02/11/2023	10.82	Put	Bond Future	1,482.5800	1.4826	1,553.3200	1.5533	4.771	0	0	0
2023/04/24	2030	01/02/2024	11.37	Call	Bond Future	5,349.0300	5.3490	5,152.5800	5.1526	(3.673)	0	0	0
2023/04/24	2030	01/02/2024	11.37	Put	Bond Future	1,315.8700	1.3159	1,374.2500	1.3743	4.437	0	0	0
2023/04/24	2030	01/02/2024	12.10	Put	Bond Future	756.6900	0.7567	790.9200	0.7909	4.524	0	0	400
2023/04/24	2030	01/02/2024	9.57	Put	Bond Future	4,552.7900	4.5528	4,716.5600	4.7166	3.597	0	0	0
2023/04/24	2030	01/02/2024	9.93	Call	Bond Future	1,843.3000	1.8433	1,727.8800	1.7279	(6.262)	0	0	1,360
2023/04/24	2030	01/02/2024	9.93	Put	Bond Future	3,604.1100	3.6041	3,743.5200	3.7435	3.868	0	0	0
2023/04/24	2030	01/02/2024			Bond Future	10.3553	89.8154	10.4177	89.5606	0.603	0.0000	0.0000	0
2023/04/24	2030	01/02/2024	11.36	Call	Bond Future	5,320.0300	5.3200	5,123.9900	5.1240	(3.685)	0	0	0
2023/04/24	2030	01/02/2024	11.36	Put	Bond Future	1,325.5000	1.3255	1,384.2900	1.3843	4.435	0	0	0
2023/04/24	2030	01/02/2024	12.10	Call	Bond Future	7,551.3600	7.5514	7,330.7600	7.3308	(2.921)	0	0	0
2023/04/24	2030	01/02/2024	10.07	Call	Bond Future	2,105.5300	2.1055	1,980.6600	1.9807	(5.931)	0	0	400
2023/04/24	2030	01/02/2024	10.07	Put	Bond Future	3,281.9700	3.2820	3,411.9300	3.4119	3.960	0	0	0
2023/04/24	2030	01/02/2024	11.31	Call	Bond Future	5,175.2400	5.1752	4,981.2500	4.9813	(3.748)	0	0	0
2023/04/24	2030	01/02/2024	11.31	Put	Bond Future	1,374.1600	1.3742	1,435.0000	1.4350	4.427	0	0	1,360
2023/04/24	2030	01/02/2024	11.35	Call	Bond Future	5,291.0900	5.2911	5,095.4600	5.0955	(3.697)	0	0	0
2023/04/24	2030	01/02/2024	11.35	Put	Bond Future	1,335.2000	1.3352	1,394.4000	1.3944	4.434	0	0	0
2023/04/24	2030	01/02/2024	9.57	Call	Bond Future	1,267.6500	1.2677	1,176.5900	1.1766	(7.183)	0	0	400
2023/04/24	2030	02/05/2024	9.81	Call	Bond Future	1,702.4900	1.7025	1,597.0000	1.5970	(6.196)	0	0	0
2023/04/24	2030	02/05/2024	9.81	Put	Bond Future	4,218.4100	4.2184	4,373.1600	4.3732	3.668	0	0	0
2023/04/24	2030	02/05/2024	9.82	Call	Bond Future	1,718.4500	1.7184	1,612.3300	1.6123	(6.175)	0	0	0
2023/04/24	2030	02/05/2024	9.82	Put	Bond Future	4,193.4100	4.1934	4,347.5300	4.3475	3.675	0	0	0
2023/04/24	2030	02/05/2024			Bond Future	10.4347	91.7962	10.5006	91.5359	0.631	0.0000	0.0000	0
2023/04/24	2030	02/05/2024	9.83	Call	Bond Future	1,734.8400	1.7348	1,628.1000	1.6281	(6.153)	0	0	0
2023/04/24	2030	02/05/2024	9.83	Put	Bond Future	4,168.8600	4.1689	4,322.3600	4.3224	3.682	0	0	0
2023/04/24	2032	04/05/2023	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/04/24	2032	04/05/2023	9.85	Put	Bond Future	4,984.8800	4.9849	5,380.7400	5.3807	7.941	0	0	0
2023/04/24	2032	04/05/2023	11.37	Call	Bond Future	2,938.5600	2.9386	2,536.0600	2.5361	(13.697)	0	0	400
2023/04/24	2032	04/05/2023	13.43	Call	Bond Future	12,115.2100	12.1152	11,719.3400	11.7193	(3.268)	0	0	0
2023/04/24	2032	04/05/2023	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/24	2032	04/05/2023	10.89	Call	Bond Future	1,014.5000	1.0145	699.3400	0.6993	(31.066)	0	0	0
2023/04/24	2032	04/05/2023	10.89	Put	Bond Future	532.5000	0.5325	613.2100	0.6132	15.157	0	0	0
2023/04/24	2032	04/05/2023	11.06	Call	Bond Future	1,620.5500	1.6206	1,250.5100	1.2505	(22.834)	0	0	0

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2023/04/24	2032	04/05/2023	11.06	Put	Bond Future	286.5000	0.2865	312.3300	0.3123	9.016	0	0	730
2023/04/24	2032	04/05/2023	10.69	Call	Bond Future	476.0700	0.4761	264.9700	0.2650	(44.342)	0	0	0
2023/04/24	2032	04/05/2023			Bond Future	10.7948	86.5414	10.8729	86.1455	0.724	0.0000	0.0000	72,110
2023/04/24	2032	04/05/2023	9.80	Put	Bond Future	5,259.1300	5.2591	5,655.0000	5.6550	7.527	0	0	0
2023/04/24	2032	04/05/2023	9.85	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	6,500
2023/04/24	2032	04/05/2023	10.03	Call	Bond Future	0.9500	0.0010	0.0600	0.0001	(93.684)	0	0	730
2023/04/24	2032	04/05/2023	10.03	Put	Bond Future	4,007.3800	4.0074	4,402.3600	4.4024	9.856	0	0	0
2023/04/24	2032	04/05/2023	11.37	Put	Bond Future	79.5600	0.0796	72.9300	0.0729	(8.333)	0	0	0
2023/04/24	2032	04/05/2023	11.00	Call	Bond Future	1,394.3400	1.3943	1,039.8200	1.0398	(25.426)	0	0	0
2023/04/24	2032	04/05/2023	11.00	Put	Bond Future	359.7300	0.3597	401.0800	0.4011	11.495	0	0	13,000
2023/04/24	2032	04/05/2023	10.69	Put	Bond Future	1,011.0600	1.0111	1,195.8300	1.1958	18.275	0	0	500
2023/04/24	2032	04/05/2023	10.87	Call	Bond Future	951.3200	0.9513	644.8400	0.6448	(32.216)	0	0	0
2023/04/24	2032	04/05/2023	10.87	Put	Bond Future	570.3000	0.5703	659.6900	0.6597	15.674	0	0	0
2023/04/24	2032	04/05/2023	10.88	Call	Bond Future	982.6700	0.9827	671.7900	0.6718	(31.636)	0	0	0
2023/04/24	2032	04/05/2023	10.88	Put	Bond Future	551.1400	0.5511	636.1300	0.6361	15.421	0	0	0
2023/04/24	2032	04/05/2023	10.30	Call	Bond Future	34.6000	0.0346	7.9200	0.0079	(77.110)	0	0	500
2023/04/24	2032	04/05/2023	10.30	Put	Bond Future	2,599.1200	2.5991	2,968.3100	2.9683	14.204	0	0	0
2023/04/24	2032	04/05/2023	10.53	Call	Bond Future	205.8500	0.2059	87.7800	0.0878	(57.357)	0	0	730
2023/04/24	2032	04/05/2023	10.53	Put	Bond Future	1,565.9700	1.5660	1,843.7700	1.8438	17.740	0	0	0
2023/04/24	2032	04/05/2023	10.62	Call	Bond Future	340.0400	0.3400	170.5600	0.1706	(49.841)	0	0	400
2023/04/24	2032	04/05/2023	10.62	Put	Bond Future	1,234.7500	1.2347	1,461.1400	1.4611	18.335	0	0	0
2023/04/24	2032	03/08/2023	11.77	Call	Bond Future	4,920.3300	4.9203	4,580.4300	4.5804	(6.908)	0	0	0
2023/04/24	2032	03/08/2023	11.77	Put	Bond Future	693.4000	0.6934	758.4500	0.7584	9.381	0	0	0
2023/04/24	2032	03/08/2023	11.90	Call	Bond Future	5,412.8300	5.4128	5,062.7400	5.0627	(6.468)	0	0	5,000
2023/04/24	2032	03/08/2023	11.90	Put	Bond Future	584.3600	0.5844	639.2200	0.6392	9.388	0	0	0
2023/04/24	2032	03/08/2023	10.30	Call	Bond Future	819.1500	0.8192	688.9000	0.6889	(15.901)	0	0	1,500
2023/04/24	2032	03/08/2023	10.30	Put	Bond Future	3,824.5700	3.8246	4,099.2700	4.0993	7.183	0	0	0
2023/04/24	2032	03/08/2023	9.60	Call	Bond Future	189.7900	0.1898	146.9400	0.1469	(22.578)	0	0	1,500
2023/04/24	2032	03/08/2023	9.60	Put	Bond Future	6,936.1100	6.9361	7,298.2100	7.2982	5.221	0	0	0
2023/04/24	2032	03/08/2023			Bond Future	10.8910	88.3536	10.9727	87.9487	0.750	0.0000	0.0000	104,432
2023/04/24	2032	03/08/2023	11.75	Call	Bond Future	4,845.6000	4.8456	4,507.3900	4.5074	(6.980)	0	0	0
2023/04/24	2032	03/08/2023	11.75	Put	Bond Future	711.7400	0.7117	778.4800	0.7785	9.377	0	0	0
2023/04/24	2032	03/08/2023	11.76	Call	Bond Future	4,882.9300	4.8829	4,543.8700	4.5439	(6.944)	0	0	0
2023/04/24	2032	03/08/2023	11.76	Put	Bond Future	702.5200	0.7025	768.4100	0.7684	9.379	0	0	0
2023/04/24	2032	02/11/2023	11.24	Call	Bond Future	3,503.8500	3.5038	3,245.9600	3.2460	(7.360)	0	0	0
2023/04/24	2032	02/11/2023	11.24	Put	Bond Future	2,313.3000	2.3133	2,468.5900	2.4686	6.713	0	0	0
2023/04/24	2032	02/11/2023	11.90	Call	Bond Future	5,596.3200	5.5963	5,278.3000	5.2783	(5.683)	0	0	0
2023/04/24	2032	02/11/2023	11.90	Put	Bond Future	1,334.1900	1.3342	1,429.3500	1.4294	7.132	0	0	0
2023/04/24	2032	02/11/2023			Bond Future	10.9926	86.0479	11.0780	85.6347	0.776	0.0000	0.0000	64,607
2023/04/24	2032	02/11/2023	11.23	Call	Bond Future	3,475.0100	3.4750	3,218.1900	3.2182	(7.390)	0	0	0
2023/04/24	2032	02/11/2023	11.23	Put	Bond Future	2,332.1700	2.3322	2,488.5300	2.4885	6.704	0	0	0
2023/04/24	2032	02/11/2023	11.22	Call	Bond Future	3,446.5200	3.4465	3,190.7700	3.1908	(7.421)	0	0	0
2023/04/24	2032	02/11/2023	11.22	Put	Bond Future	2,351.4200	2.3514	2,508.8500	2.5088	6.695	0	0	0
2023/04/24	2032	01/02/2024	11.84	Call	Bond Future	5,532.6800	5.5327	5,232.5900	5.2326	(5.424)	0	0	0
2023/04/24	2032	01/02/2024	11.84	Put	Bond Future	1,968.1900	1.9682	2,091.3300	2.0913	6.257	0	0	0
2023/04/24	2032	01/02/2024	10.01	Call	Bond Future	1,206.2500	1.2063	1,083.6600	1.0837	(10.163)	0	0	1,200
2023/04/24	2032	01/02/2024	10.01	Put	Bond Future	6,439.9600	6.4400	6,740.6000	6.7406	4.668	0	0	0
2023/04/24	2032	01/02/2024	11.83	Call	Bond Future	5,501.3900	5.5014	5,202.0500	5.2021	(5.441)	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
2023/04/24	2032	01/02/2024	11.83	Put	Bond Future	1,981.8700	1.9819	2,105.7600	2.1058	6.251	0	0	0
2023/04/24	2032	01/02/2024			Bond Future	11.0690	88.0041	11.1583	87.5808	0.807	0.0000	0.0000	0
2023/04/24	2032	01/02/2024	11.85	Call	Bond Future	5,564.3000	5.5643	5,263.4700	5.2635	(5.406)	0	0	0
2023/04/24	2032	01/02/2024	11.85	Put	Bond Future	1,954.8700	1.9549	2,077.2700	2.0773	6.261	0	0	0
2023/04/24	2032	01/02/2024	12.62	Call	Bond Future	8,126.9800	8.1270	7,778.9000	7.7789	(4.283)	0	0	0
2023/04/24	2032	01/02/2024	12.62	Put	Bond Future	1,152.7700	1.1528	1,227.9200	1.2279	6.519	0	0	1,200
2023/04/24	2032	01/02/2024	10.76	Call	Bond Future	2,556.4900	2.5565	2,355.7200	2.3557	(7.853)	0	0	1,200
2023/04/24	2032	01/02/2024	10.76	Put	Bond Future	4,042.0200	4.0420	4,264.4800	4.2645	5.504	0	0	0
2023/04/24	2032	02/05/2024	10.56	Call	Bond Future	2,226.0100	2.2260	2,048.6900	2.0487	(7.966)	0	0	0
2023/04/24	2032	02/05/2024	10.56	Put	Bond Future	5,088.3800	5.0884	5,343.3900	5.3434	5.012	0	0	0
2023/04/24	2032	02/05/2024			Bond Future	11.1634	85.7832	11.2569	85.3509	0.837	0.0000	0.0000	0
2023/04/24	2032	02/05/2024	10.54	Call	Bond Future	2,187.3600	2.1874	2,012.0000	2.0120	(8.017)	0	0	0
2023/04/24	2032	02/05/2024	10.54	Put	Bond Future	5,146.7200	5.1467	5,403.6900	5.4037	4.993	0	0	0
2023/04/24	2032	02/05/2024	10.55	Call	Bond Future	2,206.6400	2.2066	2,030.3000	2.0303	(7.991)	0	0	0
2023/04/24	2032	02/05/2024	10.55	Put	Bond Future	5,117.4800	5.1175	5,373.4700	5.3735	5.002	0	0	0
2023/04/24	2033	04/05/2023			Bond Future	115.7679	115.7679	116.4423	116.4423	0.583	0.0000	0.0000	553
2023/04/24	2033	03/08/2023			Bond Future	118.2209	118.2209	118.9085	118.9085	0.582	0.0000	0.0000	7,164
2023/04/24	2033	02/11/2023			Bond Future	119.2936	119.2936	119.9964	119.9964	0.589	0.0000	0.0000	0
2023/04/24	2033	01/02/2024			Bond Future	122.0300	122.0300	122.7479	122.7479	0.588	0.0000	0.0000	0
2023/04/24	2033	02/05/2024			Bond Future	123.2685	123.2685	124.0028	124.0028	0.596	0.0000	0.0000	0
2023/04/24	2037	04/05/2023	10.95	Call	Bond Future	12.3100	0.0123	2.3400	0.0023	(80.991)	0	0	703
2023/04/24	2037	04/05/2023	10.95	Put	Bond Future	4,012.0800	4.0121	4,358.0200	4.3580	8.622	0	0	0
2023/04/24	2037	04/05/2023	11.03	Put	Bond Future	3,536.9900	3.5370	3,873.7800	3.8738	9.522	0	0	0
2023/04/24	2037	04/05/2023	11.30	Call	Bond Future	174.1500	0.1741	76.2500	0.0763	(56.216)	0	0	0
2023/04/24	2037	04/05/2023	11.30	Put	Bond Future	2,069.9100	2.0699	2,327.9200	2.3279	12.465	0	0	0
2023/04/24	2037	04/05/2023	11.94	Call	Bond Future	1,986.7800	1.9868	1,630.6500	1.6306	(17.925)	0	0	0
2023/04/24	2037	04/05/2023	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/24	2037	04/05/2023	11.31	Call	Bond Future	184.7100	0.1847	82.3100	0.0823	(55.438)	0	0	0
2023/04/24	2037	04/05/2023	11.31	Put	Bond Future	2,021.5100	2.0215	2,275.0200	2.2750	12.541	0	0	0
2023/04/24	2037	04/05/2023			Bond Future	11.6270	81.0760	11.6897	80.7201	0.539	0.0000	0.0000	35,561
2023/04/24	2037	04/05/2023	11.03	Call	Bond Future	25.1300	0.0251	6.0100	0.0060	(76.084)	0	0	400
2023/04/24	2037	04/05/2023	11.94	Put	Bond Future	232.8200	0.2328	232.6000	0.2326	(0.094)	0	0	703
2023/04/24	2037	04/05/2023	13.73	Call	Bond Future	10,749.2600	10.7493	10,393.3500	10.3934	(3.311)	0	0	0
2023/04/24	2037	04/05/2023	11.32	Call	Bond Future	195.7500	0.1957	88.7500	0.0888	(54.662)	0	0	0
2023/04/24	2037	04/05/2023	11.32	Put	Bond Future	1,973.6500	1.9737	2,222.5600	2.2226	12.612	0	0	0
2023/04/24	2037	04/05/2023	11.78	Call	Bond Future	1,323.1200	1.3231	999.8400	0.9998	(24.433)	0	0	400
2023/04/24	2037	04/05/2023	11.78	Put	Bond Future	458.4500	0.4584	491.0800	0.4911	7.117	0	0	0
2023/04/24	2037	03/08/2023	12.12	Call	Bond Future	3,719.6200	3.7196	3,453.5800	3.4536	(7.152)	0	0	0
2023/04/24	2037	03/08/2023	12.12	Put	Bond Future	1,630.6400	1.6306	1,728.6600	1.7287	6.011	0	0	0
2023/04/24	2037	03/08/2023	12.13	Call	Bond Future	3,755.1600	3.7552	3,488.0500	3.4881	(7.113)	0	0	0
2023/04/24	2037	03/08/2023	12.13	Put	Bond Future	1,612.4100	1.6124	1,709.3600	1.7094	6.013	0	0	0
2023/04/24	2037	03/08/2023			Bond Future	11.7393	78.5160	11.8046	78.1519	0.556	0.0000	0.0000	122,200
2023/04/24	2037	03/08/2023	12.14	Call	Bond Future	3,790.9700	3.7910	3,522.7900	3.5228	(7.074)	0	0	0
2023/04/24	2037	03/08/2023	12.14	Put	Bond Future	1,594.5100	1.5945	1,690.3900	1.6904	6.013	0	0	0
2023/04/24	2037	03/08/2023	11.00	Call	Bond Future	790.1100	0.7901	680.8200	0.6808	(13.832)	0	0	1,800
2023/04/24	2037	03/08/2023	11.00	Put	Bond Future	5,094.0500	5.0940	5,348.8200	5.3488	5.001	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
2023/04/24	2037	03/08/2023	10.30	Call	Bond Future	165.0000	0.1650	131.6300	0.1316	(20.224)	0	0	1,800
2023/04/24	2037	03/08/2023	10.30	Put	Bond Future	8,867.3500	8.8674	9,198.0400	9.1980	3.729	0	0	0
2023/04/24	2037	02/11/2023	11.57	Call	Bond Future	2,502.3300	2.5023	2,316.9200	2.3169	(7.409)	0	0	0
2023/04/24	2037	02/11/2023	11.55	Put	Bond Future	4,113.5300	4.1135	4,301.8400	4.3018	4.578	0	0	0
2023/04/24	2037	02/11/2023	11.56	Put	Bond Future	4,082.4900	4.0825	4,269.6800	4.2697	4.585	0	0	0
2023/04/24	2037	02/11/2023			Bond Future	11.8473	80.1644	11.9150	79.7930	0.571	0.0000	0.0000	0
2023/04/24	2037	02/11/2023	11.57	Put	Bond Future	4,051.6500	4.0517	4,237.7300	4.2377	4.593	0	0	0
2023/04/24	2037	02/11/2023	11.55	Call	Bond Future	2,450.7300	2.4507	2,267.5500	2.2675	(7.475)	0	0	0
2023/04/24	2037	02/11/2023	11.56	Call	Bond Future	2,476.4600	2.4765	2,292.1600	2.2922	(7.442)	0	0	0
2023/04/24	2037	01/02/2024	12.33	Call	Bond Future	5,164.0500	5.1640	4,914.8600	4.9149	(4.825)	0	0	0
2023/04/24	2037	01/02/2024	12.33	Put	Bond Future	3,077.8600	3.0779	3,209.2200	3.2092	4.268	0	0	0
2023/04/24	2037	01/02/2024			Bond Future	11.9377	77.7300	12.0081	77.3495	0.590	0.0000	0.0000	0
2023/04/24	2037	01/02/2024	12.31	Call	Bond Future	5,099.3800	5.0994	4,851.6800	4.8517	(4.857)	0	0	0
2023/04/24	2037	01/02/2024	12.31	Put	Bond Future	3,117.5400	3.1175	3,250.3900	3.2504	4.261	0	0	0
2023/04/24	2037	01/02/2024	12.32	Call	Bond Future	5,131.6800	5.1317	4,883.2300	4.8832	(4.841)	0	0	0
2023/04/24	2037	01/02/2024	12.32	Put	Bond Future	3,097.6400	3.0976	3,229.7400	3.2297	4.265	0	0	0
2023/04/24	2037	02/05/2024	11.45	Call	Bond Future	2,917.8600	2.9179	2,745.4600	2.7455	(5.908)	0	0	0
2023/04/24	2037	02/05/2024	11.43	Put	Bond Future	6,256.5200	6.2565	6,474.5100	6.4745	3.484	0	0	0
2023/04/24	2037	02/05/2024	11.44	Call	Bond Future	2,895.8000	2.8958	2,724.2100	2.7242	(5.925)	0	0	0
2023/04/24	2037	02/05/2024	11.44	Put	Bond Future	6,221.4400	6.2214	6,438.6000	6.4386	3.491	0	0	0
2023/04/24	2037	02/05/2024			Bond Future	12.0443	79.4439	12.1174	79.0552	0.607	0.0000	0.0000	244
2023/04/24	2037	02/05/2024	11.45	Put	Bond Future	6,186.8000	6.1868	6,403.1500	6.4032	3.497	0	0	0
2023/04/24	2037	02/05/2024	11.43	Call	Bond Future	2,874.1300	2.8741	2,703.3700	2.7034	(5.941)	0	0	0
2023/04/24	2038	04/05/2023			Bond Future	128.7626	128.7626	128.0459	128.0459	(0.557)	0.0000	0.0000	2,894
2023/04/24	2038	03/08/2023			Bond Future	129.5022	129.5022	128.7691	128.7691	(0.566)	0.0000	0.0000	2,175
2023/04/24	2038	02/11/2023			Bond Future	132.2525	132.2525	131.5044	131.5044	(0.566)	0.0000	0.0000	1,343
2023/04/24	2038	01/02/2024			Bond Future	133.2425	133.2425	132.4762	132.4762	(0.575)	0.0000	0.0000	0
2023/04/24	2038	02/05/2024			Bond Future	136.2113	136.2113	135.4283	135.4283	(0.575)	0.0000	0.0000	0
2023/04/24	2040	04/05/2023	10.73	Put	Bond Future	7,365.8500	7.3659	7,711.0400	7.7110	4.686	0	0	0
2023/04/24	2040	04/05/2023	12.78	Call	Bond Future	5,188.4800	5.1885	4,838.2700	4.8383	(6.750)	0	0	0
2023/04/24	2040	04/05/2023	12.78	Put	Bond Future	11.6600	0.0117	6.6900	0.0067	(42.624)	0	0	388
2023/04/24	2040	04/05/2023	13.45	Put	Bond Future	0.1500	0.0002	0.0300	0.0000	(80.000)	0	0	486
2023/04/24	2040	04/05/2023	11.43	Call	Bond Future	93.3000	0.0933	34.7200	0.0347	(62.787)	0	0	0
2023/04/24	2040	04/05/2023	11.43	Put	Bond Future	2,825.8000	2.8258	3,112.4600	3.1125	10.144	0	0	0
2023/04/24	2040	04/05/2023	12.05	Put	Bond Future	452.5400	0.4525	467.7800	0.4678	3.368	0	0	684
2023/04/24	2040	04/05/2023			Bond Future	11.8723	81.7242	11.9299	81.3790	0.485	0.0000	0.0000	17,730
2023/04/24	2040	04/05/2023	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/24	2040	04/05/2023	10.17	Put	Bond Future	11,368.5600	11.3686	11,713.8000	11.7138	3.037	0	0	0
2023/04/24	2040	04/05/2023	10.73	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	486
2023/04/24	2040	04/05/2023	10.92	Call	Bond Future	0.7300	0.0007	0.0600	0.0001	(91.781)	0	0	388
2023/04/24	2040	04/05/2023	10.92	Put	Bond Future	6,069.7200	6.0697	6,414.2900	6.4143	5.677	0	0	0
2023/04/24	2040	04/05/2023	13.45	Call	Bond Future	8,661.0100	8.6610	8,315.6500	8.3157	(3.988)	0	0	0
2023/04/24	2040	04/05/2023	11.48	Call	Bond Future	129.5800	0.1296	53.1900	0.0532	(58.952)	0	0	486
2023/04/24	2040	04/05/2023	11.48	Put	Bond Future	2,545.9000	2.5459	2,814.7500	2.8148	10.560	0	0	0
2023/04/24	2040	04/05/2023	12.05	Call	Bond Future	1,509.9500	1.5100	1,179.9500	1.1800	(21.855)	0	0	0
2023/04/24	2040	04/05/2023	11.03	Call	Bond Future	2.7100	0.0027	0.3300	0.0003	(87.823)	0	0	684

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/24	2040	04/05/2023	11.03	Put	Bond Future	5,334.5200	5.3345	5,677.3800	5.6774	6.427	0	0	0
2023/04/24	2040	04/05/2023	11.41	Call	Bond Future	81.2700	0.0813	29.0100	0.0290	(64.304)	0	0	0
2023/04/24	2040	04/05/2023	11.41	Put	Bond Future	2,940.7800	2.9408	3,233.7600	3.2338	9.963	0	0	0
2023/04/24	2040	04/05/2023	11.42	Call	Bond Future	87.1100	0.0871	31.7500	0.0317	(63.552)	0	0	0
2023/04/24	2040	04/05/2023	11.42	Put	Bond Future	2,883.0700	2.8831	3,172.9500	3.1730	10.055	0	0	0
2023/04/24	2040	03/08/2023	12.23	Call	Bond Future	3,468.0700	3.4681	3,221.1900	3.2212	(7.119)	0	0	0
2023/04/24	2040	03/08/2023	12.23	Put	Bond Future	2,055.1400	2.0551	2,161.5400	2.1615	5.177	0	0	0
2023/04/24	2040	03/08/2023			Bond Future	11.9876	78.9274	12.0476	78.5741	0.500	0.0000	0.0000	139,795
2023/04/24	2040	03/08/2023	12.22	Call	Bond Future	3,432.7100	3.4327	3,186.9600	3.1870	(7.159)	0	0	0
2023/04/24	2040	03/08/2023	12.22	Put	Bond Future	2,077.2800	2.0773	2,184.8100	2.1848	5.176	0	0	0
2023/04/24	2040	03/08/2023	12.21	Call	Bond Future	3,397.5000	3.3975	3,152.8900	3.1529	(7.200)	0	0	0
2023/04/24	2040	03/08/2023	12.21	Put	Bond Future	2,099.6300	2.0996	2,208.3000	2.2083	5.176	0	0	0
2023/04/24	2040	02/11/2023	11.59	Call	Bond Future	2,112.8100	2.1128	1,954.0800	1.9541	(7.513)	0	0	0
2023/04/24	2040	02/11/2023	11.60	Put	Bond Future	5,123.0300	5.1230	5,323.6200	5.3236	3.915	0	0	0
2023/04/24	2040	02/11/2023	11.58	Call	Bond Future	2,089.0700	2.0891	1,931.4400	1.9314	(7.545)	0	0	0
2023/04/24	2040	02/11/2023	11.58	Put	Bond Future	5,198.7200	5.1987	5,401.5100	5.4015	3.901	0	0	0
2023/04/24	2040	02/11/2023			Bond Future	12.0983	80.5844	12.1604	80.2240	0.514	0.0000	0.0000	29
2023/04/24	2040	02/11/2023	11.59	Put	Bond Future	5,160.6500	5.1607	5,362.3400	5.3623	3.908	0	0	0
2023/04/24	2040	02/11/2023	11.60	Call	Bond Future	2,136.9200	2.1369	1,977.0900	1.9771	(7.479)	0	0	0
2023/04/24	2040	01/02/2024	12.34	Call	Bond Future	4,731.6700	4.7317	4,505.4400	4.5054	(4.781)	0	0	0
2023/04/24	2040	01/02/2024	12.34	Put	Bond Future	3,892.4600	3.8925	4,035.4300	4.0354	3.673	0	0	0
2023/04/24	2040	01/02/2024	12.33	Call	Bond Future	4,699.5200	4.6995	4,474.0600	4.4741	(4.798)	0	0	0
2023/04/24	2040	01/02/2024	12.33	Put	Bond Future	3,916.7400	3.9167	4,060.4800	4.0605	3.670	0	0	0
2023/04/24	2040	01/02/2024			Bond Future	12.1925	77.9092	12.2571	77.5400	0.530	0.0000	0.0000	11
2023/04/24	2040	01/02/2024	12.35	Call	Bond Future	4,763.6300	4.7636	4,536.6300	4.5366	(4.765)	0	0	0
2023/04/24	2040	01/02/2024	12.35	Put	Bond Future	3,868.0500	3.8681	4,010.2500	4.0102	3.676	0	0	0
2023/04/24	2040	02/05/2024	11.61	Call	Bond Future	3,051.6700	3.0517	2,886.6500	2.8867	(5.408)	0	0	0
2023/04/24	2040	02/05/2024	11.62	Put	Bond Future	7,081.1600	7.0812	7,292.4900	7.2925	2.984	0	0	0
2023/04/24	2040	02/05/2024	11.60	Call	Bond Future	3,028.0700	3.0281	2,863.8500	2.8638	(5.423)	0	0	0
2023/04/24	2040	02/05/2024			Bond Future	12.3019	79.6270	12.3689	79.2498	0.545	0.0000	0.0000	0
2023/04/24	2040	02/05/2024	11.61	Put	Bond Future	7,118.5900	7.1186	7,330.7100	7.3307	2.980	0	0	0
2023/04/24	2040	02/05/2024	11.62	Call	Bond Future	3,075.3500	3.0754	2,909.5400	2.9095	(5.392)	0	0	0
2023/04/24	2040	02/05/2024	11.60	Put	Bond Future	7,156.1800	7.1562	7,369.1000	7.3691	2.975	0	0	0
2023/04/24	2044	04/05/2023	11.41	Call	Bond Future	54.0800	0.0541	17.0700	0.0171	(68.436)	0	0	0
2023/04/24	2044	04/05/2023	11.41	Put	Bond Future	3,392.9200	3.3929	3,703.9600	3.7040	9.167	0	0	0
2023/04/24	2044	04/05/2023	11.42	Call	Bond Future	58.2600	0.0583	18.8100	0.0188	(67.714)	0	0	0
2023/04/24	2044	04/05/2023	11.42	Put	Bond Future	3,332.0600	3.3321	3,640.6600	3.6407	9.262	0	0	0
2023/04/24	2044	04/05/2023	11.75	Put	Bond Future	1,588.9800	1.5890	1,759.6300	1.7596	10.740	0	0	4,423
2023/04/24	2044	04/05/2023			Bond Future	11.9417	78.0238	11.9994	77.6757	0.483	0.0000	0.0000	30,443
2023/04/24	2044	04/05/2023	11.43	Call	Bond Future	62.6800	0.0627	20.6900	0.0207	(66.991)	0	0	0
2023/04/24	2044	04/05/2023	11.43	Put	Bond Future	3,271.5300	3.2715	3,577.5900	3.5776	9.355	0	0	0
2023/04/24	2044	04/05/2023	11.75	Call	Bond Future	412.5700	0.4126	235.1700	0.2352	(42.999)	0	0	0
2023/04/24	2044	04/05/2023	12.00	Call	Bond Future	1,085.0400	1.0850	787.9000	0.7879	(27.385)	0	0	0
2023/04/24	2044	04/05/2023	12.00	Put	Bond Future	733.6300	0.7336	784.5400	0.7845	6.939	0	0	4,423
2023/04/24	2044	04/05/2023	12.25	Call	Bond Future	2,109.1400	2.1091	1,752.7100	1.7527	(16.899)	0	0	0
2023/04/24	2044	04/05/2023	12.25	Put	Bond Future	280.2100	0.2802	271.8300	0.2718	(2.991)	0	0	1,798
2023/04/24	2044	03/08/2023	12.16	Call	Bond Future	3,005.8100	3.0058	2,773.0900	2.7731	(7.742)	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
2023/04/24	2044	03/08/2023	12.16	Put	Bond Future	2,373.4500	2.3734	2,496.7800	2.4968	5.196	0	0	0
2023/04/24	2044	03/08/2023	12.00	Call	Bond Future	2,490.7700	2.4908	2,278.9700	2.2790	(8.503)	0	0	0
2023/04/24	2044	03/08/2023	12.00	Put	Bond Future	2,808.1500	2.8081	2,952.4000	2.9524	5.137	0	0	4,754
2023/04/24	2044	03/08/2023	12.15	Call	Bond Future	2,972.3500	2.9724	2,740.8900	2.7409	(7.787)	0	0	0
2023/04/24	2044	03/08/2023	12.15	Put	Bond Future	2,398.7600	2.3988	2,523.3500	2.5234	5.194	0	0	0
2023/04/24	2044	03/08/2023			Bond Future	12.0531	75.2746	12.1131	74.9186	0.498	0.0000	0.0000	84,450
2023/04/24	2044	03/08/2023	12.17	Call	Bond Future	3,039.4200	3.0394	2,805.4600	2.8055	(7.698)	0	0	0
2023/04/24	2044	03/08/2023	12.17	Put	Bond Future	2,348.3700	2.3484	2,470.4600	2.4705	5.199	0	0	0
2023/04/24	2044	03/08/2023	11.75	Call	Bond Future	1,781.9200	1.7819	1,605.9000	1.6059	(9.878)	0	0	0
2023/04/24	2044	03/08/2023	11.75	Put	Bond Future	3,624.4100	3.6244	3,804.4400	3.8044	4.967	0	0	3,076
2023/04/24	2044	02/11/2023	11.57	Call	Bond Future	2,002.2600	2.0023	1,849.1500	1.8491	(7.647)	0	0	0
2023/04/24	2044	02/11/2023	11.57	Put	Bond Future	5,601.4800	5.6015	5,811.6400	5.8116	3.752	0	0	0
2023/04/24	2044	02/11/2023			Bond Future	12.1597	76.8549	12.2219	76.4917	0.511	0.0000	0.0000	0
2023/04/24	2044	02/11/2023	11.56	Call	Bond Future	1,979.2200	1.9792	1,827.2100	1.8272	(7.680)	0	0	0
2023/04/24	2044	02/11/2023	11.56	Put	Bond Future	5,641.9400	5.6419	5,853.2000	5.8532	3.744	0	0	0
2023/04/24	2044	02/11/2023	11.55	Call	Bond Future	1,956.1100	1.9561	1,805.2100	1.8052	(7.714)	0	0	0
2023/04/24	2044	02/11/2023	11.55	Put	Bond Future	5,682.4200	5.6824	5,894.7900	5.8948	3.737	0	0	0
2023/04/24	2044	01/02/2024	12.29	Call	Bond Future	4,478.4300	4.4784	4,258.0600	4.2581	(4.921)	0	0	0
2023/04/24	2044	01/02/2024	12.29	Put	Bond Future	4,251.0500	4.2511	4,402.7200	4.4027	3.568	0	0	0
2023/04/24	2044	01/02/2024			Bond Future	12.2506	74.2202	12.3152	73.8481	0.527	0.0000	0.0000	0
2023/04/24	2044	01/02/2024	12.28	Call	Bond Future	4,446.9800	4.4470	4,227.4100	4.2274	(4.938)	0	0	0
2023/04/24	2044	01/02/2024	12.28	Put	Bond Future	4,277.2300	4.2772	4,429.7000	4.4297	3.565	0	0	0
2023/04/24	2044	01/02/2024	12.27	Call	Bond Future	4,415.6100	4.4156	4,196.8400	4.1968	(4.954)	0	0	0
2023/04/24	2044	01/02/2024	12.27	Put	Bond Future	4,303.5700	4.3036	4,456.8400	4.4568	3.561	0	0	0
2023/04/24	2044	02/05/2024	11.67	Call	Bond Future	2,934.0500	2.9340	2,769.7200	2.7697	(5.601)	0	0	0
2023/04/24	2044	02/05/2024	11.67	Put	Bond Future	7,025.3700	7.0254	7,241.1400	7.2411	3.071	0	0	0
2023/04/24	2044	02/05/2024			Bond Future	12.3556	75.8566	12.4225	75.4765	0.542	0.0000	0.0000	0
2023/04/24	2044	02/05/2024	11.66	Call	Bond Future	2,911.3400	2.9113	2,747.8100	2.7478	(5.617)	0	0	0
2023/04/24	2044	02/05/2024	11.66	Put	Bond Future	7,065.1000	7.0651	7,281.6700	7.2817	3.065	0	0	0
2023/04/24	2044	02/05/2024	11.65	Call	Bond Future	2,888.4200	2.8884	2,725.7200	2.7257	(5.633)	0	0	0
2023/04/24	2044	02/05/2024	11.65	Put	Bond Future	7,104.7000	7.1047	7,322.1000	7.3221	3.060	0	0	0
2023/04/24	2046	04/05/2023			Bond Future	112.5879	112.5879	112.7381	112.7381	0.133	0.0000	0.0000	10,249
2023/04/24	2046	03/08/2023			Bond Future	114.9735	114.9735	115.1260	115.1260	0.133	0.0000	0.0000	13,069
2023/04/24	2046	02/11/2023			Bond Future	115.3011	115.3011	115.4573	115.4573	0.135	0.0000	0.0000	4,231
2023/04/24	2046	01/02/2024			Bond Future	117.9465	117.9465	118.1054	118.1054	0.135	0.0000	0.0000	0
2023/04/24	2046	02/05/2024			Bond Future	118.3991	118.3991	118.5617	118.5617	0.137	0.0000	0.0000	0
2023/04/24	2050	04/05/2023			Bond Future	114.5261	114.5261	115.7042	115.7042	1.029	0.0000	0.0000	9,844
2023/04/24	2050	03/08/2023			Bond Future	114.7384	114.7384	115.9402	115.9402	1.047	0.0000	0.0000	9,630
2023/04/24	2050	02/11/2023			Bond Future	117.1753	117.1753	118.4030	118.4030	1.048	0.0000	0.0000	3,146
2023/04/24	2050	01/02/2024			Bond Future	117.5877	117.5877	118.8429	118.8429	1.067	0.0000	0.0000	0
2023/04/24	2050	02/05/2024			Bond Future	120.2077	120.2077	121.4912	121.4912	1.068	0.0000	0.0000	0
2023/04/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	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
2023/04/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	AL37	04/05/2023			Index Future	874.3010	874.3010	872.5620	872.5620	(0.199)	0.0000	0.0000	0
2023/04/24	AL37	03/08/2023			Index Future	892.6090	892.6090	890.8220	890.8220	(0.200)	0.0000	0.0000	0
2023/04/24	AL37	02/11/2023			Index Future	911.3570	911.3570	909.5370	909.5370	(0.200)	0.0000	0.0000	0
2023/04/24	AL37	01/02/2024			Index Future	932.0500	932.0500	930.1790	930.1790	(0.201)	0.0000	0.0000	0
2023/04/24	AL37	02/05/2024			Index Future	952.6220	952.6220	950.7120	950.7120	(0.200)	0.0000	0.0000	0
2023/04/24	AL7T	04/05/2023			Index Future	1,004.5500	1,004.5500	1,000.4610	1,000.4610	(0.407)	0.0000	0.0000	0
2023/04/24	AL7T	03/08/2023			Index Future	1,025.5870	1,025.5870	1,021.3980	1,021.3980	(0.408)	0.0000	0.0000	0
2023/04/24	AL7T	02/11/2023			Index Future	1,047.1280	1,047.1280	1,042.8560	1,042.8560	(0.408)	0.0000	0.0000	0
2023/04/24	AL7T	01/02/2024			Index Future	1,070.9030	1,070.9030	1,066.5230	1,066.5230	(0.409)	0.0000	0.0000	0
2023/04/24	AL7T	02/05/2024			Index Future	1,094.5400	1,094.5400	1,090.0660	1,090.0660	(0.409)	0.0000	0.0000	0
2023/04/24	ALBI	04/05/2023			Index Future	878.5180	878.5180	875.4540	875.4540	(0.349)	0.0000	0.0000	80
2023/04/24	ALBI	03/08/2023			Index Future	896.9150	896.9150	893.7740	893.7740	(0.350)	0.0000	0.0000	19
2023/04/24	ALBI	02/11/2023			Index Future	915.7530	915.7530	912.5510	912.5510	(0.350)	0.0000	0.0000	0
2023/04/24	ALBI	01/02/2024			Index Future	936.5460	936.5460	933.2610	933.2610	(0.351)	0.0000	0.0000	0
2023/04/24	ALBI	02/05/2024			Index Future	957.2170	957.2170	953.8620	953.8620	(0.350)	0.0000	0.0000	0
2023/04/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	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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2023/04/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/24	ES33	04/05/2023			Bond Future	12.1500	74.1152	12.2072	73.8479	0.471	0.0000	0.0000	0
2023/04/24	ES33	03/08/2023			Bond Future	12.2849	75.6856	12.3447	75.4119	0.486	0.0000	0.0000	350
2023/04/24	ES33	02/11/2023			Bond Future	12.4292	73.4965	12.4914	73.2173	0.501	0.0000	0.0000	0
2023/04/24	ES33	01/02/2024			Bond Future	12.5559	75.1838	12.6209	74.8977	0.518	0.0000	0.0000	0
2023/04/24	ES33	02/05/2024			Bond Future	12.6979	73.0595	12.7657	72.7672	0.534	0.0000	0.0000	0
2023/04/24	ES42	04/05/2023			Bond Future	12.6039	70.9627	12.6613	70.6543	0.455	0.0000	0.0000	0
2023/04/24	ES42	03/08/2023			Bond Future	12.7322	72.4663	12.7919	72.1508	0.469	0.0000	0.0000	4,000
2023/04/24	ES42	02/11/2023			Bond Future	12.8680	69.7426	12.9301	69.4205	0.482	0.0000	0.0000	0
2023/04/24	ES42	01/02/2024			Bond Future	12.9830	71.3447	13.0475	71.0148	0.497	0.0000	0.0000	0
2023/04/24	ES42	02/05/2024			Bond Future	13.1153	68.6712	13.1824	68.3341	0.512	0.0000	0.0000	0
2023/04/24	GOVI	04/05/2023	852.86	Call	GOVI	131,760.0000	13.1760	101,340.0000	10.1340	(23.087)	0	0	0
2023/04/24	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	04/05/2023	852.87	Call	GOVI	131,660.0000	13.1660	101,240.0000	10.1240	(23.105)	0	0	0
2023/04/24	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	04/05/2023			GOVI	866.0360	866.0360	862.9940	862.9940	(0.351)	0.0000	0.0000	95
2023/04/24	GOVI	04/05/2023	852.88	Call	GOVI	131,560.0000	13.1560	101,140.0000	10.1140	(23.123)	0	0	0
2023/04/24	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	03/08/2023	837.21	Call	GOVI	469,620.0000	46.9620	438,440.0000	43.8440	(6.639)	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
2023/04/24	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	03/08/2023	837.22	Call	GOVI	469,520.0000	46.9520	438,340.0000	43.8340	(6.641)	0	0	0
2023/04/24	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	03/08/2023			GOVI	884.1720	884.1720	881.0540	881.0540	(0.353)	0.0000	0.0000	837
2023/04/24	GOVI	03/08/2023	837.23	Call	GOVI	469,420.0000	46.9420	438,240.0000	43.8240	(6.642)	0	0	0
2023/04/24	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	02/11/2023	885.82	Call	GOVI	169,220.0000	16.9220	137,430.0000	13.7430	(18.786)	0	0	0
2023/04/24	GOVI	02/11/2023			GOVI	902.7420	902.7420	899.5630	899.5630	(0.352)	0.0000	0.0000	0
2023/04/24	GOVI	02/11/2023	885.80	Call	GOVI	169,420.0000	16.9420	137,630.0000	13.7630	(18.764)	0	0	0
2023/04/24	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	02/11/2023	885.81	Call	GOVI	169,320.0000	16.9320	137,530.0000	13.7530	(18.775)	0	0	0
2023/04/24	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	01/02/2024	880.00	Call	GOVI	432,400.0000	43.2400	399,790.0000	39.9790	(7.542)	0	0	0
2023/04/24	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	01/02/2024			GOVI	923.2400	923.2400	919.9790	919.9790	(0.353)	0.0000	0.0000	0
2023/04/24	GOVI	01/02/2024	879.98	Call	GOVI	432,600.0000	43.2600	399,990.0000	39.9990	(7.538)	0	0	0
2023/04/24	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	01/02/2024	879.99	Call	GOVI	432,500.0000	43.2500	399,890.0000	39.9890	(7.540)	0	0	0
2023/04/24	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	02/05/2024	950.97	Put	GOVI	73,530.0000	7.3530	106,830.0000	10.6830	45.288	0	0	0
2023/04/24	GOVI	02/05/2024	950.98	Put	GOVI	73,630.0000	7.3630	106,930.0000	10.6930	45.226	0	0	0
2023/04/24	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	02/05/2024			GOVI	943.6170	943.6170	940.2870	940.2870	(0.353)	0.0000	0.0000	0
2023/04/24	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/24	GOVI	02/05/2024	950.99	Put	GOVI	73,730.0000	7.3730	107,030.0000	10.7030	45.165	0	0	0
2023/04/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/24	IGOV	04/05/2023			Index Future	325.7550	325.7550	326.5160	326.5160	0.234	0.0000	0.0000	283
2023/04/24	IGOV	03/08/2023			Index Future	332.6580	332.6580	333.4300	333.4300	0.232	0.0000	0.0000	630
2023/04/24	IGOV	02/11/2023			Index Future	339.7240	339.7240	340.5140	340.5140	0.233	0.0000	0.0000	16
2023/04/24	IGOV	01/02/2024			Index Future	347.5140	347.5140	348.3190	348.3190	0.232	0.0000	0.0000	0
2023/04/24	IGOV	02/05/2024			Index Future	355.2600	355.2600	356.0840	356.0840	0.232	0.0000	0.0000	0
2023/04/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/04/24	JBAF	17/05/2023			Jibar Tradeable Future	8.0900	91.9100	8.0950	91.9050	0.062	0.0000	0.0000	0
2023/04/24	JBAF	21/06/2023			Jibar Tradeable Future	8.3550	91.6450	8.3750	91.6250	0.239	0.0000	0.0000	0
2023/04/24	JBAF	19/07/2023			Jibar Tradeable Future	8.5100	91.4900	8.4600	91.5400	(0.588)	0.0000	0.0000	0
2023/04/24	JBAF	16/08/2023			Jibar Tradeable Future	8.5150	91.4850	8.5700	91.4300	0.646	0.0000	0.0000	0
2023/04/24	JBAF	20/09/2023			Jibar Tradeable Future	8.5350	91.4650	8.5750	91.4250	0.469	0.0000	0.0000	0
2023/04/24	JBAF	18/10/2023			Jibar Tradeable Future	8.5350	91.4650	8.5900	91.4100	0.644	0.0000	0.0000	0
2023/04/24	JBAF	20/12/2023			Jibar Tradeable Future	8.4800	91.5200	8.5300	91.4700	0.590	0.0000	0.0000	0
2023/04/24	JBAF	20/03/2024			Jibar Tradeable Future	8.2950	91.7050	8.3700	91.6300	0.904	0.0000	0.0000	0
2023/04/24	JBAF	19/06/2024			Jibar Tradeable Future	8.1100	91.8900	8.2000	91.8000	1.110	0.0000	0.0000	0
2023/04/24	JBAF	18/09/2024			Jibar Tradeable Future	8.0500	91.9500	8.1550	91.8450	1.304	0.0000	0.0000	0
2023/04/24	JBAF	18/12/2024			Jibar Tradeable Future	7.9050	92.0950	8.0000	92.0000	1.202	0.0000	0.0000	0
2023/04/24	JBAF	19/03/2025			Jibar Tradeable Future	7.9000	92.1000	8.0050	91.9950	1.329	0.0000	0.0000	0
2023/04/24	R035	04/05/2023	10.55	Call	Bond Future	3.5500	0.0036	0.4400	0.0004	(87.606)	0	0	770
2023/04/24	R035	04/05/2023	10.55	Put	Bond Future	4,646.8600	4.6469	5,000.6200	5.0006	7.613	0	0	0
2023/04/24	R035	04/05/2023	13.18	Call	Bond Future	9,629.6900	9.6297	9,272.8100	9.2728	(3.706)	0	0	0
2023/04/24	R035	04/05/2023	13.18	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	491
2023/04/24	R035	04/05/2023	12.46	Call	Bond Future	6,070.3600	6.0704	5,712.4500	5.7125	(5.896)	0	0	0
2023/04/24	R035	04/05/2023	12.46	Put	Bond Future	1.8100	0.0018	0.7700	0.0008	(57.459)	0	0	388
2023/04/24	R035	04/05/2023	11.20	Call	Bond Future	450.7600	0.4508	259.1900	0.2592	(42.499)	0	0	0
2023/04/24	R035	04/05/2023	11.21	Call	Bond Future	471.6300	0.4716	274.6200	0.2746	(41.772)	0	0	0
2023/04/24	R035	04/05/2023	11.22	Put	Bond Future	1,154.4200	1.1544	1,308.8400	1.3088	13.376	0	0	0
2023/04/24	R035	04/05/2023	10.60	Call	Bond Future	6.0200	0.0060	0.9000	0.0009	(85.050)	0	0	388
2023/04/24	R035	04/05/2023	10.60	Put	Bond Future	4,343.2100	4.3432	4,694.9600	4.6950	8.099	0	0	0
2023/04/24	R035	04/05/2023	11.05	Call	Bond Future	208.9300	0.2089	96.2100	0.0962	(53.951)	0	0	770
2023/04/24	R035	04/05/2023	11.05	Put	Bond Future	1,856.4200	1.8564	2,100.5700	2.1006	13.152	0	0	0
2023/04/24	R035	04/05/2023	11.17	Call	Bond Future	391.7900	0.3918	216.6100	0.2166	(44.713)	0	0	491
2023/04/24	R035	04/05/2023			Bond Future	11.3356	85.8559	11.3985	85.4990	0.555	0.0000	0.0000	25,706
2023/04/24	R035	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/24	R035	04/05/2023	9.85	Put	Bond Future	9,088.6100	9.0886	9,445.4800	9.4455	3.927	0	0	0
2023/04/24	R035	04/05/2023	10.42	Call	Bond Future	0.7700	0.0008	0.0600	0.0001	(92.208)	0	0	491
2023/04/24	R035	04/05/2023	10.42	Put	Bond Future	5,446.9700	5.4470	5,803.1300	5.8031	6.539	0	0	0
2023/04/24	R035	04/05/2023	11.80	Call	Bond Future	2,689.6700	2.6897	2,323.4600	2.3235	(13.615)	0	0	0
2023/04/24	R035	04/05/2023	11.80	Put	Bond Future	104.3600	0.1044	95.0200	0.0950	(8.950)	0	0	1,035
2023/04/24	R035	04/05/2023	11.87	Call	Bond Future	3,037.2400	3.0372	2,670.3800	2.6704	(12.079)	0	0	0
2023/04/24	R035	04/05/2023	11.87	Put	Bond Future	72.0900	0.0721	62.1000	0.0621	(13.858)	0	0	770
2023/04/24	R035	04/05/2023	11.20	Put	Bond Future	1,227.2300	1.2272	1,392.5300	1.3925	13.469	0	0	0
2023/04/24	R035	04/05/2023	11.21	Put	Bond Future	1,190.4800	1.1905	1,350.3400	1.3503	13.428	0	0	0
2023/04/24	R035	04/05/2023	11.22	Call	Bond Future	493.1400	0.4931	290.6900	0.2907	(41.053)	0	0	0
2023/04/24	R035	04/05/2023	11.17	Put	Bond Future	1,341.4600	1.3415	1,523.1500	1.5231	13.544	0	0	0
2023/04/24	R035	03/08/2023	12.00	Call	Bond Future	4,337.6300	4.3376	4,052.8100	4.0528	(6.566)	0	0	0
2023/04/24	R035	03/08/2023	12.00	Put	Bond Future	1,278.8300	1.2788	1,359.2000	1.3592	6.285	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
2023/04/24	R035	03/08/2023			Bond Future	11.4380		87.6539	11.5036		0.573	0.0000	0.0000	55,564
2023/04/24	R035	03/08/2023	11.98	Call	Bond Future	4,261.7900		4.2618	3,978.8900		(6.638)	0	0	0
2023/04/24	R035	03/08/2023	11.98	Put	Bond Future	1,309.1000		1.3091	1,391.3900		6.286	0	0	0
2023/04/24	R035	03/08/2023	11.99	Call	Bond Future	4,299.7400		4.2997	4,015.8700		(6.602)	0	0	0
2023/04/24	R035	03/08/2023	11.99	Put	Bond Future	1,293.9700		1.2940	1,375.2900		6.285	0	0	0
2023/04/24	R035	02/11/2023	12.85	Call	Bond Future	7,818.6300		7.8186	7,504.0100		(4.024)	0	0	0
2023/04/24	R035	02/11/2023	12.85	Put	Bond Future	1,093.6000		1.0936	1,151.5000		5.294	0	0	400
2023/04/24	R035	02/11/2023	11.41	Call	Bond Future	2,795.1100		2.7951	2,595.6800		(7.135)	0	0	0
2023/04/24	R035	02/11/2023	11.41	Put	Bond Future	3,561.0000		3.5610	3,734.0900		4.861	0	0	0
2023/04/24	R035	02/11/2023	11.42	Call	Bond Future	2,822.7500		2.8227	2,622.2400		(7.103)	0	0	0
2023/04/24	R035	02/11/2023	11.42	Put	Bond Future	3,533.1300		3.5331	3,705.1400		4.868	0	0	0
2023/04/24	R035	02/11/2023	11.12	Call	Bond Future	2,056.8400		2.0568	1,890.1200		(8.106)	0	0	400
2023/04/24	R035	02/11/2023			Bond Future	11.5488		84.9872	11.6169		0.590	0.0000	0.0000	99,908
2023/04/24	R035	02/11/2023	11.43	Call	Bond Future	2,850.5400		2.8505	2,648.9300		(7.073)	0	0	0
2023/04/24	R035	02/11/2023	11.43	Put	Bond Future	3,505.4500		3.5055	3,676.3600		4.876	0	0	0
2023/04/24	R035	02/11/2023	10.62	Call	Bond Future	1,099.8400		1.0998	989.2700		(10.053)	0	0	400
2023/04/24	R035	02/11/2023	10.62	Put	Bond Future	6,418.6300		6.4186	6,680.5800		4.081	0	0	0
2023/04/24	R035	02/11/2023	11.12	Put	Bond Future	4,455.3100		4.4553	4,661.1100		4.619	0	0	0
2023/04/24	R035	01/02/2024	12.18	Put	Bond Future	2,700.5500		2.7006	2,822.7100		4.524	0	0	0
2023/04/24	R035	01/02/2024	12.19	Call	Bond Future	5,565.8000		5.5658	5,305.6100		(4.675)	0	0	0
2023/04/24	R035	01/02/2024	12.19	Put	Bond Future	2,682.7500		2.6827	2,804.1900		4.527	0	0	0
2023/04/24	R035	01/02/2024	10.62	Call	Bond Future	1,507.1900		1.5072	1,385.9400		(8.045)	0	0	400
2023/04/24	R035	01/02/2024	10.62	Put	Bond Future	7,274.0800		7.2741	7,534.4600		3.580	0	0	0
2023/04/24	R035	01/02/2024	11.12	Put	Bond Future	5,359.8500		5.3599	5,573.3200		3.983	0	0	0
2023/04/24	R035	01/02/2024			Bond Future	11.6414		86.9189	11.7125		0.610	0.0000	0.0000	0
2023/04/24	R035	01/02/2024	13.46	Call	Bond Future	10,194.2900		10.1943	9,867.1200		(3.209)	0	0	0
2023/04/24	R035	01/02/2024	13.46	Put	Bond Future	1,158.0900		1.1581	1,212.5500		4.703	0	0	400
2023/04/24	R035	01/02/2024	12.18	Call	Bond Future	5,532.3100		5.5323	5,272.8400		(4.690)	0	0	0
2023/04/24	R035	01/02/2024	12.20	Call	Bond Future	5,599.6300		5.5996	5,338.7300		(4.659)	0	0	0
2023/04/24	R035	01/02/2024	12.20	Put	Bond Future	2,665.3500		2.6654	2,786.0800		4.530	0	0	0
2023/04/24	R035	01/02/2024	11.12	Call	Bond Future	2,483.2600		2.4833	2,315.1000		(6.772)	0	0	400
2023/04/24	R035	02/05/2024	11.19	Call	Bond Future	2,892.0200		2.8920	2,718.0800		(6.014)	0	0	0
2023/04/24	R035	02/05/2024	11.19	Put	Bond Future	5,880.4300		5.8804	6,096.3300		3.672	0	0	0
2023/04/24	R035	02/05/2024	11.20	Call	Bond Future	2,915.0600		2.9151	2,740.2700		(5.996)	0	0	0
2023/04/24	R035	02/05/2024	11.20	Put	Bond Future	5,847.9000		5.8479	6,062.9500		3.677	0	0	0
2023/04/24	R035	02/05/2024			Bond Future	11.7409		84.3240	11.8148		0.630	0.0000	0.0000	0
2023/04/24	R035	02/05/2024	11.21	Call	Bond Future	2,937.8400		2.9378	2,762.2100		(5.978)	0	0	0
2023/04/24	R035	02/05/2024	11.21	Put	Bond Future	5,815.1700		5.8152	6,029.3800		3.684	0	0	0
2023/04/24	R186	04/05/2023		Call	Bond Future	9,184.9800		9.1850	9,014.1500		(1.860)	0	0	0
2023/04/24	R186	04/05/2023	8.83	Put	Bond Future	398.4200		0.3984	425.6800		6.842	0	0	0
2023/04/24	R186	04/05/2023	8.84	Call	Bond Future	534.8600		0.5349	389.2500		(27.224)	0	0	0
2023/04/24	R186	04/05/2023			Bond Future	8.7924		109.1850	8.8468		0.619	0.0000	0.0000	39,090
2023/04/24	R186	04/05/2023		Put	Bond Future	0.0000		0.0000	0.0000		0.000	0	0	0
2023/04/24	R186	04/05/2023	8.36	Call	Bond Future	39.4000		0.0394	14.0000		(64.467)	0	0	200
2023/04/24	R186	04/05/2023	8.36	Put	Bond Future	1,409.3100		1.4093	1,554.7400		10.319	0	0	200
2023/04/24	R186	04/05/2023	8.82	Call	Bond Future	498.7400		0.4987	357.2800		(28.363)	0	0	0
2023/04/24	R186	04/05/2023	8.82	Put	Bond Future	411.9100		0.4119	441.2800		7.130	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
2023/04/24	R186	04/05/2023	8.83	Call	Bond Future	516.6400	0.5166	373.0700	0.3731	(27.789)	0	0	0
2023/04/24	R186	04/05/2023	8.84	Put	Bond Future	385.2700	0.3853	410.4900	0.4105	6.546	0	0	0
2023/04/24	R186	03/08/2023	9.74	Call	Bond Future	2,985.4100	2.9854	2,831.3900	2.8314	(5.159)	0	0	0
2023/04/24	R186	03/08/2023	9.74	Put	Bond Future	313.8200	0.3138	335.2000	0.3352	6.813	0	0	0
2023/04/24	R186	03/08/2023	9.73	Put	Bond Future	318.4400	0.3184	340.1600	0.3402	6.821	0	0	0
2023/04/24	R186	03/08/2023			Bond Future	8.8192	106.1636	8.8787	105.9882	0.675	0.0000	0.0000	80,717
2023/04/24	R186	03/08/2023	9.75	Call	Bond Future	3,009.2300	3.0092	2,854.8800	2.8549	(5.129)	0	0	0
2023/04/24	R186	03/08/2023	9.75	Put	Bond Future	309.1000	0.3091	330.1500	0.3302	6.810	0	0	0
2023/04/24	R186	03/08/2023	9.73	Call	Bond Future	2,961.4800	2.9615	2,807.8000	2.8078	(5.189)	0	0	0
2023/04/24	R186	02/11/2023	9.40	Call	Bond Future	2,392.6500	2.3926	2,265.0700	2.2651	(5.332)	0	0	0
2023/04/24	R186	02/11/2023	9.40	Put	Bond Future	881.5300	0.8815	932.6800	0.9327	5.802	0	0	0
2023/04/24	R186	02/11/2023	9.15	Call	Bond Future	1,937.9300	1.9379	1,821.9300	1.8219	(5.986)	0	0	1,715
2023/04/24	R186	02/11/2023			Bond Future	8.8458	108.3929	8.9108	108.2142	0.735	0.0000	0.0000	16,388
2023/04/24	R186	02/11/2023	10.42	Call	Bond Future	4,560.3200	4.5603	4,401.5000	4.4015	(3.483)	0	0	0
2023/04/24	R186	02/11/2023	10.42	Put	Bond Future	339.2100	0.3392	359.1200	0.3591	5.870	0	0	1,715
2023/04/24	R186	02/11/2023	9.38	Call	Bond Future	2,354.8700	2.3549	2,228.1500	2.2281	(5.381)	0	0	0
2023/04/24	R186	02/11/2023	9.38	Put	Bond Future	897.8000	0.8978	949.8100	0.9498	5.793	0	0	0
2023/04/24	R186	02/11/2023	9.39	Call	Bond Future	2,373.7300	2.3737	2,246.5800	2.2466	(5.357)	0	0	0
2023/04/24	R186	02/11/2023	9.39	Put	Bond Future	889.6300	0.8896	941.2100	0.9412	5.798	0	0	0
2023/04/24	R186	02/11/2023	9.15	Put	Bond Future	1,105.0500	1.1050	1,167.7800	1.1678	5.677	0	0	0
2023/04/24	R186	01/02/2024	9.52	Put	Bond Future	963.5000	0.9635	1,017.0800	1.0171	5.561	0	0	0
2023/04/24	R186	01/02/2024	9.50	Call	Bond Future	2,735.0400	2.7350	2,605.7400	2.6057	(4.728)	0	0	0
2023/04/24	R186	01/02/2024	9.51	Call	Bond Future	2,753.0600	2.7531	2,623.4000	2.6234	(4.710)	0	0	0
2023/04/24	R186	01/02/2024			Bond Future	8.8054	105.5455	8.8773	105.3619	0.816	0.0000	0.0000	0
2023/04/24	R186	01/02/2024	9.52	Call	Bond Future	2,771.1100	2.7711	2,641.1000	2.6411	(4.692)	0	0	0
2023/04/24	R186	01/02/2024	9.50	Put	Bond Future	977.4800	0.9775	1,031.7700	1.0318	5.554	0	0	0
2023/04/24	R186	01/02/2024	9.51	Put	Bond Future	970.4700	0.9705	1,024.4000	1.0244	5.557	0	0	0
2023/04/24	R186	02/05/2024	8.01	Call	Bond Future	776.6700	0.7767	712.9700	0.7130	(8.202)	0	0	0
2023/04/24	R186	02/05/2024	8.01	Put	Bond Future	2,630.3200	2.6303	2,754.0400	2.7540	4.704	0	0	0
2023/04/24	R186	02/05/2024			Bond Future	8.7875	107.8734	8.8671	107.6860	0.906	0.0000	0.0000	0
2023/04/24	R186	02/05/2024	7.99	Call	Bond Future	759.1800	0.7592	696.4300	0.6964	(8.265)	0	0	0
2023/04/24	R186	02/05/2024	7.99	Put	Bond Future	2,661.0700	2.6611	2,785.7400	2.7857	4.685	0	0	0
2023/04/24	R186	02/05/2024	8.00	Call	Bond Future	767.7000	0.7677	704.4800	0.7045	(8.235)	0	0	0
2023/04/24	R186	02/05/2024	8.00	Put	Bond Future	2,645.4700	2.6455	2,769.6700	2.7697	4.695	0	0	0
2023/04/24	R197	04/05/2023			Bond Future	336.3080	336.3080	336.3068	336.3068	0.000	0.0000	0.0000	309
2023/04/24	R197	03/08/2023			Bond Future	334.3205	334.3205	334.3162	334.3162	(0.001)	0.0000	0.0000	0
2023/04/24	R197	02/11/2023			Bond Future	341.4211	341.4211	341.4179	341.4179	(0.001)	0.0000	0.0000	0
2023/04/24	R202	04/05/2023			Bond Future	250.7992	250.7992	251.9160	251.9160	0.445	0.0000	0.0000	4,492
2023/04/24	R202	03/08/2023			Bond Future	251.2726	251.2726	252.4109	252.4109	0.453	0.0000	0.0000	5,420
2023/04/24	R202	02/11/2023			Bond Future	256.6095	256.6095	257.7730	257.7730	0.453	0.0000	0.0000	0
2023/04/24	R202	01/02/2024			Bond Future	257.4677	257.4677	258.6560	258.6560	0.462	0.0000	0.0000	0
2023/04/24	R202	02/05/2024			Bond Future	263.2048	263.2048	264.4202	264.4202	0.462	0.0000	0.0000	0
2023/04/24	R209	04/05/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/04/24	R209	04/05/2023	10.00	Put	Bond Future	7,489.0200	7.4890	7,777.3000	7.7773	3.849	0	0	0
2023/04/24	R209	04/05/2023	10.50	Call	Bond Future	0.9200	0.0009	0.0800	0.0001	(91.304)	0	0	4,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/24	R209	04/05/2023	10.50	Put	Bond Future	4,674.7200	4.6747	4,962.1600	4.9622	6.149	0	0	0
2023/04/24	R209	04/05/2023	11.50	Put	Bond Future	470.7700	0.4708	503.6000	0.5036	6.974	0	0	0
2023/04/24	R209	04/05/2023	11.09	Call	Bond Future	166.8300	0.1668	77.3600	0.0774	(53.629)	0	0	0
2023/04/24	R209	04/05/2023	11.09	Put	Bond Future	1,707.3200	1.7073	1,906.1300	1.9061	11.645	0	0	0
2023/04/24	R209	04/05/2023	11.10	Call	Bond Future	176.8100	0.1768	83.3900	0.0834	(52.836)	0	0	0
2023/04/24	R209	04/05/2023	11.10	Put	Bond Future	1,665.8700	1.6659	1,860.7300	1.8607	11.697	0	0	0
2023/04/24	R209	04/05/2023			Bond Future	11.3943	66.3210	11.4523	66.0327	0.509	0.0000	0.0000	18,008
2023/04/24	R209	04/05/2023	11.00	Call	Bond Future	95.0900	0.0951	37.3200	0.0373	(60.753)	0	0	1,250
2023/04/24	R209	04/05/2023	11.00	Put	Bond Future	2,100.8600	2.1009	2,331.3700	2.3314	10.972	0	0	8,250
2023/04/24	R209	04/05/2023	11.50	Call	Bond Future	994.4600	0.9945	739.0100	0.7390	(25.687)	0	0	2,250
2023/04/24	R209	04/05/2023	12.50	Call	Bond Future	5,200.7400	5.2007	4,911.3600	4.9114	(5.564)	0	0	0
2023/04/24	R209	04/05/2023	12.50	Put	Bond Future	1.9100	0.0019	0.8100	0.0008	(57.592)	0	0	9,750
2023/04/24	R209	04/05/2023	11.11	Call	Bond Future	187.1800	0.1872	89.7500	0.0897	(52.052)	0	0	0
2023/04/24	R209	04/05/2023	11.11	Put	Bond Future	1,624.8800	1.6249	1,815.7300	1.8157	11.745	0	0	0
2023/04/24	R209	03/08/2023	11.95	Put	Bond Future	1,264.5900	1.2646	1,334.4500	1.3344	5.524	0	0	0
2023/04/24	R209	03/08/2023	10.70	Call	Bond Future	603.3800	0.6034	520.5500	0.5205	(13.728)	0	0	1,800
2023/04/24	R209	03/08/2023	11.93	Call	Bond Future	3,414.7100	3.4147	3,191.3400	3.1913	(6.541)	0	0	0
2023/04/24	R209	03/08/2023	11.94	Call	Bond Future	3,446.7800	3.4468	3,222.5700	3.2226	(6.505)	0	0	0
2023/04/24	R209	03/08/2023	10.00	Call	Bond Future	117.9000	0.1179	94.1600	0.0942	(20.136)	0	0	1,800
2023/04/24	R209	03/08/2023	10.00	Put	Bond Future	8,030.7500	8.0308	8,301.9100	8.3019	3.377	0	0	0
2023/04/24	R209	03/08/2023			Bond Future	11.4883	67.7098	11.5485	67.4149	0.524	0.0000	0.0000	13,156
2023/04/24	R209	03/08/2023	11.95	Call	Bond Future	3,478.8100	3.4788	3,253.7700	3.2538	(6.469)	0	0	0
2023/04/24	R209	03/08/2023	10.70	Put	Bond Future	4,639.4800	4.6395	4,851.5500	4.8515	4.571	0	0	0
2023/04/24	R209	03/08/2023	11.93	Put	Bond Future	1,294.2100	1.2942	1,365.7400	1.3657	5.527	0	0	0
2023/04/24	R209	03/08/2023	11.94	Put	Bond Future	1,279.3900	1.2794	1,350.0800	1.3501	5.525	0	0	0
2023/04/24	R209	02/11/2023	11.33	Call	Bond Future	2,187.0200	2.1870	2,033.7900	2.0338	(7.006)	0	0	0
2023/04/24	R209	02/11/2023	11.33	Put	Bond Future	3,443.0900	3.4431	3,590.7500	3.5907	4.289	0	0	0
2023/04/24	R209	02/11/2023	11.34	Call	Bond Future	2,210.0200	2.2100	2,055.8800	2.0559	(6.975)	0	0	0
2023/04/24	R209	02/11/2023	11.34	Put	Bond Future	3,416.4200	3.4164	3,563.1700	3.5632	4.295	0	0	0
2023/04/24	R209	02/11/2023			Bond Future	11.5861	65.9793	11.6485	65.6785	0.538	0.0000	0.0000	0
2023/04/24	R209	02/11/2023	11.35	Call	Bond Future	2,233.1400	2.2331	2,078.0900	2.0781	(6.943)	0	0	0
2023/04/24	R209	02/11/2023	11.35	Put	Bond Future	3,389.9200	3.3899	3,535.7600	3.5358	4.302	0	0	0
2023/04/24	R209	01/02/2024	12.14	Call	Bond Future	4,703.6200	4.7036	4,495.0100	4.4950	(4.435)	0	0	0
2023/04/24	R209	01/02/2024	12.14	Put	Bond Future	2,481.7500	2.4818	2,581.3900	2.5814	4.015	0	0	0
2023/04/24	R209	01/02/2024	12.13	Put	Bond Future	2,498.2200	2.4982	2,598.4600	2.5985	4.012	0	0	0
2023/04/24	R209	01/02/2024			Bond Future	11.6640	67.4793	11.7287	67.1710	0.555	0.0000	0.0000	0
2023/04/24	R209	01/02/2024	12.12	Call	Bond Future	4,645.4600	4.6455	4,438.0500	4.4381	(4.465)	0	0	0
2023/04/24	R209	01/02/2024	12.12	Put	Bond Future	2,514.8100	2.5148	2,615.6500	2.6156	4.010	0	0	0
2023/04/24	R209	01/02/2024	12.13	Call	Bond Future	4,674.5100	4.6745	4,466.5000	4.4665	(4.450)	0	0	0
2023/04/24	R209	02/05/2024	11.17	Call	Bond Future	2,530.3300	2.5303	2,389.2800	2.3893	(5.574)	0	0	0
2023/04/24	R209	02/05/2024	11.17	Put	Bond Future	5,371.8800	5.3719	5,545.6800	5.5457	3.235	0	0	0
2023/04/24	R209	02/05/2024	11.18	Call	Bond Future	2,550.4900	2.5505	2,408.7500	2.4088	(5.557)	0	0	0
2023/04/24	R209	02/05/2024	11.18	Put	Bond Future	5,342.0800	5.3421	5,515.1900	5.5152	3.240	0	0	0
2023/04/24	R209	02/05/2024			Bond Future	11.7553	65.8147	11.8223	65.4998	0.570	0.0000	0.0000	0
2023/04/24	R209	02/05/2024	11.19	Call	Bond Future	2,570.7300	2.5707	2,428.3000	2.4283	(5.540)	0	0	0
2023/04/24	R209	02/05/2024	11.19	Put	Bond Future	5,312.4200	5.3124	5,484.8400	5.4848	3.246	0	0	0
2023/04/24	R210	04/05/2023			Bond Future	224.3419	224.3419	224.5802	224.5802	0.106	0.0000	0.0000	72

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/24	R210	03/08/2023			Bond Future	229.0954		229.0954	229.3367	229.3367	0.105	0.0000	0.0000	371
2023/04/24	R210	02/11/2023			Bond Future	230.7564		230.7564	231.0036	231.0036	0.107	0.0000	0.0000	0
2023/04/24	R210	01/02/2024			Bond Future	236.0499		236.0499	236.3012	236.3012	0.106	0.0000	0.0000	0
2023/04/24	R210	02/05/2024			Bond Future	238.0121		238.0121	238.2695	238.2695	0.108	0.0000	0.0000	0
2023/04/24	R213	04/05/2023	10.75	Call	Bond Future	1,285.8300		1.2858	1,008.7300	1.0087	(21.550)	0	0	0
2023/04/24	R213	04/05/2023	10.75	Put	Bond Future	322.4500		0.3224	335.1800	0.3352	3.948	0	0	0
2023/04/24	R213	04/05/2023			Bond Future	10.5388		82.7879	10.6020	82.4981	0.600	0.0000	0.0000	8,503
2023/04/24	R213	04/05/2023	10.73	Call	Bond Future	1,219.6400		1.2196	946.4700	0.9465	(22.398)	0	0	0
2023/04/24	R213	04/05/2023	10.73	Put	Bond Future	346.8600		0.3469	363.5200	0.3635	4.803	0	0	0
2023/04/24	R213	04/05/2023	10.74	Call	Bond Future	1,252.5600		1.2526	977.3800	0.9774	(21.969)	0	0	0
2023/04/24	R213	04/05/2023	10.74	Put	Bond Future	334.4700		0.3345	349.1200	0.3491	4.380	0	0	0
2023/04/24	R213	03/08/2023	11.62	Put	Bond Future	503.7900		0.5038	539.7400	0.5397	7.136	0	0	0
2023/04/24	R213	03/08/2023	11.63	Call	Bond Future	4,845.0500		4.8450	4,583.8300	4.5838	(5.391)	0	0	0
2023/04/24	R213	03/08/2023			Bond Future	10.6267		84.5215	10.6930	84.2249	0.624	0.0000	0.0000	27,889
2023/04/24	R213	03/08/2023	11.61	Call	Bond Future	4,775.0100		4.7750	4,514.8400	4.5148	(5.449)	0	0	0
2023/04/24	R213	03/08/2023	11.61	Put	Bond Future	510.6400		0.5106	547.1200	0.5471	7.144	0	0	0
2023/04/24	R213	03/08/2023	11.62	Call	Bond Future	4,810.0600		4.8101	4,549.3600	4.5494	(5.420)	0	0	0
2023/04/24	R213	03/08/2023	11.63	Put	Bond Future	496.9200		0.4969	532.3500	0.5323	7.130	0	0	0
2023/04/24	R213	02/11/2023	11.13	Call	Bond Future	3,532.8700		3.5329	3,328.0000	3.3280	(5.799)	0	0	0
2023/04/24	R213	02/11/2023	11.13	Put	Bond Future	1,784.3300		1.7843	1,882.1100	1.8821	5.480	0	0	0
2023/04/24	R213	02/11/2023			Bond Future	10.7249		82.7414	10.7942	82.4388	0.646	0.0000	0.0000	0
2023/04/24	R213	02/11/2023	11.11	Call	Bond Future	3,478.0300		3.4780	3,274.6400	3.2746	(5.848)	0	0	0
2023/04/24	R213	02/11/2023	11.11	Put	Bond Future	1,814.7000		1.8147	1,913.9600	1.9140	5.470	0	0	0
2023/04/24	R213	02/11/2023	11.12	Call	Bond Future	3,505.4100		3.5054	3,301.2800	3.3013	(5.823)	0	0	0
2023/04/24	R213	02/11/2023	11.12	Put	Bond Future	1,799.4600		1.7995	1,897.9800	1.8980	5.475	0	0	0
2023/04/24	R213	01/02/2024	11.70	Call	Bond Future	5,287.7200		5.2877	5,057.4700	5.0575	(4.354)	0	0	0
2023/04/24	R213	01/02/2024	11.70	Put	Bond Future	1,557.5500		1.5575	1,637.4100	1.6374	5.127	0	0	0
2023/04/24	R213	01/02/2024	11.71	Call	Bond Future	5,317.2800		5.3173	5,086.5100	5.0865	(4.340)	0	0	0
2023/04/24	R213	01/02/2024	11.71	Put	Bond Future	1,546.8800		1.5469	1,626.2200	1.6262	5.129	0	0	0
2023/04/24	R213	01/02/2024			Bond Future	10.8000		84.6217	10.8729	84.3116	0.674	0.0000	0.0000	0
2023/04/24	R213	01/02/2024	11.72	Call	Bond Future	5,346.6200		5.3466	5,115.3400	5.1153	(4.326)	0	0	0
2023/04/24	R213	01/02/2024	11.72	Put	Bond Future	1,536.0200		1.5360	1,614.8500	1.6149	5.132	0	0	0
2023/04/24	R213	02/05/2024	10.30	Call	Bond Future	1,990.8200		1.9908	1,857.9600	1.8580	(6.674)	0	0	0
2023/04/24	R213	02/05/2024	10.30	Put	Bond Future	4,468.7400		4.4687	4,652.6600	4.6527	4.116	0	0	0
2023/04/24	R213	02/05/2024			Bond Future	10.8845		82.9296	10.9608	82.6128	0.701	0.0000	0.0000	0
2023/04/24	R213	02/05/2024	10.28	Call	Bond Future	1,955.6500		1.9556	1,824.2600	1.8243	(6.718)	0	0	0
2023/04/24	R213	02/05/2024	10.28	Put	Bond Future	4,520.0100		4.5200	4,705.4000	4.7054	4.102	0	0	0
2023/04/24	R213	02/05/2024	10.29	Call	Bond Future	1,973.1900		1.9732	1,841.0700	1.8411	(6.696)	0	0	0
2023/04/24	R213	02/05/2024	10.29	Put	Bond Future	4,494.3200		4.4943	4,678.9800	4.6790	4.109	0	0	0
2023/04/24	R214	04/05/2023	11.36	Call	Bond Future	114.3300		0.1143	47.4100	0.0474	(58.532)	0	0	0
2023/04/24	R214	04/05/2023	11.36	Put	Bond Future	2,142.4500		2.1425	2,369.0800	2.3691	10.578	0	0	0
2023/04/24	R214	04/05/2023	11.37	Call	Bond Future	121.7000		0.1217	51.4000	0.0514	(57.765)	0	0	0
2023/04/24	R214	04/05/2023	11.37	Put	Bond Future	2,096.4300		2.0964	2,319.6800	2.3197	10.649	0	0	0
2023/04/24	R214	04/05/2023			Bond Future	11.7494		62.3847	11.8074	62.0912	0.494	0.0000	0.0000	11,715
2023/04/24	R214	04/05/2023	11.38	Call	Bond Future	129.4000		0.1294	55.6500	0.0557	(56.994)	0	0	0
2023/04/24	R214	04/05/2023	11.38	Put	Bond Future	2,050.8100		2.0508	2,270.6100	2.2706	10.718	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
2023/04/24	R214	03/08/2023	12.14	Call	Bond Future	3,042.2900	3.0423	2,827.6500	2.8276	(7.055)	0	0	0
2023/04/24	R214	03/08/2023	12.14	Put	Bond Future	1,589.3900	1.5894	1,675.0300	1.6750	5.388	0	0	0
2023/04/24	R214	03/08/2023	12.15	Call	Bond Future	3,073.0300	3.0730	2,857.4400	2.8574	(7.016)	0	0	0
2023/04/24	R214	03/08/2023	12.15	Put	Bond Future	1,571.9000	1.5719	1,656.5900	1.6566	5.388	0	0	0
2023/04/24	R214	03/08/2023			Bond Future	11.8446	63.6911	11.9047	63.3909	0.508	0.0000	0.0000	16,996
2023/04/24	R214	03/08/2023	12.16	Call	Bond Future	3,103.8700	3.1039	2,887.3500	2.8874	(6.976)	0	0	0
2023/04/24	R214	03/08/2023	12.16	Put	Bond Future	1,554.5800	1.5546	1,638.3400	1.6383	5.388	0	0	0
2023/04/24	R214	02/11/2023	11.45	Put	Bond Future	4,350.1900	4.3502	4,519.9200	4.5199	3.902	0	0	0
2023/04/24	R214	02/11/2023	11.46	Call	Bond Future	1,839.5800	1.8396	1,702.0200	1.7020	(7.478)	0	0	0
2023/04/24	R214	02/11/2023	11.46	Put	Bond Future	4,318.0800	4.3181	4,486.8700	4.4869	3.909	0	0	0
2023/04/24	R214	02/11/2023			Bond Future	11.9459	61.7274	12.0081	61.4211	0.521	0.0000	0.0000	0
2023/04/24	R214	02/11/2023	11.45	Call	Bond Future	1,819.0400	1.8190	1,682.4200	1.6824	(7.511)	0	0	0
2023/04/24	R214	02/11/2023	11.47	Call	Bond Future	1,860.2500	1.8603	1,721.7500	1.7218	(7.445)	0	0	0
2023/04/24	R214	02/11/2023	11.47	Put	Bond Future	4,286.1600	4.2862	4,454.0100	4.4540	3.916	0	0	0
2023/04/24	R214	01/02/2024	12.16	Call	Bond Future	3,960.0400	3.9600	3,768.6800	3.7687	(4.832)	0	0	0
2023/04/24	R214	01/02/2024	12.16	Put	Bond Future	3,340.0800	3.3401	3,462.5100	3.4625	3.665	0	0	0
2023/04/24	R214	01/02/2024			Bond Future	12.0321	63.1305	12.0966	62.8167	0.536	0.0000	0.0000	0
2023/04/24	R214	01/02/2024	12.14	Call	Bond Future	3,905.8700	3.9059	3,715.8400	3.7158	(4.865)	0	0	0
2023/04/24	R214	01/02/2024	12.14	Put	Bond Future	3,382.2200	3.3822	3,505.9800	3.5060	3.659	0	0	0
2023/04/24	R214	01/02/2024	12.15	Call	Bond Future	3,932.8100	3.9328	3,742.1100	3.7421	(4.849)	0	0	0
2023/04/24	R214	01/02/2024	12.15	Put	Bond Future	3,360.9800	3.3610	3,484.0700	3.4841	3.662	0	0	0
2023/04/24	R214	02/05/2024	11.46	Call	Bond Future	2,546.7400	2.5467	2,405.6800	2.4057	(5.539)	0	0	0
2023/04/24	R214	02/05/2024	11.46	Put	Bond Future	5,884.8000	5.8848	6,064.3500	6.0643	3.051	0	0	0
2023/04/24	R214	02/05/2024	11.47	Call	Bond Future	2,566.3000	2.5663	2,424.5600	2.4246	(5.523)	0	0	0
2023/04/24	R214	02/05/2024	11.47	Put	Bond Future	5,851.9200	5.8519	6,030.7900	6.0308	3.057	0	0	0
2023/04/24	R214	02/05/2024			Bond Future	12.1229	61.2183	12.1896	60.8977	0.550	0.0000	0.0000	0
2023/04/24	R214	02/05/2024	11.48	Call	Bond Future	2,585.9400	2.5859	2,443.5200	2.4435	(5.507)	0	0	0
2023/04/24	R214	02/05/2024	11.48	Put	Bond Future	5,819.1800	5.8192	5,997.3700	5.9974	3.062	0	0	0
2023/04/24	R248	04/05/2023	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/04/24	R248	04/05/2023	10.40	Put	Bond Future	10,356.9300	10.3569	10,713.8400	10.7138	3.446	0	0	0
2023/04/24	R248	04/05/2023	11.10	Call	Bond Future	5.4400	0.0054	0.8300	0.0008	(84.743)	0	0	1,500
2023/04/24	R248	04/05/2023	11.35	Call	Bond Future	50.3800	0.0504	15.4300	0.0154	(69.373)	0	0	0
2023/04/24	R248	04/05/2023	11.35	Put	Bond Future	3,561.2000	3.5612	3,883.1600	3.8832	9.041	0	0	0
2023/04/24	R248	04/05/2023			Bond Future	11.8951	76.6985	11.9530	76.3415	0.487	0.0000	0.0000	24,817
2023/04/24	R248	04/05/2023	11.10	Put	Bond Future	5,223.7300	5.2237	5,576.0300	5.5760	6.744	0	0	0
2023/04/24	R248	04/05/2023	11.33	Call	Bond Future	43.1600	0.0432	12.6000	0.0126	(70.806)	0	0	0
2023/04/24	R248	04/05/2023	11.33	Put	Bond Future	3,688.2500	3.6882	4,014.6000	4.0146	8.848	0	0	0
2023/04/24	R248	04/05/2023	11.34	Call	Bond Future	46.6500	0.0467	13.9500	0.0140	(70.096)	0	0	0
2023/04/24	R248	04/05/2023	11.34	Put	Bond Future	3,624.5600	3.6246	3,948.7700	3.9488	8.945	0	0	0
2023/04/24	R248	03/08/2023	12.11	Call	Bond Future	3,181.3100	3.1813	2,940.8600	2.9409	(7.558)	0	0	0
2023/04/24	R248	03/08/2023	12.11	Put	Bond Future	2,490.1300	2.4901	2,614.8200	2.6148	5.007	0	0	0
2023/04/24	R248	03/08/2023			Bond Future	11.9956	78.3047	12.0558	77.9395	0.502	0.0000	0.0000	239,474
2023/04/24	R248	03/08/2023	12.10	Call	Bond Future	3,147.0300	3.1470	2,907.8300	2.9078	(7.601)	0	0	0
2023/04/24	R248	03/08/2023	12.10	Put	Bond Future	2,515.8200	2.5158	2,641.7600	2.6418	5.006	0	0	0
2023/04/24	R248	03/08/2023	12.09	Call	Bond Future	3,112.9100	3.1129	2,874.9600	2.8750	(7.644)	0	0	0
2023/04/24	R248	03/08/2023	12.09	Put	Bond Future	2,541.7600	2.5418	2,668.9500	2.6689	5.004	0	0	0
2023/04/24	R248	02/11/2023	11.48	Call	Bond Future	1,978.7400	1.9787	1,825.0300	1.8250	(7.768)	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
2023/04/24	R248	02/11/2023	11.49	Put	Bond Future	5,841.6100	5.8416	6,059.3400	6.0593	3.727	0	0	0
2023/04/24	R248	02/11/2023	11.47	Call	Bond Future	1,956.3000	1.9563	1,803.7000	1.8037	(7.800)	0	0	0
2023/04/24	R248	02/11/2023			Bond Future	12.1023	75.5051	12.1647	75.1325	0.516	0.0000	0.0000	11,069
2023/04/24	R248	02/11/2023	11.48	Put	Bond Future	5,884.4100	5.8844	6,103.2600	6.1033	3.719	0	0	0
2023/04/24	R248	02/11/2023	11.49	Call	Bond Future	2,001.5400	2.0015	1,846.7100	1.8467	(7.736)	0	0	0
2023/04/24	R248	02/11/2023	11.47	Put	Bond Future	5,927.6600	5.9277	6,147.6200	6.1476	3.711	0	0	0
2023/04/24	R248	01/02/2024	12.15	Call	Bond Future	4,327.9400	4.3279	4,109.0400	4.1090	(5.058)	0	0	0
2023/04/24	R248	01/02/2024	12.15	Put	Bond Future	4,590.4700	4.5905	4,753.0900	4.7531	3.543	0	0	0
2023/04/24	R248	01/02/2024	12.14	Call	Bond Future	4,296.9400	4.2969	4,078.8900	4.0789	(5.075)	0	0	0
2023/04/24	R248	01/02/2024	12.14	Put	Bond Future	4,619.0400	4.6190	4,782.5100	4.7825	3.539	0	0	0
2023/04/24	R248	01/02/2024			Bond Future	12.1942	77.2215	12.2590	76.8399	0.531	0.0000	0.0000	0
2023/04/24	R248	01/02/2024	12.16	Call	Bond Future	4,359.2900	4.3593	4,139.5500	4.1395	(5.041)	0	0	0
2023/04/24	R248	01/02/2024	12.16	Put	Bond Future	4,562.3300	4.5623	4,724.1100	4.7241	3.546	0	0	0
2023/04/24	R248	02/05/2024	11.47	Call	Bond Future	2,696.5200	2.6965	2,538.9700	2.5390	(5.843)	0	0	0
2023/04/24	R248	02/05/2024	11.48	Put	Bond Future	7,731.9000	7.7319	7,963.3000	7.9633	2.993	0	0	0
2023/04/24	R248	02/05/2024	11.46	Call	Bond Future	2,674.3000	2.6743	2,517.5900	2.5176	(5.860)	0	0	0
2023/04/24	R248	02/05/2024			Bond Future	12.2906	74.4761	12.3578	74.0863	0.546	0.0000	0.0000	13,000
2023/04/24	R248	02/05/2024	11.47	Put	Bond Future	7,775.1500	7.7751	8,007.3900	8.0074	2.987	0	0	0
2023/04/24	R248	02/05/2024	11.48	Call	Bond Future	2,718.8300	2.7188	2,560.4400	2.5604	(5.826)	0	0	0
2023/04/24	R248	02/05/2024	11.46	Put	Bond Future	7,818.5900	7.8186	8,051.6700	8.0517	2.981	0	0	0

Total

1697396