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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/05/2023 TO 17/05/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	2025	03/08/2023		Bond Future	170.0762	170.0762	170.1459	170.1459	0.041	0.0000	0.0000	6,270
2023/05/17	2025	02/11/2023		Bond Future	173.8428	173.8428	173.9130	173.9130	0.040	0.0000	0.0000	0
2023/05/17	2025	01/02/2024		Bond Future	175.9598	175.9598	176.0313	176.0313	0.041	0.0000	0.0000	0
2023/05/17	2025	02/05/2024		Bond Future	179.9868	179.9868	180.0602	180.0602	0.041	0.0000	0.0000	0
2023/05/17	2025	01/08/2024		Bond Future	181.9656	181.9656	182.0427	182.0427	0.042	0.0000	0.0000	0
2023/05/17	2029	03/08/2023		Bond Future	123.8002	123.8002	123.7117	123.7117	(0.071)	0.0000	0.0000	2,275
2023/05/17	2029	02/11/2023		Bond Future	125.1959	125.1959	125.1048	125.1048	(0.073)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/17	2029	01/02/2024			Bond Future	128.0279	128.0279	127.9345	127.9345	(0.073)	0.0000	0.0000	0
2023/05/17	2029	02/05/2024			Bond Future	129.5736	129.5736	129.4782	129.4782	(0.074)	0.0000	0.0000	0
2023/05/17	2029	01/08/2024			Bond Future	132.3395	132.3395	132.2438	132.2438	(0.072)	0.0000	0.0000	0
2023/05/17	2030	03/08/2023	10.40	Call	Bond Future	591.0000	0.5910	298.1000	0.2981	(49.560)	0	0	1,012
2023/05/17	2030	03/08/2023	10.65	Call	Bond Future	971.7800	0.9718	540.6100	0.5406	(44.369)	0	0	350
2023/05/17	2030	03/08/2023	10.65	Put	Bond Future	1,786.7700	1.7868	2,596.6500	2.5967	45.326	0	0	0
2023/05/17	2030	03/08/2023	11.34	Call	Bond Future	2,678.5100	2.6785	1,848.1000	1.8481	(31.003)	0	0	0
2023/05/17	2030	03/08/2023	11.34	Put	Bond Future	632.4300	0.6324	1,043.0700	1.0431	64.931	0	0	0
2023/05/17	2030	03/08/2023	12.89	Call	Bond Future	8,098.8200	8.0988	6,899.5700	6.8996	(14.808)	0	0	0
2023/05/17	2030	03/08/2023	12.89	Put	Bond Future	43.5300	0.0435	85.3300	0.0853	96.026	0	0	350
2023/05/17	2030	03/08/2023	11.35	Call	Bond Future	2,708.9900	2.7090	1,873.6600	1.8737	(30.835)	0	0	0
2023/05/17	2030	03/08/2023	11.36	Put	Bond Future	612.3500	0.6123	1,013.1900	1.0132	65.459	0	0	0
2023/05/17	2030	03/08/2023			Bond Future	10.8436	87.1768	11.1429	85.9357	2.760	0.0000	0.0000	97,343
2023/05/17	2030	03/08/2023	10.40	Put	Bond Future	2,472.5100	2.4725	3,420.6600	3.4207	38.348	0	0	0
2023/05/17	2030	03/08/2023	11.35	Put	Bond Future	622.3200	0.6223	1,028.0400	1.0280	65.195	0	0	0
2023/05/17	2030	03/08/2023	11.36	Call	Bond Future	2,739.5900	2.7396	1,899.3800	1.8994	(30.669)	0	0	0
2023/05/17	2030	03/08/2023	12.59	Call	Bond Future	7,009.4100	7.0094	5,836.2000	5.8362	(16.738)	0	0	0
2023/05/17	2030	03/08/2023	12.59	Put	Bond Future	74.0000	0.0740	141.8400	0.1418	91.676	0	0	1,012
2023/05/17	2030	02/11/2023	10.81	Call	Bond Future	1,729.1900	1.7292	1,193.5900	1.1936	(30.974)	0	0	0
2023/05/17	2030	02/11/2023	10.81	Put	Bond Future	2,262.9000	2.2629	2,996.0700	2.9961	32.400	0	0	0
2023/05/17	2030	02/11/2023	11.43	Call	Bond Future	3,180.1100	3.1801	2,396.7500	2.3968	(24.633)	0	0	0
2023/05/17	2030	02/11/2023	11.43	Put	Bond Future	1,221.5700	1.2216	1,706.9800	1.7070	39.737	0	0	500
2023/05/17	2030	02/11/2023	10.07	Call	Bond Future	704.5900	0.7046	437.3000	0.4373	(37.936)	0	0	800
2023/05/17	2030	02/11/2023	10.07	Put	Bond Future	4,334.1400	4.3341	5,335.6200	5.3356	23.107	0	0	0
2023/05/17	2030	02/11/2023	10.39	Call	Bond Future	1,051.2100	1.0512	680.6800	0.6807	(35.248)	0	0	500
2023/05/17	2030	02/11/2023	10.80	Call	Bond Future	1,709.7800	1.7098	1,178.3300	1.1783	(31.083)	0	0	0
2023/05/17	2030	02/11/2023	10.80	Put	Bond Future	2,284.4300	2.2844	3,021.7500	3.0218	32.276	0	0	0
2023/05/17	2030	02/11/2023	9.57	Call	Bond Future	372.6400	0.3726	219.4400	0.2194	(41.112)	0	0	800
2023/05/17	2030	02/11/2023	9.57	Put	Bond Future	6,171.7800	6.1718	7,287.3500	7.2874	18.075	0	0	0
2023/05/17	2030	02/11/2023			Bond Future	10.9409	89.0870	11.2561	87.8182	2.881	0.0000	0.0000	116
2023/05/17	2030	02/11/2023	11.57	Call	Bond Future	3,566.9300	3.5669	2,734.1100	2.7341	(23.348)	0	0	0
2023/05/17	2030	02/11/2023	11.57	Put	Bond Future	1,058.0300	1.0580	1,493.9800	1.4940	41.204	0	0	800
2023/05/17	2030	02/11/2023	10.82	Call	Bond Future	1,748.4800	1.7485	1,208.7500	1.2088	(30.869)	0	0	0
2023/05/17	2030	02/11/2023	10.82	Put	Bond Future	2,241.2700	2.2413	2,970.3100	2.9703	32.528	0	0	0
2023/05/17	2030	02/11/2023	10.39	Put	Bond Future	3,325.4600	3.3255	4,223.7000	4.2237	27.011	0	0	0
2023/05/17	2030	02/11/2023	9.89	Call	Bond Future	563.6900	0.5637	343.1500	0.3431	(39.124)	0	0	500
2023/05/17	2030	02/11/2023	9.89	Put	Bond Future	4,966.9200	4.9669	6,015.1500	6.0151	21.104	0	0	0
2023/05/17	2030	01/02/2024	11.86	Put	Bond Future	1,292.7500	1.2928	1,721.7500	1.7218	33.185	0	0	500
2023/05/17	2030	01/02/2024	12.10	Put	Bond Future	1,075.6900	1.0757	1,445.1700	1.4452	34.348	0	0	400
2023/05/17	2030	01/02/2024	11.37	Call	Bond Future	3,174.2400	3.1742	2,448.6800	2.4487	(22.858)	0	0	0
2023/05/17	2030	01/02/2024	11.37	Put	Bond Future	1,880.4400	1.8804	2,452.2700	2.4523	30.409	0	0	0
2023/05/17	2030	01/02/2024	11.00	Call	Bond Future	2,342.0000	2.3420	1,739.2300	1.7392	(25.737)	0	0	0
2023/05/17	2030	01/02/2024	9.93	Call	Bond Future	812.4200	0.8124	539.7600	0.5398	(33.561)	0	0	1,360
2023/05/17	2030	01/02/2024	9.93	Put	Bond Future	5,312.5900	5.3126	6,337.3200	6.3373	19.289	0	0	0
2023/05/17	2030	01/02/2024	10.16	Call	Bond Future	1,023.9400	1.0239	693.4100	0.6934	(32.280)	0	0	200
2023/05/17	2030	01/02/2024	10.16	Put	Bond Future	4,566.5300	4.5665	5,533.3900	5.5334	21.173	0	0	0
2023/05/17	2030	01/02/2024	9.57	Put	Bond Future	6,578.7600	6.5788	7,679.4100	7.6794	16.730	0	0	0

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2023/05/17	2030	01/02/2024	9.89	Put	Bond Future	5,447.5900	5.4476	6,481.6300	6.4816	18.982	0	0	0
2023/05/17	2030	01/02/2024			Bond Future	11.0381	87.0761	11.3709	85.7787	3.015	0.0000	0.0000	0
2023/05/17	2030	01/02/2024	11.75	Call	Bond Future	4,151.1100	4.1511	3,312.3100	3.3123	(20.207)	0	0	0
2023/05/17	2030	01/02/2024	11.75	Put	Bond Future	1,405.6200	1.4056	1,864.2100	1.8642	32.625	0	0	200
2023/05/17	2030	01/02/2024	11.86	Call	Bond Future	4,452.6800	4.4527	3,584.2900	3.5843	(19.503)	0	0	0
2023/05/17	2030	01/02/2024	12.10	Call	Bond Future	5,131.0000	5.1310	4,203.0900	4.2031	(18.084)	0	0	0
2023/05/17	2030	01/02/2024	11.35	Call	Bond Future	3,125.9300	3.1259	2,406.7400	2.4067	(23.007)	0	0	0
2023/05/17	2030	01/02/2024	11.35	Put	Bond Future	1,909.4000	1.9094	2,487.6000	2.4876	30.282	0	0	0
2023/05/17	2030	01/02/2024	11.36	Call	Bond Future	3,150.0400	3.1500	2,427.6700	2.4277	(22.932)	0	0	0
2023/05/17	2030	01/02/2024	11.36	Put	Bond Future	1,894.8700	1.8949	2,469.8900	2.4699	30.346	0	0	0
2023/05/17	2030	01/02/2024	10.39	Call	Bond Future	1,301.7100	1.3017	903.1600	0.9032	(30.617)	0	0	500
2023/05/17	2030	01/02/2024	10.39	Put	Bond Future	3,899.1900	3.8992	4,798.0300	4.7980	23.052	0	0	0
2023/05/17	2030	01/02/2024	11.00	Put	Bond Future	2,491.9900	2.4920	3,186.6100	3.1866	27.874	0	0	200
2023/05/17	2030	01/02/2024	11.31	Call	Bond Future	3,030.2100	3.0302	2,323.8900	2.3239	(23.309)	0	0	0
2023/05/17	2030	01/02/2024	11.31	Put	Bond Future	1,968.4900	1.9685	2,559.5600	2.5596	30.027	0	0	1,360
2023/05/17	2030	01/02/2024	10.07	Call	Bond Future	936.6400	0.9366	629.5900	0.6296	(32.782)	0	0	400
2023/05/17	2030	01/02/2024	10.07	Put	Bond Future	4,852.4400	4.8524	5,842.7800	5.8428	20.409	0	0	0
2023/05/17	2030	01/02/2024	9.57	Call	Bond Future	554.2600	0.5543	357.5200	0.3575	(35.496)	0	0	400
2023/05/17	2030	01/02/2024	9.89	Call	Bond Future	779.6000	0.7796	516.2500	0.5163	(33.780)	0	0	500
2023/05/17	2030	02/05/2024	12.38	Call	Bond Future	5,808.4000	5.8084	4,858.0500	4.8581	(16.362)	0	0	0
2023/05/17	2030	02/05/2024	12.38	Put	Bond Future	1,249.7600	1.2498	1,626.1000	1.6261	30.113	0	0	1,080
2023/05/17	2030	02/05/2024	10.82	Call	Bond Future	2,100.1400	2.1001	1,562.7000	1.5627	(25.591)	0	0	1,080
2023/05/17	2030	02/05/2024	10.82	Put	Bond Future	3,337.5400	3.3375	4,126.7900	4.1268	23.648	0	0	0
2023/05/17	2030	02/05/2024	9.66	Call	Bond Future	703.4700	0.7035	471.2600	0.4713	(33.009)	0	0	1,000
2023/05/17	2030	02/05/2024	9.66	Put	Bond Future	6,583.2100	6.5832	7,677.6900	7.6777	16.625	0	0	0
2023/05/17	2030	02/05/2024	9.81	Call	Bond Future	817.7000	0.8177	554.5200	0.5545	(32.185)	0	0	0
2023/05/17	2030	02/05/2024	9.81	Put	Bond Future	6,080.3200	6.0803	7,143.8300	7.1438	17.491	0	0	0
2023/05/17	2030	02/05/2024	9.82	Call	Bond Future	825.8500	0.8258	560.5100	0.5605	(32.129)	0	0	0
2023/05/17	2030	02/05/2024	9.82	Put	Bond Future	6,047.5100	6.0475	7,108.8600	7.1089	17.550	0	0	0
2023/05/17	2030	02/05/2024			Bond Future	11.1421	89.0495	11.4938	87.7228	3.157	0.0000	0.0000	0
2023/05/17	2030	02/05/2024	11.94	Call	Bond Future	4,620.6600	4.6207	3,766.6500	3.7667	(18.482)	0	0	0
2023/05/17	2030	02/05/2024	11.94	Put	Bond Future	1,647.2600	1.6473	2,119.9400	2.1199	28.695	0	0	1,000
2023/05/17	2030	02/05/2024	9.83	Call	Bond Future	833.8000	0.8338	566.3300	0.5663	(32.078)	0	0	0
2023/05/17	2030	02/05/2024	9.83	Put	Bond Future	6,014.5200	6.0145	7,073.7400	7.0737	17.611	0	0	0
2023/05/17	2030	02/05/2024	10.16	Call	Bond Future	1,139.9800	1.1400	795.0400	0.7950	(30.258)	0	0	1,000
2023/05/17	2030	02/05/2024	10.16	Put	Bond Future	4,982.3400	4.9823	5,964.0900	5.9641	19.705	0	0	0
2023/05/17	2030	01/08/2024	10.38	Call	Bond Future	1,451.4300	1.4514	1,049.2200	1.0492	(27.711)	0	0	0
2023/05/17	2030	01/08/2024	10.38	Put	Bond Future	4,892.1000	4.8921	5,843.4200	5.8434	19.446	0	0	0
2023/05/17	2030	01/08/2024	10.37	Call	Bond Future	1,440.2300	1.4402	1,040.4600	1.0405	(27.757)	0	0	0
2023/05/17	2030	01/08/2024	10.37	Put	Bond Future	4,919.3900	4.9194	5,873.1500	5.8732	19.388	0	0	0
2023/05/17	2030	01/08/2024			Bond Future	11.2958	86.9216	11.6685	85.5680	3.300	0.0000	0.0000	0
2023/05/17	2030	01/08/2024	10.39	Call	Bond Future	1,462.6900	1.4627	1,058.0400	1.0580	(27.665)	0	0	0
2023/05/17	2030	01/08/2024	10.39	Put	Bond Future	4,864.8800	4.8649	5,813.7600	5.8138	19.505	0	0	0
2023/05/17	2032	03/08/2023	9.60	Call	Bond Future	7.1200	0.0071	2.0600	0.0021	(71.067)	0	0	1,500
2023/05/17	2032	03/08/2023	9.60	Put	Bond Future	9,842.9400	9.8429	11,132.9800	11.1330	13.106	0	0	0
2023/05/17	2032	03/08/2023	10.30	Call	Bond Future	81.8400	0.0818	31.4200	0.0314	(61.608)	0	0	7,500
2023/05/17	2032	03/08/2023	10.30	Put	Bond Future	6,176.7600	6.1768	7,421.4400	7.4214	20.151	0	0	0

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2023/05/17	2032	03/08/2023	11.77	Call	Bond Future	2,231.1900	2.2312	1,498.6500	1.4987	(32.832)	0	0	0
2023/05/17	2032	03/08/2023	11.77	Put	Bond Future	1,093.7600	1.0938	1,656.3200	1.6563	51.434	0	0	0
2023/05/17	2032	03/08/2023	11.90	Call	Bond Future	2,638.4000	2.6384	1,831.9500	1.8319	(30.566)	0	0	5,000
2023/05/17	2032	03/08/2023	11.90	Put	Bond Future	899.4300	0.8994	1,388.0800	1.3881	54.329	0	0	0
2023/05/17	2032	03/08/2023	11.55	Call	Bond Future	1,611.4800	1.6115	1,014.3500	1.0144	(37.055)	0	0	0
2023/05/17	2032	03/08/2023	11.55	Put	Bond Future	1,505.6200	1.5056	2,203.5900	2.2036	46.358	0	0	7,500
2023/05/17	2032	03/08/2023			Bond Future	11.5276	85.2641	11.8039	83.9690	2.397	0.0000	0.0000	118,243
2023/05/17	2032	03/08/2023	11.45	Call	Bond Future	1,363.3800	1.3634	830.1300	0.8301	(39.112)	0	0	0
2023/05/17	2032	03/08/2023	11.45	Put	Bond Future	1,732.1400	1.7321	2,493.9900	2.4940	43.983	0	0	7,500
2023/05/17	2032	03/08/2023	11.75	Call	Bond Future	2,170.9600	2.1710	1,450.2600	1.4503	(33.197)	0	0	0
2023/05/17	2032	03/08/2023	11.75	Put	Bond Future	1,126.6000	1.1266	1,701.0000	1.7010	50.985	0	0	0
2023/05/17	2032	03/08/2023	11.76	Call	Bond Future	2,200.9800	2.2010	1,474.3500	1.4744	(33.014)	0	0	0
2023/05/17	2032	03/08/2023	11.76	Put	Bond Future	1,110.0700	1.1101	1,678.5400	1.6785	51.210	0	0	0
2023/05/17	2032	02/11/2023	11.24	Call	Bond Future	1,540.1100	1.5401	1,075.8500	1.0758	(30.145)	0	0	0
2023/05/17	2032	02/11/2023	11.24	Put	Bond Future	3,428.0500	3.4281	4,287.7700	4.2878	25.079	0	0	0
2023/05/17	2032	02/11/2023	11.90	Call	Bond Future	3,102.9300	3.1029	2,369.5500	2.3696	(23.635)	0	0	0
2023/05/17	2032	02/11/2023	11.90	Put	Bond Future	1,919.2900	1.9193	2,509.8900	2.5099	30.772	0	0	0
2023/05/17	2032	02/11/2023	11.09	Put	Bond Future	3,885.5400	3.8855	4,804.6500	4.8046	23.655	0	0	0
2023/05/17	2032	02/11/2023	10.59	Call	Bond Future	642.0800	0.6421	407.0400	0.4070	(36.606)	0	0	500
2023/05/17	2032	02/11/2023	10.59	Put	Bond Future	5,706.0600	5.7061	6,795.0000	6.7950	19.084	0	0	0
2023/05/17	2032	02/11/2023			Bond Future	11.6418	82.9694	11.9309	81.6454	2.483	0.0000	0.0000	64,682
2023/05/17	2032	02/11/2023	12.26	Call	Bond Future	4,175.8500	4.1758	3,312.9600	3.3130	(20.664)	0	0	0
2023/05/17	2032	02/11/2023	12.26	Put	Bond Future	1,378.9500	1.3790	1,840.0400	1.8400	33.438	0	0	500
2023/05/17	2032	02/11/2023	11.09	Call	Bond Future	1,278.2700	1.2783	873.4000	0.8734	(31.673)	0	0	500
2023/05/17	2032	02/11/2023	11.22	Call	Bond Future	1,503.2700	1.5033	1,047.0700	1.0471	(30.347)	0	0	0
2023/05/17	2032	02/11/2023	11.22	Put	Bond Future	3,486.6600	3.4867	4,354.4400	4.3544	24.889	0	0	0
2023/05/17	2032	02/11/2023	11.23	Call	Bond Future	1,521.6200	1.5216	1,061.4000	1.0614	(30.245)	0	0	0
2023/05/17	2032	02/11/2023	11.23	Put	Bond Future	3,457.2700	3.4573	4,321.0300	4.3210	24.984	0	0	0
2023/05/17	2032	01/02/2024	12.50	Call	Bond Future	4,969.1000	4.9691	4,082.2300	4.0822	(17.848)	0	0	0
2023/05/17	2032	01/02/2024	12.73	Call	Bond Future	5,687.9100	5.6879	4,741.8900	4.7419	(16.632)	0	0	0
2023/05/17	2032	01/02/2024	12.73	Put	Bond Future	1,424.6300	1.4246	1,832.3800	1.8324	28.621	0	0	500
2023/05/17	2032	01/02/2024	11.83	Call	Bond Future	3,090.4900	3.0905	2,409.6200	2.4096	(22.031)	0	0	0
2023/05/17	2032	01/02/2024	11.83	Put	Bond Future	2,747.5600	2.7476	3,420.4600	3.4205	24.491	0	0	0
2023/05/17	2032	01/02/2024	11.84	Call	Bond Future	3,115.9400	3.1159	2,431.7000	2.4317	(21.959)	0	0	0
2023/05/17	2032	01/02/2024	11.84	Put	Bond Future	2,728.0400	2.7280	3,397.5700	3.3976	24.543	0	0	0
2023/05/17	2032	01/02/2024	10.78	Call	Bond Future	1,141.8200	1.1418	806.4400	0.8064	(29.372)	0	0	200
2023/05/17	2032	01/02/2024	11.09	Call	Bond Future	1,561.1300	1.5611	1,133.1500	1.1331	(27.415)	0	0	500
2023/05/17	2032	01/02/2024	11.09	Put	Bond Future	4,637.9700	4.6380	5,563.7600	5.5638	19.961	0	0	0
2023/05/17	2032	01/02/2024	11.75	Call	Bond Future	2,892.1800	2.8922	2,238.5200	2.2385	(22.601)	0	0	0
2023/05/17	2032	01/02/2024	11.75	Put	Bond Future	2,910.1800	2.9102	3,610.2900	3.6103	24.057	0	0	200
2023/05/17	2032	01/02/2024	10.01	Call	Bond Future	486.2200	0.4862	322.1600	0.3222	(33.742)	0	0	1,200
2023/05/17	2032	01/02/2024	10.01	Put	Bond Future	8,896.5200	8.8965	10,086.2300	10.0862	13.373	0	0	0
2023/05/17	2032	01/02/2024	10.59	Call	Bond Future	937.8000	0.9378	652.1400	0.6521	(30.461)	0	0	500
2023/05/17	2032	01/02/2024			Bond Future	11.7540	84.8275	12.0565	83.4737	2.574	0.0000	0.0000	0
2023/05/17	2032	01/02/2024	12.50	Put	Bond Future	1,683.6900	1.6837	2,150.5900	2.1506	27.731	0	0	200
2023/05/17	2032	01/02/2024	12.62	Call	Bond Future	5,340.8100	5.3408	4,422.3000	4.4223	(17.198)	0	0	0
2023/05/17	2032	01/02/2024	12.62	Put	Bond Future	1,543.1900	1.5432	1,978.4500	1.9784	28.205	0	0	1,200
2023/05/17	2032	01/02/2024	11.85	Call	Bond Future	3,141.2100	3.1412	2,453.5900	2.4536	(21.890)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/17	2032	01/02/2024	11.85	Put	Bond Future	2,708.3700	2.7084	3,374.5200	3.3745	24.596	0	0	0
2023/05/17	2032	01/02/2024	10.78	Put	Bond Future	5,706.7800	5.7068	6,725.1700	6.7252	17.845	0	0	0
2023/05/17	2032	01/02/2024	10.59	Put	Bond Future	6,431.5900	6.4316	7,499.7000	7.4997	16.607	0	0	0
2023/05/17	2032	01/02/2024	10.76	Call	Bond Future	1,118.7600	1.1188	788.8500	0.7889	(29.489)	0	0	1,200
2023/05/17	2032	01/02/2024	10.76	Put	Bond Future	5,780.8800	5.7809	6,804.7400	6.8047	17.711	0	0	0
2023/05/17	2032	02/05/2024	12.90	Call	Bond Future	5,981.9000	5.9819	5,022.4500	5.0225	(16.039)	0	0	0
2023/05/17	2032	02/05/2024	13.18	Call	Bond Future	6,858.5700	6.8586	5,839.3400	5.8393	(14.861)	0	0	0
2023/05/17	2032	02/05/2024	13.18	Put	Bond Future	1,327.3900	1.3274	1,692.5500	1.6925	27.510	0	0	500
2023/05/17	2032	02/05/2024	10.86	Call	Bond Future	1,256.9100	1.2569	900.6900	0.9007	(28.341)	0	0	1,000
2023/05/17	2032	02/05/2024	10.86	Put	Bond Future	5,877.0600	5.8771	6,905.2300	6.9052	17.495	0	0	0
2023/05/17	2032	02/05/2024	10.56	Call	Bond Future	939.1600	0.9392	657.9400	0.6579	(29.944)	0	0	0
2023/05/17	2032	02/05/2024	10.56	Put	Bond Future	6,997.7000	6.9977	8,100.8700	8.1009	15.765	0	0	0
2023/05/17	2032	02/05/2024	10.65	Call	Bond Future	1,027.1000	1.0271	724.4700	0.7245	(29.465)	0	0	1,550
2023/05/17	2032	02/05/2024	10.65	Put	Bond Future	6,650.8900	6.6509	7,732.6500	7.7326	16.265	0	0	0
2023/05/17	2032	02/05/2024	10.36	Call	Bond Future	764.3800	0.7644	527.3200	0.5273	(31.013)	0	0	1,000
2023/05/17	2032	02/05/2024	10.36	Put	Bond Future	7,799.0600	7.7991	8,946.3900	8.9464	14.711	0	0	0
2023/05/17	2032	02/05/2024			Bond Future	11.8692	82.5870	12.1862	81.2026	2.670	0.0000	0.0000	0
2023/05/17	2032	02/05/2024	12.90	Put	Bond Future	1,590.0100	1.5900	2,014.9500	2.0150	26.726	0	0	1,000
2023/05/17	2032	02/05/2024	13.35	Call	Bond Future	7,402.6800	7.4027	6,350.9000	6.3509	(14.208)	0	0	0
2023/05/17	2032	02/05/2024	13.35	Put	Bond Future	1,190.5600	1.1906	1,523.1700	1.5232	27.937	0	0	1,550
2023/05/17	2032	02/05/2024	11.09	Call	Bond Future	1,566.8400	1.5668	1,144.6600	1.1447	(26.945)	0	0	500
2023/05/17	2032	02/05/2024	11.09	Put	Bond Future	5,104.8000	5.1048	6,067.0100	6.0670	18.849	0	0	0
2023/05/17	2032	02/05/2024	11.35	Call	Bond Future	2,006.5200	2.0065	1,502.1100	1.5021	(25.139)	0	0	1,550
2023/05/17	2032	02/05/2024	11.35	Put	Bond Future	4,342.2200	4.3422	5,222.2000	5.2222	20.266	0	0	0
2023/05/17	2032	02/05/2024	10.59	Call	Bond Future	967.6400	0.9676	679.4100	0.6794	(29.787)	0	0	500
2023/05/17	2032	02/05/2024	10.59	Put	Bond Future	6,880.9500	6.8810	7,977.1100	7.9771	15.930	0	0	0
2023/05/17	2032	02/05/2024	10.54	Call	Bond Future	920.2100	0.9202	643.6500	0.6436	(30.054)	0	0	0
2023/05/17	2032	02/05/2024	10.54	Put	Bond Future	7,075.7400	7.0757	8,183.5700	8.1836	15.657	0	0	0
2023/05/17	2032	02/05/2024	10.55	Call	Bond Future	929.6500	0.9297	650.7600	0.6508	(29.999)	0	0	0
2023/05/17	2032	02/05/2024	10.55	Put	Bond Future	7,036.6600	7.0367	8,142.1600	8.1422	15.711	0	0	0
2023/05/17	2032	01/08/2024	11.15	Call	Bond Future	1,779.7200	1.7797	1,338.1900	1.3382	(24.809)	0	0	0
2023/05/17	2032	01/08/2024	11.15	Put	Bond Future	5,646.8900	5.6469	6,617.8500	6.6178	17.195	0	0	0
2023/05/17	2032	01/08/2024			Bond Future	12.0226	84.3258	12.3548	82.9133	2.763	0.0000	0.0000	0
2023/05/17	2032	01/08/2024	11.13	Call	Bond Future	1,752.9400	1.7529	1,316.5800	1.3166	(24.893)	0	0	0
2023/05/17	2032	01/08/2024	11.13	Put	Bond Future	5,711.5000	5.7115	6,687.6300	6.6876	17.091	0	0	0
2023/05/17	2032	01/08/2024	11.14	Call	Bond Future	1,766.1200	1.7661	1,327.2000	1.3272	(24.852)	0	0	0
2023/05/17	2032	01/08/2024	11.14	Put	Bond Future	5,678.9700	5.6790	6,652.5400	6.6525	17.143	0	0	0
2023/05/17	2033	03/08/2023			Bond Future	116.2818	116.2818	116.3303	116.3303	0.042	0.0000	0.0000	7,455
2023/05/17	2033	02/11/2023			Bond Future	117.4181	117.4181	117.4668	117.4668	0.042	0.0000	0.0000	0
2023/05/17	2033	01/02/2024			Bond Future	120.0741	120.0741	120.1238	120.1238	0.041	0.0000	0.0000	0
2023/05/17	2033	02/05/2024			Bond Future	121.3416	121.3416	121.3925	121.3925	0.042	0.0000	0.0000	0
2023/05/17	2033	01/08/2024			Bond Future	123.9320	123.9320	123.9856	123.9856	0.043	0.0000	0.0000	0
2023/05/17	2037	03/08/2023	12.12	Call	Bond Future	1,355.5400	1.3555	909.0500	0.9091	(32.938)	0	0	0
2023/05/17	2037	03/08/2023	12.12	Put	Bond Future	2,354.9000	2.3549	3,072.2700	3.0723	30.463	0	0	0
2023/05/17	2037	03/08/2023	12.13	Call	Bond Future	1,379.4400	1.3794	927.5000	0.9275	(32.763)	0	0	0
2023/05/17	2037	03/08/2023	12.13	Put	Bond Future	2,325.0300	2.3250	3,036.9500	3.0369	30.620	0	0	0

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2023/05/17	2037	03/08/2023			Bond Future	12.3076	75.4277	12.5308	74.2638	1.813	0.0000	0.0000	132,413
2023/05/17	2037	03/08/2023	10.30	Call	Bond Future	6.7500	0.0068	2.5000	0.0025	(62.963)	0	0	1,800
2023/05/17	2037	03/08/2023	10.30	Put	Bond Future	11,797.4400	11.7974	12,957.0500	12.9570	9.829	0	0	0
2023/05/17	2037	03/08/2023	11.00	Call	Bond Future	87.4100	0.0874	41.4100	0.0414	(52.626)	0	0	1,800
2023/05/17	2037	03/08/2023	11.00	Put	Bond Future	7,479.6900	7.4797	8,597.5500	8.5975	14.945	0	0	0
2023/05/17	2037	03/08/2023	12.14	Call	Bond Future	1,403.4400	1.4034	946.0500	0.9461	(32.591)	0	0	0
2023/05/17	2037	03/08/2023	12.14	Put	Bond Future	2,295.3200	2.2953	3,001.7900	3.0018	30.779	0	0	0
2023/05/17	2037	02/11/2023	11.56	Put	Bond Future	5,612.2900	5.6123	6,531.8100	6.5318	16.384	0	0	0
2023/05/17	2037	02/11/2023	11.57	Call	Bond Future	936.8700	0.9369	663.3500	0.6633	(29.195)	0	0	0
2023/05/17	2037	02/11/2023	11.55	Put	Bond Future	5,654.6500	5.6547	6,577.4200	6.5774	16.319	0	0	0
2023/05/17	2037	02/11/2023			Bond Future	12.4241	77.0805	12.6560	75.8907	1.867	0.0000	0.0000	0
2023/05/17	2037	02/11/2023	11.56	Call	Bond Future	922.3200	0.9223	652.0600	0.6521	(29.302)	0	0	0
2023/05/17	2037	02/11/2023	11.57	Put	Bond Future	5,570.1300	5.5701	6,486.3900	6.4864	16.450	0	0	0
2023/05/17	2037	02/11/2023	11.55	Call	Bond Future	907.9100	0.9079	640.9000	0.6409	(29.409)	0	0	0
2023/05/17	2037	01/02/2024	12.33	Call	Bond Future	2,776.1200	2.7761	2,235.1900	2.2352	(19.485)	0	0	0
2023/05/17	2037	01/02/2024	12.33	Put	Bond Future	3,869.5600	3.8696	4,545.2700	4.5453	17.462	0	0	0
2023/05/17	2037	01/02/2024			Bond Future	12.5420	74.5504	12.7834	73.3337	1.925	0.0000	0.0000	0
2023/05/17	2037	01/02/2024	12.32	Call	Bond Future	2,751.2300	2.7512	2,213.4200	2.2134	(19.548)	0	0	0
2023/05/17	2037	01/02/2024	12.32	Put	Bond Future	3,896.8200	3.8968	4,575.6500	4.5756	17.420	0	0	0
2023/05/17	2037	01/02/2024	12.31	Call	Bond Future	2,726.4500	2.7264	2,191.7700	2.1918	(19.611)	0	0	0
2023/05/17	2037	01/02/2024	12.31	Put	Bond Future	3,924.2400	3.9242	4,606.2000	4.6062	17.378	0	0	0
2023/05/17	2037	02/05/2024	11.44	Call	Bond Future	1,425.9000	1.4259	1,114.9900	1.1150	(21.804)	0	0	0
2023/05/17	2037	02/05/2024	11.44	Put	Bond Future	7,955.6100	7.9556	8,888.7900	8.8888	11.730	0	0	0
2023/05/17	2037	02/05/2024	11.45	Call	Bond Future	1,438.7400	1.4387	1,125.6200	1.1256	(21.763)	0	0	0
2023/05/17	2037	02/05/2024	11.43	Put	Bond Future	7,999.6000	7.9996	8,934.9800	8.9350	11.693	0	0	0
2023/05/17	2037	02/05/2024			Bond Future	12.6634	76.2398	12.9144	74.9958	1.982	0.0000	0.0000	0
2023/05/17	2037	02/05/2024	11.45	Put	Bond Future	7,911.7500	7.9117	8,842.7200	8.8427	11.767	0	0	0
2023/05/17	2037	02/05/2024	11.43	Call	Bond Future	1,413.1400	1.4131	1,104.4300	1.1044	(21.846)	0	0	0
2023/05/17	2037	01/08/2024	12.10	Call	Bond Future	2,481.6300	2.4816	2,019.8000	2.0198	(18.610)	0	0	0
2023/05/17	2037	01/08/2024	12.10	Put	Bond Future	6,138.2200	6.1382	6,945.7400	6.9457	13.156	0	0	0
2023/05/17	2037	01/08/2024	12.09	Call	Bond Future	2,462.1600	2.4622	2,002.8700	2.0029	(18.654)	0	0	0
2023/05/17	2037	01/08/2024	12.09	Put	Bond Future	6,171.5200	6.1715	6,981.5800	6.9816	13.126	0	0	0
2023/05/17	2037	01/08/2024			Bond Future	12.8181	73.5901	13.0797	72.3208	2.041	0.0000	0.0000	0
2023/05/17	2037	01/08/2024	12.11	Call	Bond Future	2,501.1800	2.5012	2,036.8200	2.0368	(18.566)	0	0	0
2023/05/17	2037	01/08/2024	12.11	Put	Bond Future	6,105.0500	6.1050	6,910.0400	6.9100	13.186	0	0	0
2023/05/17	2038	03/08/2023			Bond Future	125.2819	125.2819	124.3725	124.3725	(0.726)	0.0000	0.0000	3,369
2023/05/17	2038	02/11/2023			Bond Future	128.0564	128.0564	127.1262	127.1262	(0.726)	0.0000	0.0000	1,343
2023/05/17	2038	01/02/2024			Bond Future	128.9109	128.9109	127.9594	127.9594	(0.738)	0.0000	0.0000	0
2023/05/17	2038	02/05/2024			Bond Future	131.8610	131.8610	130.8880	130.8880	(0.738)	0.0000	0.0000	0
2023/05/17	2038	01/08/2024			Bond Future	132.5780	132.5780	131.5856	131.5856	(0.749)	0.0000	0.0000	0
2023/05/17	2040	03/08/2023	12.23	Call	Bond Future	1,403.9400	1.4039	935.2200	0.9352	(33.386)	0	0	0
2023/05/17	2040	03/08/2023	12.23	Put	Bond Future	2,515.6700	2.5157	3,284.3200	3.2843	30.554	0	0	0
2023/05/17	2040	03/08/2023			Bond Future	12.4257	76.4027	12.6489	75.1653	1.796	0.0000	0.0000	133,421
2023/05/17	2040	03/08/2023	12.21	Call	Bond Future	1,355.3000	1.3553	898.1700	0.8982	(33.729)	0	0	0
2023/05/17	2040	03/08/2023	12.21	Put	Bond Future	2,582.0900	2.5821	3,362.3300	3.3623	30.217	0	0	0
2023/05/17	2040	03/08/2023	12.22	Call	Bond Future	1,379.4900	1.3795	916.5800	0.9166	(33.557)	0	0	0

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2023/05/17	2040	03/08/2023	12.22	Put	Bond Future	2,548.7200	2.5487	3,323.1800	3.3232	30.386	0	0	0
2023/05/17	2040	02/11/2023	11.58	Call	Bond Future	855.4200	0.8554	598.0700	0.5981	(30.085)	0	0	0
2023/05/17	2040	02/11/2023	11.58	Put	Bond Future	6,472.5400	6.4725	7,480.1400	7.4801	15.567	0	0	0
2023/05/17	2040	02/11/2023	11.59	Call	Bond Future	867.9000	0.8679	607.5100	0.6075	(30.002)	0	0	0
2023/05/17	2040	02/11/2023	11.60	Put	Bond Future	6,374.0900	6.3741	7,375.6000	7.3756	15.712	0	0	0
2023/05/17	2040	02/11/2023			Bond Future	12.5402	78.0770	12.7720	76.8120	1.849	0.0000	0.0000	104
2023/05/17	2040	02/11/2023	11.59	Put	Bond Future	6,423.2100	6.4232	7,427.7700	7.4278	15.640	0	0	0
2023/05/17	2040	02/11/2023	11.60	Call	Bond Future	880.5100	0.8805	617.0700	0.6171	(29.919)	0	0	0
2023/05/17	2040	01/02/2024	12.33	Call	Bond Future	2,655.5100	2.6555	2,117.5000	2.1175	(20.260)	0	0	0
2023/05/17	2040	01/02/2024	12.33	Put	Bond Future	4,463.1600	4.4632	5,218.5900	5.2186	16.926	0	0	0
2023/05/17	2040	01/02/2024	12.34	Call	Bond Future	2,679.9200	2.6799	2,138.5900	2.1386	(20.199)	0	0	0
2023/05/17	2040	01/02/2024	12.34	Put	Bond Future	4,431.1400	4.4311	5,183.2500	5.1833	16.973	0	0	0
2023/05/17	2040	01/02/2024			Bond Future	12.6562	75.3188	12.8972	74.0254	1.905	0.0000	0.0000	18
2023/05/17	2040	01/02/2024	12.35	Call	Bond Future	2,704.7100	2.7047	2,160.0500	2.1600	(20.137)	0	0	0
2023/05/17	2040	01/02/2024	12.35	Put	Bond Future	4,399.5600	4.3996	5,148.3400	5.1483	17.019	0	0	0
2023/05/17	2040	02/05/2024	11.60	Call	Bond Future	1,535.9800	1.5360	1,198.8500	1.1989	(21.949)	0	0	0
2023/05/17	2040	02/05/2024	11.61	Call	Bond Future	1,550.0700	1.5501	1,210.5000	1.2105	(21.907)	0	0	0
2023/05/17	2040	02/05/2024	11.62	Put	Bond Future	8,171.3900	8.1714	9,152.0200	9.1520	12.001	0	0	0
2023/05/17	2040	02/05/2024			Bond Future	12.7748	77.0256	13.0254	75.7030	1.961	0.0000	0.0000	0
2023/05/17	2040	02/05/2024	11.60	Put	Bond Future	8,265.4100	8.2654	9,250.9300	9.2509	11.923	0	0	0
2023/05/17	2040	02/05/2024	11.61	Put	Bond Future	8,218.3100	8.2183	9,201.3900	9.2014	11.962	0	0	0
2023/05/17	2040	02/05/2024	11.62	Call	Bond Future	1,564.2600	1.5643	1,222.2400	1.2222	(21.865)	0	0	0
2023/05/17	2040	01/08/2024	12.34	Call	Bond Future	2,869.1900	2.8692	2,344.0700	2.3441	(18.302)	0	0	0
2023/05/17	2040	01/08/2024	12.34	Put	Bond Future	6,042.0900	6.0421	6,866.5100	6.8665	13.645	0	0	0
2023/05/17	2040	01/08/2024			Bond Future	12.9250	74.1418	13.1859	72.7923	2.018	0.0000	0.0000	0
2023/05/17	2040	01/08/2024	12.32	Call	Bond Future	2,824.9400	2.8249	2,305.3600	2.3054	(18.393)	0	0	0
2023/05/17	2040	01/08/2024	12.32	Put	Bond Future	6,110.0300	6.1100	6,939.9900	6.9400	13.584	0	0	0
2023/05/17	2040	01/08/2024	12.33	Call	Bond Future	2,847.0200	2.8470	2,324.6700	2.3247	(18.347)	0	0	0
2023/05/17	2040	01/08/2024	12.33	Put	Bond Future	6,075.9800	6.0760	6,903.1700	6.9032	13.614	0	0	0
2023/05/17	2044	03/08/2023	12.00	Call	Bond Future	833.3200	0.8333	522.4000	0.5224	(37.311)	0	0	0
2023/05/17	2044	03/08/2023	12.00	Put	Bond Future	3,603.9400	3.6039	4,504.0800	4.5041	24.977	0	0	4,754
2023/05/17	2044	03/08/2023	12.15	Call	Bond Future	1,128.0700	1.1281	737.6000	0.7376	(34.614)	0	0	0
2023/05/17	2044	03/08/2023	12.15	Put	Bond Future	3,007.7200	3.0077	3,828.3100	3.8283	27.283	0	0	0
2023/05/17	2044	03/08/2023	12.16	Call	Bond Future	1,149.6200	1.1496	753.6700	0.7537	(34.442)	0	0	0
2023/05/17	2044	03/08/2023	12.16	Put	Bond Future	2,970.5000	2.9705	3,785.6100	3.7856	27.440	0	0	0
2023/05/17	2044	03/08/2023			Bond Future	12.4766	72.8214	12.6946	71.6103	1.748	0.0000	0.0000	85,498
2023/05/17	2044	03/08/2023	11.75	Call	Bond Future	462.6600	0.4627	267.7100	0.2677	(42.137)	0	0	4,553
2023/05/17	2044	03/08/2023	11.75	Put	Bond Future	4,758.3900	4.7584	5,774.5000	5.7745	21.354	0	0	3,076
2023/05/17	2044	03/08/2023	12.17	Call	Bond Future	1,171.5500	1.1716	770.0900	0.7701	(34.267)	0	0	0
2023/05/17	2044	03/08/2023	12.17	Put	Bond Future	2,933.7400	2.9337	3,743.3400	3.7433	27.596	0	0	0
2023/05/17	2044	03/08/2023	12.50	Call	Bond Future	2,041.7600	2.0418	1,454.0500	1.4541	(28.784)	0	0	0
2023/05/17	2044	03/08/2023	12.50	Put	Bond Future	1,909.9800	1.9100	2,533.3300	2.5333	32.636	0	0	9,106
2023/05/17	2044	02/11/2023	11.57	Call	Bond Future	800.0400	0.8000	562.0300	0.5620	(29.750)	0	0	0
2023/05/17	2044	02/11/2023	11.57	Put	Bond Future	6,837.0200	6.8370	7,837.0700	7.8371	14.627	0	0	0
2023/05/17	2044	02/11/2023			Bond Future	12.5869	74.4172	12.8133	73.1791	1.799	0.0000	0.0000	0
2023/05/17	2044	02/11/2023	11.55	Call	Bond Future	776.5300	0.7765	544.2400	0.5442	(29.914)	0	0	0
2023/05/17	2044	02/11/2023	11.55	Put	Bond Future	6,940.6000	6.9406	7,946.3700	7.9464	14.491	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/17	2044	02/11/2023	11.56	Call	Bond Future	788.2200	0.7882	553.0800	0.5531	(29.832)	0	0	0
2023/05/17	2044	02/11/2023	11.56	Put	Bond Future	6,888.7000	6.8887	7,891.6200	7.8916	14.559	0	0	0
2023/05/17	2044	01/02/2024	12.29	Call	Bond Future	2,504.4500	2.5044	2,000.2800	2.0003	(20.131)	0	0	0
2023/05/17	2044	01/02/2024	12.29	Put	Bond Future	4,795.0400	4.7950	5,556.8000	5.5568	15.886	0	0	0
2023/05/17	2044	01/02/2024			Bond Future	12.6984	71.7022	12.9337	70.4363	1.853	0.0000	0.0000	0
2023/05/17	2044	01/02/2024	12.27	Call	Bond Future	2,457.0100	2.4570	1,959.3600	1.9594	(20.254)	0	0	0
2023/05/17	2044	01/02/2024	12.27	Put	Bond Future	4,862.9400	4.8629	5,631.2200	5.6312	15.799	0	0	0
2023/05/17	2044	01/02/2024	12.28	Call	Bond Future	2,480.5500	2.4806	1,979.6500	1.9797	(20.193)	0	0	0
2023/05/17	2044	01/02/2024	12.28	Put	Bond Future	4,828.7700	4.8288	5,593.8000	5.5938	15.843	0	0	0
2023/05/17	2044	02/05/2024	11.67	Call	Bond Future	1,611.1300	1.6111	1,269.9100	1.2699	(21.179)	0	0	0
2023/05/17	2044	02/05/2024	11.67	Put	Bond Future	8,231.8900	8.2319	9,185.2600	9.1853	11.581	0	0	0
2023/05/17	2044	02/05/2024			Bond Future	12.8121	73.3271	13.0564	72.0326	1.907	0.0000	0.0000	0
2023/05/17	2044	02/05/2024	11.65	Call	Bond Future	1,582.0300	1.5820	1,245.6600	1.2457	(21.262)	0	0	0
2023/05/17	2044	02/05/2024	11.65	Put	Bond Future	8,327.7500	8.3277	9,285.9700	9.2860	11.506	0	0	0
2023/05/17	2044	02/05/2024	11.66	Call	Bond Future	1,596.5300	1.5965	1,257.7500	1.2578	(21.220)	0	0	0
2023/05/17	2044	02/05/2024	11.66	Put	Bond Future	8,279.7300	8.2797	9,235.5400	9.2355	11.544	0	0	0
2023/05/17	2044	01/08/2024	12.28	Call	Bond Future	2,729.7700	2.7298	2,235.2900	2.2353	(18.114)	0	0	0
2023/05/17	2044	01/08/2024	12.28	Put	Bond Future	6,451.3100	6.4513	7,277.7300	7.2777	12.810	0	0	0
2023/05/17	2044	01/08/2024	12.29	Call	Bond Future	2,751.0700	2.7511	2,253.9000	2.2539	(18.072)	0	0	0
2023/05/17	2044	01/08/2024	12.29	Put	Bond Future	6,415.1400	6.4151	7,238.8700	7.2389	12.840	0	0	0
2023/05/17	2044	01/08/2024			Bond Future	12.9555	70.4904	13.2098	69.1695	1.963	0.0000	0.0000	0
2023/05/17	2044	01/08/2024	12.30	Call	Bond Future	2,772.7500	2.7727	2,272.8800	2.2729	(18.028)	0	0	0
2023/05/17	2044	01/08/2024	12.30	Put	Bond Future	6,379.4100	6.3794	7,200.4400	7.2004	12.870	0	0	0
2023/05/17	2046	03/08/2023			Bond Future	111.0278	111.0278	111.0753	111.0753	0.043	0.0000	0.0000	12,981
2023/05/17	2046	02/11/2023			Bond Future	111.3717	111.3717	111.4198	111.4198	0.043	0.0000	0.0000	4,231
2023/05/17	2046	01/02/2024			Bond Future	113.8911	113.8911	113.9400	113.9400	0.043	0.0000	0.0000	0
2023/05/17	2046	02/05/2024			Bond Future	114.3221	114.3221	114.3722	114.3722	0.044	0.0000	0.0000	0
2023/05/17	2046	01/08/2024			Bond Future	116.7605	116.7605	116.8132	116.8132	0.045	0.0000	0.0000	0
2023/05/17	2050	03/08/2023			Bond Future	110.3250	110.3250	110.0852	110.0852	(0.217)	0.0000	0.0000	10,929
2023/05/17	2050	02/11/2023			Bond Future	112.7684	112.7684	112.5227	112.5227	(0.218)	0.0000	0.0000	3,146
2023/05/17	2050	01/02/2024			Bond Future	113.0455	113.0455	112.7939	112.7939	(0.223)	0.0000	0.0000	0
2023/05/17	2050	02/05/2024			Bond Future	115.6325	115.6325	115.3754	115.3754	(0.222)	0.0000	0.0000	0
2023/05/17	2050	01/08/2024			Bond Future	115.7641	115.7641	115.5030	115.5030	(0.226)	0.0000	0.0000	0
2023/05/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	AL37	03/08/2023			Index Future	873.0460	873.0460	862.7190	862.7190	(1.183)	0.0000	0.0000	0
2023/05/17	AL37	02/11/2023			Index Future	892.1660	892.1660	881.6110	881.6110	(1.183)	0.0000	0.0000	0
2023/05/17	AL37	01/02/2024			Index Future	912.1410	912.1410	901.3490	901.3490	(1.183)	0.0000	0.0000	0
2023/05/17	AL37	02/05/2024			Index Future	932.8190	932.8190	921.7820	921.7820	(1.183)	0.0000	0.0000	0
2023/05/17	AL37	01/08/2024			Index Future	952.5650	952.5650	941.2990	941.2990	(1.183)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/17	AL7T	03/08/2023			Index Future	990.4870	990.4870	975.8020	975.8020	(1.483)	0.0000	0.0000	0
2023/05/17	AL7T	02/11/2023			Index Future	1,012.1800	1,012.1800	997.1710	997.1710	(1.483)	0.0000	0.0000	0
2023/05/17	AL7T	01/02/2024			Index Future	1,034.8420	1,034.8420	1,019.4960	1,019.4960	(1.483)	0.0000	0.0000	0
2023/05/17	AL7T	02/05/2024			Index Future	1,058.3010	1,058.3010	1,042.6080	1,042.6080	(1.483)	0.0000	0.0000	0
2023/05/17	AL7T	01/08/2024			Index Future	1,080.7030	1,080.7030	1,064.6820	1,064.6820	(1.482)	0.0000	0.0000	0
2023/05/17	ALBI	03/08/2023			Index Future	870.4530	870.4530	858.0790	858.0790	(1.422)	0.0000	0.0000	101
2023/05/17	ALBI	02/11/2023			Index Future	889.5170	889.5170	876.8700	876.8700	(1.422)	0.0000	0.0000	0
2023/05/17	ALBI	01/02/2024			Index Future	909.4330	909.4330	896.5020	896.5020	(1.422)	0.0000	0.0000	0
2023/05/17	ALBI	02/05/2024			Index Future	930.0490	930.0490	916.8250	916.8250	(1.422)	0.0000	0.0000	0
2023/05/17	ALBI	01/08/2024			Index Future	949.7360	949.7360	936.2370	936.2370	(1.421)	0.0000	0.0000	0
2023/05/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C214	28/02/2041			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/17	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/17	ES33	03/08/2023			Bond Future	12.8124	73.3172	13.0405	72.3256	1.780	0.0000	0.0000	350
2023/05/17	ES33	02/11/2023			Bond Future	12.9642	71.1428	13.2023	70.1288	1.837	0.0000	0.0000	0
2023/05/17	ES33	01/02/2024			Bond Future	13.1199	72.7523	13.3687	71.7152	1.896	0.0000	0.0000	0
2023/05/17	ES33	02/05/2024			Bond Future	13.2763	70.6170	13.5362	69.5562	1.957	0.0000	0.0000	0
2023/05/17	ES33	01/08/2024			Bond Future	13.4683	72.1185	13.7399	71.0361	2.016	0.0000	0.0000	0
2023/05/17	ES42	03/08/2023			Bond Future	13.1932	70.0890	13.4109	69.0131	1.649	0.0000	0.0000	4,000
2023/05/17	ES42	02/11/2023			Bond Future	13.3352	67.3778	13.5619	66.2777	1.701	0.0000	0.0000	0
2023/05/17	ES42	01/02/2024			Bond Future	13.4732	68.9022	13.7092	67.7771	1.752	0.0000	0.0000	0
2023/05/17	ES42	02/05/2024			Bond Future	13.6170	66.2160	13.8629	65.0652	1.806	0.0000	0.0000	0
2023/05/17	ES42	01/08/2024			Bond Future	13.7872	67.6208	14.0435	66.4464	1.859	0.0000	0.0000	0
2023/05/17	GOVI	03/08/2023	837.21	Call	GOVI	206,810.0000	20.6810	84,280.0000	8.4280	(59.248)	0	0	0
2023/05/17	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	03/08/2023	837.22	Call	GOVI	206,710.0000	20.6710	84,180.0000	8.4180	(59.276)	0	0	0
2023/05/17	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	03/08/2023			GOVI	857.8910	857.8910	845.6380	845.6380	(1.428)	0.0000	0.0000	836
2023/05/17	GOVI	03/08/2023	837.23	Call	GOVI	206,610.0000	20.6610	84,080.0000	8.4080	(59.305)	0	0	0
2023/05/17	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	02/11/2023	885.81	Put	GOVI	91,310.0000	9.1310	216,530.0000	21.6530	137.137	0	0	0
2023/05/17	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	02/11/2023			GOVI	876.6790	876.6790	864.1570	864.1570	(1.428)	0.0000	0.0000	0
2023/05/17	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	02/11/2023	885.80	Put	GOVI	91,210.0000	9.1210	216,430.0000	21.6430	137.288	0	0	0
2023/05/17	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	02/11/2023	885.82	Put	GOVI	91,410.0000	9.1410	216,630.0000	21.6630	136.987	0	0	0
2023/05/17	GOVI	01/02/2024	880.00	Call	GOVI	163,070.0000	16.3070	35,040.0000	3.5040	(78.512)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/17	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	01/02/2024			GOVI	896.3070	896.3070	883.5040	883.5040	(1.428)	0.0000	0.0000	0
2023/05/17	GOVI	01/02/2024	879.98	Call	GOVI	163,270.0000	16.3270	35,240.0000	3.5240	(78.416)	0	0	0
2023/05/17	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	01/02/2024	879.99	Call	GOVI	163,170.0000	16.3170	35,140.0000	3.5140	(78.464)	0	0	0
2023/05/17	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	02/05/2024	950.97	Put	GOVI	343,440.0000	34.3440	474,370.0000	47.4370	38.123	0	0	0
2023/05/17	GOVI	02/05/2024	950.98	Put	GOVI	343,540.0000	34.3540	474,470.0000	47.4470	38.112	0	0	0
2023/05/17	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	02/05/2024			GOVI	916.6260	916.6260	903.5330	903.5330	(1.428)	0.0000	0.0000	0
2023/05/17	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	02/05/2024	950.99	Put	GOVI	343,640.0000	34.3640	474,570.0000	47.4570	38.101	0	0	0
2023/05/17	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	01/08/2024	943.39	Put	GOVI	73,610.0000	7.3610	207,270.0000	20.7270	181.579	0	0	0
2023/05/17	GOVI	01/08/2024			GOVI	936.0290	936.0290	922.6630	922.6630	(1.428)	0.0000	0.0000	0
2023/05/17	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	01/08/2024	943.37	Put	GOVI	73,410.0000	7.3410	207,070.0000	20.7070	182.073	0	0	0
2023/05/17	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/17	GOVI	01/08/2024	943.38	Put	GOVI	73,510.0000	7.3510	207,170.0000	20.7170	181.826	0	0	0
2023/05/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/17	IGOV	03/08/2023			Index Future	326.0850	326.0850	324.8630	324.8630	(0.375)	0.0000	0.0000	638
2023/05/17	IGOV	02/11/2023			Index Future	333.3050	333.3050	332.0550	332.0550	(0.375)	0.0000	0.0000	16
2023/05/17	IGOV	01/02/2024			Index Future	340.8440	340.8440	339.5660	339.5660	(0.375)	0.0000	0.0000	0
2023/05/17	IGOV	02/05/2024			Index Future	348.6450	348.6450	347.3380	347.3380	(0.375)	0.0000	0.0000	0
2023/05/17	IGOV	01/08/2024			Index Future	356.0990	356.0990	354.7650	354.7650	(0.375)	0.0000	0.0000	0
2023/05/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/17	JBAF	17/05/2023			Jibar Tradeable Future	8.0950	91.9050	8.0830	91.9170	(0.148)	0.0000	0.0000	0
2023/05/17	JBAF	21/06/2023			Jibar Tradeable Future	8.5250	91.4750	8.6050	91.3950	0.938	0.0000	0.0000	0
2023/05/17	JBAF	19/07/2023			Jibar Tradeable Future	8.6000	91.4000	8.7100	91.2900	1.279	0.0000	0.0000	0
2023/05/17	JBAF	16/08/2023			Jibar Tradeable Future	8.8100	91.1900	8.9500	91.0500	1.589	0.0000	0.0000	0
2023/05/17	JBAF	20/09/2023			Jibar Tradeable Future	8.8350	91.1650	9.0050	90.9950	1.924	0.0000	0.0000	0
2023/05/17	JBAF	18/10/2023			Jibar Tradeable Future	8.8900	91.1100	9.0600	90.9400	1.912	0.0000	0.0000	0
2023/05/17	JBAF	15/11/2023			Jibar Tradeable Future	8.8950	8.8950	8.8950	91.1050	0.000	0.0000	0.0000	0
2023/05/17	JBAF	20/12/2023			Jibar Tradeable Future	8.9000	91.1000	9.0800	90.9200	2.022	0.0000	0.0000	0
2023/05/17	JBAF	20/03/2024			Jibar Tradeable Future	8.8200	91.1800	9.0300	90.9700	2.381	0.0000	0.0000	0
2023/05/17	JBAF	19/06/2024			Jibar Tradeable Future	8.6100	91.3900	8.9500	91.0500	3.949	0.0000	0.0000	0
2023/05/17	JBAF	18/09/2024			Jibar Tradeable Future	8.5450	91.4550	8.7850	91.2150	2.809	0.0000	0.0000	0
2023/05/17	JBAF	18/12/2024			Jibar Tradeable Future	8.4000	91.6000	8.6200	91.3800	2.619	0.0000	0.0000	0
2023/05/17	JBAF	19/03/2025			Jibar Tradeable Future	8.3950	91.6050	8.6350	91.3650	2.859	0.0000	0.0000	0
2023/05/17	R035	03/08/2023	12.00	Call	Bond Future	1,814.9100	1.8149	1,264.5000	1.2645	(30.327)	0	0	0
2023/05/17	R035	03/08/2023	12.00	Put	Bond Future	1,808.5500	1.8085	2,431.4700	2.4315	34.443	0	0	0
2023/05/17	R035	03/08/2023			Bond Future	11.9988	84.6014	12.2224	83.4281	1.864	0.0000	0.0000	55,469
2023/05/17	R035	03/08/2023	11.75	Call	Bond Future	1,184.3900	1.1844	773.5300	0.7735	(34.690)	0	0	0
2023/05/17	R035	03/08/2023	11.75	Put	Bond Future	2,518.8400	2.5188	3,281.3100	3.2813	30.271	0	0	4,870
2023/05/17	R035	03/08/2023	11.98	Call	Bond Future	1,759.1900	1.7592	1,219.8900	1.2199	(30.656)	0	0	0
2023/05/17	R035	03/08/2023	11.98	Put	Bond Future	1,858.9400	1.8589	2,492.9700	2.4930	34.107	0	0	0
2023/05/17	R035	03/08/2023	11.99	Call	Bond Future	1,786.8600	1.7869	1,242.0100	1.2420	(30.492)	0	0	0
2023/05/17	R035	03/08/2023	11.99	Put	Bond Future	1,833.5300	1.8335	2,462.0100	2.4620	34.277	0	0	0
2023/05/17	R035	02/11/2023	12.85	Call	Bond Future	5,092.4800	5.0925	4,266.8400	4.2668	(16.213)	0	0	0
2023/05/17	R035	02/11/2023	12.85	Put	Bond Future	1,409.5800	1.4096	1,783.5100	1.7835	26.528	0	0	400
2023/05/17	R035	02/11/2023	11.41	Call	Bond Future	1,133.9900	1.1340	813.9000	0.8139	(28.227)	0	0	0
2023/05/17	R035	02/11/2023	11.41	Put	Bond Future	4,942.0100	4.9420	5,821.4900	5.8215	17.796	0	0	0
2023/05/17	R035	02/11/2023	11.42	Call	Bond Future	1,150.6300	1.1506	827.0400	0.8270	(28.123)	0	0	0
2023/05/17	R035	02/11/2023	11.42	Put	Bond Future	4,903.1400	4.9031	5,779.1200	5.7791	17.866	0	0	0
2023/05/17	R035	02/11/2023	11.12	Call	Bond Future	735.7000	0.7357	507.4300	0.5074	(31.028)	0	0	400
2023/05/17	R035	02/11/2023			Bond Future	12.1183	81.9450	12.3513	80.7455	1.923	0.0000	0.0000	104,851
2023/05/17	R035	02/11/2023	11.43	Call	Bond Future	1,167.4400	1.1674	840.3200	0.8403	(28.020)	0	0	0
2023/05/17	R035	02/11/2023	11.43	Put	Bond Future	4,864.4800	4.8645	5,736.9300	5.7369	17.935	0	0	0
2023/05/17	R035	02/11/2023	10.62	Call	Bond Future	327.1200	0.3271	211.6500	0.2116	(35.299)	0	0	400
2023/05/17	R035	02/11/2023	10.62	Put	Bond Future	8,688.0400	8.6880	9,772.1400	9.7721	12.478	0	0	0
2023/05/17	R035	02/11/2023	11.12	Put	Bond Future	6,176.3000	6.1763	7,147.6000	7.1476	15.726	0	0	0
2023/05/17	R035	01/02/2024	12.18	Put	Bond Future	3,424.9200	3.4249	4,063.3200	4.0633	18.640	0	0	0
2023/05/17	R035	01/02/2024	12.19	Call	Bond Future	3,144.6700	3.1447	2,553.3700	2.5534	(18.803)	0	0	0
2023/05/17	R035	01/02/2024	12.19	Put	Bond Future	3,400.4000	3.4004	4,035.6800	4.0357	18.683	0	0	0
2023/05/17	R035	01/02/2024	10.62	Call	Bond Future	588.1800	0.5882	421.6700	0.4217	(28.309)	0	0	400
2023/05/17	R035	01/02/2024	10.62	Put	Bond Future	9,493.8500	9.4938	10,553.9200	10.5539	11.166	0	0	0
2023/05/17	R035	01/02/2024	11.12	Put	Bond Future	7,088.6400	7.0886	8,042.1500	8.0422	13.451	0	0	0
2023/05/17	R035	01/02/2024			Bond Future	12.2400	83.7802	12.4830	82.5536	1.985	0.0000	0.0000	0
2023/05/17	R035	01/02/2024	13.46	Call	Bond Future	7,255.1700	7.2552	6,339.1900	6.3392	(12.625)	0	0	0
2023/05/17	R035	01/02/2024	13.46	Put	Bond Future	1,357.7500	1.3578	1,668.3500	1.6684	22.876	0	0	400
2023/05/17	R035	01/02/2024	12.18	Call	Bond Future	3,117.9000	3.1179	2,529.7200	2.5297	(18.865)	0	0	0
2023/05/17	R035	01/02/2024	12.20	Call	Bond Future	3,171.5400	3.1715	2,577.1200	2.5771	(18.742)	0	0	0
2023/05/17	R035	01/02/2024	12.20	Put	Bond Future	3,376.0400	3.3760	4,008.2000	4.0082	18.725	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/17	R035	01/02/2024	11.12	Call	Bond Future	1,073.2700	1.0733	800.2000	0.8002	(25.443)	0	0	400
2023/05/17	R035	02/05/2024	11.19	Call	Bond Future	1,387.4100	1.3874	1,073.6800	1.0737	(22.613)	0	0	0
2023/05/17	R035	02/05/2024	11.19	Put	Bond Future	7,534.6600	7.5347	8,475.2700	8.4753	12.484	0	0	0
2023/05/17	R035	02/05/2024	11.20	Call	Bond Future	1,400.2500	1.4003	1,084.2200	1.0842	(22.570)	0	0	0
2023/05/17	R035	02/05/2024	11.20	Put	Bond Future	7,491.9300	7.4919	8,430.2400	8.4302	12.524	0	0	0
2023/05/17	R035	02/05/2024			Bond Future	12.3543	81.1651	12.6074	79.9108	2.049	0.0000	0.0000	0
2023/05/17	R035	02/05/2024	11.21	Call	Bond Future	1,413.1800	1.4132	1,094.8500	1.0948	(22.526)	0	0	0
2023/05/17	R035	02/05/2024	11.21	Put	Bond Future	7,449.3500	7.4493	8,385.3600	8.3854	12.565	0	0	0
2023/05/17	R035	01/08/2024	11.81	Call	Bond Future	2,380.0000	2.3800	1,920.2600	1.9203	(19.317)	0	0	0
2023/05/17	R035	01/08/2024	11.79	Put	Bond Future	5,933.6200	5.9336	6,758.9000	6.7589	13.909	0	0	0
2023/05/17	R035	01/08/2024	11.80	Call	Bond Future	2,360.6600	2.3607	1,903.5500	1.9035	(19.364)	0	0	0
2023/05/17	R035	01/08/2024	11.80	Put	Bond Future	5,901.0500	5.9011	6,723.6900	6.7237	13.941	0	0	0
2023/05/17	R035	01/08/2024			Bond Future	12.5000	82.8745	12.7639	81.5947	2.111	0.0000	0.0000	0
2023/05/17	R035	01/08/2024	11.81	Put	Bond Future	5,868.2700	5.8683	6,688.2800	6.6883	13.974	0	0	0
2023/05/17	R035	01/08/2024	11.79	Call	Bond Future	2,341.0700	2.3411	1,886.6000	1.8866	(19.413)	0	0	0
2023/05/17	R186	03/08/2023	9.73	Put	Bond Future	604.9500	0.6049	1,112.0500	1.1120	83.825	0	0	0
2023/05/17	R186	03/08/2023	9.74	Call	Bond Future	1,396.7900	1.3968	782.3000	0.7823	(43.993)	0	0	0
2023/05/17	R186	03/08/2023	9.74	Put	Bond Future	595.0100	0.5950	1,096.8000	1.0968	84.333	0	0	0
2023/05/17	R186	03/08/2023			Bond Future	9.4605	104.2938	9.8504	103.1775	4.121	0.0000	0.0000	83,155
2023/05/17	R186	03/08/2023	9.73	Call	Bond Future	1,378.1800	1.3782	769.0000	0.7690	(44.202)	0	0	0
2023/05/17	R186	03/08/2023	9.75	Call	Bond Future	1,415.5200	1.4155	795.7400	0.7957	(43.785)	0	0	0
2023/05/17	R186	03/08/2023	9.75	Put	Bond Future	585.2000	0.5852	1,081.7000	1.0817	84.843	0	0	0
2023/05/17	R186	02/11/2023	9.40	Call	Bond Future	1,141.9600	1.1420	682.7600	0.6828	(40.212)	0	0	0
2023/05/17	R186	02/11/2023	9.40	Put	Bond Future	1,445.0300	1.4450	2,127.2300	2.1272	47.210	0	0	0
2023/05/17	R186	02/11/2023	9.15	Call	Bond Future	846.2100	0.8462	478.3700	0.4784	(43.469)	0	0	1,715
2023/05/17	R186	02/11/2023			Bond Future	9.5124	106.5787	9.9394	105.4373	4.489	0.0000	0.0000	13,739
2023/05/17	R186	02/11/2023	10.42	Call	Bond Future	2,929.0100	2.9290	2,121.9800	2.1220	(27.553)	0	0	0
2023/05/17	R186	02/11/2023	10.42	Put	Bond Future	522.0900	0.5221	856.4600	0.8565	64.045	0	0	1,715
2023/05/17	R186	02/11/2023	9.15	Put	Bond Future	1,827.5200	1.8275	2,601.0800	2.6011	42.328	0	0	0
2023/05/17	R186	02/11/2023	9.38	Call	Bond Future	1,115.7300	1.1157	664.0500	0.6641	(40.483)	0	0	0
2023/05/17	R186	02/11/2023	9.38	Put	Bond Future	1,472.8500	1.4728	2,162.5700	2.1626	46.829	0	0	0
2023/05/17	R186	02/11/2023	9.39	Call	Bond Future	1,128.8000	1.1288	673.3700	0.6734	(40.346)	0	0	0
2023/05/17	R186	02/11/2023	9.39	Put	Bond Future	1,458.8900	1.4589	2,144.8600	2.1449	47.020	0	0	0
2023/05/17	R186	01/02/2024	9.51	Call	Bond Future	1,406.8300	1.4068	899.9800	0.9000	(36.028)	0	0	0
2023/05/17	R186	01/02/2024	9.52	Put	Bond Future	1,503.7700	1.5038	2,160.8500	2.1609	43.696	0	0	0
2023/05/17	R186	01/02/2024	9.50	Call	Bond Future	1,393.4200	1.3934	889.8000	0.8898	(36.143)	0	0	0
2023/05/17	R186	01/02/2024			Bond Future	9.5532	103.6548	10.0237	102.4876	4.924	0.0000	0.0000	0
2023/05/17	R186	01/02/2024	9.51	Put	Bond Future	1,514.9700	1.5150	2,175.2900	2.1753	43.586	0	0	0
2023/05/17	R186	01/02/2024	9.52	Call	Bond Future	1,420.6500	1.4206	910.5600	0.9106	(35.905)	0	0	0
2023/05/17	R186	01/02/2024	9.50	Put	Bond Future	1,526.5900	1.5266	2,190.1400	2.1901	43.466	0	0	0
2023/05/17	R186	02/05/2024	8.01	Call	Bond Future	332.1700	0.3322	172.8800	0.1729	(47.954)	0	0	0
2023/05/17	R186	02/05/2024	8.01	Put	Bond Future	4,055.1900	4.0552	5,089.4200	5.0894	25.504	0	0	0
2023/05/17	R186	02/05/2024			Bond Future	9.5897	106.0040	10.1116	104.8105	5.443	0.0000	0.0000	0
2023/05/17	R186	02/05/2024	8.00	Call	Bond Future	328.3200	0.3283	170.6300	0.1706	(48.029)	0	0	0
2023/05/17	R186	02/05/2024	8.00	Put	Bond Future	4,075.4600	4.0755	5,111.2900	5.1113	25.416	0	0	0
2023/05/17	R186	02/05/2024	7.99	Call	Bond Future	324.5200	0.3245	168.4000	0.1684	(48.108)	0	0	0
2023/05/17	R186	02/05/2024	7.99	Put	Bond Future	4,095.7800	4.0958	5,133.1800	5.1332	25.329	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/17	R186	01/08/2024	8.69	Call	Bond Future	680.2800	0.6803	387.5800	0.3876	(43.026)	0	0	0
2023/05/17	R186	01/08/2024	8.70	Put	Bond Future	2,842.6500	2.8426	3,765.0400	3.7650	32.448	0	0	0
2023/05/17	R186	01/08/2024	8.68	Call	Bond Future	674.2800	0.6743	383.6900	0.3837	(43.096)	0	0	0
2023/05/17	R186	01/08/2024			Bond Future	9.7129	102.9304	10.2970	101.7131	6.014	0.0000	0.0000	0
2023/05/17	R186	01/08/2024	8.69	Put	Bond Future	2,857.8100	2.8578	3,782.3800	3.7824	32.352	0	0	0
2023/05/17	R186	01/08/2024	8.70	Call	Bond Future	686.7000	0.6867	391.8200	0.3918	(42.942)	0	0	0
2023/05/17	R186	01/08/2024	8.68	Put	Bond Future	2,873.3900	2.8734	3,800.0700	3.8001	32.250	0	0	0
2023/05/17	R197	03/08/2023			Bond Future	334.7019	334.7019	334.2485	334.2485	(0.135)	0.0000	0.0000	49
2023/05/17	R197	02/11/2023			Bond Future	342.1141	342.1141	341.6487	341.6487	(0.136)	0.0000	0.0000	0
2023/05/17	R202	03/08/2023			Bond Future	249.7326	249.7326	247.0555	247.0555	(1.072)	0.0000	0.0000	5,388
2023/05/17	R202	02/11/2023			Bond Future	255.2631	255.2631	252.5252	252.5252	(1.073)	0.0000	0.0000	0
2023/05/17	R202	01/02/2024			Bond Future	256.0124	256.0124	253.2121	253.2121	(1.094)	0.0000	0.0000	0
2023/05/17	R202	02/05/2024			Bond Future	261.8714	261.8714	259.0073	259.0073	(1.094)	0.0000	0.0000	0
2023/05/17	R202	01/08/2024			Bond Future	262.2972	262.2972	259.3755	259.3755	(1.114)	0.0000	0.0000	0
2023/05/17	R209	03/08/2023	10.00	Call	Bond Future	4.7400	0.0047	1.6500	0.0017	(65.190)	0	0	1,800
2023/05/17	R209	03/08/2023	10.00	Put	Bond Future	10,474.9900	10.4750	11,520.2400	11.5202	9.979	0	0	0
2023/05/17	R209	03/08/2023	10.70	Call	Bond Future	66.7700	0.0668	30.2200	0.0302	(54.740)	0	0	1,800
2023/05/17	R209	03/08/2023	11.95	Put	Bond Future	1,752.2200	1.7522	2,346.0700	2.3461	33.891	0	0	0
2023/05/17	R209	03/08/2023	12.00	Call	Bond Future	1,527.3000	1.5273	1,047.7700	1.0478	(31.397)	0	0	0
2023/05/17	R209	03/08/2023	12.00	Put	Bond Future	1,637.0200	1.6370	2,205.8300	2.2058	34.747	0	0	1,750
2023/05/17	R209	03/08/2023	11.25	Put	Bond Future	4,058.1800	4.0582	4,961.9300	4.9619	22.270	0	0	0
2023/05/17	R209	03/08/2023	11.93	Call	Bond Future	1,363.1300	1.3631	918.6800	0.9187	(32.605)	0	0	0
2023/05/17	R209	03/08/2023	11.94	Call	Bond Future	1,385.9800	1.3860	936.5200	0.9365	(32.429)	0	0	0
2023/05/17	R209	03/08/2023			Bond Future	12.0236	65.1524	12.2519	64.1041	1.899	0.0000	0.0000	12,261
2023/05/17	R209	03/08/2023	10.70	Put	Bond Future	6,660.2700	6.6603	7,672.0600	7.6721	15.191	0	0	0
2023/05/17	R209	03/08/2023	10.75	Call	Bond Future	78.3000	0.0783	36.0700	0.0361	(53.934)	0	0	7,000
2023/05/17	R209	03/08/2023	10.75	Put	Bond Future	6,405.7300	6.4057	7,411.8400	7.4118	15.706	0	0	0
2023/05/17	R209	03/08/2023	11.95	Call	Bond Future	1,409.0400	1.4090	954.5500	0.9545	(32.255)	0	0	0
2023/05/17	R209	03/08/2023	11.25	Call	Bond Future	315.8300	0.3158	171.2400	0.1712	(45.781)	0	0	7,000
2023/05/17	R209	03/08/2023	11.93	Put	Bond Future	1,800.0300	1.8000	2,403.9200	2.4039	33.549	0	0	0
2023/05/17	R209	03/08/2023	11.94	Put	Bond Future	1,775.9900	1.7760	2,374.8700	2.3749	33.721	0	0	0
2023/05/17	R209	02/11/2023	11.34	Call	Bond Future	874.2500	0.8742	613.9000	0.6139	(29.780)	0	0	0
2023/05/17	R209	02/11/2023	11.34	Put	Bond Future	4,633.7600	4.6338	5,445.1000	5.4451	17.509	0	0	0
2023/05/17	R209	02/11/2023	11.33	Call	Bond Future	860.7700	0.8608	603.4700	0.6035	(29.892)	0	0	0
2023/05/17	R209	02/11/2023	11.33	Put	Bond Future	4,669.9500	4.6700	5,484.3400	5.4843	17.439	0	0	0
2023/05/17	R209	02/11/2023			Bond Future	12.1283	63.4262	12.3652	62.3545	1.953	0.0000	0.0000	2
2023/05/17	R209	02/11/2023	11.35	Call	Bond Future	887.8700	0.8879	624.4400	0.6244	(29.670)	0	0	0
2023/05/17	R209	02/11/2023	11.35	Put	Bond Future	4,597.7600	4.5978	5,406.0200	5.4060	17.579	0	0	0
2023/05/17	R209	01/02/2024	12.13	Put	Bond Future	3,087.7400	3.0877	3,667.8800	3.6679	18.788	0	0	0
2023/05/17	R209	01/02/2024	12.14	Call	Bond Future	2,654.5300	2.6545	2,136.0000	2.1360	(19.534)	0	0	0
2023/05/17	R209	01/02/2024	12.14	Put	Bond Future	3,065.2600	3.0653	3,642.5600	3.6426	18.834	0	0	0
2023/05/17	R209	01/02/2024			Bond Future	12.2306	64.8467	12.4762	63.7508	2.009	0.0000	0.0000	0
2023/05/17	R209	01/02/2024	12.13	Call	Bond Future	2,631.4300	2.6314	2,115.7400	2.1157	(19.597)	0	0	0
2023/05/17	R209	01/02/2024	12.12	Call	Bond Future	2,608.2000	2.6082	2,095.3700	2.0954	(19.662)	0	0	0
2023/05/17	R209	01/02/2024	12.12	Put	Bond Future	3,110.1500	3.1101	3,693.1500	3.6931	18.745	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/17	R209	02/05/2024	11.18	Call	Bond Future	1,306.4000	1.3064	1,015.4600	1.0155	(22.270)	0	0	0
2023/05/17	R209	02/05/2024	11.18	Put	Bond Future	6,750.0700	6.7501	7,579.7100	7.5797	12.291	0	0	0
2023/05/17	R209	02/05/2024	11.17	Call	Bond Future	1,294.7500	1.2947	1,005.8600	1.0059	(22.312)	0	0	0
2023/05/17	R209	02/05/2024	11.17	Put	Bond Future	6,788.3800	6.7884	7,620.0700	7.6201	12.252	0	0	0
2023/05/17	R209	02/05/2024			Bond Future	12.3342	63.1626	12.5891	62.0420	2.067	0.0000	0.0000	0
2023/05/17	R209	02/05/2024	11.19	Call	Bond Future	1,318.1200	1.3181	1,025.1300	1.0251	(22.228)	0	0	0
2023/05/17	R209	02/05/2024	11.19	Put	Bond Future	6,711.8900	6.7119	7,539.4800	7.5395	12.330	0	0	0
2023/05/17	R209	01/08/2024	11.79	Put	Bond Future	5,235.6300	5.2356	5,959.7800	5.9598	13.831	0	0	0
2023/05/17	R209	01/08/2024	11.80	Call	Bond Future	2,197.3000	2.1973	1,775.6600	1.7757	(19.189)	0	0	0
2023/05/17	R209	01/08/2024	11.80	Put	Bond Future	5,206.4300	5.2064	5,928.2300	5.9282	13.864	0	0	0
2023/05/17	R209	01/08/2024			Bond Future	12.4654	64.4925	12.7300	63.3490	2.123	0.0000	0.0000	0
2023/05/17	R209	01/08/2024	11.79	Call	Bond Future	2,179.7700	2.1798	1,760.4800	1.7605	(19.236)	0	0	0
2023/05/17	R209	01/08/2024	11.78	Call	Bond Future	2,162.3200	2.1623	1,745.3700	1.7454	(19.283)	0	0	0
2023/05/17	R209	01/08/2024	11.78	Put	Bond Future	5,264.9500	5.2650	5,991.4400	5.9914	13.799	0	0	0
2023/05/17	R210	03/08/2023			Bond Future	228.3001	228.3001	226.2913	226.2913	(0.880)	0.0000	0.0000	421
2023/05/17	R210	02/11/2023			Bond Future	230.1500	230.1500	228.0954	228.0954	(0.893)	0.0000	0.0000	0
2023/05/17	R210	01/02/2024			Bond Future	235.3562	235.3562	233.2547	233.2547	(0.893)	0.0000	0.0000	0
2023/05/17	R210	02/05/2024			Bond Future	237.4447	237.4447	235.2954	235.2954	(0.905)	0.0000	0.0000	0
2023/05/17	R210	01/08/2024			Bond Future	242.5119	242.5119	240.3197	240.3197	(0.904)	0.0000	0.0000	0
2023/05/17	R213	03/08/2023	11.62	Put	Bond Future	837.8900	0.8379	1,326.5400	1.3265	58.319	0	0	0
2023/05/17	R213	03/08/2023	11.63	Call	Bond Future	2,322.1700	2.3222	1,563.4400	1.5634	(32.673)	0	0	0
2023/05/17	R213	03/08/2023			Bond Future	11.2766	81.6706	11.5691	80.4286	2.594	0.0000	0.0000	23,415
2023/05/17	R213	03/08/2023	11.61	Call	Bond Future	2,264.2200	2.2642	1,516.3300	1.5163	(33.031)	0	0	0
2023/05/17	R213	03/08/2023	11.61	Put	Bond Future	850.8100	0.8508	1,344.8900	1.3449	58.072	0	0	0
2023/05/17	R213	03/08/2023	11.62	Call	Bond Future	2,293.2000	2.2932	1,539.8800	1.5399	(32.850)	0	0	0
2023/05/17	R213	03/08/2023	11.63	Put	Bond Future	825.0000	0.8250	1,308.2400	1.3082	58.575	0	0	0
2023/05/17	R213	02/11/2023	11.13	Call	Bond Future	1,614.4400	1.6144	1,120.4000	1.1204	(30.601)	0	0	0
2023/05/17	R213	02/11/2023	11.13	Put	Bond Future	2,704.6200	2.7046	3,480.2200	3.4802	28.677	0	0	0
2023/05/17	R213	02/11/2023			Bond Future	11.3883	79.9027	11.6949	78.6331	2.692	0.0000	0.0000	5,623
2023/05/17	R213	02/11/2023	11.11	Call	Bond Future	1,577.3500	1.5774	1,091.3100	1.0913	(30.814)	0	0	0
2023/05/17	R213	02/11/2023	11.11	Put	Bond Future	2,752.7400	2.7527	3,536.3400	3.5363	28.466	0	0	0
2023/05/17	R213	02/11/2023	11.12	Call	Bond Future	1,595.9400	1.5959	1,105.8900	1.1059	(30.706)	0	0	0
2023/05/17	R213	02/11/2023	11.12	Put	Bond Future	2,728.7100	2.7287	3,508.3000	3.5083	28.570	0	0	0
2023/05/17	R213	01/02/2024	11.70	Call	Bond Future	3,023.7800	3.0238	2,337.0200	2.3370	(22.712)	0	0	0
2023/05/17	R213	01/02/2024	11.70	Put	Bond Future	2,223.3400	2.2233	2,834.8200	2.8348	27.503	0	0	0
2023/05/17	R213	01/02/2024	11.71	Call	Bond Future	3,047.4400	3.0474	2,357.4800	2.3575	(22.641)	0	0	0
2023/05/17	R213	01/02/2024	11.71	Put	Bond Future	2,206.7700	2.2068	2,815.0500	2.8150	27.564	0	0	0
2023/05/17	R213	01/02/2024			Bond Future	11.5024	81.6920	11.8242	80.3938	2.798	0.0000	0.0000	0
2023/05/17	R213	01/02/2024	11.72	Call	Bond Future	3,071.4500	3.0714	2,378.2900	2.3783	(22.568)	0	0	0
2023/05/17	R213	01/02/2024	11.72	Put	Bond Future	2,190.5800	2.1906	2,795.6600	2.7957	27.622	0	0	0
2023/05/17	R213	02/05/2024	10.30	Call	Bond Future	893.1800	0.8932	618.3600	0.6184	(30.769)	0	0	0
2023/05/17	R213	02/05/2024	10.30	Put	Bond Future	6,317.3800	6.3174	7,370.1500	7.3701	16.665	0	0	0
2023/05/17	R213	02/05/2024			Bond Future	11.6091	79.9833	11.9468	78.6557	2.909	0.0000	0.0000	0
2023/05/17	R213	02/05/2024	10.28	Call	Bond Future	876.0300	0.8760	605.5700	0.6056	(30.873)	0	0	0
2023/05/17	R213	02/05/2024	10.28	Put	Bond Future	6,386.6700	6.3867	7,443.8000	7.4438	16.552	0	0	0
2023/05/17	R213	02/05/2024	10.29	Call	Bond Future	884.4500	0.8844	611.8400	0.6118	(30.823)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/17	R213	02/05/2024	10.29	Put	Bond Future	6,351.8600	6.3519	7,406.8400	7.4068	16.609	0	0	0
2023/05/17	R213	01/08/2024	10.86	Call	Bond Future	1,593.4800	1.5935	1,177.3600	1.1774	(26.114)	0	0	0
2023/05/17	R213	01/08/2024	10.86	Put	Bond Future	5,143.7500	5.1438	6,082.1800	6.0822	18.244	0	0	0
2023/05/17	R213	01/08/2024	10.87	Call	Bond Future	1,605.6100	1.6056	1,187.0400	1.1870	(26.069)	0	0	0
2023/05/17	R213	01/08/2024	10.87	Put	Bond Future	5,115.1100	5.1151	6,051.0900	6.0511	18.298	0	0	0
2023/05/17	R213	01/08/2024			Bond Future	11.7548	81.6694	12.1096	80.3148	3.018	0.0000	0.0000	0
2023/05/17	R213	01/08/2024	10.88	Call	Bond Future	1,617.4800	1.6175	1,196.4800	1.1965	(26.028)	0	0	0
2023/05/17	R213	01/08/2024	10.88	Put	Bond Future	5,086.2400	5.0862	6,019.7900	6.0198	18.354	0	0	0
2023/05/17	R214	03/08/2023	12.14	Call	Bond Future	1,240.7000	1.2407	842.0800	0.8421	(32.129)	0	0	0
2023/05/17	R214	03/08/2023	12.14	Put	Bond Future	2,063.4800	2.0635	2,679.7100	2.6797	29.864	0	0	0
2023/05/17	R214	03/08/2023	12.15	Call	Bond Future	1,262.3500	1.2623	858.9400	0.8589	(31.957)	0	0	0
2023/05/17	R214	03/08/2023	12.15	Put	Bond Future	2,036.9000	2.0369	2,648.3400	2.6483	30.018	0	0	0
2023/05/17	R214	03/08/2023			Bond Future	12.3124	61.4155	12.5304	60.4006	1.770	0.0000	0.0000	19,359
2023/05/17	R214	03/08/2023	12.16	Call	Bond Future	1,284.1900	1.2842	875.9900	0.8760	(31.787)	0	0	0
2023/05/17	R214	03/08/2023	12.16	Put	Bond Future	2,010.5800	2.0106	2,617.2300	2.6172	30.173	0	0	0
2023/05/17	R214	02/11/2023	11.45	Put	Bond Future	5,497.9600	5.4980	6,327.1800	6.3272	15.082	0	0	0
2023/05/17	R214	02/11/2023	11.46	Call	Bond Future	707.7100	0.7077	496.9500	0.4970	(29.781)	0	0	0
2023/05/17	R214	02/11/2023	11.46	Put	Bond Future	5,455.6500	5.4557	6,282.3700	6.2824	15.153	0	0	0
2023/05/17	R214	02/11/2023			Bond Future	12.4187	59.4580	12.6446	58.4205	1.819	0.0000	0.0000	0
2023/05/17	R214	02/11/2023	11.45	Call	Bond Future	697.3700	0.6974	489.1100	0.4891	(29.864)	0	0	0
2023/05/17	R214	02/11/2023	11.47	Call	Bond Future	718.1700	0.7182	504.8900	0.5049	(29.698)	0	0	0
2023/05/17	R214	02/11/2023	11.47	Put	Bond Future	5,413.5200	5.4135	6,237.7200	6.2377	15.225	0	0	0
2023/05/17	R214	01/02/2024	12.16	Call	Bond Future	2,153.9400	2.1539	1,722.0100	1.7220	(20.053)	0	0	0
2023/05/17	R214	01/02/2024	12.16	Put	Bond Future	3,874.9900	3.8750	4,503.8700	4.5039	16.229	0	0	0
2023/05/17	R214	01/02/2024			Bond Future	12.5261	60.7895	12.7604	59.7287	1.870	0.0000	0.0000	0
2023/05/17	R214	01/02/2024	12.14	Call	Bond Future	2,113.5100	2.1135	1,687.0900	1.6871	(20.176)	0	0	0
2023/05/17	R214	01/02/2024	12.14	Put	Bond Future	3,930.8700	3.9309	4,565.2600	4.5653	16.139	0	0	0
2023/05/17	R214	01/02/2024	12.15	Call	Bond Future	2,133.6700	2.1337	1,704.5000	1.7045	(20.114)	0	0	0
2023/05/17	R214	01/02/2024	12.15	Put	Bond Future	3,902.8500	3.9029	4,534.4900	4.5345	16.184	0	0	0
2023/05/17	R214	02/05/2024	11.46	Call	Bond Future	1,284.5900	1.2846	1,006.6600	1.0067	(21.636)	0	0	0
2023/05/17	R214	02/05/2024	11.46	Put	Bond Future	6,979.6500	6.9797	7,786.5200	7.7865	11.560	0	0	0
2023/05/17	R214	02/05/2024	11.47	Call	Bond Future	1,296.5400	1.2965	1,016.5800	1.0166	(21.593)	0	0	0
2023/05/17	R214	02/05/2024	11.47	Put	Bond Future	6,939.1600	6.9392	7,744.0000	7.7440	11.599	0	0	0
2023/05/17	R214	02/05/2024			Bond Future	12.6263	58.8613	12.8690	57.7765	1.922	0.0000	0.0000	0
2023/05/17	R214	02/05/2024	11.48	Call	Bond Future	1,308.3700	1.3084	1,026.3800	1.0264	(21.553)	0	0	0
2023/05/17	R214	02/05/2024	11.48	Put	Bond Future	6,898.6100	6.8986	7,701.4200	7.7014	11.637	0	0	0
2023/05/17	R214	01/08/2024	12.18	Call	Bond Future	2,438.3200	2.4383	2,003.6400	2.0036	(17.827)	0	0	0
2023/05/17	R214	01/08/2024	12.18	Put	Bond Future	5,079.2900	5.0793	5,751.5300	5.7515	13.235	0	0	0
2023/05/17	R214	01/08/2024			Bond Future	12.7507	60.1009	13.0022	58.9940	1.973	0.0000	0.0000	0
2023/05/17	R214	01/08/2024	12.16	Call	Bond Future	2,400.8700	2.4009	1,970.7800	1.9708	(17.914)	0	0	0
2023/05/17	R214	01/08/2024	12.16	Put	Bond Future	5,137.7800	5.1378	5,814.6100	5.8146	13.174	0	0	0
2023/05/17	R214	01/08/2024	12.17	Call	Bond Future	2,419.6900	2.4197	1,987.2900	1.9873	(17.870)	0	0	0
2023/05/17	R214	01/08/2024	12.17	Put	Bond Future	5,108.6000	5.1086	5,783.1200	5.7831	13.204	0	0	0
2023/05/17	R248	03/08/2023	11.80	Call	Bond Future	617.4800	0.6175	365.6600	0.3657	(40.782)	0	0	1,100
2023/05/17	R248	03/08/2023	11.80	Put	Bond Future	4,285.5200	4.2855	5,296.5000	5.2965	23.591	0	0	0
2023/05/17	R248	03/08/2023	12.11	Call	Bond Future	1,197.0300	1.1970	778.6300	0.7786	(34.953)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/17	R248	03/08/2023	12.11	Put	Bond Future	2,964.9900	2.9650	3,809.3900	3.8094	28.479	0	0	0
2023/05/17	R248	03/08/2023			Bond Future	12.4114	75.8455	12.6349	74.5827	1.801	0.0000	0.0000	240,263
2023/05/17	R248	03/08/2023	12.09	Call	Bond Future	1,152.3100	1.1523	745.4400	0.7454	(35.309)	0	0	0
2023/05/17	R248	03/08/2023	12.09	Put	Bond Future	3,040.3000	3.0403	3,896.2300	3.8962	28.153	0	0	0
2023/05/17	R248	03/08/2023	12.10	Call	Bond Future	1,174.6100	1.1746	761.9800	0.7620	(35.129)	0	0	0
2023/05/17	R248	03/08/2023	12.10	Put	Bond Future	3,002.5400	3.0025	3,852.7100	3.8527	28.315	0	0	0
2023/05/17	R248	03/08/2023	12.30	Call	Bond Future	1,674.0000	1.6740	1,143.5300	1.1435	(31.689)	0	0	1,100
2023/05/17	R248	03/08/2023	12.30	Put	Bond Future	2,318.6100	2.3186	3,050.9400	3.0509	31.585	0	0	0
2023/05/17	R248	03/08/2023	13.20	Call	Bond Future	4,935.4400	4.9354	3,960.0700	3.9601	(19.763)	0	0	0
2023/05/17	R248	03/08/2023	13.20	Put	Bond Future	650.0500	0.6500	937.4800	0.9375	44.217	0	0	1,100
2023/05/17	R248	02/11/2023	11.47	Call	Bond Future	776.7700	0.7768	539.2300	0.5392	(30.580)	0	0	0
2023/05/17	R248	02/11/2023	11.48	Call	Bond Future	788.5800	0.7886	548.0900	0.5481	(30.497)	0	0	0
2023/05/17	R248	02/11/2023	11.49	Put	Bond Future	7,084.8200	7.0848	8,132.2800	8.1323	14.785	0	0	0
2023/05/17	R248	02/11/2023			Bond Future	12.5221	73.0609	12.7543	71.7699	1.854	0.0000	0.0000	11,069
2023/05/17	R248	02/11/2023	11.47	Put	Bond Future	7,192.3600	7.1924	8,245.7400	8.2457	14.646	0	0	0
2023/05/17	R248	02/11/2023	11.48	Put	Bond Future	7,138.4800	7.1385	8,188.9100	8.1889	14.715	0	0	0
2023/05/17	R248	02/11/2023	11.49	Call	Bond Future	800.5200	0.8005	557.0600	0.5571	(30.413)	0	0	0
2023/05/17	R248	01/02/2024	12.14	Call	Bond Future	2,336.5800	2.3366	1,842.6300	1.8426	(21.140)	0	0	0
2023/05/17	R248	01/02/2024	12.14	Put	Bond Future	5,183.1700	5.1832	6,009.1700	6.0092	15.936	0	0	0
2023/05/17	R248	01/02/2024	12.15	Call	Bond Future	2,359.9100	2.3599	1,862.5500	1.8625	(21.075)	0	0	0
2023/05/17	R248	01/02/2024	12.15	Put	Bond Future	5,146.9300	5.1469	5,969.5200	5.9695	15.982	0	0	0
2023/05/17	R248	01/02/2024			Bond Future	12.6344	74.6970	12.8758	73.3770	1.911	0.0000	0.0000	0
2023/05/17	R248	01/02/2024	12.16	Call	Bond Future	2,383.3500	2.3834	1,882.5900	1.8826	(21.011)	0	0	0
2023/05/17	R248	01/02/2024	12.16	Put	Bond Future	5,110.8800	5.1109	5,930.0700	5.9301	16.028	0	0	0
2023/05/17	R248	02/05/2024	11.46	Call	Bond Future	1,452.0500	1.4521	1,130.0600	1.1301	(22.175)	0	0	0
2023/05/17	R248	02/05/2024	11.47	Call	Bond Future	1,465.6700	1.4657	1,141.2600	1.1413	(22.134)	0	0	0
2023/05/17	R248	02/05/2024	11.48	Put	Bond Future	9,029.1200	9.0291	10,052.1200	10.0521	11.330	0	0	0
2023/05/17	R248	02/05/2024			Bond Future	12.7392	71.9397	12.9898	70.5898	1.967	0.0000	0.0000	13,000
2023/05/17	R248	02/05/2024	11.46	Put	Bond Future	9,132.7800	9.1328	10,160.6500	10.1607	11.255	0	0	0
2023/05/17	R248	02/05/2024	11.47	Put	Bond Future	9,080.7400	9.0807	10,106.1900	10.1062	11.293	0	0	0
2023/05/17	R248	02/05/2024	11.48	Call	Bond Future	1,479.6100	1.4796	1,152.7500	1.1528	(22.091)	0	0	0
2023/05/17	R248	01/08/2024	12.30	Call	Bond Future	3,002.3400	3.0023	2,459.7700	2.4598	(18.072)	0	0	0
2023/05/17	R248	01/08/2024	12.30	Put	Bond Future	6,187.2000	6.1872	7,021.9800	7.0220	13.492	0	0	0
2023/05/17	R248	01/08/2024	12.31	Call	Bond Future	3,025.4900	3.0255	2,480.0600	2.4801	(18.028)	0	0	0
2023/05/17	R248	01/08/2024	12.31	Put	Bond Future	6,152.1700	6.1522	6,984.0900	6.9841	13.522	0	0	0
2023/05/17	R248	01/08/2024			Bond Future	12.8690	73.4539	13.1296	72.0765	2.025	0.0000	0.0000	0
2023/05/17	R248	01/08/2024	12.32	Call	Bond Future	3,048.7300	3.0487	2,500.4500	2.5004	(17.984)	0	0	0
2023/05/17	R248	01/08/2024	12.32	Put	Bond Future	6,117.3100	6.1173	6,946.3800	6.9464	13.553	0	0	0

Total

1399435