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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2023/04/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	2025	04/05/2023		Bond Future	168.9871	168.9871	168.9605	168.9605	(0.016)	0.0000	0.0000	5,357
2023/04/05	2025	03/08/2023		Bond Future	170.7557	170.7557	170.7281	170.7281	(0.016)	0.0000	0.0000	5,108
2023/04/05	2025	02/11/2023		Bond Future	174.3713	174.3713	174.3432	174.3432	(0.016)	0.0000	0.0000	0
2023/04/05	2025	01/02/2024		Bond Future	176.2155	176.2155	176.1872	176.1872	(0.016)	0.0000	0.0000	0
2023/04/05	2025	02/05/2024		Bond Future	179.7887	179.7887	179.7604	179.7604	(0.016)	0.0000	0.0000	0
2023/04/05	2029	04/05/2023		Bond Future	122.3470	122.3470	122.2958	122.2958	(0.042)	0.0000	0.0000	2,115
2023/04/05	2029	03/08/2023		Bond Future	124.8879	124.8879	124.8355	124.8355	(0.042)	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
2023/04/05	2029	02/11/2023			Bond Future	126.2069	126.2069	126.1533	126.1533	(0.042)	0.0000	0.0000	0
2023/04/05	2029	01/02/2024			Bond Future	128.8348	128.8348	128.7805	128.7805	(0.042)	0.0000	0.0000	0
2023/04/05	2029	02/05/2024			Bond Future	130.0875	130.0875	130.0325	130.0325	(0.042)	0.0000	0.0000	0
2023/04/05	2030	04/05/2023	9.03	Call	Bond Future	1.9200	0.0019	4.2800	0.0043	122.917	0	0	388
2023/04/05	2030	04/05/2023	9.03	Put	Bond Future	3,965.7000	3.9657	3,523.1600	3.5232	(11.159)	0	0	0
2023/04/05	2030	04/05/2023	9.58	Put	Bond Future	1,673.6400	1.6736	1,346.1400	1.3461	(19.568)	0	0	0
2023/04/05	2030	04/05/2023	9.67	Call	Bond Future	450.6100	0.4506	601.2800	0.6013	33.437	0	0	479
2023/04/05	2030	04/05/2023	9.67	Put	Bond Future	1,401.4000	1.4014	1,107.1700	1.1072	(20.995)	0	0	0
2023/04/05	2030	04/05/2023	11.34	Call	Bond Future	6,382.7500	6.3827	6,819.6300	6.8196	6.845	0	0	0
2023/04/05	2030	04/05/2023	11.34	Put	Bond Future	19.6600	0.0197	11.6400	0.0116	(40.793)	0	0	150
2023/04/05	2030	04/05/2023	10.52	Call	Bond Future	3,057.2900	3.0573	3,440.6600	3.4407	12.540	0	0	0
2023/04/05	2030	04/05/2023	10.52	Put	Bond Future	189.8300	0.1898	128.3000	0.1283	(32.413)	0	0	0
2023/04/05	2030	04/05/2023	10.53	Call	Bond Future	3,096.0800	3.0961	3,480.8300	3.4808	12.427	0	0	0
2023/04/05	2030	04/05/2023	10.53	Put	Bond Future	184.9000	0.1849	124.7500	0.1247	(32.531)	0	0	0
2023/04/05	2030	04/05/2023	9.78	Call	Bond Future	670.7500	0.6708	862.6000	0.8626	28.602	0	0	388
2023/04/05	2030	04/05/2023	9.78	Put	Bond Future	1,115.8400	1.1158	862.7900	0.8628	(22.678)	0	0	0
2023/04/05	2030	04/05/2023	10.00	Call	Bond Future	1,240.1000	1.2401	1,507.9500	1.5079	21.599	0	0	1,080
2023/04/05	2030	04/05/2023	10.00	Put	Bond Future	684.2300	0.6842	507.1800	0.5072	(25.876)	0	0	0
2023/04/05	2030	04/05/2023	10.42	Call	Bond Future	2,674.2100	2.6742	3,042.3800	3.0424	13.767	0	0	479
2023/04/05	2030	04/05/2023	10.42	Put	Bond Future	245.4500	0.2455	168.7200	0.1687	(31.261)	0	0	0
2023/04/05	2030	04/05/2023			Bond Future	9.8775	93.0691	9.7800	93.5140	(0.986)	0.0000	0.0000	76,337
2023/04/05	2030	04/05/2023	9.58	Call	Bond Future	306.4700	0.3065	423.8700	0.4239	38.307	0	0	150
2023/04/05	2030	04/05/2023	12.04	Call	Bond Future	9,211.5600	9.2116	9,655.3000	9.6553	4.817	0	0	0
2023/04/05	2030	04/05/2023	12.04	Put	Bond Future	2.4800	0.0025	1.3200	0.0013	(46.774)	0	0	1,080
2023/04/05	2030	04/05/2023	12.50	Call	Bond Future	11,013.4600	11.0135	11,458.2000	11.4582	4.038	0	0	0
2023/04/05	2030	04/05/2023	12.50	Put	Bond Future	0.3000	0.0003	0.1400	0.0001	(53.333)	0	0	479
2023/04/05	2030	04/05/2023	12.57	Call	Bond Future	11,283.4300	11.2834	11,728.2200	11.7282	3.942	0	0	0
2023/04/05	2030	04/05/2023	12.57	Put	Bond Future	0.2100	0.0002	0.1000	0.0001	(52.381)	0	0	350
2023/04/05	2030	04/05/2023	10.65	Call	Bond Future	3,568.0600	3.5681	3,967.4000	3.9674	11.192	0	0	350
2023/04/05	2030	04/05/2023	10.65	Put	Bond Future	134.3900	0.1344	88.8300	0.0888	(33.901)	0	0	0
2023/04/05	2030	04/05/2023	11.62	Call	Bond Future	7,525.1000	7.5251	7,966.2300	7.9662	5.862	0	0	0
2023/04/05	2030	04/05/2023	11.62	Put	Bond Future	8.7400	0.0087	4.9700	0.0050	(43.135)	0	0	388
2023/04/05	2030	04/05/2023	10.54	Call	Bond Future	3,134.9100	3.1349	3,521.0300	3.5210	12.317	0	0	0
2023/04/05	2030	04/05/2023	10.54	Put	Bond Future	180.0400	0.1800	121.2600	0.1213	(32.648)	0	0	0
2023/04/05	2030	03/08/2023	12.89	Call	Bond Future	11,875.3500	11.8754	12,323.5000	12.3235	3.774	0	0	0
2023/04/05	2030	03/08/2023	12.89	Put	Bond Future	24.9600	0.0250	19.2800	0.0193	(22.756)	0	0	350
2023/04/05	2030	03/08/2023	11.35	Call	Bond Future	6,219.2400	6.2192	6,616.7400	6.6167	6.391	0	0	0
2023/04/05	2030	03/08/2023	11.36	Put	Bond Future	333.0600	0.3331	277.3700	0.2774	(16.721)	0	0	0
2023/04/05	2030	03/08/2023	10.40	Call	Bond Future	3,042.7500	3.0427	3,344.0900	3.3441	9.904	0	0	1,012
2023/04/05	2030	03/08/2023	10.65	Call	Bond Future	3,810.7400	3.8107	4,144.7500	4.1448	8.765	0	0	350
2023/04/05	2030	03/08/2023	10.65	Put	Bond Future	830.6300	0.8306	710.8100	0.7108	(14.425)	0	0	0
2023/04/05	2030	03/08/2023	11.34	Call	Bond Future	6,183.0200	6.1830	6,579.8800	6.5799	6.419	0	0	0
2023/04/05	2030	03/08/2023	11.34	Put	Bond Future	341.8400	0.3418	284.8700	0.2849	(16.666)	0	0	0
2023/04/05	2030	03/08/2023			Bond Future	9.9608	90.9719	9.8583	91.4257	(1.029)	0.0000	0.0000	40,390
2023/04/05	2030	03/08/2023	11.35	Put	Bond Future	337.4700	0.3375	281.1400	0.2811	(16.692)	0	0	0
2023/04/05	2030	03/08/2023	11.36	Call	Bond Future	6,255.4000	6.2554	6,653.5400	6.6535	6.365	0	0	0
2023/04/05	2030	03/08/2023	12.59	Call	Bond Future	10,777.1000	10.7771	11,221.0200	11.2210	4.119	0	0	0

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2023/04/05	2030	03/08/2023	12.59	Put	Bond Future	46.5900		0.0466	36.6800	0.0367	(21.271)	0	0	1,012
2023/04/05	2030	03/08/2023	10.40	Put	Bond Future	1,129.1600		1.1292	976.6700	0.9767	(13.505)	0	0	0
2023/04/05	2030	02/11/2023	10.80	Call	Bond Future	4,494.5100		4.4945	4,820.6800	4.8207	7.257	0	0	0
2023/04/05	2030	02/11/2023	10.80	Put	Bond Future	1,279.4000		1.2794	1,142.2800	1.1423	(10.718)	0	0	0
2023/04/05	2030	02/11/2023	10.81	Call	Bond Future	4,524.5200		4.5245	4,851.6400	4.8516	7.230	0	0	0
2023/04/05	2030	02/11/2023	10.81	Put	Bond Future	1,268.4700		1.2685	1,132.3000	1.1323	(10.735)	0	0	0
2023/04/05	2030	02/11/2023	9.57	Call	Bond Future	1,526.3600		1.5264	1,704.4200	1.7044	11.666	0	0	800
2023/04/05	2030	02/11/2023	9.57	Put	Bond Future	3,535.7400		3.5357	3,250.5100	3.2505	(8.067)	0	0	0
2023/04/05	2030	02/11/2023	10.07	Call	Bond Future	2,532.2900		2.5323	2,776.0100	2.7760	9.624	0	0	800
2023/04/05	2030	02/11/2023	10.07	Put	Bond Future	2,372.0800		2.3721	2,152.5100	2.1525	(9.256)	0	0	0
2023/04/05	2030	02/11/2023			Bond Future	10.0326		92.8768	9.9248	93.3400	(1.074)	0.0000	0.0000	23
2023/04/05	2030	02/11/2023	11.57	Call	Bond Future	6,952.6100		6.9526	7,337.8900	7.3379	5.542	0	0	0
2023/04/05	2030	02/11/2023	11.57	Put	Bond Future	653.9500		0.6539	575.9400	0.5759	(11.929)	0	0	800
2023/04/05	2030	02/11/2023	10.82	Call	Bond Future	4,554.3500		4.5544	4,882.4300	4.8824	7.204	0	0	0
2023/04/05	2030	02/11/2023	10.82	Put	Bond Future	1,257.3800		1.2574	1,122.1700	1.1222	(10.753)	0	0	0
2023/04/05	2030	01/02/2024	11.37	Call	Bond Future	6,136.7000		6.1367	6,497.1600	6.4972	5.874	0	0	0
2023/04/05	2030	01/02/2024	11.37	Put	Bond Future	1,135.5500		1.1356	1,022.9600	1.0230	(9.915)	0	0	0
2023/04/05	2030	01/02/2024	12.10	Put	Bond Future	672.1900		0.6722	600.8200	0.6008	(10.618)	0	0	400
2023/04/05	2030	01/02/2024	9.57	Put	Bond Future	4,020.8400		4.0208	3,729.7700	3.7298	(7.239)	0	0	0
2023/04/05	2030	01/02/2024	9.93	Call	Bond Future	2,356.7600		2.3568	2,580.5800	2.5806	9.497	0	0	1,360
2023/04/05	2030	01/02/2024	9.93	Put	Bond Future	3,149.5800		3.1496	2,900.3500	2.9004	(7.913)	0	0	0
2023/04/05	2030	01/02/2024			Bond Future	10.1202		90.7834	10.0065	91.2565	(1.124)	0.0000	0.0000	0
2023/04/05	2030	01/02/2024	11.36	Call	Bond Future	6,106.3400		6.1063	6,466.1100	6.4661	5.892	0	0	0
2023/04/05	2030	01/02/2024	11.36	Put	Bond Future	1,143.8200		1.1438	1,030.5400	1.0305	(9.904)	0	0	0
2023/04/05	2030	01/02/2024	12.10	Call	Bond Future	8,434.8500		8.4349	8,836.5300	8.8365	4.762	0	0	0
2023/04/05	2030	01/02/2024	10.07	Call	Bond Future	2,649.9400		2.6499	2,889.8400	2.8898	9.053	0	0	400
2023/04/05	2030	01/02/2024	10.07	Put	Bond Future	2,858.3900		2.8584	2,625.2400	2.6252	(8.157)	0	0	0
2023/04/05	2030	01/02/2024	11.31	Call	Bond Future	5,954.5900		5.9546	6,310.8600	6.3109	5.983	0	0	0
2023/04/05	2030	01/02/2024	11.31	Put	Bond Future	1,185.5200		1.1855	1,068.7400	1.0687	(9.851)	0	0	1,360
2023/04/05	2030	01/02/2024	11.35	Call	Bond Future	6,076.0300		6.0760	6,435.1000	6.4351	5.910	0	0	0
2023/04/05	2030	01/02/2024	11.35	Put	Bond Future	1,152.1500		1.1522	1,038.1700	1.0382	(9.893)	0	0	0
2023/04/05	2030	01/02/2024	9.57	Call	Bond Future	1,703.6900		1.7037	1,885.6700	1.8857	10.682	0	0	400
2023/04/05	2030	02/05/2024	9.81	Call	Bond Future	2,197.5600		2.1976	2,405.1800	2.4052	9.448	0	0	0
2023/04/05	2030	02/05/2024	9.81	Put	Bond Future	3,909.8100		3.9098	3,634.5000	3.6345	(7.042)	0	0	0
2023/04/05	2030	02/05/2024	9.82	Call	Bond Future	2,215.6200		2.2156	2,424.2900	2.4243	9.418	0	0	0
2023/04/05	2030	02/05/2024	9.82	Put	Bond Future	3,886.9100		3.8869	3,612.6500	3.6126	(7.056)	0	0	0
2023/04/05	2030	02/05/2024			Bond Future	10.2328		92.5999	10.1125	93.0828	(1.175)	0.0000	0.0000	0
2023/04/05	2030	02/05/2024	9.83	Call	Bond Future	2,234.1400		2.2341	2,443.8800	2.4439	9.388	0	0	0
2023/04/05	2030	02/05/2024	9.83	Put	Bond Future	3,864.4900		3.8645	3,591.3000	3.5913	(7.069)	0	0	0
2023/04/05	2032	04/05/2023	9.80	Call	Bond Future	6.0700		0.0061	11.3200	0.0113	86.491	0	0	500
2023/04/05	2032	04/05/2023	9.85	Put	Bond Future	3,607.5500		3.6075	3,189.5100	3.1895	(11.588)	0	0	0
2023/04/05	2032	04/05/2023	11.37	Call	Bond Future	4,362.1900		4.3622	4,753.5100	4.7535	8.971	0	0	400
2023/04/05	2032	04/05/2023	13.43	Call	Bond Future	13,504.9000		13.5049	13,932.2100	13.9322	3.164	0	0	0
2023/04/05	2032	04/05/2023	13.43	Put	Bond Future	0.0900		0.0001	0.0400	0.0000	(55.556)	0	0	400
2023/04/05	2032	04/05/2023	10.89	Call	Bond Future	2,273.6600		2.2737	2,594.5700	2.5946	14.114	0	0	0
2023/04/05	2032	04/05/2023	10.89	Put	Bond Future	402.0600		0.4021	295.6100	0.2956	(26.476)	0	0	0
2023/04/05	2032	04/05/2023	11.06	Call	Bond Future	2,983.3500		2.9833	3,336.8600	3.3369	11.849	0	0	0

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2023/04/05	2032	04/05/2023	11.06	Put	Bond Future	259.7000	0.2597	185.8500	0.1859	(28.437)	0	0	730
2023/04/05	2032	04/05/2023	10.69	Call	Bond Future	1,515.7700	1.5158	1,784.6400	1.7846	17.738	0	0	0
2023/04/05	2032	04/05/2023			Bond Future	10.5243	87.9310	10.4423	88.3583	(0.780)	0.0000	0.0000	164,838
2023/04/05	2032	04/05/2023	9.80	Put	Bond Future	3,875.6000	3.8756	3,453.4900	3.4535	(10.891)	0	0	0
2023/04/05	2032	04/05/2023	9.85	Call	Bond Future	12.2800	0.0123	21.6000	0.0216	75.896	0	0	6,500
2023/04/05	2032	04/05/2023	10.03	Call	Bond Future	81.1600	0.0812	121.9800	0.1220	50.296	0	0	730
2023/04/05	2032	04/05/2023	10.03	Put	Bond Future	2,697.9900	2.6980	2,311.4500	2.3115	(14.327)	0	0	0
2023/04/05	2032	04/05/2023	11.37	Put	Bond Future	113.5900	0.1136	77.5500	0.0775	(31.728)	0	0	0
2023/04/05	2032	04/05/2023	11.00	Call	Bond Future	2,727.8900	2.7279	3,070.9800	3.0710	12.577	0	0	0
2023/04/05	2032	04/05/2023	11.00	Put	Bond Future	303.6800	0.3037	219.4100	0.2194	(27.750)	0	0	13,000
2023/04/05	2032	04/05/2023	10.69	Put	Bond Future	661.1600	0.6612	502.6700	0.5027	(23.972)	0	0	500
2023/04/05	2032	04/05/2023	10.87	Call	Bond Future	2,193.5800	2.1936	2,509.9700	2.5100	14.423	0	0	0
2023/04/05	2032	04/05/2023	10.87	Put	Bond Future	422.9600	0.4230	311.9900	0.3120	(26.237)	0	0	0
2023/04/05	2032	04/05/2023	10.88	Call	Bond Future	2,233.5100	2.2335	2,552.1800	2.5522	14.268	0	0	0
2023/04/05	2032	04/05/2023	10.88	Put	Bond Future	412.3800	0.4124	303.6900	0.3037	(26.357)	0	0	0
2023/04/05	2032	04/05/2023	10.30	Call	Bond Future	430.5000	0.4305	561.4000	0.5614	30.407	0	0	500
2023/04/05	2032	04/05/2023	10.30	Put	Bond Future	1,605.4200	1.6054	1,308.9600	1.3090	(18.466)	0	0	0
2023/04/05	2032	04/05/2023	10.53	Call	Bond Future	995.8800	0.9959	1,212.4600	1.2125	21.748	0	0	730
2023/04/05	2032	04/05/2023	10.53	Put	Bond Future	966.4000	0.9664	755.6200	0.7556	(21.811)	0	0	0
2023/04/05	2032	04/05/2023	10.62	Call	Bond Future	1,276.8200	1.2768	1,523.9300	1.5239	19.354	0	0	400
2023/04/05	2032	04/05/2023	10.62	Put	Bond Future	781.9300	0.7819	601.6800	0.6017	(23.052)	0	0	0
2023/04/05	2032	03/08/2023	11.77	Call	Bond Future	6,206.3900	6.2064	6,565.3600	6.5654	5.784	0	0	0
2023/04/05	2032	03/08/2023	11.77	Put	Bond Future	597.6100	0.5976	520.6100	0.5206	(12.885)	0	0	0
2023/04/05	2032	03/08/2023	11.90	Call	Bond Future	6,720.5400	6.7205	7,089.1200	7.0891	5.484	0	0	5,000
2023/04/05	2032	03/08/2023	11.90	Put	Bond Future	510.2200	0.5102	442.8300	0.4428	(13.208)	0	0	0
2023/04/05	2032	03/08/2023	10.30	Call	Bond Future	1,493.3100	1.4933	1,663.9200	1.6639	11.425	0	0	1,500
2023/04/05	2032	03/08/2023	10.30	Put	Bond Future	3,116.8800	3.1169	2,851.5200	2.8515	(8.514)	0	0	0
2023/04/05	2032	03/08/2023	9.60	Call	Bond Future	484.4200	0.4844	558.3600	0.5584	15.264	0	0	1,500
2023/04/05	2032	03/08/2023	9.60	Put	Bond Future	5,848.8900	5.8489	5,486.8600	5.4869	(6.190)	0	0	0
2023/04/05	2032	03/08/2023			Bond Future	10.6159	89.7355	10.5303	90.1714	(0.806)	0.0000	0.0000	11,590
2023/04/05	2032	03/08/2023	11.75	Call	Bond Future	6,127.9500	6.1279	6,485.3500	6.4853	5.832	0	0	0
2023/04/05	2032	03/08/2023	11.75	Put	Bond Future	612.2400	0.6122	533.6700	0.5337	(12.833)	0	0	0
2023/04/05	2032	03/08/2023	11.76	Call	Bond Future	6,167.1400	6.1671	6,525.3300	6.5253	5.808	0	0	0
2023/04/05	2032	03/08/2023	11.76	Put	Bond Future	604.8800	0.6049	527.1000	0.5271	(12.859)	0	0	0
2023/04/05	2032	02/11/2023	11.24	Call	Bond Future	4,547.3400	4.5473	4,833.8500	4.8338	6.301	0	0	0
2023/04/05	2032	02/11/2023	11.24	Put	Bond Future	1,951.2900	1.9513	1,792.7800	1.7928	(8.123)	0	0	0
2023/04/05	2032	02/11/2023	11.90	Call	Bond Future	6,806.9400	6.8069	7,149.2300	7.1492	5.029	0	0	0
2023/04/05	2032	02/11/2023	11.90	Put	Bond Future	1,139.3100	1.1393	1,036.5800	1.0366	(9.017)	0	0	0
2023/04/05	2032	02/11/2023			Bond Future	10.7064	87.4534	10.6170	87.8984	(0.835)	0.0000	0.0000	0
2023/04/05	2032	02/11/2023	11.23	Call	Bond Future	4,515.3400	4.5153	4,800.8600	4.8009	6.323	0	0	0
2023/04/05	2032	02/11/2023	11.23	Put	Bond Future	1,967.0000	1.9670	1,807.5000	1.8075	(8.109)	0	0	0
2023/04/05	2032	02/11/2023	11.22	Call	Bond Future	4,483.6700	4.4837	4,768.1900	4.7682	6.346	0	0	0
2023/04/05	2032	02/11/2023	11.22	Put	Bond Future	1,983.0700	1.9831	1,822.5700	1.8226	(8.094)	0	0	0
2023/04/05	2032	01/02/2024	11.84	Call	Bond Future	6,472.7300	6.4727	6,799.8700	6.7999	5.054	0	0	0
2023/04/05	2032	01/02/2024	11.84	Put	Bond Future	1,659.1100	1.6591	1,531.8200	1.5318	(7.672)	0	0	0
2023/04/05	2032	01/02/2024	10.01	Call	Bond Future	1,668.6400	1.6686	1,818.4900	1.8185	8.980	0	0	1,200
2023/04/05	2032	01/02/2024	10.01	Put	Bond Future	5,653.2200	5.6532	5,348.6400	5.3486	(5.388)	0	0	0
2023/04/05	2032	01/02/2024	11.83	Call	Bond Future	6,439.4100	6.4394	6,765.8200	6.7658	5.069	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
2023/04/05	2032	01/02/2024	11.83	Put	Bond Future	1,670.7600	1.6708	1,542.7400	1.5427	(7.662)	0	0	0
2023/04/05	2032	01/02/2024			Bond Future	10.8087	89.2532	10.7152	89.7076	(0.865)	0.0000	0.0000	0
2023/04/05	2032	01/02/2024	11.85	Call	Bond Future	6,506.3700	6.5064	6,834.2300	6.8342	5.039	0	0	0
2023/04/05	2032	01/02/2024	11.85	Put	Bond Future	1,647.8100	1.6478	1,521.2400	1.5212	(7.681)	0	0	0
2023/04/05	2032	01/02/2024	12.62	Call	Bond Future	9,193.8800	9.1939	9,567.5500	9.5675	4.064	0	0	0
2023/04/05	2032	01/02/2024	12.62	Put	Bond Future	970.5400	0.9705	889.7800	0.8898	(8.321)	0	0	1,200
2023/04/05	2032	01/02/2024	10.76	Call	Bond Future	3,233.7100	3.2337	3,463.7000	3.4637	7.112	0	0	1,200
2023/04/05	2032	01/02/2024	10.76	Put	Bond Future	3,470.1100	3.4701	3,245.6700	3.2457	(6.468)	0	0	0
2023/04/05	2032	02/05/2024	10.56	Call	Bond Future	2,808.0200	2.8080	3,013.8600	3.0139	7.330	0	0	0
2023/04/05	2032	02/05/2024	10.56	Put	Bond Future	4,571.7900	4.5718	4,313.7400	4.3137	(5.644)	0	0	0
2023/04/05	2032	02/05/2024			Bond Future	10.9288	86.8818	10.8308	87.3457	(0.896)	0.0000	0.0000	0
2023/04/05	2032	02/05/2024	10.54	Call	Bond Future	2,764.1600	2.7642	2,968.0100	2.9680	7.375	0	0	0
2023/04/05	2032	02/05/2024	10.54	Put	Bond Future	4,624.9200	4.6249	4,364.8800	4.3649	(5.623)	0	0	0
2023/04/05	2032	02/05/2024	10.55	Call	Bond Future	2,786.0500	2.7861	2,990.8900	2.9909	7.352	0	0	0
2023/04/05	2032	02/05/2024	10.55	Put	Bond Future	4,598.2900	4.5983	4,339.2400	4.3392	(5.634)	0	0	0
2023/04/05	2033	04/05/2023			Bond Future	116.2404	116.2404	116.7330	116.7330	0.424	0.0000	0.0000	1,540
2023/04/05	2033	03/08/2023			Bond Future	118.6544	118.6544	119.1571	119.1571	0.424	0.0000	0.0000	6,434
2023/04/05	2033	02/11/2023			Bond Future	119.7508	119.7508	120.2640	120.2640	0.429	0.0000	0.0000	0
2023/04/05	2033	01/02/2024			Bond Future	122.2443	122.2443	122.7686	122.7686	0.429	0.0000	0.0000	0
2023/04/05	2033	02/05/2024			Bond Future	123.2692	123.2692	123.8044	123.8044	0.434	0.0000	0.0000	0
2023/04/05	2037	04/05/2023	10.95	Call	Bond Future	358.6200	0.3586	345.0400	0.3450	(3.787)	0	0	703
2023/04/05	2037	04/05/2023	10.95	Put	Bond Future	3,076.8500	3.0769	3,055.9800	3.0560	(0.678)	0	0	0
2023/04/05	2037	04/05/2023	11.03	Put	Bond Future	2,702.1600	2.7022	2,679.6200	2.6796	(0.834)	0	0	0
2023/04/05	2037	04/05/2023	11.30	Call	Bond Future	1,035.6200	1.0356	1,016.9800	1.0170	(1.800)	0	0	0
2023/04/05	2037	04/05/2023	11.30	Put	Bond Future	1,649.8400	1.6498	1,623.9100	1.6239	(1.572)	0	0	0
2023/04/05	2037	04/05/2023	11.94	Call	Bond Future	3,406.5100	3.4065	3,396.5200	3.3965	(0.293)	0	0	0
2023/04/05	2037	04/05/2023	13.73	Put	Bond Future	0.9900	0.0010	0.8000	0.0008	(19.192)	0	0	400
2023/04/05	2037	04/05/2023	11.31	Call	Bond Future	1,062.0900	1.0621	1,043.4100	1.0434	(1.759)	0	0	0
2023/04/05	2037	04/05/2023	11.31	Put	Bond Future	1,617.3500	1.6174	1,591.3800	1.5914	(1.606)	0	0	0
2023/04/05	2037	04/05/2023			Bond Future	11.4047	82.3575	11.4035	82.3648	(0.011)	0.0000	0.0000	59,603
2023/04/05	2037	04/05/2023	11.03	Call	Bond Future	471.8400	0.4718	456.5900	0.4566	(3.232)	0	0	400
2023/04/05	2037	04/05/2023	11.94	Put	Bond Future	371.0100	0.3710	353.7300	0.3537	(4.658)	0	0	703
2023/04/05	2037	04/05/2023	13.73	Call	Bond Future	12,031.7900	12.0318	12,038.8900	12.0389	0.059	0	0	0
2023/04/05	2037	04/05/2023	11.32	Call	Bond Future	1,088.9400	1.0889	1,070.2400	1.0702	(1.717)	0	0	0
2023/04/05	2037	04/05/2023	11.32	Put	Bond Future	1,585.3000	1.5853	1,559.3100	1.5593	(1.639)	0	0	0
2023/04/05	2037	04/05/2023	11.78	Call	Bond Future	2,705.8600	2.7059	2,692.3200	2.6923	(0.500)	0	0	400
2023/04/05	2037	04/05/2023	11.78	Put	Bond Future	559.6500	0.5597	538.8200	0.5388	(3.722)	0	0	0
2023/04/05	2037	03/08/2023	12.12	Call	Bond Future	5,018.1300	5.0181	5,011.7100	5.0117	(0.128)	0	0	0
2023/04/05	2037	03/08/2023	12.12	Put	Bond Future	1,655.1300	1.6551	1,641.4300	1.6414	(0.828)	0	0	0
2023/04/05	2037	03/08/2023	12.13	Call	Bond Future	5,056.0300	5.0560	5,049.6600	5.0497	(0.126)	0	0	0
2023/04/05	2037	03/08/2023	12.13	Put	Bond Future	1,639.2600	1.6393	1,625.6100	1.6256	(0.833)	0	0	0
2023/04/05	2037	03/08/2023			Bond Future	11.5144	79.7900	11.5131	79.7973	(0.011)	0.0000	0.0000	76,833
2023/04/05	2037	03/08/2023	12.14	Call	Bond Future	5,093.8500	5.0938	5,087.5200	5.0875	(0.124)	0	0	0
2023/04/05	2037	03/08/2023	12.14	Put	Bond Future	1,623.3700	1.6234	1,609.7600	1.6098	(0.838)	0	0	0
2023/04/05	2037	03/08/2023	11.00	Call	Bond Future	1,586.3600	1.5864	1,578.1500	1.5781	(0.518)	0	0	1,800
2023/04/05	2037	03/08/2023	11.00	Put	Bond Future	4,616.2800	4.6163	4,600.7900	4.6008	(0.336)	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
2023/04/05	2037	03/08/2023	10.30	Call	Bond Future	532.0200	0.5320	526.4700	0.5265	(1.043)	0	0	1,800
2023/04/05	2037	03/08/2023	10.30	Put	Bond Future	7,960.3500	7.9603	7,947.5200	7.9475	(0.161)	0	0	0
2023/04/05	2037	02/11/2023	11.57	Call	Bond Future	3,674.6800	3.6747	3,669.5100	3.6695	(0.141)	0	0	0
2023/04/05	2037	02/11/2023	11.55	Put	Bond Future	3,982.3300	3.9823	3,969.7500	3.9698	(0.316)	0	0	0
2023/04/05	2037	02/11/2023	11.56	Put	Bond Future	3,955.0400	3.9550	3,942.4700	3.9425	(0.318)	0	0	0
2023/04/05	2037	02/11/2023			Bond Future	11.6147	81.4608	11.6134	81.4682	(0.011)	0.0000	0.0000	0
2023/04/05	2037	02/11/2023	11.57	Put	Bond Future	3,927.6700	3.9277	3,915.1100	3.9151	(0.320)	0	0	0
2023/04/05	2037	02/11/2023	11.55	Call	Bond Future	3,615.8600	3.6159	3,610.6700	3.6107	(0.144)	0	0	0
2023/04/05	2037	02/11/2023	11.56	Call	Bond Future	3,645.3400	3.6453	3,640.1600	3.6402	(0.142)	0	0	0
2023/04/05	2037	01/02/2024	12.33	Call	Bond Future	6,228.4700	6.2285	6,226.4600	6.2265	(0.032)	0	0	0
2023/04/05	2037	01/02/2024	12.33	Put	Bond Future	2,990.4600	2.9905	2,980.6900	2.9807	(0.327)	0	0	0
2023/04/05	2037	01/02/2024			Bond Future	11.7276	78.8818	11.7262	78.8896	(0.012)	0.0000	0.0000	0
2023/04/05	2037	01/02/2024	12.31	Call	Bond Future	6,160.4000	6.1604	6,158.3600	6.1584	(0.033)	0	0	0
2023/04/05	2037	01/02/2024	12.31	Put	Bond Future	3,026.7400	3.0267	3,016.9400	3.0169	(0.324)	0	0	0
2023/04/05	2037	01/02/2024	12.32	Call	Bond Future	6,194.4000	6.1944	6,192.3800	6.1924	(0.033)	0	0	0
2023/04/05	2037	01/02/2024	12.32	Put	Bond Future	3,008.5400	3.0085	2,998.7600	2.9988	(0.325)	0	0	0
2023/04/05	2037	02/05/2024	11.45	Call	Bond Future	3,466.3400	3.4663	3,464.4300	3.4644	(0.055)	0	0	0
2023/04/05	2037	02/05/2024	11.43	Put	Bond Future	5,785.2300	5.7852	5,775.0800	5.7751	(0.175)	0	0	0
2023/04/05	2037	02/05/2024	11.44	Call	Bond Future	3,442.0700	3.4421	3,440.1500	3.4401	(0.056)	0	0	0
2023/04/05	2037	02/05/2024	11.44	Put	Bond Future	5,752.6600	5.7527	5,742.5200	5.7425	(0.176)	0	0	0
2023/04/05	2037	02/05/2024			Bond Future	11.8559	80.4590	11.8544	80.4672	(0.013)	0.0000	0.0000	0
2023/04/05	2037	02/05/2024	11.45	Put	Bond Future	5,720.2300	5.7202	5,710.1000	5.7101	(0.177)	0	0	0
2023/04/05	2037	02/05/2024	11.43	Call	Bond Future	3,417.8900	3.4179	3,415.9600	3.4160	(0.056)	0	0	0
2023/04/05	2038	04/05/2023			Bond Future	129.9230	129.9230	130.0617	130.0617	0.107	0.0000	0.0000	3,758
2023/04/05	2038	03/08/2023			Bond Future	130.6627	130.6627	130.8038	130.8038	0.108	0.0000	0.0000	1,273
2023/04/05	2038	02/11/2023			Bond Future	133.4293	133.4293	133.5735	133.5735	0.108	0.0000	0.0000	0
2023/04/05	2038	01/02/2024			Bond Future	134.1975	134.1975	134.3449	134.3449	0.110	0.0000	0.0000	0
2023/04/05	2038	02/05/2024			Bond Future	136.9177	136.9177	137.0686	137.0686	0.110	0.0000	0.0000	0
2023/04/05	2040	04/05/2023	10.73	Put	Bond Future	5,765.1200	5.7651	5,932.3400	5.9323	2.901	0	0	0
2023/04/05	2040	04/05/2023	12.78	Call	Bond Future	6,908.0500	6.9080	6,728.9000	6.7289	(2.593)	0	0	0
2023/04/05	2040	04/05/2023	12.78	Put	Bond Future	65.3500	0.0654	66.6000	0.0666	1.913	0	0	388
2023/04/05	2040	04/05/2023	13.45	Put	Bond Future	7.9400	0.0079	7.7700	0.0078	(2.141)	0	0	486
2023/04/05	2040	04/05/2023	11.43	Call	Bond Future	939.0500	0.9391	848.3900	0.8484	(9.654)	0	0	0
2023/04/05	2040	04/05/2023	11.43	Put	Bond Future	2,005.6700	2.0057	2,095.4100	2.0954	4.474	0	0	0
2023/04/05	2040	04/05/2023	12.05	Put	Bond Future	501.3600	0.5014	523.6500	0.5237	4.446	0	0	684
2023/04/05	2040	04/05/2023			Bond Future	11.5999	83.3901	11.6290	83.2097	0.251	0.0000	0.0000	44,241
2023/04/05	2040	04/05/2023	10.17	Call	Bond Future	2.7200	0.0027	1.8800	0.0019	(30.882)	0	0	388
2023/04/05	2040	04/05/2023	10.17	Put	Bond Future	9,705.4000	9.7054	9,884.9600	9.8850	1.850	0	0	0
2023/04/05	2040	04/05/2023	10.73	Call	Bond Future	65.2000	0.0652	52.0200	0.0520	(20.215)	0	0	486
2023/04/05	2040	04/05/2023	10.92	Call	Bond Future	160.3200	0.1603	133.4600	0.1335	(16.754)	0	0	388
2023/04/05	2040	04/05/2023	10.92	Put	Bond Future	4,563.4300	4.5634	4,716.9700	4.7170	3.365	0	0	0
2023/04/05	2040	04/05/2023	13.45	Call	Bond Future	10,334.6800	10.3347	10,154.1100	10.1541	(1.747)	0	0	0
2023/04/05	2040	04/05/2023	11.48	Call	Bond Future	1,070.1400	1.0701	972.4600	0.9725	(9.128)	0	0	486
2023/04/05	2040	04/05/2023	11.48	Put	Bond Future	1,820.5800	1.8206	1,903.3000	1.9033	4.544	0	0	0
2023/04/05	2040	04/05/2023	12.05	Call	Bond Future	3,224.6500	3.2246	3,066.5400	3.0665	(4.903)	0	0	0
2023/04/05	2040	04/05/2023	11.03	Call	Bond Future	253.1400	0.2531	215.3100	0.2153	(14.944)	0	0	684

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2023/04/05	2040	04/05/2023	11.03	Put	Bond Future	3,919.0700	3.9191	4,061.6400	4.0616	3.638	0	0	0
2023/04/05	2040	04/05/2023	11.41	Call	Bond Future	889.4900	0.8895	801.6700	0.8017	(9.873)	0	0	0
2023/04/05	2040	04/05/2023	11.41	Put	Bond Future	2,083.1200	2.0831	2,175.7000	2.1757	4.444	0	0	0
2023/04/05	2040	04/05/2023	11.42	Call	Bond Future	914.0200	0.9140	824.7800	0.8248	(9.763)	0	0	0
2023/04/05	2040	04/05/2023	11.42	Put	Bond Future	2,044.1000	2.0441	2,135.2600	2.1353	4.460	0	0	0
2023/04/05	2040	03/08/2023	12.23	Call	Bond Future	5,020.0000	5.0200	4,885.3700	4.8854	(2.682)	0	0	0
2023/04/05	2040	03/08/2023	12.23	Put	Bond Future	1,941.0900	1.9411	1,990.7600	1.9908	2.559	0	0	0
2023/04/05	2040	03/08/2023			Bond Future	11.7104	80.5934	11.7407	80.4091	0.258	0.0000	0.0000	106,884
2023/04/05	2040	03/08/2023	12.22	Call	Bond Future	4,981.1000	4.9811	4,846.9200	4.8469	(2.694)	0	0	0
2023/04/05	2040	03/08/2023	12.22	Put	Bond Future	1,959.6900	1.9597	2,009.8100	2.0098	2.558	0	0	0
2023/04/05	2040	03/08/2023	12.21	Call	Bond Future	4,942.1400	4.9421	4,808.3900	4.8084	(2.706)	0	0	0
2023/04/05	2040	03/08/2023	12.21	Put	Bond Future	1,978.2900	1.9783	2,028.8400	2.0288	2.555	0	0	0
2023/04/05	2040	02/11/2023	11.59	Call	Bond Future	3,420.2000	3.4202	3,322.7200	3.3227	(2.850)	0	0	0
2023/04/05	2040	02/11/2023	11.60	Put	Bond Future	4,739.0200	4.7390	4,829.2100	4.8292	1.903	0	0	0
2023/04/05	2040	02/11/2023	11.58	Call	Bond Future	3,391.1300	3.3911	3,294.1200	3.2941	(2.861)	0	0	0
2023/04/05	2040	02/11/2023	11.58	Put	Bond Future	4,804.3000	4.8043	4,895.4400	4.8954	1.897	0	0	0
2023/04/05	2040	02/11/2023			Bond Future	11.8116	82.2809	11.8430	82.0928	0.265	0.0000	0.0000	18
2023/04/05	2040	02/11/2023	11.59	Put	Bond Future	4,771.5600	4.7716	4,862.2300	4.8622	1.900	0	0	0
2023/04/05	2040	02/11/2023	11.60	Call	Bond Future	3,449.3900	3.4494	3,351.4300	3.3514	(2.840)	0	0	0
2023/04/05	2040	01/02/2024	12.34	Call	Bond Future	6,016.1500	6.0162	5,892.2200	5.8922	(2.060)	0	0	0
2023/04/05	2040	01/02/2024	12.34	Put	Bond Future	3,617.7600	3.6178	3,685.5800	3.6856	1.875	0	0	0
2023/04/05	2040	01/02/2024	12.33	Call	Bond Future	5,981.5200	5.9815	5,857.9400	5.8579	(2.066)	0	0	0
2023/04/05	2040	01/02/2024	12.33	Put	Bond Future	3,639.5600	3.6396	3,707.7300	3.7077	1.873	0	0	0
2023/04/05	2040	01/02/2024			Bond Future	11.9248	79.4684	11.9573	79.2767	0.272	0.0000	0.0000	11
2023/04/05	2040	01/02/2024	12.35	Call	Bond Future	6,050.8400	6.0508	5,926.5600	5.9266	(2.054)	0	0	0
2023/04/05	2040	01/02/2024	12.35	Put	Bond Future	3,596.0800	3.5961	3,663.5500	3.6636	1.876	0	0	0
2023/04/05	2040	02/05/2024	11.61	Call	Bond Future	3,658.8600	3.6589	3,566.8700	3.5669	(2.514)	0	0	0
2023/04/05	2040	02/05/2024	11.62	Put	Bond Future	6,260.6400	6.2606	6,363.5600	6.3636	1.644	0	0	0
2023/04/05	2040	02/05/2024	11.60	Call	Bond Future	3,633.3200	3.6333	3,541.7200	3.5417	(2.521)	0	0	0
2023/04/05	2040	02/05/2024			Bond Future	12.0523	81.0570	12.0860	80.8616	0.279	0.0000	0.0000	0
2023/04/05	2040	02/05/2024	11.61	Put	Bond Future	6,295.7800	6.2958	6,399.1000	6.3991	1.641	0	0	0
2023/04/05	2040	02/05/2024	11.62	Call	Bond Future	3,684.8300	3.6848	3,592.4400	3.5924	(2.507)	0	0	0
2023/04/05	2040	02/05/2024	11.60	Put	Bond Future	6,331.4300	6.3314	6,435.1400	6.4351	1.638	0	0	0
2023/04/05	2044	04/05/2023	11.41	Call	Bond Future	743.8000	0.7438	714.4400	0.7144	(3.947)	0	0	0
2023/04/05	2044	04/05/2023	11.41	Put	Bond Future	2,461.2300	2.4612	2,455.9600	2.4560	(0.214)	0	0	0
2023/04/05	2044	04/05/2023	11.42	Call	Bond Future	765.6300	0.7656	735.9000	0.7359	(3.883)	0	0	0
2023/04/05	2044	04/05/2023	11.42	Put	Bond Future	2,418.0200	2.4180	2,412.3800	2.4124	(0.233)	0	0	0
2023/04/05	2044	04/05/2023	11.75	Put	Bond Future	1,269.5500	1.2695	1,255.5300	1.2555	(1.104)	0	0	4,423
2023/04/05	2044	04/05/2023			Bond Future	11.6787	79.6452	11.6826	79.6211	0.033	0.0000	0.0000	62,104
2023/04/05	2044	04/05/2023	11.43	Call	Bond Future	787.7700	0.7878	757.6900	0.7577	(3.818)	0	0	0
2023/04/05	2044	04/05/2023	11.43	Put	Bond Future	2,375.2100	2.3752	2,369.2200	2.3692	(0.252)	0	0	0
2023/04/05	2044	04/05/2023	11.75	Call	Bond Future	1,714.5500	1.7146	1,676.4400	1.6764	(2.223)	0	0	0
2023/04/05	2044	04/05/2023	12.00	Call	Bond Future	2,697.9500	2.6980	2,658.7500	2.6588	(1.453)	0	0	0
2023/04/05	2044	04/05/2023	12.00	Put	Bond Future	725.1300	0.7251	710.0200	0.7100	(2.084)	0	0	4,423
2023/04/05	2044	04/05/2023	12.25	Call	Bond Future	3,843.8800	3.8439	3,806.7600	3.8068	(0.966)	0	0	0
2023/04/05	2044	04/05/2023	12.25	Put	Bond Future	393.5400	0.3935	380.5100	0.3805	(3.311)	0	0	1,798
2023/04/05	2044	03/08/2023	12.16	Call	Bond Future	4,491.0000	4.4910	4,462.5300	4.4625	(0.634)	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
2023/04/05	2044	03/08/2023	12.16	Put	Bond Future	2,236.5200	2.2365	2,232.8000	2.2328	(0.166)	0	0	0
2023/04/05	2044	03/08/2023	12.00	Call	Bond Future	3,903.0800	3.9031	3,875.5100	3.8755	(0.706)	0	0	0
2023/04/05	2044	03/08/2023	12.00	Put	Bond Future	2,598.3400	2.5983	2,595.5200	2.5955	(0.109)	0	0	4,754
2023/04/05	2044	03/08/2023	12.15	Call	Bond Future	4,453.3100	4.4533	4,424.8900	4.4249	(0.638)	0	0	0
2023/04/05	2044	03/08/2023	12.15	Put	Bond Future	2,257.6000	2.2576	2,253.9300	2.2539	(0.163)	0	0	0
2023/04/05	2044	03/08/2023			Bond Future	11.7856	76.8967	11.7896	76.8720	0.034	0.0000	0.0000	24,373
2023/04/05	2044	03/08/2023	12.17	Call	Bond Future	4,528.6300	4.5286	4,500.1100	4.5001	(0.630)	0	0	0
2023/04/05	2044	03/08/2023	12.17	Put	Bond Future	2,215.4600	2.2155	2,211.6900	2.2117	(0.170)	0	0	0
2023/04/05	2044	03/08/2023	11.75	Call	Bond Future	3,055.6700	3.0557	3,029.9900	3.0300	(0.840)	0	0	0
2023/04/05	2044	03/08/2023	11.75	Put	Bond Future	3,276.0400	3.2760	3,275.1100	3.2751	(0.028)	0	0	3,076
2023/04/05	2044	02/11/2023	11.57	Call	Bond Future	3,269.3500	3.2694	3,248.2900	3.2483	(0.644)	0	0	0
2023/04/05	2044	02/11/2023	11.57	Put	Bond Future	5,216.6200	5.2166	5,220.8100	5.2208	0.080	0	0	0
2023/04/05	2044	02/11/2023			Bond Future	11.8833	78.5069	11.8874	78.4816	0.035	0.0000	0.0000	0
2023/04/05	2044	02/11/2023	11.56	Call	Bond Future	3,240.6700	3.2407	3,219.6900	3.2197	(0.647)	0	0	0
2023/04/05	2044	02/11/2023	11.56	Put	Bond Future	5,251.4400	5.2514	5,255.7100	5.2557	0.081	0	0	0
2023/04/05	2044	02/11/2023	11.55	Call	Bond Future	3,212.3500	3.2124	3,191.4400	3.1914	(0.651)	0	0	0
2023/04/05	2044	02/11/2023	11.55	Put	Bond Future	5,286.7100	5.2867	5,291.0500	5.2911	0.082	0	0	0
2023/04/05	2044	01/02/2024	12.29	Call	Bond Future	5,673.0000	5.6730	5,650.1700	5.6502	(0.402)	0	0	0
2023/04/05	2044	01/02/2024	12.29	Put	Bond Future	3,923.8900	3.9239	3,926.6800	3.9267	0.071	0	0	0
2023/04/05	2044	01/02/2024			Bond Future	11.9922	75.7419	11.9964	75.7163	0.036	0.0000	0.0000	0
2023/04/05	2044	01/02/2024	12.28	Call	Bond Future	5,639.2100	5.6392	5,616.4200	5.6164	(0.404)	0	0	0
2023/04/05	2044	01/02/2024	12.28	Put	Bond Future	3,947.7300	3.9477	3,950.5600	3.9506	0.072	0	0	0
2023/04/05	2044	01/02/2024	12.27	Call	Bond Future	5,605.2000	5.6052	5,582.4600	5.5825	(0.406)	0	0	0
2023/04/05	2044	01/02/2024	12.27	Put	Bond Future	3,971.4300	3.9714	3,974.3100	3.9743	0.073	0	0	0
2023/04/05	2044	02/05/2024	11.67	Call	Bond Future	3,787.9500	3.7880	3,770.2000	3.7702	(0.469)	0	0	0
2023/04/05	2044	02/05/2024	11.67	Put	Bond Future	6,480.0000	6.4800	6,488.0900	6.4881	0.125	0	0	0
2023/04/05	2044	02/05/2024			Bond Future	12.1141	77.2559	12.1185	77.2300	0.036	0.0000	0.0000	0
2023/04/05	2044	02/05/2024	11.66	Call	Bond Future	3,762.1000	3.7621	3,744.4100	3.7444	(0.470)	0	0	0
2023/04/05	2044	02/05/2024	11.66	Put	Bond Future	6,516.5900	6.5166	6,524.7400	6.5247	0.125	0	0	0
2023/04/05	2044	02/05/2024	11.65	Call	Bond Future	3,736.0300	3.7360	3,718.3900	3.7184	(0.472)	0	0	0
2023/04/05	2044	02/05/2024	11.65	Put	Bond Future	6,553.0400	6.5530	6,561.2400	6.5612	0.125	0	0	0
2023/04/05	2046	04/05/2023			Bond Future	114.4253	114.4253	113.8643	113.8643	(0.490)	0.0000	0.0000	16,909
2023/04/05	2046	03/08/2023			Bond Future	116.8016	116.8016	116.2289	116.2289	(0.490)	0.0000	0.0000	391
2023/04/05	2046	02/11/2023			Bond Future	117.1922	117.1922	116.6071	116.6071	(0.499)	0.0000	0.0000	0
2023/04/05	2046	01/02/2024			Bond Future	119.6319	119.6319	119.0350	119.0350	(0.499)	0.0000	0.0000	0
2023/04/05	2046	02/05/2024			Bond Future	119.9199	119.9199	119.3112	119.3112	(0.508)	0.0000	0.0000	0
2023/04/05	2050	04/05/2023			Bond Future	116.3538	116.3538	117.1607	117.1607	0.693	0.0000	0.0000	13,664
2023/04/05	2050	03/08/2023			Bond Future	116.5877	116.5877	117.4113	117.4113	0.706	0.0000	0.0000	1,148
2023/04/05	2050	02/11/2023			Bond Future	119.0564	119.0564	119.8973	119.8973	0.706	0.0000	0.0000	0
2023/04/05	2050	01/02/2024			Bond Future	119.2969	119.2969	120.1556	120.1556	0.720	0.0000	0.0000	0
2023/04/05	2050	02/05/2024			Bond Future	121.7150	121.7150	122.5915	122.5915	0.720	0.0000	0.0000	0
2023/04/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2023/04/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	AL37	04/05/2023			Index Future	883.2110	883.2110	886.7790	886.7790	0.404	0.0000	0.0000	0
2023/04/05	AL37	03/08/2023			Index Future	901.3390	901.3390	904.9790	904.9790	0.404	0.0000	0.0000	0
2023/04/05	AL37	02/11/2023			Index Future	920.2120	920.2120	923.9270	923.9270	0.404	0.0000	0.0000	0
2023/04/05	AL37	01/02/2024			Index Future	939.1640	939.1640	942.9590	942.9590	0.404	0.0000	0.0000	0
2023/04/05	AL37	02/05/2024			Index Future	958.0120	958.0120	961.8860	961.8860	0.404	0.0000	0.0000	0
2023/04/05	AL7T	04/05/2023			Index Future	1,018.8920	1,018.8920	1,022.6970	1,022.6970	0.373	0.0000	0.0000	0
2023/04/05	AL7T	03/08/2023			Index Future	1,039.8060	1,039.8060	1,043.6860	1,043.6860	0.373	0.0000	0.0000	0
2023/04/05	AL7T	02/11/2023			Index Future	1,061.5780	1,061.5780	1,065.5390	1,065.5390	0.373	0.0000	0.0000	0
2023/04/05	AL7T	01/02/2024			Index Future	1,083.4420	1,083.4420	1,087.4870	1,087.4870	0.373	0.0000	0.0000	0
2023/04/05	AL7T	02/05/2024			Index Future	1,105.1850	1,105.1850	1,109.3160	1,109.3160	0.374	0.0000	0.0000	0
2023/04/05	ALBI	04/05/2023			Index Future	891.6420	891.6420	893.5750	893.5750	0.217	0.0000	0.0000	99
2023/04/05	ALBI	03/08/2023			Index Future	909.9440	909.9440	911.9150	911.9150	0.217	0.0000	0.0000	0
2023/04/05	ALBI	02/11/2023			Index Future	928.9970	928.9970	931.0090	931.0090	0.217	0.0000	0.0000	0
2023/04/05	ALBI	01/02/2024			Index Future	948.1300	948.1300	950.1860	950.1860	0.217	0.0000	0.0000	0
2023/04/05	ALBI	02/05/2024			Index Future	967.1580	967.1580	969.2580	969.2580	0.217	0.0000	0.0000	0
2023/04/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	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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2023/04/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/05	ES33	04/05/2023			Bond Future	11.9211	75.1989	11.9044	75.2785	(0.140)	0.0000	0.0000	0
2023/04/05	ES33	03/08/2023			Bond Future	12.0532	76.7606	12.0359	76.8418	(0.144)	0.0000	0.0000	350
2023/04/05	ES33	02/11/2023			Bond Future	12.1886	74.5897	12.1706	74.6726	(0.148)	0.0000	0.0000	0
2023/04/05	ES33	01/02/2024			Bond Future	12.3407	76.1417	12.3218	76.2265	(0.153)	0.0000	0.0000	0
2023/04/05	ES33	02/05/2024			Bond Future	12.5077	73.8877	12.4879	73.9745	(0.158)	0.0000	0.0000	0
2023/04/05	ES42	04/05/2023			Bond Future	12.3146	72.5532	12.3384	72.4201	0.193	0.0000	0.0000	0
2023/04/05	ES42	03/08/2023			Bond Future	12.4373	74.0601	12.4621	73.9241	0.199	0.0000	0.0000	4,000
2023/04/05	ES42	02/11/2023			Bond Future	12.5624	71.3654	12.5881	71.2265	0.205	0.0000	0.0000	0
2023/04/05	ES42	01/02/2024			Bond Future	12.6950	72.8494	12.7216	72.7079	0.210	0.0000	0.0000	0
2023/04/05	ES42	02/05/2024			Bond Future	12.8440	70.0623	12.8717	69.9181	0.216	0.0000	0.0000	0
2023/04/05	GOVI	04/05/2023	852.86	Call	GOVI	260,350.0000	26.0350	280,580.0000	28.0580	7.770	0	0	0
2023/04/05	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GOVI	04/05/2023	852.87	Call	GOVI	260,250.0000	26.0250	280,480.0000	28.0480	7.773	0	0	0
2023/04/05	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GOVI	04/05/2023			GOVI	878.8950	878.8950	880.9180	880.9180	0.230	0.0000	0.0000	410
2023/04/05	GOVI	04/05/2023	852.88	Call	GOVI	260,150.0000	26.0150	280,380.0000	28.0380	7.776	0	0	0
2023/04/05	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GOVI	03/08/2023	837.21	Call	GOVI	597,260.0000	59.7260	617,880.0000	61.7880	3.452	0	0	0
2023/04/05	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GOVI	03/08/2023	837.22	Call	GOVI	597,160.0000	59.7160	617,780.0000	61.7780	3.453	0	0	0
2023/04/05	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GOVI	03/08/2023			GOVI	896.9360	896.9360	898.9980	898.9980	0.230	0.0000	0.0000	430
2023/04/05	GOVI	03/08/2023	837.23	Call	GOVI	597,060.0000	59.7060	617,680.0000	61.7680	3.454	0	0	0
2023/04/05	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/05	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GOVI	02/11/2023	885.82	Call	GOVI	298,960.0000	29.8960	320,010.0000	32.0010	7.041	0	0	0
2023/04/05	GOVI	02/11/2023			GOVI	915.7160	915.7160	917.8210	917.8210	0.230	0.0000	0.0000	0
2023/04/05	GOVI	02/11/2023	885.80	Call	GOVI	299,160.0000	29.9160	320,210.0000	32.0210	7.036	0	0	0
2023/04/05	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GOVI	02/11/2023	885.81	Call	GOVI	299,060.0000	29.9060	320,110.0000	32.0110	7.039	0	0	0
2023/04/05	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GOVI	01/02/2024	880.00	Call	GOVI	545,760.0000	54.5760	567,260.0000	56.7260	3.939	0	0	0
2023/04/05	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GOVI	01/02/2024			GOVI	934.5760	934.5760	936.7260	936.7260	0.230	0.0000	0.0000	0
2023/04/05	GOVI	01/02/2024	879.98	Call	GOVI	545,960.0000	54.5960	567,460.0000	56.7460	3.938	0	0	0
2023/04/05	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GOVI	01/02/2024	879.99	Call	GOVI	545,860.0000	54.5860	567,360.0000	56.7360	3.939	0	0	0
2023/04/05	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GOVI	02/05/2024	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GOVI	02/05/2024	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GOVI	02/05/2024	950.99	Call	GOVI	23,420.0000	2.3420	45,390.0000	4.5390	93.809	0	0	0
2023/04/05	GOVI	02/05/2024			GOVI	953.3320	953.3320	955.5290	955.5290	0.230	0.0000	0.0000	0
2023/04/05	GOVI	02/05/2024	950.97	Call	GOVI	23,620.0000	2.3620	45,590.0000	4.5590	93.014	0	0	0
2023/04/05	GOVI	02/05/2024	950.98	Call	GOVI	23,520.0000	2.3520	45,490.0000	4.5490	93.410	0	0	0
2023/04/05	GOVI	02/05/2024	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/05	IGOV	04/05/2023			Index Future	328.9510	328.9510	328.8860	328.8860	(0.020)	0.0000	0.0000	654
2023/04/05	IGOV	03/08/2023			Index Future	335.7840	335.7840	335.7170	335.7170	(0.020)	0.0000	0.0000	0
2023/04/05	IGOV	02/11/2023			Index Future	342.8940	342.8940	342.8260	342.8260	(0.020)	0.0000	0.0000	0
2023/04/05	IGOV	01/02/2024			Index Future	350.0340	350.0340	349.9650	349.9650	(0.020)	0.0000	0.0000	0
2023/04/05	IGOV	02/05/2024			Index Future	357.1350	357.1350	357.0650	357.0650	(0.020)	0.0000	0.0000	0
2023/04/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/04/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/05	JBAF	19/04/2023			Jibar Tradeable Future	7.9800	92.0200	7.9700	92.0300	(0.125)	0.0000	0.0000	0
2023/04/05	JBAF	17/05/2023			Jibar Tradeable Future	7.9950	92.0050	7.9800	92.0200	(0.188)	0.0000	0.0000	0
2023/04/05	JBAF	21/06/2023			Jibar Tradeable Future	8.2400	91.7600	8.1650	91.8350	(0.910)	0.0000	0.0000	0
2023/04/05	JBAF	19/07/2023			Jibar Tradeable Future	8.2750	91.7250	8.1800	91.8200	(1.148)	0.0000	0.0000	0
2023/04/05	JBAF	16/08/2023			Jibar Tradeable Future	8.3450	91.6550	8.2100	91.7900	(1.618)	0.0000	0.0000	0
2023/04/05	JBAF	20/09/2023			Jibar Tradeable Future	8.3800	91.6200	8.2400	91.7600	(1.671)	0.0000	0.0000	75
2023/04/05	JBAF	20/12/2023			Jibar Tradeable Future	8.2300	91.7700	8.0600	91.9400	(2.066)	0.0000	0.0000	272
2023/04/05	JBAF	20/03/2024			Jibar Tradeable Future	8.0500	91.9500	7.8400	92.1600	(2.609)	0.0000	0.0000	0
2023/04/05	JBAF	19/06/2024			Jibar Tradeable Future	7.8450	92.1550	7.6100	92.3900	(2.996)	0.0000	0.0000	0
2023/04/05	JBAF	18/09/2024			Jibar Tradeable Future	7.7600	92.2400	7.5100	92.4900	(3.222)	0.0000	0.0000	68
2023/04/05	JBAF	18/12/2024			Jibar Tradeable Future	7.7150	92.2850	7.4450	92.5550	(3.500)	0.0000	0.0000	0
2023/04/05	JBAF	19/03/2025			Jibar Tradeable Future	7.7100	92.2900	7.4850	92.5150	(2.918)	0.0000	0.0000	0
2023/04/05	R035	04/05/2023	10.55	Call	Bond Future	199.1600	0.1992	208.6400	0.2086	4.760	0	0	770
2023/04/05	R035	04/05/2023	10.55	Put	Bond Future	3,759.9000	3.7599	3,615.9800	3.6160	(3.828)	0	0	0
2023/04/05	R035	04/05/2023	13.18	Call	Bond Future	10,715.0500	10.7151	10,867.7100	10.8677	1.425	0	0	0
2023/04/05	R035	04/05/2023	13.18	Put	Bond Future	2.8000	0.0028	2.0600	0.0021	(26.429)	0	0	491
2023/04/05	R035	04/05/2023	12.46	Call	Bond Future	7,184.8100	7.1848	7,331.6500	7.3316	2.044	0	0	0
2023/04/05	R035	04/05/2023	12.46	Put	Bond Future	33.6900	0.0337	27.1300	0.0271	(19.472)	0	0	388
2023/04/05	R035	04/05/2023	11.20	Call	Bond Future	1,468.0900	1.4681	1,531.2500	1.5313	4.302	0	0	0
2023/04/05	R035	04/05/2023	11.21	Call	Bond Future	1,500.3800	1.5004	1,564.6400	1.5646	4.283	0	0	0
2023/04/05	R035	04/05/2023	11.22	Put	Bond Future	1,111.6600	1.1117	1,023.6100	1.0236	(7.921)	0	0	0
2023/04/05	R035	04/05/2023	10.60	Call	Bond Future	243.5300	0.2435	255.2500	0.2552	4.813	0	0	388
2023/04/05	R035	04/05/2023	10.60	Put	Bond Future	3,498.1500	3.4981	3,356.4700	3.3565	(4.050)	0	0	0
2023/04/05	R035	04/05/2023	11.05	Call	Bond Future	1,029.7100	1.0297	1,076.7900	1.0768	4.572	0	0	770
2023/04/05	R035	04/05/2023	11.05	Put	Bond Future	1,594.6300	1.5946	1,488.3100	1.4883	(6.667)	0	0	0
2023/04/05	R035	04/05/2023	11.17	Call	Bond Future	1,373.5200	1.3735	1,433.3900	1.4334	4.359	0	0	491
2023/04/05	R035	04/05/2023			Bond Future	11.1470	86.9385	11.1206	87.0919	(0.237)	0.0000	0.0000	152,776
2023/04/05	R035	04/05/2023	9.85	Call	Bond Future	5.1300	0.0051	5.1800	0.0052	0.975	0	0	388
2023/04/05	R035	04/05/2023	9.85	Put	Bond Future	8,011.1700	8.0112	7,857.8200	7.8578	(1.914)	0	0	0
2023/04/05	R035	04/05/2023	10.42	Call	Bond Future	112.6800	0.1127	117.7700	0.1178	4.517	0	0	491
2023/04/05	R035	04/05/2023	10.42	Put	Bond Future	4,476.3100	4.4763	4,328.0000	4.3280	(3.313)	0	0	0
2023/04/05	R035	04/05/2023	11.80	Call	Bond Future	3,923.4700	3.9235	4,043.7200	4.0437	3.065	0	0	0
2023/04/05	R035	04/05/2023	11.80	Put	Bond Future	255.5900	0.2556	222.4400	0.2224	(12.970)	0	0	1,035
2023/04/05	R035	04/05/2023	11.87	Call	Bond Future	4,257.1100	4.2571	4,381.9600	4.3820	2.933	0	0	0
2023/04/05	R035	04/05/2023	11.87	Put	Bond Future	209.3900	0.2094	180.8400	0.1808	(13.635)	0	0	770
2023/04/05	R035	04/05/2023	11.20	Put	Bond Future	1,161.9900	1.1620	1,071.7500	1.0717	(7.766)	0	0	0
2023/04/05	R035	04/05/2023	11.21	Put	Bond Future	1,136.6600	1.1367	1,047.5200	1.0475	(7.842)	0	0	0
2023/04/05	R035	04/05/2023	11.22	Call	Bond Future	1,532.9500	1.5329	1,598.3000	1.5983	4.263	0	0	0
2023/04/05	R035	04/05/2023	11.17	Put	Bond Future	1,240.6200	1.2406	1,147.0900	1.1471	(7.539)	0	0	0
2023/04/05	R035	03/08/2023	12.00	Call	Bond Future	5,513.3900	5.5134	5,616.3200	5.6163	1.867	0	0	0
2023/04/05	R035	03/08/2023	12.00	Put	Bond Future	1,385.8700	1.3859	1,332.4000	1.3324	(3.858)	0	0	0
2023/04/05	R035	03/08/2023			Bond Future	11.2484	88.7226	11.2210	88.8790	(0.244)	0.0000	0.0000	15,672
2023/04/05	R035	03/08/2023	11.98	Call	Bond Future	5,435.3400	5.4353	5,537.4900	5.5375	1.879	0	0	0
2023/04/05	R035	03/08/2023	11.98	Put	Bond Future	1,413.9300	1.4139	1,359.6800	1.3597	(3.837)	0	0	0
2023/04/05	R035	03/08/2023	11.99	Call	Bond Future	5,474.3300	5.4743	5,576.8700	5.5769	1.873	0	0	0
2023/04/05	R035	03/08/2023	11.99	Put	Bond Future	1,399.8400	1.3998	1,345.9800	1.3460	(3.848)	0	0	0
2023/04/05	R035	02/11/2023	12.85	Call	Bond Future	9,069.7100	9.0697	9,190.6300	9.1906	1.333	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
2023/04/05	R035	02/11/2023	12.85	Put	Bond Future	1,258.4000	1.2584	1,219.7400	1.2197	(3.072)	0	0	400
2023/04/05	R035	02/11/2023	11.41	Call	Bond Future	3,890.3900	3.8904	3,967.5600	3.9676	1.984	0	0	0
2023/04/05	R035	02/11/2023	11.41	Put	Bond Future	3,570.0000	3.5700	3,487.5900	3.4876	(2.308)	0	0	0
2023/04/05	R035	02/11/2023	11.42	Call	Bond Future	3,920.6200	3.9206	3,998.1700	3.9982	1.978	0	0	0
2023/04/05	R035	02/11/2023	11.42	Put	Bond Future	3,544.7200	3.5447	3,462.6900	3.4627	(2.314)	0	0	0
2023/04/05	R035	02/11/2023	11.12	Call	Bond Future	3,061.7300	3.0617	3,127.7900	3.1278	2.158	0	0	400
2023/04/05	R035	02/11/2023			Bond Future	11.3525	86.0734	11.3239	86.2330	(0.251)	0.0000	0.0000	0
2023/04/05	R035	02/11/2023	11.43	Call	Bond Future	3,950.9700	3.9510	4,028.9000	4.0289	1.972	0	0	0
2023/04/05	R035	02/11/2023	11.43	Put	Bond Future	3,519.6000	3.5196	3,437.9500	3.4380	(2.320)	0	0	0
2023/04/05	R035	02/11/2023	10.62	Call	Bond Future	1,896.9700	1.8970	1,943.9300	1.9439	2.476	0	0	400
2023/04/05	R035	02/11/2023	10.62	Put	Bond Future	6,129.4800	6.1295	6,016.8600	6.0169	(1.837)	0	0	0
2023/04/05	R035	02/11/2023	11.12	Put	Bond Future	4,373.9200	4.3739	4,280.4000	4.2804	(2.138)	0	0	0
2023/04/05	R035	01/02/2024	12.18	Put	Bond Future	2,722.5400	2.7225	2,660.5300	2.6605	(2.278)	0	0	0
2023/04/05	R035	01/02/2024	12.19	Call	Bond Future	6,514.9800	6.5150	6,616.4100	6.6164	1.557	0	0	0
2023/04/05	R035	01/02/2024	12.19	Put	Bond Future	2,705.8500	2.7058	2,644.1200	2.6441	(2.281)	0	0	0
2023/04/05	R035	01/02/2024	10.62	Call	Bond Future	2,128.8500	2.1288	2,178.6500	2.1787	2.339	0	0	400
2023/04/05	R035	01/02/2024	10.62	Put	Bond Future	6,969.6600	6.9697	6,856.3000	6.8563	(1.626)	0	0	0
2023/04/05	R035	01/02/2024	11.12	Put	Bond Future	5,194.4200	5.1944	5,098.2400	5.0982	(1.852)	0	0	0
2023/04/05	R035	01/02/2024			Bond Future	11.4708	87.8450	11.4411	88.0082	(0.260)	0.0000	0.0000	0
2023/04/05	R035	01/02/2024	13.46	Call	Bond Future	11,203.4300	11.2034	11,333.0200	11.3330	1.157	0	0	0
2023/04/05	R035	01/02/2024	13.46	Put	Bond Future	1,241.1500	1.2411	1,207.5800	1.2076	(2.705)	0	0	400
2023/04/05	R035	01/02/2024	12.18	Call	Bond Future	6,480.3800	6.4804	6,581.5300	6.5815	1.561	0	0	0
2023/04/05	R035	01/02/2024	12.20	Call	Bond Future	6,549.6300	6.5496	6,651.3300	6.6513	1.553	0	0	0
2023/04/05	R035	01/02/2024	12.20	Put	Bond Future	2,689.2700	2.6893	2,627.8100	2.6278	(2.285)	0	0	0
2023/04/05	R035	01/02/2024	11.12	Call	Bond Future	3,243.9100	3.2439	3,310.8900	3.3109	2.065	0	0	400
2023/04/05	R035	02/05/2024	11.19	Call	Bond Future	3,365.0800	3.3651	3,434.3400	3.4343	2.058	0	0	0
2023/04/05	R035	02/05/2024	11.19	Put	Bond Future	5,580.0600	5.5801	5,482.6400	5.4826	(1.746)	0	0	0
2023/04/05	R035	02/05/2024	11.20	Call	Bond Future	3,388.8600	3.3889	3,458.4400	3.4584	2.053	0	0	0
2023/04/05	R035	02/05/2024	11.20	Put	Bond Future	5,548.2700	5.5483	5,451.1700	5.4512	(1.750)	0	0	0
2023/04/05	R035	02/05/2024			Bond Future	11.5957	85.0974	11.5647	85.2641	(0.268)	0.0000	0.0000	0
2023/04/05	R035	02/05/2024	11.21	Call	Bond Future	3,413.0700	3.4131	3,482.9800	3.4830	2.048	0	0	0
2023/04/05	R035	02/05/2024	11.21	Put	Bond Future	5,516.9700	5.5170	5,420.2000	5.4202	(1.754)	0	0	0
2023/04/05	R186	04/05/2023		Call	Bond Future	10,107.3800	10.1074	10,483.9100	10.4839	3.725	0	0	0
2023/04/05	R186	04/05/2023	8.83	Put	Bond Future	327.7100	0.3277	224.4900	0.2245	(31.497)	0	0	0
2023/04/05	R186	04/05/2023	8.84	Call	Bond Future	1,392.0100	1.3920	1,667.2800	1.6673	19.775	0	0	0
2023/04/05	R186	04/05/2023			Bond Future	8.5005	110.1074	8.3822	110.4839	(1.391)	0.0000	0.0000	87,475
2023/04/05	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/05	R186	04/05/2023	8.36	Call	Bond Future	454.9800	0.4550	609.7700	0.6098	34.021	0	0	200
2023/04/05	R186	04/05/2023	8.36	Put	Bond Future	902.4900	0.9025	680.7500	0.6808	(24.570)	0	0	200
2023/04/05	R186	04/05/2023	8.82	Call	Bond Future	1,344.6900	1.3447	1,616.0200	1.6160	20.178	0	0	0
2023/04/05	R186	04/05/2023	8.82	Put	Bond Future	335.4600	0.3355	230.2600	0.2303	(31.360)	0	0	0
2023/04/05	R186	04/05/2023	8.83	Call	Bond Future	1,368.3300	1.3683	1,641.6400	1.6416	19.974	0	0	0
2023/04/05	R186	04/05/2023	8.84	Put	Bond Future	320.0200	0.3200	218.7600	0.2188	(31.642)	0	0	0
2023/04/05	R186	03/08/2023	9.74	Call	Bond Future	3,842.7800	3.8428	4,171.5200	4.1715	8.555	0	0	0
2023/04/05	R186	03/08/2023	9.74	Put	Bond Future	274.4800	0.2745	219.1800	0.2192	(20.147)	0	0	0
2023/04/05	R186	03/08/2023	9.73	Put	Bond Future	278.1000	0.2781	222.1700	0.2222	(20.111)	0	0	0
2023/04/05	R186	03/08/2023			Bond Future	8.5167	107.0603	8.3881	107.4443	(1.510)	0.0000	0.0000	21,350

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
2023/04/05	R186	03/08/2023	9.75	Call	Bond Future	3,867.6000	3.8676	4,196.9900	4.1970	8.517	0	0	0
2023/04/05	R186	03/08/2023	9.75	Put	Bond Future	270.7600	0.2708	216.1100	0.2161	(20.184)	0	0	0
2023/04/05	R186	03/08/2023	9.73	Call	Bond Future	3,817.8500	3.8179	4,145.9600	4.1460	8.594	0	0	0
2023/04/05	R186	02/11/2023	9.40	Call	Bond Future	3,162.3100	3.1623	3,448.6700	3.4487	9.055	0	0	0
2023/04/05	R186	02/11/2023	9.40	Put	Bond Future	742.0400	0.7420	636.3800	0.6364	(14.239)	0	0	0
2023/04/05	R186	02/11/2023	9.15	Call	Bond Future	2,662.1300	2.6621	2,928.1200	2.9281	9.992	0	0	1,715
2023/04/05	R186	02/11/2023			Bond Future	8.5172	109.3020	8.3766	109.6941	(1.651)	0.0000	0.0000	1,109
2023/04/05	R186	02/11/2023	10.42	Call	Bond Future	5,435.0300	5.4350	5,778.2700	5.7783	6.315	0	0	0
2023/04/05	R186	02/11/2023	10.42	Put	Bond Future	304.7700	0.3048	255.9900	0.2560	(16.006)	0	0	1,715
2023/04/05	R186	02/11/2023	9.38	Call	Bond Future	3,121.2300	3.1212	3,406.0600	3.4061	9.126	0	0	0
2023/04/05	R186	02/11/2023	9.38	Put	Bond Future	755.0100	0.7550	647.8200	0.6478	(14.197)	0	0	0
2023/04/05	R186	02/11/2023	9.39	Call	Bond Future	3,141.7500	3.1418	3,427.3400	3.4273	9.090	0	0	0
2023/04/05	R186	02/11/2023	9.39	Put	Bond Future	748.5000	0.7485	642.0700	0.6421	(14.219)	0	0	0
2023/04/05	R186	02/11/2023	9.15	Put	Bond Future	920.1000	0.9201	794.0700	0.7941	(13.697)	0	0	0
2023/04/05	R186	01/02/2024	9.52	Put	Bond Future	857.5400	0.8575	746.0400	0.7460	(13.002)	0	0	0
2023/04/05	R186	01/02/2024	9.50	Call	Bond Future	3,327.0200	3.3270	3,614.5900	3.6146	8.643	0	0	0
2023/04/05	R186	01/02/2024	9.51	Call	Bond Future	3,346.0900	3.3461	3,634.3200	3.6343	8.614	0	0	0
2023/04/05	R186	01/02/2024			Bond Future	8.5329	106.2455	8.3780	106.6459	(1.815)	0.0000	0.0000	0
2023/04/05	R186	01/02/2024	9.52	Call	Bond Future	3,365.1900	3.3652	3,654.0700	3.6541	8.584	0	0	0
2023/04/05	R186	01/02/2024	9.50	Put	Bond Future	869.4200	0.8694	756.6100	0.7566	(12.975)	0	0	0
2023/04/05	R186	01/02/2024	9.51	Put	Bond Future	863.4600	0.8635	751.3100	0.7513	(12.988)	0	0	0
2023/04/05	R186	02/05/2024	8.01	Call	Bond Future	1,040.2800	1.0403	1,200.3200	1.2003	15.384	0	0	0
2023/04/05	R186	02/05/2024	8.01	Put	Bond Future	2,395.2500	2.3953	2,146.4400	2.1464	(10.388)	0	0	0
2023/04/05	R186	02/05/2024			Bond Future	8.5766	108.3721	8.4047	108.7809	(2.005)	0.0000	0.0000	0
2023/04/05	R186	02/05/2024	7.99	Call	Bond Future	1,019.8900	1.0199	1,178.0000	1.1780	15.503	0	0	0
2023/04/05	R186	02/05/2024	7.99	Put	Bond Future	2,423.1000	2.4231	2,172.3600	2.1724	(10.348)	0	0	0
2023/04/05	R186	02/05/2024	8.00	Call	Bond Future	1,029.8400	1.0298	1,188.9100	1.1889	15.446	0	0	0
2023/04/05	R186	02/05/2024	8.00	Put	Bond Future	2,408.9300	2.4089	2,159.1500	2.1591	(10.369)	0	0	0
2023/04/05	R197	04/05/2023			Bond Future	336.5484	336.5484	336.2161	336.2161	(0.099)	0.0000	0.0000	309
2023/04/05	R197	03/08/2023			Bond Future	334.4543	334.4543	334.1145	334.1145	(0.102)	0.0000	0.0000	0
2023/04/05	R197	02/11/2023			Bond Future	341.5362	341.5362	341.1891	341.1891	(0.102)	0.0000	0.0000	0
2023/04/05	R202	04/05/2023			Bond Future	253.1050	253.1050	253.0729	253.0729	(0.013)	0.0000	0.0000	4,960
2023/04/05	R202	03/08/2023			Bond Future	253.5369	253.5369	253.5035	253.5035	(0.013)	0.0000	0.0000	460
2023/04/05	R202	02/11/2023			Bond Future	258.9052	258.9052	258.8711	258.8711	(0.013)	0.0000	0.0000	0
2023/04/05	R202	01/02/2024			Bond Future	259.3490	259.3490	259.3149	259.3149	(0.013)	0.0000	0.0000	0
2023/04/05	R202	02/05/2024			Bond Future	264.6062	264.6062	264.5725	264.5725	(0.013)	0.0000	0.0000	0
2023/04/05	R209	04/05/2023	10.00	Call	Bond Future	10.0600	0.0101	9.6900	0.0097	(3.678)	0	0	500
2023/04/05	R209	04/05/2023	10.00	Put	Bond Future	6,312.1500	6.3122	6,228.9700	6.2290	(1.318)	0	0	0
2023/04/05	R209	04/05/2023	10.50	Call	Bond Future	133.6200	0.1336	134.1700	0.1342	0.412	0	0	4,500
2023/04/05	R209	04/05/2023	10.50	Put	Bond Future	3,620.4900	3.6205	3,538.2300	3.5382	(2.272)	0	0	0
2023/04/05	R209	04/05/2023	11.50	Put	Bond Future	515.3500	0.5153	476.6200	0.4766	(7.515)	0	0	0
2023/04/05	R209	04/05/2023	11.09	Call	Bond Future	971.9900	0.9720	991.4000	0.9914	1.997	0	0	0
2023/04/05	R209	04/05/2023	11.09	Put	Bond Future	1,325.5500	1.3256	1,262.1500	1.2622	(4.783)	0	0	0
2023/04/05	R209	04/05/2023	11.10	Call	Bond Future	996.3100	0.9963	1,016.2700	1.0163	2.003	0	0	0
2023/04/05	R209	04/05/2023	11.10	Put	Bond Future	1,298.4400	1.2984	1,235.5900	1.2356	(4.840)	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
2023/04/05	R209	04/05/2023			Bond Future	11.1590	67.5079	11.1428	67.5907	(0.145)	0.0000	0.0000	21,507
2023/04/05	R209	04/05/2023	11.00	Call	Bond Future	769.0900	0.7691	783.8400	0.7838	1.918	0	0	1,250
2023/04/05	R209	04/05/2023	11.00	Put	Bond Future	1,587.9300	1.5879	1,519.8700	1.5199	(4.286)	0	0	8,250
2023/04/05	R209	04/05/2023	11.50	Call	Bond Future	2,225.9700	2.2260	2,270.0500	2.2700	1.980	0	0	2,250
2023/04/05	R209	04/05/2023	12.50	Call	Bond Future	6,412.4000	6.4124	6,490.8800	6.4909	1.224	0	0	0
2023/04/05	R209	04/05/2023	12.50	Put	Bond Future	26.6400	0.0266	22.3100	0.0223	(16.254)	0	0	9,750
2023/04/05	R209	04/05/2023	11.11	Call	Bond Future	1,020.8900	1.0209	1,041.4100	1.0414	2.010	0	0	0
2023/04/05	R209	04/05/2023	11.11	Put	Bond Future	1,271.6600	1.2717	1,209.3700	1.2094	(4.898)	0	0	0
2023/04/05	R209	03/08/2023	11.95	Put	Bond Future	1,276.6600	1.2767	1,243.1700	1.2432	(2.623)	0	0	0
2023/04/05	R209	03/08/2023	10.70	Call	Bond Future	1,282.0400	1.2820	1,301.5200	1.3015	1.519	0	0	1,800
2023/04/05	R209	03/08/2023	11.93	Call	Bond Future	4,606.6100	4.6066	4,657.0500	4.6570	1.095	0	0	0
2023/04/05	R209	03/08/2023	11.94	Call	Bond Future	4,640.4600	4.6405	4,691.1200	4.6911	1.092	0	0	0
2023/04/05	R209	03/08/2023	10.00	Call	Bond Future	414.8600	0.4149	421.6200	0.4216	1.629	0	0	1,800
2023/04/05	R209	03/08/2023	10.00	Put	Bond Future	7,144.2200	7.1442	7,066.6100	7.0666	(1.086)	0	0	0
2023/04/05	R209	03/08/2023			Bond Future	11.2503	68.8933	11.2336	68.9777	(0.149)	0.0000	0.0000	1,690
2023/04/05	R209	03/08/2023	11.95	Call	Bond Future	4,674.3700	4.6744	4,725.2500	4.7252	1.088	0	0	0
2023/04/05	R209	03/08/2023	10.70	Put	Bond Future	4,134.6500	4.1346	4,069.7600	4.0698	(1.569)	0	0	0
2023/04/05	R209	03/08/2023	11.93	Put	Bond Future	1,302.6200	1.3026	1,268.6900	1.2687	(2.605)	0	0	0
2023/04/05	R209	03/08/2023	11.94	Put	Bond Future	1,289.5800	1.2896	1,255.8700	1.2559	(2.614)	0	0	0
2023/04/05	R209	02/11/2023	11.33	Call	Bond Future	3,248.7700	3.2488	3,286.1300	3.2861	1.150	0	0	0
2023/04/05	R209	02/11/2023	11.33	Put	Bond Future	3,300.6200	3.3006	3,251.9200	3.2519	(1.475)	0	0	0
2023/04/05	R209	02/11/2023	11.34	Call	Bond Future	3,274.9800	3.2750	3,312.5500	3.3125	1.147	0	0	0
2023/04/05	R209	02/11/2023	11.34	Put	Bond Future	3,277.1600	3.2772	3,228.6700	3.2287	(1.480)	0	0	0
2023/04/05	R209	02/11/2023			Bond Future	11.3404	67.1836	11.3231	67.2696	(0.153)	0.0000	0.0000	594
2023/04/05	R209	02/11/2023	11.35	Call	Bond Future	3,301.4900	3.3015	3,339.2600	3.3393	1.144	0	0	0
2023/04/05	R209	02/11/2023	11.35	Put	Bond Future	3,254.0500	3.2540	3,205.7600	3.2058	(1.484)	0	0	0
2023/04/05	R209	01/02/2024	12.14	Call	Bond Future	5,700.9300	5.7009	5,753.3900	5.7534	0.920	0	0	0
2023/04/05	R209	01/02/2024	12.14	Put	Bond Future	2,392.1000	2.3921	2,356.5400	2.3565	(1.487)	0	0	0
2023/04/05	R209	01/02/2024	12.13	Put	Bond Future	2,407.0500	2.4071	2,371.3300	2.3713	(1.484)	0	0	0
2023/04/05	R209	01/02/2024			Bond Future	11.4392	68.5662	11.4212	68.6543	(0.157)	0.0000	0.0000	0
2023/04/05	R209	01/02/2024	12.12	Call	Bond Future	5,639.9300	5.6399	5,692.0700	5.6921	0.924	0	0	0
2023/04/05	R209	01/02/2024	12.12	Put	Bond Future	2,422.3200	2.4223	2,386.4400	2.3864	(1.481)	0	0	0
2023/04/05	R209	01/02/2024	12.13	Call	Bond Future	5,670.3000	5.6703	5,722.6000	5.7226	0.922	0	0	0
2023/04/05	R209	02/05/2024	11.17	Call	Bond Future	3,077.4400	3.0774	3,113.5600	3.1136	1.174	0	0	0
2023/04/05	R209	02/05/2024	11.17	Put	Bond Future	4,944.8600	4.9449	4,890.9300	4.8909	(1.091)	0	0	0
2023/04/05	R209	02/05/2024	11.18	Call	Bond Future	3,099.5100	3.0995	3,135.8000	3.1358	1.171	0	0	0
2023/04/05	R209	02/05/2024	11.18	Put	Bond Future	4,916.9700	4.9170	4,863.2100	4.8632	(1.093)	0	0	0
2023/04/05	R209	02/05/2024			Bond Future	11.5508	66.7888	11.5321	66.8788	(0.162)	0.0000	0.0000	0
2023/04/05	R209	02/05/2024	11.19	Call	Bond Future	3,121.6500	3.1217	3,158.1200	3.1581	1.168	0	0	0
2023/04/05	R209	02/05/2024	11.19	Put	Bond Future	4,889.2100	4.8892	4,835.6300	4.8356	(1.096)	0	0	0
2023/04/05	R210	04/05/2023			Bond Future	224.7363	224.7363	224.4966	224.4966	(0.107)	0.0000	0.0000	386
2023/04/05	R210	03/08/2023			Bond Future	229.4036	229.4036	229.1585	229.1585	(0.107)	0.0000	0.0000	300
2023/04/05	R210	02/11/2023			Bond Future	231.1039	231.1039	230.8536	230.8536	(0.108)	0.0000	0.0000	0
2023/04/05	R210	01/02/2024			Bond Future	235.9157	235.9157	235.6607	235.6607	(0.108)	0.0000	0.0000	0
2023/04/05	R210	02/05/2024			Bond Future	237.4593	237.4593	237.2001	237.2001	(0.109)	0.0000	0.0000	0
2023/04/05	R213	04/05/2023	10.75	Call	Bond Future	2,486.1800	2.4862	2,845.8600	2.8459	14.467	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
2023/04/05	R213	04/05/2023	10.75	Put	Bond Future	332.6900	0.3327	235.7700	0.2358	(29.132)	0	0	0
2023/04/05	R213	04/05/2023			Bond Future	10.2822	83.9780	10.1850	84.4346	(0.945)	0.0000	0.0000	32,639
2023/04/05	R213	04/05/2023	10.73	Call	Bond Future	2,411.9300	2.4119	2,767.6500	2.7676	14.748	0	0	0
2023/04/05	R213	04/05/2023	10.73	Put	Bond Future	349.0400	0.3490	248.1600	0.2482	(28.902)	0	0	0
2023/04/05	R213	04/05/2023	10.74	Call	Bond Future	2,448.9700	2.4490	2,806.6900	2.8067	14.607	0	0	0
2023/04/05	R213	04/05/2023	10.74	Put	Bond Future	340.7700	0.3408	241.8900	0.2419	(29.017)	0	0	0
2023/04/05	R213	03/08/2023	11.62	Put	Bond Future	444.8900	0.4449	375.0100	0.3750	(15.707)	0	0	0
2023/04/05	R213	03/08/2023	11.63	Call	Bond Future	5,967.2500	5.9673	6,363.9300	6.3639	6.648	0	0	0
2023/04/05	R213	03/08/2023			Bond Future	10.3662	85.7014	10.2646	86.1672	(0.980)	0.0000	0.0000	0
2023/04/05	R213	03/08/2023	11.61	Call	Bond Future	5,894.7500	5.8948	6,289.9100	6.2899	6.704	0	0	0
2023/04/05	R213	03/08/2023	11.61	Put	Bond Future	450.5600	0.4506	379.9100	0.3799	(15.680)	0	0	0
2023/04/05	R213	03/08/2023	11.62	Call	Bond Future	5,930.9800	5.9310	6,326.9100	6.3269	6.676	0	0	0
2023/04/05	R213	03/08/2023	11.63	Put	Bond Future	439.3000	0.4393	370.1700	0.3702	(15.736)	0	0	0
2023/04/05	R213	02/11/2023	11.13	Call	Bond Future	4,490.3300	4.4903	4,813.3600	4.8134	7.194	0	0	0
2023/04/05	R213	02/11/2023	11.13	Put	Bond Future	1,542.1400	1.5421	1,389.6200	1.3896	(9.890)	0	0	0
2023/04/05	R213	02/11/2023			Bond Future	10.4532	83.9411	10.3469	84.4166	(1.017)	0.0000	0.0000	582
2023/04/05	R213	02/11/2023	11.11	Call	Bond Future	4,430.4000	4.4304	4,751.4400	4.7514	7.246	0	0	0
2023/04/05	R213	02/11/2023	11.11	Put	Bond Future	1,567.4200	1.5674	1,412.9100	1.4129	(9.858)	0	0	0
2023/04/05	R213	02/11/2023	11.12	Call	Bond Future	4,460.4500	4.4605	4,782.4800	4.7825	7.220	0	0	0
2023/04/05	R213	02/11/2023	11.12	Put	Bond Future	1,554.8500	1.5549	1,401.3300	1.4013	(9.874)	0	0	0
2023/04/05	R213	01/02/2024	11.70	Call	Bond Future	6,108.8100	6.1088	6,469.5500	6.4696	5.905	0	0	0
2023/04/05	R213	01/02/2024	11.70	Put	Bond Future	1,331.2800	1.3313	1,206.4900	1.2065	(9.374)	0	0	0
2023/04/05	R213	01/02/2024	11.71	Call	Bond Future	6,139.6900	6.1397	6,501.1600	6.5012	5.887	0	0	0
2023/04/05	R213	01/02/2024	11.71	Put	Bond Future	1,321.9300	1.3219	1,197.8700	1.1979	(9.385)	0	0	0
2023/04/05	R213	01/02/2024			Bond Future	10.5566	85.6691	10.4451	86.1546	(1.057)	0.0000	0.0000	0
2023/04/05	R213	01/02/2024	11.72	Call	Bond Future	6,170.8500	6.1709	6,533.0500	6.5330	5.870	0	0	0
2023/04/05	R213	01/02/2024	11.72	Put	Bond Future	1,312.8900	1.3129	1,189.5600	1.1896	(9.394)	0	0	0
2023/04/05	R213	02/05/2024	10.30	Call	Bond Future	2,471.4300	2.4714	2,691.9000	2.6919	8.921	0	0	0
2023/04/05	R213	02/05/2024	10.30	Put	Bond Future	4,048.1300	4.0481	3,773.0000	3.7730	(6.796)	0	0	0
2023/04/05	R213	02/05/2024			Bond Future	10.6694	83.8308	10.5523	84.3264	(1.097)	0.0000	0.0000	0
2023/04/05	R213	02/05/2024	10.28	Call	Bond Future	2,432.2600	2.4323	2,650.5900	2.6506	8.976	0	0	0
2023/04/05	R213	02/05/2024	10.28	Put	Bond Future	4,095.4000	4.0954	3,818.1300	3.8181	(6.770)	0	0	0
2023/04/05	R213	02/05/2024	10.29	Call	Bond Future	2,451.9700	2.4520	2,671.3800	2.6714	8.948	0	0	0
2023/04/05	R213	02/05/2024	10.29	Put	Bond Future	4,071.8800	4.0719	3,795.6900	3.7957	(6.783)	0	0	0
2023/04/05	R214	04/05/2023	11.36	Call	Bond Future	971.6800	0.9717	896.3300	0.8963	(7.755)	0	0	0
2023/04/05	R214	04/05/2023	11.36	Put	Bond Future	1,468.4600	1.4685	1,520.7200	1.5207	3.559	0	0	0
2023/04/05	R214	04/05/2023	11.37	Call	Bond Future	996.0300	0.9960	919.6900	0.9197	(7.664)	0	0	0
2023/04/05	R214	04/05/2023	11.37	Put	Bond Future	1,439.4200	1.4394	1,490.6900	1.4907	3.562	0	0	0
2023/04/05	R214	04/05/2023			Bond Future	11.4536	63.9161	11.4778	63.7885	0.211	0.0000	0.0000	17,430
2023/04/05	R214	04/05/2023	11.38	Call	Bond Future	1,020.6500	1.0206	943.3300	0.9433	(7.576)	0	0	0
2023/04/05	R214	04/05/2023	11.38	Put	Bond Future	1,410.7200	1.4107	1,461.0100	1.4610	3.565	0	0	0
2023/04/05	R214	03/08/2023	12.14	Call	Bond Future	4,454.6700	4.4547	4,355.0100	4.3550	(2.237)	0	0	0
2023/04/05	R214	03/08/2023	12.14	Put	Bond Future	1,465.1900	1.4652	1,495.8800	1.4959	2.095	0	0	0
2023/04/05	R214	03/08/2023	12.15	Call	Bond Future	4,488.5100	4.4885	4,388.5600	4.3886	(2.227)	0	0	0
2023/04/05	R214	03/08/2023	12.15	Put	Bond Future	1,450.8000	1.4508	1,481.2000	1.4812	2.095	0	0	0
2023/04/05	R214	03/08/2023			Bond Future	11.5438	65.2277	11.5689	65.0974	0.217	0.0000	0.0000	2,980
2023/04/05	R214	03/08/2023	12.16	Call	Bond Future	4,522.4200	4.5224	4,422.1800	4.4222	(2.217)	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
2023/04/05	R214	03/08/2023	12.16	Put	Bond Future	1,436.5500	1.4366	1,466.6600	1.4667	2.096	0	0	0
2023/04/05	R214	02/11/2023	11.45	Put	Bond Future	3,953.9900	3.9540	4,015.2100	4.0152	1.548	0	0	0
2023/04/05	R214	02/11/2023	11.46	Call	Bond Future	3,013.4300	3.0134	2,941.2300	2.9412	(2.396)	0	0	0
2023/04/05	R214	02/11/2023	11.46	Put	Bond Future	3,926.6700	3.9267	3,987.5500	3.9875	1.550	0	0	0
2023/04/05	R214	02/11/2023			Bond Future	11.6355	63.2927	11.6614	63.1596	0.223	0.0000	0.0000	0
2023/04/05	R214	02/11/2023	11.45	Call	Bond Future	2,988.1000	2.9881	2,916.2400	2.9162	(2.405)	0	0	0
2023/04/05	R214	02/11/2023	11.47	Call	Bond Future	3,038.6700	3.0387	2,966.1300	2.9661	(2.387)	0	0	0
2023/04/05	R214	02/11/2023	11.47	Put	Bond Future	3,899.3200	3.8993	3,959.8600	3.9599	1.553	0	0	0
2023/04/05	R214	01/02/2024	12.16	Call	Bond Future	5,133.4900	5.1335	5,044.2200	5.0442	(1.739)	0	0	0
2023/04/05	R214	01/02/2024	12.16	Put	Bond Future	3,048.6400	3.0486	3,095.0600	3.0951	1.523	0	0	0
2023/04/05	R214	01/02/2024			Bond Future	11.7379	64.5954	11.7647	64.4597	0.228	0.0000	0.0000	0
2023/04/05	R214	01/02/2024	12.14	Call	Bond Future	5,074.5000	5.0745	4,985.7200	4.9857	(1.750)	0	0	0
2023/04/05	R214	01/02/2024	12.14	Put	Bond Future	3,085.9600	3.0860	3,132.8700	3.1329	1.520	0	0	0
2023/04/05	R214	01/02/2024	12.15	Call	Bond Future	5,103.8500	5.1038	5,014.8300	5.0148	(1.744)	0	0	0
2023/04/05	R214	01/02/2024	12.15	Put	Bond Future	3,067.1300	3.0671	3,113.8000	3.1138	1.522	0	0	0
2023/04/05	R214	02/05/2024	11.46	Call	Bond Future	3,227.9800	3.2280	3,160.0900	3.1601	(2.103)	0	0	0
2023/04/05	R214	02/05/2024	11.46	Put	Bond Future	5,196.1700	5.1962	5,266.4100	5.2664	1.352	0	0	0
2023/04/05	R214	02/05/2024	11.47	Call	Bond Future	3,250.4500	3.2505	3,182.2800	3.1823	(2.097)	0	0	0
2023/04/05	R214	02/05/2024	11.47	Put	Bond Future	5,166.2000	5.1662	5,236.1600	5.2362	1.354	0	0	0
2023/04/05	R214	02/05/2024			Bond Future	11.8442	62.5882	11.8718	62.4501	0.234	0.0000	0.0000	0
2023/04/05	R214	02/05/2024	11.48	Call	Bond Future	3,273.0000	3.2730	3,204.5400	3.2045	(2.092)	0	0	0
2023/04/05	R214	02/05/2024	11.48	Put	Bond Future	5,136.3700	5.1364	5,206.0400	5.2060	1.356	0	0	0
2023/04/05	R248	04/05/2023	10.40	Call	Bond Future	9.8600	0.0099	8.8700	0.0089	(10.041)	0	0	1,500
2023/04/05	R248	04/05/2023	10.40	Put	Bond Future	8,793.5600	8.7936	8,753.0900	8.7531	(0.460)	0	0	0
2023/04/05	R248	04/05/2023	11.10	Call	Bond Future	306.2900	0.3063	297.9100	0.2979	(2.736)	0	0	1,500
2023/04/05	R248	04/05/2023	11.35	Call	Bond Future	708.0100	0.7080	698.5100	0.6985	(1.342)	0	0	0
2023/04/05	R248	04/05/2023	11.35	Put	Bond Future	2,645.6000	2.6456	2,596.6200	2.5966	(1.851)	0	0	0
2023/04/05	R248	04/05/2023			Bond Future	11.6454	78.2717	11.6393	78.3112	(0.053)	0.0000	0.0000	75,798
2023/04/05	R248	04/05/2023	11.10	Put	Bond Future	3,951.3500	3.9513	3,903.4900	3.9035	(1.211)	0	0	0
2023/04/05	R248	04/05/2023	11.33	Call	Bond Future	666.6800	0.6667	657.1300	0.6571	(1.432)	0	0	0
2023/04/05	R248	04/05/2023	11.33	Put	Bond Future	2,738.5400	2.7385	2,689.5100	2.6895	(1.790)	0	0	0
2023/04/05	R248	04/05/2023	11.34	Call	Bond Future	687.1000	0.6871	677.5700	0.6776	(1.387)	0	0	0
2023/04/05	R248	04/05/2023	11.34	Put	Bond Future	2,691.7800	2.6918	2,642.7700	2.6428	(1.821)	0	0	0
2023/04/05	R248	03/08/2023	12.11	Call	Bond Future	4,654.0200	4.6540	4,665.5600	4.6656	0.248	0	0	0
2023/04/05	R248	03/08/2023	12.11	Put	Bond Future	2,389.5600	2.3896	2,361.0000	2.3610	(1.195)	0	0	0
2023/04/05	R248	03/08/2023			Bond Future	11.7421	79.8779	11.7358	79.9180	(0.054)	0.0000	0.0000	167,550
2023/04/05	R248	03/08/2023	12.10	Call	Bond Future	4,615.7800	4.6158	4,627.2000	4.6272	0.247	0	0	0
2023/04/05	R248	03/08/2023	12.10	Put	Bond Future	2,411.2900	2.4113	2,382.6100	2.3826	(1.189)	0	0	0
2023/04/05	R248	03/08/2023	12.09	Call	Bond Future	4,577.8200	4.5778	4,589.1200	4.5891	0.247	0	0	0
2023/04/05	R248	03/08/2023	12.09	Put	Bond Future	2,433.3900	2.4334	2,404.5900	2.4046	(1.184)	0	0	0
2023/04/05	R248	02/11/2023	11.48	Call	Bond Future	3,228.0200	3.2280	3,236.2800	3.2363	0.256	0	0	0
2023/04/05	R248	02/11/2023	11.49	Put	Bond Future	5,493.9800	5.4940	5,461.3800	5.4614	(0.593)	0	0	0
2023/04/05	R248	02/11/2023	11.47	Call	Bond Future	3,200.0300	3.2000	3,208.1900	3.2082	0.255	0	0	0
2023/04/05	R248	02/11/2023			Bond Future	11.8403	77.1071	11.8337	77.1480	(0.055)	0.0000	0.0000	0
2023/04/05	R248	02/11/2023	11.48	Put	Bond Future	5,531.6900	5.5317	5,499.0100	5.4990	(0.591)	0	0	0
2023/04/05	R248	02/11/2023	11.49	Call	Bond Future	3,255.9100	3.2559	3,264.2500	3.2643	0.256	0	0	0
2023/04/05	R248	02/11/2023	11.47	Put	Bond Future	5,569.3900	5.5694	5,536.6100	5.5366	(0.589)	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
2023/04/05	R248	01/02/2024	12.15	Call	Bond Future	5,572.8300	5.5728	5,588.6900	5.5887	0.285	0	0	0
2023/04/05	R248	01/02/2024	12.15	Put	Bond Future	4,362.8800	4.3629	4,336.7500	4.3368	(0.599)	0	0	0
2023/04/05	R248	01/02/2024	12.14	Call	Bond Future	5,539.0100	5.5390	5,554.7900	5.5548	0.285	0	0	0
2023/04/05	R248	01/02/2024	12.14	Put	Bond Future	4,388.6300	4.3886	4,362.4200	4.3624	(0.597)	0	0	0
2023/04/05	R248	01/02/2024			Bond Future	11.9496	78.6940	11.9428	78.7359	(0.057)	0.0000	0.0000	0
2023/04/05	R248	01/02/2024	12.16	Call	Bond Future	5,607.0000	5.6070	5,622.9400	5.6229	0.284	0	0	0
2023/04/05	R248	01/02/2024	12.16	Put	Bond Future	4,337.5600	4.3376	4,311.5100	4.3115	(0.601)	0	0	0
2023/04/05	R248	02/05/2024	11.47	Call	Bond Future	3,505.0700	3.5051	3,516.8800	3.5169	0.337	0	0	0
2023/04/05	R248	02/05/2024	11.48	Put	Bond Future	7,193.5700	7.1936	7,162.3500	7.1624	(0.434)	0	0	0
2023/04/05	R248	02/05/2024	11.46	Call	Bond Future	3,479.6600	3.4797	3,491.3900	3.4914	0.337	0	0	0
2023/04/05	R248	02/05/2024			Bond Future	12.0629	75.8262	12.0558	75.8693	(0.059)	0.0000	0.0000	13,000
2023/04/05	R248	02/05/2024	11.47	Put	Bond Future	7,233.6300	7.2336	7,202.3400	7.2023	(0.433)	0	0	0
2023/04/05	R248	02/05/2024	11.48	Call	Bond Future	3,530.5700	3.5306	3,542.4500	3.5425	0.336	0	0	0
2023/04/05	R248	02/05/2024	11.46	Put	Bond Future	7,273.8800	7.2739	7,242.5100	7.2425	(0.431)	0	0	0

Total

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