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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/04/2023 TO 21/04/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	2025	04/05/2023		Bond Future	168.4700	168.4700	168.5049	168.5049	0.021	0.0000	0.0000	5,269
2023/04/21	2025	03/08/2023		Bond Future	170.2492	170.2492	170.3075	170.3075	0.034	0.0000	0.0000	5,108
2023/04/21	2025	02/11/2023		Bond Future	173.9136	173.9136	173.9247	173.9247	0.006	0.0000	0.0000	0
2023/04/21	2025	01/02/2024		Bond Future	175.9405	175.9405	176.0972	176.0972	0.089	0.0000	0.0000	0
2023/04/21	2025	02/05/2024		Bond Future	179.8185	179.8185	180.0213	180.0213	0.113	0.0000	0.0000	0
2023/04/21	2029	04/05/2023		Bond Future	121.8362	121.8362	121.9558	121.9558	0.098	0.0000	0.0000	1,853
2023/04/21	2029	03/08/2023		Bond Future	124.4013	124.4013	124.5399	124.5399	0.111	0.0000	0.0000	1,886

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
2023/04/21	2029	02/11/2023			Bond Future	125.7335	125.7335	125.8396	125.8396	0.084	0.0000	0.0000	0
2023/04/21	2029	01/02/2024			Bond Future	128.5111	128.5111	128.7262	128.7262	0.167	0.0000	0.0000	0
2023/04/21	2029	02/05/2024			Bond Future	129.9612	129.9612	130.2103	130.2103	0.192	0.0000	0.0000	0
2023/04/21	2030	04/05/2023	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/21	2030	04/05/2023	9.03	Put	Bond Future	4,836.0500	4.8361	5,100.3900	5.1004	5.466	0	0	0
2023/04/21	2030	04/05/2023	9.58	Put	Bond Future	2,281.9400	2.2819	2,526.6200	2.5266	10.722	0	0	0
2023/04/21	2030	04/05/2023	9.67	Call	Bond Future	87.0600	0.0871	51.7000	0.0517	(40.616)	0	0	479
2023/04/21	2030	04/05/2023	9.67	Put	Bond Future	1,910.1200	1.9101	2,139.1000	2.1391	11.988	0	0	0
2023/04/21	2030	04/05/2023	11.34	Call	Bond Future	5,494.1600	5.4942	5,229.9800	5.2300	(4.808)	0	0	0
2023/04/21	2030	04/05/2023	11.34	Put	Bond Future	3.3400	0.0033	3.5000	0.0035	4.790	0	0	150
2023/04/21	2030	04/05/2023	10.52	Call	Bond Future	2,134.7000	2.1347	1,894.7200	1.8947	(11.242)	0	0	0
2023/04/21	2030	04/05/2023	10.52	Put	Bond Future	139.5100	0.1395	163.8700	0.1639	17.461	0	0	0
2023/04/21	2030	04/05/2023	10.53	Call	Bond Future	2,173.0300	2.1730	1,932.0300	1.9320	(11.091)	0	0	0
2023/04/21	2030	04/05/2023	10.53	Put	Bond Future	134.1200	0.1341	157.4600	0.1575	17.402	0	0	0
2023/04/21	2030	04/05/2023	9.78	Call	Bond Future	179.5700	0.1796	117.7800	0.1178	(34.410)	0	0	388
2023/04/21	2030	04/05/2023	9.78	Put	Bond Future	1,496.9300	1.4969	1,699.4800	1.6995	13.531	0	0	0
2023/04/21	2030	04/05/2023	10.00	Call	Bond Future	524.7700	0.5248	396.5500	0.3966	(24.434)	0	0	1,080
2023/04/21	2030	04/05/2023	10.00	Put	Bond Future	841.1700	0.8412	977.2900	0.9773	16.182	0	0	0
2023/04/21	2030	04/05/2023	10.42	Call	Bond Future	1,761.9600	1.7620	1,534.3100	1.5343	(12.920)	0	0	479
2023/04/21	2030	04/05/2023	10.42	Put	Bond Future	205.4700	0.2055	242.1600	0.2422	17.857	0	0	0
2023/04/21	2030	04/05/2023			Bond Future	10.0702	92.1969	10.1290	91.9325	0.585	0.0000	0.0000	14,224
2023/04/21	2030	04/05/2023	9.58	Call	Bond Future	42.5000	0.0425	22.8400	0.0228	(46.259)	0	0	150
2023/04/21	2030	04/05/2023	12.04	Call	Bond Future	8,336.8600	8.3369	8,072.5100	8.0725	(3.171)	0	0	0
2023/04/21	2030	04/05/2023	12.04	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	1,080
2023/04/21	2030	04/05/2023	12.50	Call	Bond Future	10,140.8900	10.1409	9,876.5500	9.8765	(2.607)	0	0	0
2023/04/21	2030	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2023/04/21	2030	04/05/2023	12.57	Call	Bond Future	10,410.9500	10.4110	10,146.6100	10.1466	(2.539)	0	0	0
2023/04/21	2030	04/05/2023	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/04/21	2030	04/05/2023	10.65	Call	Bond Future	2,643.8700	2.6439	2,393.1200	2.3931	(9.484)	0	0	350
2023/04/21	2030	04/05/2023	10.65	Put	Bond Future	82.4700	0.0825	96.0600	0.0961	16.479	0	0	0
2023/04/21	2030	04/05/2023	11.62	Call	Bond Future	6,644.9000	6.6449	6,380.5500	6.3805	(3.978)	0	0	0
2023/04/21	2030	04/05/2023	11.62	Put	Bond Future	0.8100	0.0008	0.8000	0.0008	(1.235)	0	0	388
2023/04/21	2030	04/05/2023	10.54	Call	Bond Future	2,211.4800	2.2115	1,969.4900	1.9695	(10.942)	0	0	0
2023/04/21	2030	04/05/2023	10.54	Put	Bond Future	128.8800	0.1289	151.2300	0.1512	17.342	0	0	0
2023/04/21	2030	03/08/2023	12.89	Call	Bond Future	11,005.3500	11.0054	10,750.0600	10.7501	(2.320)	0	0	0
2023/04/21	2030	03/08/2023	12.89	Put	Bond Future	19.0600	0.0191	21.2200	0.0212	11.333	0	0	350
2023/04/21	2030	03/08/2023	11.35	Call	Bond Future	5,362.4100	5.3624	5,136.4500	5.1364	(4.214)	0	0	0
2023/04/21	2030	03/08/2023	11.36	Put	Bond Future	339.6700	0.3397	370.7500	0.3708	9.150	0	0	0
2023/04/21	2030	03/08/2023	10.40	Call	Bond Future	2,321.1200	2.3211	2,160.3000	2.1603	(6.929)	0	0	1,012
2023/04/21	2030	03/08/2023	10.65	Call	Bond Future	3,034.1400	3.0341	2,851.0200	2.8510	(6.035)	0	0	350
2023/04/21	2030	03/08/2023	10.65	Put	Bond Future	918.1300	0.9181	992.4600	0.9925	8.096	0	0	0
2023/04/21	2030	03/08/2023	11.34	Call	Bond Future	5,326.8500	5.3268	5,101.3200	5.1013	(4.234)	0	0	0
2023/04/21	2030	03/08/2023	11.34	Put	Bond Future	349.7700	0.3498	381.6900	0.3817	9.126	0	0	0
2023/04/21	2030	03/08/2023			Bond Future	10.1576	90.1078	10.2168	89.8503	0.582	0.0000	0.0000	89,407
2023/04/21	2030	03/08/2023	11.35	Put	Bond Future	344.7400	0.3447	376.2300	0.3762	9.134	0	0	0
2023/04/21	2030	03/08/2023	11.36	Call	Bond Future	5,397.9100	5.3979	5,171.5400	5.1715	(4.194)	0	0	0
2023/04/21	2030	03/08/2023	12.59	Call	Bond Future	9,904.6500	9.9047	9,651.3400	9.6513	(2.557)	0	0	0

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2023/04/21	2030	03/08/2023	12.59	Put	Bond Future	38.2400	0.0382	42.3800	0.0424	10.826	0	0	1,012
2023/04/21	2030	03/08/2023	10.40	Put	Bond Future	1,271.6300	1.2716	1,368.2600	1.3683	7.599	0	0	0
2023/04/21	2030	02/11/2023	10.80	Call	Bond Future	3,779.6800	3.7797	3,584.3400	3.5843	(5.168)	0	0	0
2023/04/21	2030	02/11/2023	10.80	Put	Bond Future	1,415.2800	1.4153	1,509.1000	1.5091	6.629	0	0	0
2023/04/21	2030	02/11/2023	10.81	Call	Bond Future	3,808.1200	3.8081	3,612.0900	3.6121	(5.148)	0	0	0
2023/04/21	2030	02/11/2023	10.81	Put	Bond Future	1,402.7800	1.4028	1,495.9100	1.4959	6.639	0	0	0
2023/04/21	2030	02/11/2023	9.57	Call	Bond Future	1,100.0400	1.1000	1,006.3100	1.0063	(8.521)	0	0	800
2023/04/21	2030	02/11/2023	9.57	Put	Bond Future	3,960.1300	3.9601	4,155.5600	4.1556	4.935	0	0	0
2023/04/21	2030	02/11/2023	10.07	Call	Bond Future	1,968.9000	1.9689	1,831.6600	1.8317	(6.970)	0	0	800
2023/04/21	2030	02/11/2023	10.07	Put	Bond Future	2,659.4000	2.6594	2,811.3200	2.8113	5.713	0	0	0
2023/04/21	2030	02/11/2023			Bond Future	10.2323	92.0260	10.3007	91.7369	0.669	0.0000	0.0000	10
2023/04/21	2030	02/11/2023	11.57	Call	Bond Future	6,149.8200	6.1498	5,911.9200	5.9119	(3.868)	0	0	0
2023/04/21	2030	02/11/2023	11.57	Put	Bond Future	701.8700	0.7019	753.1300	0.7531	7.303	0	0	800
2023/04/21	2030	02/11/2023	10.82	Call	Bond Future	3,836.3900	3.8364	3,639.6800	3.6397	(5.127)	0	0	0
2023/04/21	2030	02/11/2023	10.82	Put	Bond Future	1,390.1300	1.3901	1,482.5800	1.4826	6.650	0	0	0
2023/04/21	2030	01/02/2024	11.37	Call	Bond Future	5,511.6500	5.5116	5,349.0300	5.3490	(2.950)	0	0	0
2023/04/21	2030	01/02/2024	11.37	Put	Bond Future	1,261.4100	1.2614	1,315.8700	1.3159	4.317	0	0	0
2023/04/21	2030	01/02/2024	12.10	Put	Bond Future	723.4100	0.7234	756.6900	0.7567	4.600	0	0	400
2023/04/21	2030	01/02/2024	9.57	Put	Bond Future	4,410.2500	4.4102	4,552.7900	4.5528	3.232	0	0	0
2023/04/21	2030	01/02/2024	9.93	Call	Bond Future	1,937.9200	1.9379	1,843.3000	1.8433	(4.883)	0	0	1,360
2023/04/21	2030	01/02/2024	9.93	Put	Bond Future	3,481.6500	3.4817	3,604.1100	3.6041	3.517	0	0	0
2023/04/21	2030	01/02/2024			Bond Future	10.3023	90.0325	10.3553	89.8154	0.514	0.0000	0.0000	0
2023/04/21	2030	01/02/2024	11.36	Call	Bond Future	5,482.3100	5.4823	5,320.0300	5.3200	(2.960)	0	0	0
2023/04/21	2030	01/02/2024	11.36	Put	Bond Future	1,270.7000	1.2707	1,325.5000	1.3255	4.313	0	0	0
2023/04/21	2030	01/02/2024	12.10	Call	Bond Future	7,735.1600	7.7352	7,551.3600	7.5514	(2.376)	0	0	0
2023/04/21	2030	01/02/2024	10.07	Call	Bond Future	2,207.9800	2.2080	2,105.5300	2.1055	(4.640)	0	0	400
2023/04/21	2030	01/02/2024	10.07	Put	Bond Future	3,167.3400	3.1673	3,281.9700	3.2820	3.619	0	0	0
2023/04/21	2030	01/02/2024	11.31	Call	Bond Future	5,335.7400	5.3357	5,175.2400	5.1752	(3.008)	0	0	0
2023/04/21	2030	01/02/2024	11.31	Put	Bond Future	1,317.5800	1.3176	1,374.1600	1.3742	4.294	0	0	1,360
2023/04/21	2030	01/02/2024	11.35	Call	Bond Future	5,453.0200	5.4530	5,291.0900	5.2911	(2.970)	0	0	0
2023/04/21	2030	01/02/2024	11.35	Put	Bond Future	1,280.0500	1.2800	1,335.2000	1.3352	4.308	0	0	0
2023/04/21	2030	01/02/2024	9.57	Call	Bond Future	1,342.1900	1.3422	1,267.6500	1.2677	(5.554)	0	0	400
2023/04/21	2030	02/05/2024	9.81	Call	Bond Future	1,781.7400	1.7817	1,702.4900	1.7025	(4.448)	0	0	0
2023/04/21	2030	02/05/2024	9.81	Put	Bond Future	4,097.6300	4.0976	4,218.4100	4.2184	2.948	0	0	0
2023/04/21	2030	02/05/2024	9.82	Call	Bond Future	1,798.1600	1.7982	1,718.4500	1.7184	(4.433)	0	0	0
2023/04/21	2030	02/05/2024	9.82	Put	Bond Future	4,073.0900	4.0731	4,193.4100	4.1934	2.954	0	0	0
2023/04/21	2030	02/05/2024			Bond Future	10.3842	91.9962	10.4347	91.7962	0.486	0.0000	0.0000	0
2023/04/21	2030	02/05/2024	9.83	Call	Bond Future	1,815.0300	1.8150	1,734.8400	1.7348	(4.418)	0	0	0
2023/04/21	2030	02/05/2024	9.83	Put	Bond Future	4,049.0200	4.0490	4,168.8600	4.1689	2.960	0	0	0
2023/04/21	2032	04/05/2023	9.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	500
2023/04/21	2032	04/05/2023	9.85	Put	Bond Future	4,787.9600	4.7880	4,984.8800	4.9849	4.113	0	0	0
2023/04/21	2032	04/05/2023	11.37	Call	Bond Future	3,131.6900	3.1317	2,938.5600	2.9386	(6.167)	0	0	400
2023/04/21	2032	04/05/2023	13.43	Call	Bond Future	12,312.1700	12.3122	12,115.2100	12.1152	(1.600)	0	0	0
2023/04/21	2032	04/05/2023	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/21	2032	04/05/2023	10.89	Call	Bond Future	1,164.2600	1.1643	1,014.5000	1.0145	(12.863)	0	0	0
2023/04/21	2032	04/05/2023	10.89	Put	Bond Future	485.3000	0.4853	532.5000	0.5325	9.726	0	0	0
2023/04/21	2032	04/05/2023	11.06	Call	Bond Future	1,794.4500	1.7944	1,620.5500	1.6206	(9.691)	0	0	0

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2023/04/21	2032	04/05/2023	11.06	Put	Bond Future	263.4400	0.2634	286.5000	0.2865	8.753	0	0	730
2023/04/21	2032	04/05/2023	10.69	Call	Bond Future	582.7500	0.5827	476.0700	0.4761	(18.306)	0	0	0
2023/04/21	2032	04/05/2023			Bond Future	10.7561	86.7383	10.7948	86.5414	0.360	0.0000	0.0000	72,110
2023/04/21	2032	04/05/2023	9.80	Put	Bond Future	5,062.1800	5.0622	5,259.1300	5.2591	3.891	0	0	0
2023/04/21	2032	04/05/2023	9.85	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	6,500
2023/04/21	2032	04/05/2023	10.03	Call	Bond Future	2.1700	0.0022	0.9500	0.0010	(56.221)	0	0	730
2023/04/21	2032	04/05/2023	10.03	Put	Bond Future	3,811.6400	3.8116	4,007.3800	4.0074	5.135	0	0	0
2023/04/21	2032	04/05/2023	11.37	Put	Bond Future	75.7300	0.0757	79.5600	0.0796	5.057	0	0	0
2023/04/21	2032	04/05/2023	11.00	Call	Bond Future	1,561.0600	1.5611	1,394.3400	1.3943	(10.680)	0	0	0
2023/04/21	2032	04/05/2023	11.00	Put	Bond Future	329.4900	0.3295	359.7300	0.3597	9.178	0	0	13,000
2023/04/21	2032	04/05/2023	10.69	Put	Bond Future	920.7800	0.9208	1,011.0600	1.0111	9.805	0	0	500
2023/04/21	2032	04/05/2023	10.87	Call	Bond Future	1,097.4400	1.0974	951.3200	0.9513	(13.315)	0	0	0
2023/04/21	2032	04/05/2023	10.87	Put	Bond Future	519.4600	0.5195	570.3000	0.5703	9.787	0	0	0
2023/04/21	2032	04/05/2023	10.88	Call	Bond Future	1,130.6300	1.1306	982.6700	0.9827	(13.087)	0	0	0
2023/04/21	2032	04/05/2023	10.88	Put	Bond Future	502.1400	0.5021	551.1400	0.5511	9.758	0	0	0
2023/04/21	2032	04/05/2023	10.30	Call	Bond Future	54.5600	0.0546	34.6000	0.0346	(36.584)	0	0	500
2023/04/21	2032	04/05/2023	10.30	Put	Bond Future	2,422.1200	2.4221	2,599.1200	2.5991	7.308	0	0	0
2023/04/21	2032	04/05/2023	10.53	Call	Bond Future	272.2900	0.2723	205.8500	0.2059	(24.400)	0	0	730
2023/04/21	2032	04/05/2023	10.53	Put	Bond Future	1,435.4500	1.4354	1,565.9700	1.5660	9.093	0	0	0
2023/04/21	2032	04/05/2023	10.62	Call	Bond Future	429.1500	0.4291	340.0400	0.3400	(20.764)	0	0	400
2023/04/21	2032	04/05/2023	10.62	Put	Bond Future	1,126.9000	1.1269	1,234.7500	1.2347	9.571	0	0	0
2023/04/21	2032	03/08/2023	11.77	Call	Bond Future	5,078.2600	5.0783	4,920.3300	4.9203	(3.110)	0	0	0
2023/04/21	2032	03/08/2023	11.77	Put	Bond Future	661.9500	0.6619	693.4000	0.6934	4.751	0	0	0
2023/04/21	2032	03/08/2023	11.90	Call	Bond Future	5,575.4600	5.5755	5,412.8300	5.4128	(2.917)	0	0	5,000
2023/04/21	2032	03/08/2023	11.90	Put	Bond Future	557.6100	0.5576	584.3600	0.5844	4.797	0	0	0
2023/04/21	2032	03/08/2023	10.30	Call	Bond Future	881.5200	0.8815	819.1500	0.8192	(7.075)	0	0	1,500
2023/04/21	2032	03/08/2023	10.30	Put	Bond Future	3,697.5600	3.6976	3,824.5700	3.8246	3.435	0	0	0
2023/04/21	2032	03/08/2023	9.60	Call	Bond Future	211.0800	0.2111	189.7900	0.1898	(10.086)	0	0	1,500
2023/04/21	2032	03/08/2023	9.60	Put	Bond Future	6,768.0200	6.7680	6,936.1100	6.9361	2.484	0	0	0
2023/04/21	2032	03/08/2023			Bond Future	10.8529	88.5430	10.8910	88.3536	0.351	0.0000	0.0000	101,659
2023/04/21	2032	03/08/2023	11.75	Call	Bond Future	5,002.7400	5.0027	4,845.6000	4.8456	(3.141)	0	0	0
2023/04/21	2032	03/08/2023	11.75	Put	Bond Future	679.5000	0.6795	711.7400	0.7117	4.745	0	0	0
2023/04/21	2032	03/08/2023	11.76	Call	Bond Future	5,040.4600	5.0405	4,882.9300	4.8829	(3.125)	0	0	0
2023/04/21	2032	03/08/2023	11.76	Put	Bond Future	670.6700	0.6707	702.5200	0.7025	4.749	0	0	0
2023/04/21	2032	02/11/2023	11.24	Call	Bond Future	3,639.4300	3.6394	3,503.8500	3.5038	(3.725)	0	0	0
2023/04/21	2032	02/11/2023	11.24	Put	Bond Future	2,230.6100	2.2306	2,313.3000	2.3133	3.707	0	0	0
2023/04/21	2032	02/11/2023	11.90	Call	Bond Future	5,763.0600	5.7631	5,596.3200	5.5963	(2.893)	0	0	0
2023/04/21	2032	02/11/2023	11.90	Put	Bond Future	1,282.6600	1.2827	1,334.1900	1.3342	4.017	0	0	0
2023/04/21	2032	02/11/2023			Bond Future	10.9478	86.2661	10.9926	86.0479	0.410	0.0000	0.0000	64,607
2023/04/21	2032	02/11/2023	11.23	Call	Bond Future	3,610.0400	3.6100	3,475.0100	3.4750	(3.740)	0	0	0
2023/04/21	2032	02/11/2023	11.23	Put	Bond Future	2,248.9300	2.2489	2,332.1700	2.3322	3.701	0	0	0
2023/04/21	2032	02/11/2023	11.22	Call	Bond Future	3,580.9900	3.5810	3,446.5200	3.4465	(3.755)	0	0	0
2023/04/21	2032	02/11/2023	11.22	Put	Bond Future	2,267.6200	2.2676	2,351.4200	2.3514	3.696	0	0	0
2023/04/21	2032	01/02/2024	11.84	Call	Bond Future	5,639.2500	5.6392	5,532.6800	5.5327	(1.890)	0	0	0
2023/04/21	2032	01/02/2024	11.84	Put	Bond Future	1,926.2800	1.9263	1,968.1900	1.9682	2.176	0	0	0
2023/04/21	2032	01/02/2024	10.01	Call	Bond Future	1,251.0700	1.2511	1,206.2500	1.2063	(3.583)	0	0	1,200
2023/04/21	2032	01/02/2024	10.01	Put	Bond Future	6,336.3000	6.3363	6,439.9600	6.4400	1.636	0	0	0
2023/04/21	2032	01/02/2024	11.83	Call	Bond Future	5,607.7100	5.6077	5,501.3900	5.5014	(1.896)	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
2023/04/21	2032	01/02/2024	11.83	Put	Bond Future	1,939.7100	1.9397	1,981.8700	1.9819	2.174	0	0	0
2023/04/21	2032	01/02/2024			Bond Future	11.0378	88.1525	11.0690	88.0041	0.283	0.0000	0.0000	0
2023/04/21	2032	01/02/2024	11.85	Call	Bond Future	5,671.1300	5.6711	5,564.3000	5.5643	(1.884)	0	0	0
2023/04/21	2032	01/02/2024	11.85	Put	Bond Future	1,913.2200	1.9132	1,954.8700	1.9549	2.177	0	0	0
2023/04/21	2032	01/02/2024	12.62	Call	Bond Future	8,249.9100	8.2499	8,126.9800	8.1270	(1.490)	0	0	0
2023/04/21	2032	01/02/2024	12.62	Put	Bond Future	1,127.2200	1.1272	1,152.7700	1.1528	2.267	0	0	1,200
2023/04/21	2032	01/02/2024	10.76	Call	Bond Future	2,628.7900	2.6288	2,556.4900	2.5565	(2.750)	0	0	1,200
2023/04/21	2032	01/02/2024	10.76	Put	Bond Future	3,965.8400	3.9658	4,042.0200	4.0420	1.921	0	0	0
2023/04/21	2032	02/05/2024	10.56	Call	Bond Future	2,281.8100	2.2818	2,226.0100	2.2260	(2.445)	0	0	0
2023/04/21	2032	02/05/2024	10.56	Put	Bond Future	5,013.3600	5.0134	5,088.3800	5.0884	1.496	0	0	0
2023/04/21	2032	02/05/2024			Bond Future	11.1353	85.9140	11.1634	85.7832	0.253	0.0000	0.0000	0
2023/04/21	2032	02/05/2024	10.54	Call	Bond Future	2,242.5600	2.2426	2,187.3600	2.1874	(2.461)	0	0	0
2023/04/21	2032	02/05/2024	10.54	Put	Bond Future	5,071.1000	5.0711	5,146.7200	5.1467	1.491	0	0	0
2023/04/21	2032	02/05/2024	10.55	Call	Bond Future	2,262.1400	2.2621	2,206.6400	2.2066	(2.453)	0	0	0
2023/04/21	2032	02/05/2024	10.55	Put	Bond Future	5,042.1600	5.0422	5,117.4800	5.1175	1.494	0	0	0
2023/04/21	2033	04/05/2023			Bond Future	115.7801	115.7801	115.7679	115.7679	(0.011)	0.0000	0.0000	963
2023/04/21	2033	03/08/2023			Bond Future	118.2176	118.2176	118.2209	118.2209	0.003	0.0000	0.0000	7,007
2023/04/21	2033	02/11/2023			Bond Future	119.3239	119.3239	119.2936	119.2936	(0.025)	0.0000	0.0000	0
2023/04/21	2033	01/02/2024			Bond Future	121.9598	121.9598	122.0300	122.0300	0.058	0.0000	0.0000	0
2023/04/21	2033	02/05/2024			Bond Future	123.1691	123.1691	123.2685	123.2685	0.081	0.0000	0.0000	0
2023/04/21	2037	04/05/2023	10.95	Call	Bond Future	19.7200	0.0197	12.3100	0.0123	(37.576)	0	0	703
2023/04/21	2037	04/05/2023	10.95	Put	Bond Future	3,856.8200	3.8568	4,012.0800	4.0121	4.026	0	0	0
2023/04/21	2037	04/05/2023	11.03	Put	Bond Future	3,387.1000	3.3871	3,536.9900	3.5370	4.425	0	0	0
2023/04/21	2037	04/05/2023	11.30	Call	Bond Future	223.8800	0.2239	174.1500	0.1741	(22.213)	0	0	0
2023/04/21	2037	04/05/2023	11.30	Put	Bond Future	1,956.9700	1.9570	2,069.9100	2.0699	5.771	0	0	0
2023/04/21	2037	04/05/2023	11.94	Call	Bond Future	2,140.1200	2.1401	1,986.7800	1.9868	(7.165)	0	0	0
2023/04/21	2037	04/05/2023	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/21	2037	04/05/2023	11.31	Call	Bond Future	236.3400	0.2363	184.7100	0.1847	(21.846)	0	0	0
2023/04/21	2037	04/05/2023	11.31	Put	Bond Future	1,910.4700	1.9105	2,021.5100	2.0215	5.812	0	0	0
2023/04/21	2037	04/05/2023			Bond Future	11.5985	81.2387	11.6270	81.0760	0.246	0.0000	0.0000	35,561
2023/04/21	2037	04/05/2023	11.03	Call	Bond Future	37.9100	0.0379	25.1300	0.0251	(33.711)	0	0	400
2023/04/21	2037	04/05/2023	11.94	Put	Bond Future	223.4900	0.2235	232.8200	0.2328	4.175	0	0	703
2023/04/21	2037	04/05/2023	13.73	Call	Bond Future	10,911.9300	10.9119	10,749.2600	10.7493	(1.491)	0	0	0
2023/04/21	2037	04/05/2023	11.32	Call	Bond Future	249.2900	0.2493	195.7500	0.1957	(21.477)	0	0	0
2023/04/21	2037	04/05/2023	11.32	Put	Bond Future	1,864.5200	1.8645	1,973.6500	1.9737	5.853	0	0	0
2023/04/21	2037	04/05/2023	11.78	Call	Bond Future	1,461.4900	1.4615	1,323.1200	1.3231	(9.468)	0	0	400
2023/04/21	2037	04/05/2023	11.78	Put	Bond Future	434.1500	0.4341	458.4500	0.4584	5.597	0	0	0
2023/04/21	2037	03/08/2023	12.12	Call	Bond Future	3,831.7000	3.8317	3,719.6200	3.7196	(2.925)	0	0	0
2023/04/21	2037	03/08/2023	12.12	Put	Bond Future	1,587.5500	1.5875	1,630.6400	1.6306	2.714	0	0	0
2023/04/21	2037	03/08/2023	12.13	Call	Bond Future	3,867.6800	3.8677	3,755.1600	3.7552	(2.909)	0	0	0
2023/04/21	2037	03/08/2023	12.13	Put	Bond Future	1,569.7600	1.5698	1,612.4100	1.6124	2.717	0	0	0
2023/04/21	2037	03/08/2023			Bond Future	11.7116	78.6712	11.7393	78.5160	0.236	0.0000	0.0000	120,741
2023/04/21	2037	03/08/2023	12.14	Call	Bond Future	3,903.9400	3.9039	3,790.9700	3.7910	(2.894)	0	0	0
2023/04/21	2037	03/08/2023	12.14	Put	Bond Future	1,552.3100	1.5523	1,594.5100	1.5945	2.719	0	0	0
2023/04/21	2037	03/08/2023	11.00	Call	Bond Future	837.1900	0.8372	790.1100	0.7901	(5.624)	0	0	1,800
2023/04/21	2037	03/08/2023	11.00	Put	Bond Future	4,985.9600	4.9860	5,094.0500	5.0940	2.168	0	0	0

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2023/04/21	2037	03/08/2023	10.30	Call	Bond Future	179.8800	0.1799	165.0000	0.1650	(8.272)	0	0	1,800
2023/04/21	2037	03/08/2023	10.30	Put	Bond Future	8,727.0600	8.7271	8,867.3500	8.8674	1.608	0	0	0
2023/04/21	2037	02/11/2023	11.57	Call	Bond Future	2,591.7800	2.5918	2,502.3300	2.5023	(3.451)	0	0	0
2023/04/21	2037	02/11/2023	11.55	Put	Bond Future	4,020.3700	4.0204	4,113.5300	4.1135	2.317	0	0	0
2023/04/21	2037	02/11/2023	11.56	Put	Bond Future	3,989.8600	3.9899	4,082.4900	4.0825	2.322	0	0	0
2023/04/21	2037	02/11/2023			Bond Future	11.8144	80.3460	11.8473	80.1644	0.279	0.0000	0.0000	0
2023/04/21	2037	02/11/2023	11.57	Put	Bond Future	3,959.5400	3.9595	4,051.6500	4.0517	2.326	0	0	0
2023/04/21	2037	02/11/2023	11.55	Call	Bond Future	2,539.1300	2.5391	2,450.7300	2.4507	(3.482)	0	0	0
2023/04/21	2037	02/11/2023	11.56	Call	Bond Future	2,565.3900	2.5654	2,476.4600	2.4765	(3.467)	0	0	0
2023/04/21	2037	01/02/2024	12.33	Call	Bond Future	5,242.0800	5.2421	5,164.0500	5.1640	(1.489)	0	0	0
2023/04/21	2037	01/02/2024	12.33	Put	Bond Future	3,039.1400	3.0391	3,077.8600	3.0779	1.274	0	0	0
2023/04/21	2037	01/02/2024			Bond Future	11.9162	77.8468	11.9377	77.7300	0.180	0.0000	0.0000	0
2023/04/21	2037	01/02/2024	12.31	Call	Bond Future	5,176.9600	5.1770	5,099.3800	5.0994	(1.499)	0	0	0
2023/04/21	2037	01/02/2024	12.31	Put	Bond Future	3,078.3700	3.0784	3,117.5400	3.1175	1.272	0	0	0
2023/04/21	2037	01/02/2024	12.32	Call	Bond Future	5,209.4800	5.2095	5,131.6800	5.1317	(1.493)	0	0	0
2023/04/21	2037	01/02/2024	12.32	Put	Bond Future	3,058.6900	3.0587	3,097.6400	3.0976	1.273	0	0	0
2023/04/21	2037	02/05/2024	11.45	Call	Bond Future	2,964.6100	2.9646	2,917.8600	2.9179	(1.577)	0	0	0
2023/04/21	2037	02/05/2024	11.43	Put	Bond Future	6,202.4000	6.2024	6,256.5200	6.2565	0.873	0	0	0
2023/04/21	2037	02/05/2024	11.44	Call	Bond Future	2,942.3200	2.9423	2,895.8000	2.8958	(1.581)	0	0	0
2023/04/21	2037	02/05/2024	11.44	Put	Bond Future	6,167.5200	6.1675	6,221.4400	6.2214	0.874	0	0	0
2023/04/21	2037	02/05/2024			Bond Future	12.0255	79.5444	12.0443	79.4439	0.156	0.0000	0.0000	0
2023/04/21	2037	02/05/2024	11.45	Put	Bond Future	6,133.1100	6.1331	6,186.8000	6.1868	0.875	0	0	0
2023/04/21	2037	02/05/2024	11.43	Call	Bond Future	2,920.4500	2.9205	2,874.1300	2.8741	(1.586)	0	0	0
2023/04/21	2038	04/05/2023			Bond Future	128.3185	128.3185	128.7626	128.7626	0.346	0.0000	0.0000	2,894
2023/04/21	2038	03/08/2023			Bond Future	129.0314	129.0314	129.5022	129.5022	0.365	0.0000	0.0000	2,175
2023/04/21	2038	02/11/2023			Bond Future	131.8086	131.8086	132.2525	132.2525	0.337	0.0000	0.0000	1,343
2023/04/21	2038	01/02/2024			Bond Future	132.6785	132.6785	133.2425	133.2425	0.425	0.0000	0.0000	0
2023/04/21	2038	02/05/2024			Bond Future	135.6028	135.6028	136.2113	136.2113	0.449	0.0000	0.0000	0
2023/04/21	2040	04/05/2023	10.73	Put	Bond Future	7,163.8400	7.1638	7,365.8500	7.3659	2.820	0	0	0
2023/04/21	2040	04/05/2023	12.78	Call	Bond Future	5,391.0400	5.3910	5,188.4800	5.1885	(3.757)	0	0	0
2023/04/21	2040	04/05/2023	12.78	Put	Bond Future	12.1200	0.0121	11.6600	0.0117	(3.795)	0	0	388
2023/04/21	2040	04/05/2023	13.45	Put	Bond Future	0.1900	0.0002	0.1500	0.0002	(21.053)	0	0	486
2023/04/21	2040	04/05/2023	11.43	Call	Bond Future	130.3200	0.1303	93.3000	0.0933	(28.407)	0	0	0
2023/04/21	2040	04/05/2023	11.43	Put	Bond Future	2,660.7200	2.6607	2,825.8000	2.8258	6.204	0	0	0
2023/04/21	2040	04/05/2023	12.05	Put	Bond Future	421.3200	0.4213	452.5400	0.4525	7.410	0	0	684
2023/04/21	2040	04/05/2023			Bond Future	11.8388	81.9263	11.8723	81.7242	0.283	0.0000	0.0000	20,230
2023/04/21	2040	04/05/2023	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/21	2040	04/05/2023	10.17	Put	Bond Future	11,166.4600	11.1665	11,368.5600	11.3686	1.810	0	0	0
2023/04/21	2040	04/05/2023	10.73	Call	Bond Future	0.1400	0.0001	0.0500	0.0001	(64.286)	0	0	486
2023/04/21	2040	04/05/2023	10.92	Call	Bond Future	1.5700	0.0016	0.7300	0.0007	(53.503)	0	0	388
2023/04/21	2040	04/05/2023	10.92	Put	Bond Future	5,868.4600	5.8685	6,069.7200	6.0697	3.430	0	0	0
2023/04/21	2040	04/05/2023	13.45	Call	Bond Future	8,863.1500	8.8632	8,661.0100	8.6610	(2.281)	0	0	0
2023/04/21	2040	04/05/2023	11.48	Call	Bond Future	175.9200	0.1759	129.5800	0.1296	(26.342)	0	0	486
2023/04/21	2040	04/05/2023	11.48	Put	Bond Future	2,390.1400	2.3901	2,545.9000	2.5459	6.517	0	0	0
2023/04/21	2040	04/05/2023	12.05	Call	Bond Future	1,680.8300	1.6808	1,509.9500	1.5100	(10.166)	0	0	0
2023/04/21	2040	04/05/2023	11.03	Call	Bond Future	5.1700	0.0052	2.7100	0.0027	(47.582)	0	0	684

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2023/04/21	2040	04/05/2023	11.03	Put	Bond Future	5,134.8800	5.1349	5,334.5200	5.3345	3.888	0	0	0
2023/04/21	2040	04/05/2023	11.41	Call	Bond Future	114.8900	0.1149	81.2700	0.0813	(29.263)	0	0	0
2023/04/21	2040	04/05/2023	11.41	Put	Bond Future	2,772.3000	2.7723	2,940.7800	2.9408	6.077	0	0	0
2023/04/21	2040	04/05/2023	11.42	Call	Bond Future	122.4000	0.1224	87.1100	0.0871	(28.832)	0	0	0
2023/04/21	2040	04/05/2023	11.42	Put	Bond Future	2,716.2600	2.7163	2,883.0700	2.8831	6.141	0	0	0
2023/04/21	2040	03/08/2023	12.23	Call	Bond Future	3,598.8000	3.5988	3,468.0700	3.4681	(3.633)	0	0	0
2023/04/21	2040	03/08/2023	12.23	Put	Bond Future	1,990.6100	1.9906	2,055.1400	2.0551	3.242	0	0	0
2023/04/21	2040	03/08/2023			Bond Future	11.9546	79.1226	11.9876	78.9274	0.276	0.0000	0.0000	136,826
2023/04/21	2040	03/08/2023	12.22	Call	Bond Future	3,562.8200	3.5628	3,432.7100	3.4327	(3.652)	0	0	0
2023/04/21	2040	03/08/2023	12.22	Put	Bond Future	2,012.1300	2.0121	2,077.2800	2.0773	3.238	0	0	0
2023/04/21	2040	03/08/2023	12.21	Call	Bond Future	3,526.9900	3.5270	3,397.5000	3.3975	(3.671)	0	0	0
2023/04/21	2040	03/08/2023	12.21	Put	Bond Future	2,033.8600	2.0339	2,099.6300	2.0996	3.234	0	0	0
2023/04/21	2040	02/11/2023	11.59	Call	Bond Future	2,207.0800	2.2071	2,112.8100	2.1128	(4.271)	0	0	0
2023/04/21	2040	02/11/2023	11.60	Put	Bond Future	4,995.2900	4.9953	5,123.0300	5.1230	2.557	0	0	0
2023/04/21	2040	02/11/2023	11.58	Call	Bond Future	2,182.6900	2.1827	2,089.0700	2.0891	(4.289)	0	0	0
2023/04/21	2040	02/11/2023	11.58	Put	Bond Future	5,069.6800	5.0697	5,198.7200	5.1987	2.545	0	0	0
2023/04/21	2040	02/11/2023			Bond Future	12.0601	80.8071	12.0983	80.5844	0.316	0.0000	0.0000	29
2023/04/21	2040	02/11/2023	11.59	Put	Bond Future	5,032.2600	5.0323	5,160.6500	5.1607	2.551	0	0	0
2023/04/21	2040	02/11/2023	11.60	Call	Bond Future	2,231.8400	2.2318	2,136.9200	2.1369	(4.253)	0	0	0
2023/04/21	2040	01/02/2024	12.34	Call	Bond Future	4,828.0400	4.8280	4,731.6700	4.7317	(1.996)	0	0	0
2023/04/21	2040	01/02/2024	12.34	Put	Bond Future	3,830.4900	3.8305	3,892.4600	3.8925	1.618	0	0	0
2023/04/21	2040	01/02/2024	12.33	Call	Bond Future	4,795.5600	4.7956	4,699.5200	4.6995	(2.003)	0	0	0
2023/04/21	2040	01/02/2024	12.33	Put	Bond Future	3,854.4400	3.8544	3,916.7400	3.9167	1.616	0	0	0
2023/04/21	2040	01/02/2024			Bond Future	12.1649	78.0676	12.1925	77.9092	0.227	0.0000	0.0000	11
2023/04/21	2040	01/02/2024	12.35	Call	Bond Future	4,860.3300	4.8603	4,763.6300	4.7636	(1.990)	0	0	0
2023/04/21	2040	01/02/2024	12.35	Put	Bond Future	3,806.4100	3.8064	3,868.0500	3.8681	1.619	0	0	0
2023/04/21	2040	02/05/2024	11.61	Call	Bond Future	3,114.7100	3.1147	3,051.6700	3.0517	(2.024)	0	0	0
2023/04/21	2040	02/05/2024	11.62	Put	Bond Future	7,001.5500	7.0015	7,081.1600	7.0812	1.137	0	0	0
2023/04/21	2040	02/05/2024	11.60	Call	Bond Future	3,090.8200	3.0908	3,028.0700	3.0281	(2.030)	0	0	0
2023/04/21	2040	02/05/2024			Bond Future	12.2766	79.7699	12.3019	79.6270	0.206	0.0000	0.0000	0
2023/04/21	2040	02/05/2024	11.61	Put	Bond Future	7,038.6800	7.0387	7,118.5900	7.1186	1.135	0	0	0
2023/04/21	2040	02/05/2024	11.62	Call	Bond Future	3,138.6900	3.1387	3,075.3500	3.0754	(2.018)	0	0	0
2023/04/21	2040	02/05/2024	11.60	Put	Bond Future	7,075.9800	7.0760	7,156.1800	7.1562	1.133	0	0	0
2023/04/21	2044	04/05/2023	11.41	Call	Bond Future	81.6200	0.0816	54.0800	0.0541	(33.742)	0	0	0
2023/04/21	2044	04/05/2023	11.41	Put	Bond Future	3,186.0200	3.1860	3,392.9200	3.3929	6.494	0	0	0
2023/04/21	2044	04/05/2023	11.42	Call	Bond Future	87.3300	0.0873	58.2600	0.0583	(33.288)	0	0	0
2023/04/21	2044	04/05/2023	11.42	Put	Bond Future	3,126.6900	3.1267	3,332.0600	3.3321	6.568	0	0	0
2023/04/21	2044	04/05/2023	11.75	Put	Bond Future	1,460.0700	1.4601	1,588.9800	1.5890	8.829	0	0	4,423
2023/04/21	2044	04/05/2023			Bond Future	11.9031	78.2582	11.9417	78.0238	0.324	0.0000	0.0000	30,443
2023/04/21	2044	04/05/2023	11.43	Call	Bond Future	93.3300	0.0933	62.6800	0.0627	(32.840)	0	0	0
2023/04/21	2044	04/05/2023	11.43	Put	Bond Future	3,067.7400	3.0677	3,271.5300	3.2715	6.643	0	0	0
2023/04/21	2044	04/05/2023	11.75	Call	Bond Future	518.1000	0.5181	412.5700	0.4126	(20.369)	0	0	0
2023/04/21	2044	04/05/2023	12.00	Call	Bond Future	1,255.7600	1.2558	1,085.0400	1.0850	(13.595)	0	0	0
2023/04/21	2044	04/05/2023	12.00	Put	Bond Future	669.9100	0.6699	733.6300	0.7336	9.512	0	0	4,423
2023/04/21	2044	04/05/2023	12.25	Call	Bond Future	2,321.4300	2.3214	2,109.1400	2.1091	(9.145)	0	0	0
2023/04/21	2044	04/05/2023	12.25	Put	Bond Future	258.0600	0.2581	280.2100	0.2802	8.583	0	0	1,798
2023/04/21	2044	03/08/2023	12.16	Call	Bond Future	3,147.1600	3.1472	3,005.8100	3.0058	(4.491)	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
2023/04/21	2044	03/08/2023	12.16	Put	Bond Future	2,285.9400	2.2859	2,373.4500	2.3734	3.828	0	0	0
2023/04/21	2044	03/08/2023	12.00	Call	Bond Future	2,619.1300	2.6191	2,490.7700	2.4908	(4.901)	0	0	0
2023/04/21	2044	03/08/2023	12.00	Put	Bond Future	2,707.6500	2.7076	2,808.1500	2.8081	3.712	0	0	4,754
2023/04/21	2044	03/08/2023	12.15	Call	Bond Future	3,112.9200	3.1129	2,972.3500	2.9724	(4.516)	0	0	0
2023/04/21	2044	03/08/2023	12.15	Put	Bond Future	2,310.4700	2.3105	2,398.7600	2.3988	3.821	0	0	0
2023/04/21	2044	03/08/2023			Bond Future	12.0148	75.5035	12.0531	75.2746	0.319	0.0000	0.0000	81,465
2023/04/21	2044	03/08/2023	12.17	Call	Bond Future	3,181.5600	3.1816	3,039.4200	3.0394	(4.468)	0	0	0
2023/04/21	2044	03/08/2023	12.17	Put	Bond Future	2,261.6500	2.2616	2,348.3700	2.3484	3.834	0	0	0
2023/04/21	2044	03/08/2023	11.75	Call	Bond Future	1,888.3400	1.8883	1,781.9200	1.7819	(5.636)	0	0	0
2023/04/21	2044	03/08/2023	11.75	Put	Bond Future	3,501.9700	3.5020	3,624.4100	3.6244	3.496	0	0	3,076
2023/04/21	2044	02/11/2023	11.57	Call	Bond Future	2,104.7600	2.1048	2,002.2600	2.0023	(4.870)	0	0	0
2023/04/21	2044	02/11/2023	11.57	Put	Bond Future	5,448.0500	5.4480	5,601.4800	5.6015	2.816	0	0	0
2023/04/21	2044	02/11/2023			Bond Future	12.1162	77.1109	12.1597	76.8549	0.359	0.0000	0.0000	0
2023/04/21	2044	02/11/2023	11.56	Call	Bond Future	2,080.9800	2.0810	1,979.2200	1.9792	(4.890)	0	0	0
2023/04/21	2044	02/11/2023	11.56	Put	Bond Future	5,487.7700	5.4878	5,641.9400	5.6419	2.809	0	0	0
2023/04/21	2044	02/11/2023	11.55	Call	Bond Future	2,057.1300	2.0571	1,956.1100	1.9561	(4.911)	0	0	0
2023/04/21	2044	02/11/2023	11.55	Put	Bond Future	5,527.5100	5.5275	5,682.4200	5.6824	2.803	0	0	0
2023/04/21	2044	01/02/2024	12.29	Call	Bond Future	4,591.8700	4.5919	4,478.4300	4.4784	(2.470)	0	0	0
2023/04/21	2044	01/02/2024	12.29	Put	Bond Future	4,168.9700	4.1690	4,251.0500	4.2511	1.969	0	0	0
2023/04/21	2044	01/02/2024			Bond Future	12.2169	74.4157	12.2506	74.2202	0.276	0.0000	0.0000	0
2023/04/21	2044	01/02/2024	12.28	Call	Bond Future	4,560.0000	4.5600	4,446.9800	4.4470	(2.479)	0	0	0
2023/04/21	2044	01/02/2024	12.28	Put	Bond Future	4,194.7300	4.1947	4,277.2300	4.2772	1.967	0	0	0
2023/04/21	2044	01/02/2024	12.27	Call	Bond Future	4,528.2200	4.5282	4,415.6100	4.4156	(2.487)	0	0	0
2023/04/21	2044	01/02/2024	12.27	Put	Bond Future	4,220.6600	4.2207	4,303.5700	4.3036	1.964	0	0	0
2023/04/21	2044	02/05/2024	11.67	Call	Bond Future	3,011.9500	3.0119	2,934.0500	2.9340	(2.586)	0	0	0
2023/04/21	2044	02/05/2024	11.67	Put	Bond Future	6,921.4700	6.9215	7,025.3700	7.0254	1.501	0	0	0
2023/04/21	2044	02/05/2024			Bond Future	12.3238	76.0384	12.3556	75.8566	0.258	0.0000	0.0000	0
2023/04/21	2044	02/05/2024	11.66	Call	Bond Future	2,988.8600	2.9889	2,911.3400	2.9113	(2.594)	0	0	0
2023/04/21	2044	02/05/2024	11.66	Put	Bond Future	6,960.8200	6.9608	7,065.1000	7.0651	1.498	0	0	0
2023/04/21	2044	02/05/2024	11.65	Call	Bond Future	2,965.5600	2.9656	2,888.4200	2.8884	(2.601)	0	0	0
2023/04/21	2044	02/05/2024	11.65	Put	Bond Future	7,000.0400	7.0000	7,104.7000	7.1047	1.495	0	0	0
2023/04/21	2046	04/05/2023			Bond Future	111.7278	111.7278	112.5879	112.5879	0.770	0.0000	0.0000	10,249
2023/04/21	2046	03/08/2023			Bond Future	114.0799	114.0799	114.9735	114.9735	0.783	0.0000	0.0000	13,069
2023/04/21	2046	02/11/2023			Bond Future	114.4215	114.4215	115.3011	115.3011	0.769	0.0000	0.0000	4,231
2023/04/21	2046	01/02/2024			Bond Future	116.9491	116.9491	117.9465	117.9465	0.853	0.0000	0.0000	0
2023/04/21	2046	02/05/2024			Bond Future	117.3542	117.3542	118.3991	118.3991	0.890	0.0000	0.0000	0
2023/04/21	2050	04/05/2023			Bond Future	114.5375	114.5375	114.5261	114.5261	(0.010)	0.0000	0.0000	9,844
2023/04/21	2050	03/08/2023			Bond Future	114.7348	114.7348	114.7384	114.7384	0.003	0.0000	0.0000	9,630
2023/04/21	2050	02/11/2023			Bond Future	117.2042	117.2042	117.1753	117.1753	(0.025)	0.0000	0.0000	3,146
2023/04/21	2050	01/02/2024			Bond Future	117.5201	117.5201	117.5877	117.5877	0.057	0.0000	0.0000	0
2023/04/21	2050	02/05/2024			Bond Future	120.1101	120.1101	120.2077	120.2077	0.081	0.0000	0.0000	0
2023/04/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	AL37	04/05/2023			Index Future	875.8930	875.8930	874.3010	874.3010	(0.182)	0.0000	0.0000	0
2023/04/21	AL37	03/08/2023			Index Future	894.1170	894.1170	892.6090	892.6090	(0.169)	0.0000	0.0000	0
2023/04/21	AL37	02/11/2023			Index Future	913.1490	913.1490	911.3570	911.3570	(0.196)	0.0000	0.0000	0
2023/04/21	AL37	01/02/2024			Index Future	933.1130	933.1130	932.0500	932.0500	(0.114)	0.0000	0.0000	0
2023/04/21	AL37	02/05/2024			Index Future	953.4820	953.4820	952.6220	952.6220	(0.090)	0.0000	0.0000	0
2023/04/21	AL7T	04/05/2023			Index Future	1,006.6230	1,006.6230	1,004.5500	1,004.5500	(0.206)	0.0000	0.0000	0
2023/04/21	AL7T	03/08/2023			Index Future	1,027.5660	1,027.5660	1,025.5870	1,025.5870	(0.193)	0.0000	0.0000	0
2023/04/21	AL7T	02/11/2023			Index Future	1,049.4390	1,049.4390	1,047.1280	1,047.1280	(0.220)	0.0000	0.0000	0
2023/04/21	AL7T	01/02/2024			Index Future	1,072.3830	1,072.3830	1,070.9030	1,070.9030	(0.138)	0.0000	0.0000	0
2023/04/21	AL7T	02/05/2024			Index Future	1,095.7920	1,095.7920	1,094.5400	1,094.5400	(0.114)	0.0000	0.0000	0
2023/04/21	ALBI	04/05/2023			Index Future	880.5140	880.5140	878.5180	878.5180	(0.227)	0.0000	0.0000	81
2023/04/21	ALBI	03/08/2023			Index Future	898.8340	898.8340	896.9150	896.9150	(0.213)	0.0000	0.0000	18
2023/04/21	ALBI	02/11/2023			Index Future	917.9670	917.9670	915.7530	915.7530	(0.241)	0.0000	0.0000	0
2023/04/21	ALBI	01/02/2024			Index Future	938.0360	938.0360	936.5460	936.5460	(0.159)	0.0000	0.0000	0
2023/04/21	ALBI	02/05/2024			Index Future	958.5120	958.5120	957.2170	957.2170	(0.135)	0.0000	0.0000	0
2023/04/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/21	ES33	04/05/2023			Bond Future	12.1167	74.2713	12.1500	74.1152	0.275	0.0000	0.0000	0
2023/04/21	ES33	03/08/2023			Bond Future	12.2524	75.8350	12.2849	75.6856	0.265	0.0000	0.0000	350
2023/04/21	ES33	02/11/2023			Bond Future	12.3906	73.6704	12.4292	73.4965	0.312	0.0000	0.0000	0
2023/04/21	ES33	01/02/2024			Bond Future	12.5300	75.2980	12.5559	75.1838	0.206	0.0000	0.0000	0
2023/04/21	ES33	02/05/2024			Bond Future	12.6750	73.1585	12.6979	73.0595	0.181	0.0000	0.0000	0
2023/04/21	ES42	04/05/2023			Bond Future	12.5655	71.1706	12.6039	70.9627	0.306	0.0000	0.0000	0
2023/04/21	ES42	03/08/2023			Bond Future	12.6941	72.6691	12.7322	72.4663	0.300	0.0000	0.0000	4,000
2023/04/21	ES42	02/11/2023			Bond Future	12.8245	69.9701	12.8680	69.7426	0.340	0.0000	0.0000	0
2023/04/21	ES42	01/02/2024			Bond Future	12.9497	71.5161	12.9830	71.3447	0.257	0.0000	0.0000	0
2023/04/21	ES42	02/05/2024			Bond Future	13.0840	68.8293	13.1153	68.6712	0.239	0.0000	0.0000	0
2023/04/21	GOVI	04/05/2023	852.86	Call	GOVI	151,530.0000	15.1530	131,760.0000	13.1760	(13.047)	0	0	0
2023/04/21	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	04/05/2023	852.87	Call	GOVI	151,430.0000	15.1430	131,660.0000	13.1660	(13.056)	0	0	0
2023/04/21	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	04/05/2023			GOVI	868.0130	868.0130	866.0360	866.0360	(0.228)	0.0000	0.0000	119
2023/04/21	GOVI	04/05/2023	852.88	Call	GOVI	151,330.0000	15.1330	131,560.0000	13.1560	(13.064)	0	0	0
2023/04/21	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	03/08/2023	837.21	Call	GOVI	488,630.0000	48.8630	469,620.0000	46.9620	(3.890)	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
2023/04/21	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	03/08/2023	837.22	Call	GOVI	488,530.0000	48.8530	469,520.0000	46.9520	(3.891)	0	0	0
2023/04/21	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	03/08/2023			GOVI	886.0730	886.0730	884.1720	884.1720	(0.215)	0.0000	0.0000	795
2023/04/21	GOVI	03/08/2023	837.23	Call	GOVI	488,430.0000	48.8430	469,420.0000	46.9420	(3.892)	0	0	0
2023/04/21	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	02/11/2023	885.82	Call	GOVI	191,140.0000	19.1140	169,220.0000	16.9220	(11.468)	0	0	0
2023/04/21	GOVI	02/11/2023			GOVI	904.9340	904.9340	902.7420	902.7420	(0.242)	0.0000	0.0000	0
2023/04/21	GOVI	02/11/2023	885.80	Call	GOVI	191,340.0000	19.1340	169,420.0000	16.9420	(11.456)	0	0	0
2023/04/21	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	02/11/2023	885.81	Call	GOVI	191,240.0000	19.1240	169,320.0000	16.9320	(11.462)	0	0	0
2023/04/21	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	01/02/2024	880.00	Call	GOVI	447,180.0000	44.7180	432,400.0000	43.2400	(3.305)	0	0	0
2023/04/21	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	01/02/2024			GOVI	924.7180	924.7180	923.2400	923.2400	(0.160)	0.0000	0.0000	0
2023/04/21	GOVI	01/02/2024	879.98	Call	GOVI	447,380.0000	44.7380	432,600.0000	43.2600	(3.304)	0	0	0
2023/04/21	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	01/02/2024	879.99	Call	GOVI	447,280.0000	44.7280	432,500.0000	43.2500	(3.304)	0	0	0
2023/04/21	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	02/05/2024	950.97	Put	GOVI	60,660.0000	6.0660	73,530.0000	7.3530	21.217	0	0	0
2023/04/21	GOVI	02/05/2024	950.98	Put	GOVI	60,760.0000	6.0760	73,630.0000	7.3630	21.182	0	0	0
2023/04/21	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	02/05/2024			GOVI	944.9040	944.9040	943.6170	943.6170	(0.136)	0.0000	0.0000	0
2023/04/21	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	GOVI	02/05/2024	950.99	Put	GOVI	60,860.0000	6.0860	73,730.0000	7.3730	21.147	0	0	0
2023/04/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/21	IGOV	04/05/2023			Index Future	325.1380	325.1380	325.7550	325.7550	0.190	0.0000	0.0000	285
2023/04/21	IGOV	03/08/2023			Index Future	331.9840	331.9840	332.6580	332.6580	0.203	0.0000	0.0000	628
2023/04/21	IGOV	02/11/2023			Index Future	339.1290	339.1290	339.7240	339.7240	0.175	0.0000	0.0000	16
2023/04/21	IGOV	01/02/2024			Index Future	346.6200	346.6200	347.5140	347.5140	0.258	0.0000	0.0000	0
2023/04/21	IGOV	02/05/2024			Index Future	354.2620	354.2620	355.2600	355.2600	0.282	0.0000	0.0000	0
2023/04/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0

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2023/04/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/04/21	JBAF	17/05/2023			Jibar Tradeable Future	8.0650	91.9350	8.0900	91.9100	0.310	0.0000	0.0000	0
2023/04/21	JBAF	21/06/2023			Jibar Tradeable Future	8.3650	91.6350	8.3550	91.6450	(0.120)	0.0000	0.0000	0
2023/04/21	JBAF	19/07/2023			Jibar Tradeable Future	8.4200	91.5800	8.5100	91.4900	1.069	0.0000	0.0000	0
2023/04/21	JBAF	16/08/2023			Jibar Tradeable Future	8.5300	91.4700	8.5150	91.4850	(0.176)	0.0000	0.0000	0
2023/04/21	JBAF	20/09/2023			Jibar Tradeable Future	8.5550	91.4450	8.5350	91.4650	(0.234)	0.0000	0.0000	0
2023/04/21	JBAF	18/10/2023			Jibar Tradeable Future	8.5600	91.4400	8.5350	91.4650	(0.292)	0.0000	0.0000	0
2023/04/21	JBAF	20/12/2023			Jibar Tradeable Future	8.5100	91.4900	8.4800	91.5200	(0.353)	0.0000	0.0000	0
2023/04/21	JBAF	20/03/2024			Jibar Tradeable Future	8.3300	91.6700	8.2950	91.7050	(0.420)	0.0000	0.0000	0
2023/04/21	JBAF	19/06/2024			Jibar Tradeable Future	8.1600	91.8400	8.1100	91.8900	(0.613)	0.0000	0.0000	0
2023/04/21	JBAF	18/09/2024			Jibar Tradeable Future	8.1250	91.8750	8.0500	91.9500	(0.923)	0.0000	0.0000	0
2023/04/21	JBAF	18/12/2024			Jibar Tradeable Future	7.9800	92.0200	7.9050	92.0950	(0.940)	0.0000	0.0000	0
2023/04/21	JBAF	19/03/2025			Jibar Tradeable Future	7.9750	92.0250	7.9000	92.1000	(0.940)	0.0000	0.0000	0
2023/04/21	R035	04/05/2023	10.55	Call	Bond Future	6.0600	0.0061	3.5500	0.0036	(41.419)	0	0	770
2023/04/21	R035	04/05/2023	10.55	Put	Bond Future	4,515.0800	4.5151	4,646.8600	4.6469	2.919	0	0	0
2023/04/21	R035	04/05/2023	13.18	Call	Bond Future	9,763.9800	9.7640	9,629.6900	9.6297	(1.375)	0	0	0
2023/04/21	R035	04/05/2023	13.18	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	491
2023/04/21	R035	04/05/2023	12.46	Call	Bond Future	6,205.0100	6.2050	6,070.3600	6.0704	(2.170)	0	0	0
2023/04/21	R035	04/05/2023	12.46	Put	Bond Future	2.1700	0.0022	1.8100	0.0018	(16.590)	0	0	388
2023/04/21	R035	04/05/2023	11.20	Call	Bond Future	527.3200	0.5273	450.7600	0.4508	(14.519)	0	0	0
2023/04/21	R035	04/05/2023	11.21	Call	Bond Future	549.9900	0.5500	471.6300	0.4716	(14.248)	0	0	0
2023/04/21	R035	04/05/2023	11.22	Put	Bond Future	1,100.2600	1.1003	1,154.4200	1.1544	4.922	0	0	0
2023/04/21	R035	04/05/2023	10.60	Call	Bond Future	9.8500	0.0099	6.0200	0.0060	(38.883)	0	0	388
2023/04/21	R035	04/05/2023	10.60	Put	Bond Future	4,212.7500	4.2127	4,343.2100	4.3432	3.097	0	0	0
2023/04/21	R035	04/05/2023	11.05	Call	Bond Future	258.5000	0.2585	208.9300	0.2089	(19.176)	0	0	770
2023/04/21	R035	04/05/2023	11.05	Put	Bond Future	1,771.7000	1.7717	1,856.4200	1.8564	4.782	0	0	0
2023/04/21	R035	04/05/2023	11.17	Call	Bond Future	462.9300	0.4629	391.7900	0.3918	(15.367)	0	0	491
2023/04/21	R035	04/05/2023			Bond Future	11.3120	85.9902	11.3356	85.8559	0.208	0.0000	0.0000	27,631
2023/04/21	R035	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/21	R035	04/05/2023	9.85	Put	Bond Future	8,954.3200	8.9543	9,088.6100	9.0886	1.500	0	0	0
2023/04/21	R035	04/05/2023	10.42	Call	Bond Future	1.4900	0.0015	0.7700	0.0008	(48.322)	0	0	491
2023/04/21	R035	04/05/2023	10.42	Put	Bond Future	5,313.4000	5.3134	5,446.9700	5.4470	2.514	0	0	0
2023/04/21	R035	04/05/2023	11.80	Call	Bond Future	2,824.3900	2.8244	2,689.6700	2.6897	(4.770)	0	0	0
2023/04/21	R035	04/05/2023	11.80	Put	Bond Future	104.7900	0.1048	104.3600	0.1044	(0.410)	0	0	1,035
2023/04/21	R035	04/05/2023	11.87	Call	Bond Future	3,172.7900	3.1728	3,037.2400	3.0372	(4.272)	0	0	0
2023/04/21	R035	04/05/2023	11.87	Put	Bond Future	73.3500	0.0734	72.0900	0.0721	(1.718)	0	0	770
2023/04/21	R035	04/05/2023	11.20	Put	Bond Future	1,169.5000	1.1695	1,227.2300	1.2272	4.936	0	0	0
2023/04/21	R035	04/05/2023	11.21	Put	Bond Future	1,134.5500	1.1345	1,190.4800	1.1905	4.930	0	0	0
2023/04/21	R035	04/05/2023	11.22	Call	Bond Future	573.2700	0.5733	493.1400	0.4931	(13.978)	0	0	0
2023/04/21	R035	04/05/2023	11.17	Put	Bond Future	1,278.3100	1.2783	1,341.4600	1.3415	4.940	0	0	0
2023/04/21	R035	03/08/2023	12.00	Call	Bond Future	4,436.3800	4.4364	4,337.6300	4.3376	(2.226)	0	0	0
2023/04/21	R035	03/08/2023	12.00	Put	Bond Future	1,252.1200	1.2521	1,278.8300	1.2788	2.133	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
2023/04/21	R035	03/08/2023			Bond Future	11.4156	87.7793	11.4380	87.6539	0.196	0.0000	0.0000	50,696
2023/04/21	R035	03/08/2023	11.98	Call	Bond Future	4,359.9100	4.3599	4,261.7900	4.2618	(2.251)	0	0	0
2023/04/21	R035	03/08/2023	11.98	Put	Bond Future	1,281.7600	1.2818	1,309.1000	1.3091	2.133	0	0	0
2023/04/21	R035	03/08/2023	11.99	Call	Bond Future	4,398.1700	4.3982	4,299.7400	4.2997	(2.238)	0	0	0
2023/04/21	R035	03/08/2023	11.99	Put	Bond Future	1,266.9400	1.2669	1,293.9700	1.2940	2.133	0	0	0
2023/04/21	R035	02/11/2023	12.85	Call	Bond Future	7,947.0500	7.9471	7,818.6300	7.8186	(1.616)	0	0	0
2023/04/21	R035	02/11/2023	12.85	Put	Bond Future	1,069.2700	1.0693	1,093.6000	1.0936	2.275	0	0	400
2023/04/21	R035	02/11/2023	11.41	Call	Bond Future	2,877.1000	2.8771	2,795.1100	2.7951	(2.850)	0	0	0
2023/04/21	R035	02/11/2023	11.41	Put	Bond Future	3,490.2400	3.4902	3,561.0000	3.5610	2.027	0	0	0
2023/04/21	R035	02/11/2023	11.42	Call	Bond Future	2,905.1900	2.9052	2,822.7500	2.8227	(2.838)	0	0	0
2023/04/21	R035	02/11/2023	11.42	Put	Bond Future	3,462.8200	3.4628	3,533.1300	3.5331	2.030	0	0	0
2023/04/21	R035	02/11/2023	11.12	Call	Bond Future	2,125.6400	2.1256	2,056.8400	2.0568	(3.237)	0	0	400
2023/04/21	R035	02/11/2023			Bond Future	11.5210	85.1399	11.5488	84.9872	0.241	0.0000	0.0000	99,908
2023/04/21	R035	02/11/2023	11.43	Call	Bond Future	2,933.4100	2.9334	2,850.5400	2.8505	(2.825)	0	0	0
2023/04/21	R035	02/11/2023	11.43	Put	Bond Future	3,435.5700	3.4356	3,505.4500	3.5055	2.034	0	0	0
2023/04/21	R035	02/11/2023	10.62	Call	Bond Future	1,145.8600	1.1459	1,099.8400	1.0998	(4.016)	0	0	400
2023/04/21	R035	02/11/2023	10.62	Put	Bond Future	6,311.9000	6.3119	6,418.6300	6.4186	1.691	0	0	0
2023/04/21	R035	02/11/2023	11.12	Put	Bond Future	4,371.3600	4.3714	4,455.3100	4.4553	1.920	0	0	0
2023/04/21	R035	01/02/2024	12.18	Put	Bond Future	2,677.0600	2.6771	2,700.5500	2.7006	0.877	0	0	0
2023/04/21	R035	01/02/2024	12.19	Call	Bond Future	5,625.1500	5.6251	5,565.8000	5.5658	(1.055)	0	0	0
2023/04/21	R035	01/02/2024	12.19	Put	Bond Future	2,659.4100	2.6594	2,682.7500	2.6827	0.878	0	0	0
2023/04/21	R035	01/02/2024	10.62	Call	Bond Future	1,536.1700	1.5362	1,507.1900	1.5072	(1.887)	0	0	400
2023/04/21	R035	01/02/2024	10.62	Put	Bond Future	7,220.3700	7.2204	7,274.0800	7.2741	0.744	0	0	0
2023/04/21	R035	01/02/2024	11.12	Put	Bond Future	5,316.6500	5.3166	5,359.8500	5.3599	0.813	0	0	0
2023/04/21	R035	01/02/2024			Bond Future	11.6261	87.0016	11.6414	86.9189	0.132	0.0000	0.0000	0
2023/04/21	R035	01/02/2024	13.46	Call	Bond Future	10,267.3100	10.2673	10,194.2900	10.1943	(0.711)	0	0	0
2023/04/21	R035	01/02/2024	13.46	Put	Bond Future	1,148.4200	1.1484	1,158.0900	1.1581	0.842	0	0	400
2023/04/21	R035	01/02/2024	12.18	Call	Bond Future	5,591.5100	5.5915	5,532.3100	5.5323	(1.059)	0	0	0
2023/04/21	R035	01/02/2024	12.20	Call	Bond Future	5,659.1300	5.6591	5,599.6300	5.5996	(1.051)	0	0	0
2023/04/21	R035	01/02/2024	12.20	Put	Bond Future	2,642.1600	2.6422	2,665.3500	2.6654	0.878	0	0	0
2023/04/21	R035	01/02/2024	11.12	Call	Bond Future	2,522.7500	2.5228	2,483.2600	2.4833	(1.565)	0	0	400
2023/04/21	R035	02/05/2024	11.19	Call	Bond Future	2,924.0000	2.9240	2,892.0200	2.8920	(1.094)	0	0	0
2023/04/21	R035	02/05/2024	11.19	Put	Bond Future	5,848.1300	5.8481	5,880.4300	5.8804	0.552	0	0	0
2023/04/21	R035	02/05/2024	11.20	Call	Bond Future	2,947.1800	2.9472	2,915.0600	2.9151	(1.090)	0	0	0
2023/04/21	R035	02/05/2024	11.20	Put	Bond Future	5,815.7400	5.8157	5,847.9000	5.8479	0.553	0	0	0
2023/04/21	R035	02/05/2024			Bond Future	11.7288	84.3883	11.7409	84.3240	0.104	0.0000	0.0000	0
2023/04/21	R035	02/05/2024	11.21	Call	Bond Future	2,970.1100	2.9701	2,937.8400	2.9378	(1.086)	0	0	0
2023/04/21	R035	02/05/2024	11.21	Put	Bond Future	5,783.1600	5.7832	5,815.1700	5.8152	0.554	0	0	0
2023/04/21	R186	04/05/2023		Call	Bond Future	9,291.9100	9.2919	9,184.9800	9.1850	(1.151)	0	0	0
2023/04/21	R186	04/05/2023	8.83	Put	Bond Future	368.4300	0.3684	398.4200	0.3984	8.140	0	0	0
2023/04/21	R186	04/05/2023	8.84	Call	Bond Future	612.8900	0.6129	534.8600	0.5349	(12.731)	0	0	0
2023/04/21	R186	04/05/2023			Bond Future	8.7584	109.2919	8.7924	109.1850	0.388	0.0000	0.0000	39,090
2023/04/21	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/21	R186	04/05/2023	8.36	Call	Bond Future	56.6000	0.0566	39.4000	0.0394	(30.389)	0	0	200
2023/04/21	R186	04/05/2023	8.36	Put	Bond Future	1,319.5800	1.3196	1,409.3100	1.4093	6.800	0	0	200
2023/04/21	R186	04/05/2023	8.82	Call	Bond Future	574.5700	0.5746	498.7400	0.4987	(13.198)	0	0	0
2023/04/21	R186	04/05/2023	8.82	Put	Bond Future	380.8100	0.3808	411.9100	0.4119	8.167	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/21	R186	04/05/2023	8.83	Call	Bond Future	593.5800	0.5936	516.6400	0.5166	(12.962)	0	0	0
2023/04/21	R186	04/05/2023	8.84	Put	Bond Future	356.3700	0.3564	385.2700	0.3853	8.110	0	0	0
2023/04/21	R186	03/08/2023	9.74	Call	Bond Future	3,066.8800	3.0669	2,985.4100	2.9854	(2.656)	0	0	0
2023/04/21	R186	03/08/2023	9.74	Put	Bond Future	300.5000	0.3005	313.8200	0.3138	4.433	0	0	0
2023/04/21	R186	03/08/2023	9.73	Put	Bond Future	304.9400	0.3049	318.4400	0.3184	4.427	0	0	0
2023/04/21	R186	03/08/2023			Bond Future	8.7870	106.2584	8.8192	106.1636	0.366	0.0000	0.0000	71,675
2023/04/21	R186	03/08/2023	9.75	Call	Bond Future	3,090.9000	3.0909	3,009.2300	3.0092	(2.642)	0	0	0
2023/04/21	R186	03/08/2023	9.75	Put	Bond Future	295.9800	0.2960	309.1000	0.3091	4.433	0	0	0
2023/04/21	R186	03/08/2023	9.73	Call	Bond Future	3,042.7700	3.0428	2,961.4800	2.9615	(2.672)	0	0	0
2023/04/21	R186	02/11/2023	9.40	Call	Bond Future	2,481.2000	2.4812	2,392.6500	2.3926	(3.569)	0	0	0
2023/04/21	R186	02/11/2023	9.40	Put	Bond Future	842.6000	0.8426	881.5300	0.8815	4.620	0	0	0
2023/04/21	R186	02/11/2023	9.15	Call	Bond Future	2,018.3300	2.0183	1,937.9300	1.9379	(3.983)	0	0	1,715
2023/04/21	R186	02/11/2023			Bond Future	8.7995	108.5204	8.8458	108.3929	0.526	0.0000	0.0000	16,388
2023/04/21	R186	02/11/2023	10.42	Call	Bond Future	4,671.4700	4.6715	4,560.3200	4.5603	(2.379)	0	0	0
2023/04/21	R186	02/11/2023	10.42	Put	Bond Future	322.8800	0.3229	339.2100	0.3392	5.058	0	0	1,715
2023/04/21	R186	02/11/2023	9.38	Call	Bond Future	2,442.8100	2.4428	2,354.8700	2.3549	(3.600)	0	0	0
2023/04/21	R186	02/11/2023	9.38	Put	Bond Future	858.2600	0.8583	897.8000	0.8978	4.607	0	0	0
2023/04/21	R186	02/11/2023	9.39	Call	Bond Future	2,461.9800	2.4620	2,373.7300	2.3737	(3.585)	0	0	0
2023/04/21	R186	02/11/2023	9.39	Put	Bond Future	850.4000	0.8504	889.6300	0.8896	4.613	0	0	0
2023/04/21	R186	02/11/2023	9.15	Put	Bond Future	1,057.9700	1.0580	1,105.0500	1.1050	4.450	0	0	0
2023/04/21	R186	01/02/2024	9.52	Put	Bond Future	953.5500	0.9536	963.5000	0.9635	1.043	0	0	0
2023/04/21	R186	01/02/2024	9.50	Call	Bond Future	2,763.6100	2.7636	2,735.0400	2.7350	(1.034)	0	0	0
2023/04/21	R186	01/02/2024	9.51	Call	Bond Future	2,781.7000	2.7817	2,753.0600	2.7531	(1.030)	0	0	0
2023/04/21	R186	01/02/2024			Bond Future	8.7903	105.5842	8.8054	105.5455	0.172	0.0000	0.0000	0
2023/04/21	R186	01/02/2024	9.52	Call	Bond Future	2,799.8400	2.7998	2,771.1100	2.7711	(1.026)	0	0	0
2023/04/21	R186	01/02/2024	9.50	Put	Bond Future	967.3700	0.9674	977.4800	0.9775	1.045	0	0	0
2023/04/21	R186	01/02/2024	9.51	Put	Bond Future	960.4300	0.9604	970.4700	0.9705	1.045	0	0	0
2023/04/21	R186	02/05/2024	8.01	Call	Bond Future	782.9300	0.7829	776.6700	0.7767	(0.800)	0	0	0
2023/04/21	R186	02/05/2024	8.01	Put	Bond Future	2,622.6900	2.6227	2,630.3200	2.6303	0.291	0	0	0
2023/04/21	R186	02/05/2024			Bond Future	8.7816	107.8873	8.7875	107.8734	0.067	0.0000	0.0000	0
2023/04/21	R186	02/05/2024	7.99	Call	Bond Future	765.3700	0.7654	759.1800	0.7592	(0.809)	0	0	0
2023/04/21	R186	02/05/2024	7.99	Put	Bond Future	2,653.3700	2.6534	2,661.0700	2.6611	0.290	0	0	0
2023/04/21	R186	02/05/2024	8.00	Call	Bond Future	773.9200	0.7739	767.7000	0.7677	(0.804)	0	0	0
2023/04/21	R186	02/05/2024	8.00	Put	Bond Future	2,637.8000	2.6378	2,645.4700	2.6455	0.291	0	0	0
2023/04/21	R197	04/05/2023			Bond Future	336.0989	336.0989	336.3080	336.3080	0.062	0.0000	0.0000	309
2023/04/21	R197	03/08/2023			Bond Future	334.0624	334.0624	334.3205	334.3205	0.077	0.0000	0.0000	0
2023/04/21	R197	02/11/2023			Bond Future	341.2527	341.2527	341.4211	341.4211	0.049	0.0000	0.0000	0
2023/04/21	R202	04/05/2023			Bond Future	250.8248	250.8248	250.7992	250.7992	(0.010)	0.0000	0.0000	4,492
2023/04/21	R202	03/08/2023			Bond Future	251.2654	251.2654	251.2726	251.2726	0.003	0.0000	0.0000	5,420
2023/04/21	R202	02/11/2023			Bond Future	256.6735	256.6735	256.6095	256.6095	(0.025)	0.0000	0.0000	0
2023/04/21	R202	01/02/2024			Bond Future	257.3203	257.3203	257.4677	257.4677	0.057	0.0000	0.0000	0
2023/04/21	R202	02/05/2024			Bond Future	262.9916	262.9916	263.2048	263.2048	0.081	0.0000	0.0000	0
2023/04/21	R209	04/05/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/04/21	R209	04/05/2023	10.00	Put	Bond Future	7,320.6000	7.3206	7,489.0200	7.4890	2.301	0	0	0
2023/04/21	R209	04/05/2023	10.50	Call	Bond Future	1.9100	0.0019	0.9200	0.0009	(51.832)	0	0	4,500

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
2023/04/21	R209	04/05/2023	10.50	Put	Bond Future	4,507.2900	4.5073	4,674.7200	4.6747	3.715	0	0	0
2023/04/21	R209	04/05/2023	11.50	Put	Bond Future	434.7700	0.4348	470.7700	0.4708	8.280	0	0	0
2023/04/21	R209	04/05/2023	11.09	Call	Bond Future	218.8700	0.2189	166.8300	0.1668	(23.777)	0	0	0
2023/04/21	R209	04/05/2023	11.09	Put	Bond Future	1,590.9400	1.5909	1,707.3200	1.7073	7.315	0	0	0
2023/04/21	R209	04/05/2023	11.10	Call	Bond Future	230.8000	0.2308	176.8100	0.1768	(23.393)	0	0	0
2023/04/21	R209	04/05/2023	11.10	Put	Bond Future	1,551.4400	1.5514	1,665.8700	1.6659	7.376	0	0	0
2023/04/21	R209	04/05/2023			Bond Future	11.3605	66.4894	11.3943	66.3210	0.297	0.0000	0.0000	19,145
2023/04/21	R209	04/05/2023	11.00	Call	Bond Future	131.0400	0.1310	95.0900	0.0951	(27.434)	0	0	1,250
2023/04/21	R209	04/05/2023	11.00	Put	Bond Future	1,968.3900	1.9684	2,100.8600	2.1009	6.730	0	0	8,250
2023/04/21	R209	04/05/2023	11.50	Call	Bond Future	1,126.8800	1.1269	994.4600	0.9945	(11.751)	0	0	2,250
2023/04/21	R209	04/05/2023	12.50	Call	Bond Future	5,369.3600	5.3694	5,200.7400	5.2007	(3.140)	0	0	0
2023/04/21	R209	04/05/2023	12.50	Put	Bond Future	2.1100	0.0021	1.9100	0.0019	(9.479)	0	0	9,750
2023/04/21	R209	04/05/2023	11.11	Call	Bond Future	243.1400	0.2431	187.1800	0.1872	(23.016)	0	0	0
2023/04/21	R209	04/05/2023	11.11	Put	Bond Future	1,512.4200	1.5124	1,624.8800	1.6249	7.436	0	0	0
2023/04/21	R209	03/08/2023	11.95	Put	Bond Future	1,221.4800	1.2215	1,264.5900	1.2646	3.529	0	0	0
2023/04/21	R209	03/08/2023	10.70	Call	Bond Future	647.5600	0.6476	603.3800	0.6034	(6.823)	0	0	1,800
2023/04/21	R209	03/08/2023	11.93	Call	Bond Future	3,533.6400	3.5336	3,414.7100	3.4147	(3.366)	0	0	0
2023/04/21	R209	03/08/2023	11.94	Call	Bond Future	3,566.1700	3.5662	3,446.7800	3.4468	(3.348)	0	0	0
2023/04/21	R209	03/08/2023	10.00	Call	Bond Future	130.8400	0.1308	117.9000	0.1179	(9.890)	0	0	1,800
2023/04/21	R209	03/08/2023	10.00	Put	Bond Future	7,880.7300	7.8807	8,030.7500	8.0308	1.904	0	0	0
2023/04/21	R209	03/08/2023			Bond Future	11.4551	67.8728	11.4883	67.7098	0.289	0.0000	0.0000	11,719
2023/04/21	R209	03/08/2023	11.95	Call	Bond Future	3,598.6600	3.5987	3,478.8100	3.4788	(3.330)	0	0	0
2023/04/21	R209	03/08/2023	10.70	Put	Bond Future	4,520.7000	4.5207	4,639.4800	4.6395	2.627	0	0	0
2023/04/21	R209	03/08/2023	11.93	Put	Bond Future	1,250.1800	1.2502	1,294.2100	1.2942	3.522	0	0	0
2023/04/21	R209	03/08/2023	11.94	Put	Bond Future	1,235.8200	1.2358	1,279.3900	1.2794	3.526	0	0	0
2023/04/21	R209	02/11/2023	11.33	Call	Bond Future	2,278.2800	2.2783	2,187.0200	2.1870	(4.006)	0	0	0
2023/04/21	R209	02/11/2023	11.33	Put	Bond Future	3,348.8400	3.3488	3,443.0900	3.4431	2.814	0	0	0
2023/04/21	R209	02/11/2023	11.34	Call	Bond Future	2,301.8300	2.3018	2,210.0200	2.2100	(3.989)	0	0	0
2023/04/21	R209	02/11/2023	11.34	Put	Bond Future	3,322.7200	3.3227	3,416.4200	3.4164	2.820	0	0	0
2023/04/21	R209	02/11/2023			Bond Future	11.5478	66.1648	11.5861	65.9793	0.331	0.0000	0.0000	0
2023/04/21	R209	02/11/2023	11.35	Call	Bond Future	2,325.5000	2.3255	2,233.1400	2.2331	(3.972)	0	0	0
2023/04/21	R209	02/11/2023	11.35	Put	Bond Future	3,296.7700	3.2968	3,389.9200	3.3899	2.825	0	0	0
2023/04/21	R209	01/02/2024	12.14	Call	Bond Future	4,792.7000	4.7927	4,703.6200	4.7036	(1.859)	0	0	0
2023/04/21	R209	01/02/2024	12.14	Put	Bond Future	2,438.4100	2.4384	2,481.7500	2.4818	1.777	0	0	0
2023/04/21	R209	01/02/2024	12.13	Put	Bond Future	2,454.6300	2.4546	2,498.2200	2.4982	1.776	0	0	0
2023/04/21	R209	01/02/2024			Bond Future	11.6363	67.6117	11.6640	67.4793	0.238	0.0000	0.0000	0
2023/04/21	R209	01/02/2024	12.12	Call	Bond Future	4,734.0400	4.7340	4,645.4600	4.6455	(1.871)	0	0	0
2023/04/21	R209	01/02/2024	12.12	Put	Bond Future	2,470.9700	2.4710	2,514.8100	2.5148	1.774	0	0	0
2023/04/21	R209	01/02/2024	12.13	Call	Bond Future	4,763.3400	4.7633	4,674.5100	4.6745	(1.865)	0	0	0
2023/04/21	R209	02/05/2024	11.17	Call	Bond Future	2,584.2800	2.5843	2,530.3300	2.5303	(2.088)	0	0	0
2023/04/21	R209	02/05/2024	11.17	Put	Bond Future	5,306.5500	5.3065	5,371.8800	5.3719	1.231	0	0	0
2023/04/21	R209	02/05/2024	11.18	Call	Bond Future	2,604.7000	2.6047	2,550.4900	2.5505	(2.081)	0	0	0
2023/04/21	R209	02/05/2024	11.18	Put	Bond Future	5,277.0100	5.2770	5,342.0800	5.3421	1.233	0	0	0
2023/04/21	R209	02/05/2024			Bond Future	11.7301	65.9339	11.7553	65.8147	0.215	0.0000	0.0000	0
2023/04/21	R209	02/05/2024	11.19	Call	Bond Future	2,625.2000	2.6252	2,570.7300	2.5707	(2.075)	0	0	0
2023/04/21	R209	02/05/2024	11.19	Put	Bond Future	5,247.6100	5.2476	5,312.4200	5.3124	1.235	0	0	0
2023/04/21	R210	04/05/2023			Bond Future	223.6558	223.6558	224.3419	224.3419	0.307	0.0000	0.0000	132

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
2023/04/21	R210	03/08/2023			Bond Future	228.3646	228.3646	229.0954	229.0954	0.320	0.0000	0.0000	371
2023/04/21	R210	02/11/2023			Bond Future	230.0753	230.0753	230.7564	230.7564	0.296	0.0000	0.0000	0
2023/04/21	R210	01/02/2024			Bond Future	235.1578	235.1578	236.0499	236.0499	0.379	0.0000	0.0000	0
2023/04/21	R210	02/05/2024			Bond Future	237.0476	237.0476	238.0121	238.0121	0.407	0.0000	0.0000	0
2023/04/21	R213	04/05/2023	10.75	Call	Bond Future	1,454.5900	1.4546	1,285.8300	1.2858	(11.602)	0	0	0
2023/04/21	R213	04/05/2023	10.75	Put	Bond Future	289.6500	0.2896	322.4500	0.3224	11.324	0	0	0
2023/04/21	R213	04/05/2023			Bond Future	10.4950	82.9894	10.5388	82.7879	0.417	0.0000	0.0000	9,257
2023/04/21	R213	04/05/2023	10.73	Call	Bond Future	1,385.6500	1.3856	1,219.6400	1.2196	(11.981)	0	0	0
2023/04/21	R213	04/05/2023	10.73	Put	Bond Future	311.3100	0.3113	346.8600	0.3469	11.419	0	0	0
2023/04/21	R213	04/05/2023	10.74	Call	Bond Future	1,419.9600	1.4200	1,252.5600	1.2526	(11.789)	0	0	0
2023/04/21	R213	04/05/2023	10.74	Put	Bond Future	300.3100	0.3003	334.4700	0.3345	11.375	0	0	0
2023/04/21	R213	03/08/2023	11.62	Put	Bond Future	475.7600	0.4758	503.7900	0.5038	5.892	0	0	0
2023/04/21	R213	03/08/2023	11.63	Call	Bond Future	5,011.9400	5.0119	4,845.0500	4.8450	(3.330)	0	0	0
2023/04/21	R213	03/08/2023			Bond Future	10.5834	84.7161	10.6267	84.5215	0.409	0.0000	0.0000	27,135
2023/04/21	R213	03/08/2023	11.61	Call	Bond Future	4,941.1900	4.9412	4,775.0100	4.7750	(3.363)	0	0	0
2023/04/21	R213	03/08/2023	11.61	Put	Bond Future	482.2500	0.4823	510.6400	0.5106	5.887	0	0	0
2023/04/21	R213	03/08/2023	11.62	Call	Bond Future	4,976.6000	4.9766	4,810.0600	4.8101	(3.346)	0	0	0
2023/04/21	R213	03/08/2023	11.63	Put	Bond Future	469.2400	0.4692	496.9200	0.4969	5.899	0	0	0
2023/04/21	R213	02/11/2023	11.13	Call	Bond Future	3,678.9700	3.6790	3,532.8700	3.5329	(3.971)	0	0	0
2023/04/21	R213	02/11/2023	11.13	Put	Bond Future	1,708.0000	1.7080	1,784.3300	1.7843	4.469	0	0	0
2023/04/21	R213	02/11/2023			Bond Future	10.6741	82.9639	10.7249	82.7414	0.475	0.0000	0.0000	0
2023/04/21	R213	02/11/2023	11.11	Call	Bond Future	3,623.0600	3.6231	3,478.0300	3.4780	(4.003)	0	0	0
2023/04/21	R213	02/11/2023	11.11	Put	Bond Future	1,737.3000	1.7373	1,814.7000	1.8147	4.455	0	0	0
2023/04/21	R213	02/11/2023	11.12	Call	Bond Future	3,650.9800	3.6510	3,505.4100	3.5054	(3.987)	0	0	0
2023/04/21	R213	02/11/2023	11.12	Put	Bond Future	1,722.6000	1.7226	1,799.4600	1.7995	4.462	0	0	0
2023/04/21	R213	01/02/2024	11.70	Call	Bond Future	5,402.7100	5.4027	5,287.7200	5.2877	(2.128)	0	0	0
2023/04/21	R213	01/02/2024	11.70	Put	Bond Future	1,516.3100	1.5163	1,557.5500	1.5575	2.720	0	0	0
2023/04/21	R213	01/02/2024	11.71	Call	Bond Future	5,432.5200	5.4325	5,317.2800	5.3173	(2.121)	0	0	0
2023/04/21	R213	01/02/2024	11.71	Put	Bond Future	1,505.8900	1.5059	1,546.8800	1.5469	2.722	0	0	0
2023/04/21	R213	01/02/2024			Bond Future	10.7635	84.7780	10.8000	84.6217	0.340	0.0000	0.0000	0
2023/04/21	R213	01/02/2024	11.72	Call	Bond Future	5,462.1200	5.4621	5,346.6200	5.3466	(2.115)	0	0	0
2023/04/21	R213	01/02/2024	11.72	Put	Bond Future	1,495.2900	1.4953	1,536.0200	1.5360	2.724	0	0	0
2023/04/21	R213	02/05/2024	10.30	Call	Bond Future	2,049.8800	2.0499	1,990.8200	1.9908	(2.881)	0	0	0
2023/04/21	R213	02/05/2024	10.30	Put	Bond Future	4,388.0600	4.3881	4,468.7400	4.4687	1.839	0	0	0
2023/04/21	R213	02/05/2024			Bond Future	10.8510	83.0694	10.8845	82.9296	0.309	0.0000	0.0000	0
2023/04/21	R213	02/05/2024	10.28	Call	Bond Future	2,014.0700	2.0141	1,955.6500	1.9556	(2.901)	0	0	0
2023/04/21	R213	02/05/2024	10.28	Put	Bond Future	4,438.6900	4.4387	4,520.0100	4.5200	1.832	0	0	0
2023/04/21	R213	02/05/2024	10.29	Call	Bond Future	2,031.9300	2.0319	1,973.1900	1.9732	(2.891)	0	0	0
2023/04/21	R213	02/05/2024	10.29	Put	Bond Future	4,413.3200	4.4133	4,494.3200	4.4943	1.835	0	0	0
2023/04/21	R214	04/05/2023	11.36	Call	Bond Future	158.9700	0.1590	114.3300	0.1143	(28.081)	0	0	0
2023/04/21	R214	04/05/2023	11.36	Put	Bond Future	1,989.6200	1.9896	2,142.4500	2.1425	7.681	0	0	0
2023/04/21	R214	04/05/2023	11.37	Call	Bond Future	168.2400	0.1682	121.7000	0.1217	(27.663)	0	0	0
2023/04/21	R214	04/05/2023	11.37	Put	Bond Future	1,945.5000	1.9455	2,096.4300	2.0964	7.758	0	0	0
2023/04/21	R214	04/05/2023			Bond Future	11.7106	62.5822	11.7494	62.3847	0.331	0.0000	0.0000	11,585
2023/04/21	R214	04/05/2023	11.38	Call	Bond Future	177.8900	0.1779	129.4000	0.1294	(27.258)	0	0	0
2023/04/21	R214	04/05/2023	11.38	Put	Bond Future	1,901.8300	1.9018	2,050.8100	2.0508	7.834	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/21	R214	03/08/2023	12.14	Call	Bond Future	3,173.4100	3.1734	3,042.2900	3.0423	(4.132)	0	0	0
2023/04/21	R214	03/08/2023	12.14	Put	Bond Future	1,527.3900	1.5274	1,589.3900	1.5894	4.059	0	0	0
2023/04/21	R214	03/08/2023	12.15	Call	Bond Future	3,204.7400	3.2047	3,073.0300	3.0730	(4.110)	0	0	0
2023/04/21	R214	03/08/2023	12.15	Put	Bond Future	1,510.4900	1.5105	1,571.9000	1.5719	4.066	0	0	0
2023/04/21	R214	03/08/2023			Bond Future	11.8061	63.8843	11.8446	63.6911	0.326	0.0000	0.0000	16,531
2023/04/21	R214	03/08/2023	12.16	Call	Bond Future	3,236.1800	3.2362	3,103.8700	3.1039	(4.088)	0	0	0
2023/04/21	R214	03/08/2023	12.16	Put	Bond Future	1,493.7700	1.4938	1,554.5800	1.5546	4.071	0	0	0
2023/04/21	R214	02/11/2023	11.45	Put	Bond Future	4,226.5100	4.2265	4,350.1900	4.3502	2.926	0	0	0
2023/04/21	R214	02/11/2023	11.46	Call	Bond Future	1,931.6800	1.9317	1,839.5800	1.8396	(4.768)	0	0	0
2023/04/21	R214	02/11/2023	11.46	Put	Bond Future	4,195.0300	4.1950	4,318.0800	4.3181	2.933	0	0	0
2023/04/21	R214	02/11/2023			Bond Future	11.9025	61.9426	11.9459	61.7274	0.365	0.0000	0.0000	0
2023/04/21	R214	02/11/2023	11.45	Call	Bond Future	1,910.5100	1.9105	1,819.0400	1.8190	(4.788)	0	0	0
2023/04/21	R214	02/11/2023	11.47	Call	Bond Future	1,952.9800	1.9530	1,860.2500	1.8603	(4.748)	0	0	0
2023/04/21	R214	02/11/2023	11.47	Put	Bond Future	4,163.7400	4.1637	4,286.1600	4.2862	2.940	0	0	0
2023/04/21	R214	01/02/2024	12.16	Call	Bond Future	4,059.5600	4.0596	3,960.0400	3.9600	(2.451)	0	0	0
2023/04/21	R214	01/02/2024	12.16	Put	Bond Future	3,273.0400	3.2730	3,340.0800	3.3401	2.048	0	0	0
2023/04/21	R214	01/02/2024			Bond Future	11.9981	63.2971	12.0321	63.1305	0.283	0.0000	0.0000	0
2023/04/21	R214	01/02/2024	12.14	Call	Bond Future	4,004.6900	4.0047	3,905.8700	3.9059	(2.468)	0	0	0
2023/04/21	R214	01/02/2024	12.14	Put	Bond Future	3,314.4800	3.3145	3,382.2200	3.3822	2.044	0	0	0
2023/04/21	R214	01/02/2024	12.15	Call	Bond Future	4,031.9800	4.0320	3,932.8100	3.9328	(2.460)	0	0	0
2023/04/21	R214	01/02/2024	12.15	Put	Bond Future	3,293.5900	3.2936	3,360.9800	3.3610	2.046	0	0	0
2023/04/21	R214	02/05/2024	11.46	Call	Bond Future	2,614.4300	2.6144	2,546.7400	2.5467	(2.589)	0	0	0
2023/04/21	R214	02/05/2024	11.46	Put	Bond Future	5,797.0500	5.7971	5,884.8000	5.8848	1.514	0	0	0
2023/04/21	R214	02/05/2024	11.47	Call	Bond Future	2,634.3200	2.6343	2,566.3000	2.5663	(2.582)	0	0	0
2023/04/21	R214	02/05/2024	11.47	Put	Bond Future	5,764.5000	5.7645	5,851.9200	5.8519	1.517	0	0	0
2023/04/21	R214	02/05/2024			Bond Future	12.0908	61.3738	12.1229	61.2183	0.266	0.0000	0.0000	0
2023/04/21	R214	02/05/2024	11.48	Call	Bond Future	2,654.2900	2.6543	2,585.9400	2.5859	(2.575)	0	0	0
2023/04/21	R214	02/05/2024	11.48	Put	Bond Future	5,732.0900	5.7321	5,819.1800	5.8192	1.519	0	0	0
2023/04/21	R248	04/05/2023	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/04/21	R248	04/05/2023	10.40	Put	Bond Future	10,085.2100	10.0852	10,356.9300	10.3569	2.694	0	0	0
2023/04/21	R248	04/05/2023	11.10	Call	Bond Future	10.6100	0.0106	5.4400	0.0054	(48.728)	0	0	1,500
2023/04/21	R248	04/05/2023	11.35	Call	Bond Future	79.1800	0.0792	50.3800	0.0504	(36.373)	0	0	0
2023/04/21	R248	04/05/2023	11.35	Put	Bond Future	3,318.2800	3.3183	3,561.2000	3.5612	7.321	0	0	0
2023/04/21	R248	04/05/2023			Bond Future	11.8513	76.9702	11.8951	76.6985	0.369	0.0000	0.0000	27,967
2023/04/21	R248	04/05/2023	11.10	Put	Bond Future	4,957.1800	4.9572	5,223.7300	5.2237	5.377	0	0	0
2023/04/21	R248	04/05/2023	11.33	Call	Bond Future	68.8600	0.0689	43.1600	0.0432	(37.322)	0	0	0
2023/04/21	R248	04/05/2023	11.33	Put	Bond Future	3,442.2300	3.4422	3,688.2500	3.6882	7.147	0	0	0
2023/04/21	R248	04/05/2023	11.34	Call	Bond Future	73.8700	0.0739	46.6500	0.0467	(36.849)	0	0	0
2023/04/21	R248	04/05/2023	11.34	Put	Bond Future	3,380.0600	3.3801	3,624.5600	3.6246	7.234	0	0	0
2023/04/21	R248	03/08/2023	12.11	Call	Bond Future	3,345.3800	3.3454	3,181.3100	3.1813	(4.904)	0	0	0
2023/04/21	R248	03/08/2023	12.11	Put	Bond Future	2,387.2300	2.3872	2,490.1300	2.4901	4.310	0	0	0
2023/04/21	R248	03/08/2023			Bond Future	11.9519	78.5716	11.9956	78.3047	0.365	0.0000	0.0000	235,717
2023/04/21	R248	03/08/2023	12.10	Call	Bond Future	3,310.2200	3.3102	3,147.0300	3.1470	(4.930)	0	0	0
2023/04/21	R248	03/08/2023	12.10	Put	Bond Future	2,412.0400	2.4120	2,515.8200	2.5158	4.303	0	0	0
2023/04/21	R248	03/08/2023	12.09	Call	Bond Future	3,275.2100	3.2752	3,112.9100	3.1129	(4.955)	0	0	0
2023/04/21	R248	03/08/2023	12.09	Put	Bond Future	2,437.0900	2.4371	2,541.7600	2.5418	4.295	0	0	0
2023/04/21	R248	02/11/2023	11.48	Call	Bond Future	2,093.4000	2.0934	1,978.7400	1.9787	(5.477)	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
2023/04/21	R248	02/11/2023	11.49	Put	Bond Future	5,662.5300	5.6625	5,841.6100	5.8416	3.163	0	0	0
2023/04/21	R248	02/11/2023	11.47	Call	Bond Future	2,070.1200	2.0701	1,956.3000	1.9563	(5.498)	0	0	0
2023/04/21	R248	02/11/2023			Bond Future	12.0534	75.7997	12.1023	75.5051	0.406	0.0000	0.0000	11,069
2023/04/21	R248	02/11/2023	11.48	Put	Bond Future	5,704.4900	5.7045	5,884.4100	5.8844	3.154	0	0	0
2023/04/21	R248	02/11/2023	11.49	Call	Bond Future	2,117.0400	2.1170	2,001.5400	2.0015	(5.456)	0	0	0
2023/04/21	R248	02/11/2023	11.47	Put	Bond Future	5,746.9000	5.7469	5,927.6600	5.9277	3.145	0	0	0
2023/04/21	R248	01/02/2024	12.15	Call	Bond Future	4,459.1800	4.4592	4,327.9400	4.3279	(2.943)	0	0	0
2023/04/21	R248	01/02/2024	12.15	Put	Bond Future	4,485.9600	4.4860	4,590.4700	4.5905	2.330	0	0	0
2023/04/21	R248	01/02/2024	12.14	Call	Bond Future	4,427.6800	4.4277	4,296.9400	4.2969	(2.953)	0	0	0
2023/04/21	R248	01/02/2024	12.14	Put	Bond Future	4,514.0300	4.5140	4,619.0400	4.6190	2.326	0	0	0
2023/04/21	R248	01/02/2024			Bond Future	12.1545	77.4572	12.1942	77.2215	0.327	0.0000	0.0000	0
2023/04/21	R248	01/02/2024	12.16	Call	Bond Future	4,491.0400	4.4910	4,359.2900	4.3593	(2.934)	0	0	0
2023/04/21	R248	01/02/2024	12.16	Put	Bond Future	4,458.3300	4.4583	4,562.3300	4.5623	2.333	0	0	0
2023/04/21	R248	02/05/2024	11.47	Call	Bond Future	2,784.8500	2.7849	2,696.5200	2.6965	(3.172)	0	0	0
2023/04/21	R248	02/05/2024	11.48	Put	Bond Future	7,597.7800	7.5978	7,731.9000	7.7319	1.765	0	0	0
2023/04/21	R248	02/05/2024	11.46	Call	Bond Future	2,762.1600	2.7622	2,674.3000	2.6743	(3.181)	0	0	0
2023/04/21	R248	02/05/2024			Bond Future	12.2525	74.6990	12.2906	74.4761	0.311	0.0000	0.0000	13,000
2023/04/21	R248	02/05/2024	11.47	Put	Bond Future	7,640.5500	7.6405	7,775.1500	7.7751	1.762	0	0	0
2023/04/21	R248	02/05/2024	11.48	Call	Bond Future	2,807.6400	2.8076	2,718.8300	2.7188	(3.163)	0	0	0
2023/04/21	R248	02/05/2024	11.46	Put	Bond Future	7,683.5200	7.6835	7,818.5900	7.8186	1.758	0	0	0

Total

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