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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/05/2023 TO 12/05/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	2025	03/08/2023		Bond Future	169.3754	169.3754	170.0390	170.0390	0.392	0.0000	0.0000	6,270
2023/05/12	2025	02/11/2023		Bond Future	173.1011	173.1011	173.8054	173.8054	0.407	0.0000	0.0000	0
2023/05/12	2025	01/02/2024		Bond Future	175.1245	175.1245	175.9218	175.9218	0.455	0.0000	0.0000	0
2023/05/12	2025	02/05/2024		Bond Future	179.1002	179.1002	179.9478	179.9478	0.473	0.0000	0.0000	0
2023/05/12	2025	01/08/2024		Bond Future	180.9918	180.9918	181.9240	181.9240	0.515	0.0000	0.0000	0
2023/05/12	2029	03/08/2023		Bond Future	124.5716	124.5716	123.5680	123.5680	(0.806)	0.0000	0.0000	1,976
2023/05/12	2029	02/11/2023		Bond Future	125.9665	125.9665	124.9591	124.9591	(0.800)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/12	2029	01/02/2024			Bond Future	128.7583	128.7583	127.7858	127.7858	(0.755)	0.0000	0.0000	0
2023/05/12	2029	02/05/2024			Bond Future	130.2992	130.2992	129.3258	129.3258	(0.747)	0.0000	0.0000	0
2023/05/12	2029	01/08/2024			Bond Future	133.0280	133.0280	132.0853	132.0853	(0.709)	0.0000	0.0000	0
2023/05/12	2030	03/08/2023	10.40	Call	Bond Future	521.4800	0.5215	512.9800	0.5130	(1.630)	0	0	1,012
2023/05/12	2030	03/08/2023	10.65	Call	Bond Future	851.4300	0.8514	853.9600	0.8540	0.297	0	0	350
2023/05/12	2030	03/08/2023	10.65	Put	Bond Future	2,423.3700	2.4234	2,052.0900	2.0521	(15.321)	0	0	0
2023/05/12	2030	03/08/2023	11.34	Call	Bond Future	2,324.3800	2.3244	2,440.4400	2.4404	4.993	0	0	0
2023/05/12	2030	03/08/2023	11.34	Put	Bond Future	1,035.2500	1.0353	777.5000	0.7775	(24.897)	0	0	0
2023/05/12	2030	03/08/2023	12.89	Call	Bond Future	7,372.0800	7.3721	7,734.6200	7.7346	4.918	0	0	0
2023/05/12	2030	03/08/2023	12.89	Put	Bond Future	73.7400	0.0737	62.4700	0.0625	(15.283)	0	0	350
2023/05/12	2030	03/08/2023	11.35	Call	Bond Future	2,351.2200	2.3512	2,469.3700	2.4694	5.025	0	0	0
2023/05/12	2030	03/08/2023	11.36	Put	Bond Future	1,007.7600	1.0078	754.3400	0.7543	(25.147)	0	0	0
2023/05/12	2030	03/08/2023			Bond Future	11.0255	86.4198	10.9355	86.7936	(0.817)	0.0000	0.0000	97,833
2023/05/12	2030	03/08/2023	10.40	Put	Bond Future	3,159.9400	3.1599	2,777.6300	2.7776	(12.099)	0	0	0
2023/05/12	2030	03/08/2023	11.35	Put	Bond Future	1,021.5000	1.0215	765.8400	0.7658	(25.028)	0	0	0
2023/05/12	2030	03/08/2023	11.36	Call	Bond Future	2,378.0500	2.3781	2,498.4400	2.4984	5.063	0	0	0
2023/05/12	2030	03/08/2023	12.59	Call	Bond Future	6,319.6700	6.3197	6,655.4400	6.6554	5.313	0	0	0
2023/05/12	2030	03/08/2023	12.59	Put	Bond Future	141.2100	0.1412	103.1700	0.1032	(26.939)	0	0	1,012
2023/05/12	2030	02/11/2023	10.81	Call	Bond Future	1,602.7000	1.6027	1,574.8800	1.5749	(1.736)	0	0	0
2023/05/12	2030	02/11/2023	10.81	Put	Bond Future	2,922.7300	2.9227	2,499.7400	2.4997	(14.472)	0	0	0
2023/05/12	2030	02/11/2023	11.43	Call	Bond Future	2,938.9000	2.9389	2,950.7000	2.9507	0.402	0	0	0
2023/05/12	2030	02/11/2023	11.43	Put	Bond Future	1,766.6800	1.7667	1,383.3100	1.3833	(21.700)	0	0	500
2023/05/12	2030	02/11/2023	10.07	Call	Bond Future	590.4900	0.5905	630.5200	0.6305	6.779	0	0	800
2023/05/12	2030	02/11/2023	10.07	Put	Bond Future	5,006.3600	5.0064	4,651.2200	4.6512	(7.094)	0	0	0
2023/05/12	2030	02/11/2023	10.39	Call	Bond Future	945.7200	0.9457	946.3500	0.9464	0.067	0	0	500
2023/05/12	2030	02/11/2023	10.80	Call	Bond Future	1,584.5100	1.5845	1,556.7100	1.5567	(1.754)	0	0	0
2023/05/12	2030	02/11/2023	10.80	Put	Bond Future	2,945.4800	2.9455	2,522.5100	2.5225	(14.360)	0	0	0
2023/05/12	2030	02/11/2023	9.57	Call	Bond Future	255.4300	0.2554	332.0900	0.3321	30.012	0	0	800
2023/05/12	2030	02/11/2023	9.57	Put	Bond Future	6,840.8900	6.8409	6,522.3800	6.5224	(4.656)	0	0	0
2023/05/12	2030	02/11/2023			Bond Future	11.1356	88.3007	11.0375	88.6958	(0.881)	0.0000	0.0000	116
2023/05/12	2030	02/11/2023	11.57	Call	Bond Future	3,291.5500	3.2915	3,322.3000	3.3223	0.934	0	0	0
2023/05/12	2030	02/11/2023	11.57	Put	Bond Future	1,568.9700	1.5690	1,204.5500	1.2045	(23.227)	0	0	800
2023/05/12	2030	02/11/2023	10.82	Call	Bond Future	1,621.0100	1.6210	1,592.9300	1.5929	(1.732)	0	0	0
2023/05/12	2030	02/11/2023	10.82	Put	Bond Future	2,900.1200	2.9001	2,476.8700	2.4769	(14.594)	0	0	0
2023/05/12	2030	02/11/2023	10.39	Put	Bond Future	4,006.2900	4.0063	3,611.7500	3.6118	(9.848)	0	0	0
2023/05/12	2030	02/11/2023	9.89	Call	Bond Future	441.2500	0.4413	503.5200	0.5035	14.112	0	0	500
2023/05/12	2030	02/11/2023	9.89	Put	Bond Future	5,630.8000	5.6308	5,297.9000	5.2979	(5.912)	0	0	0
2023/05/12	2030	01/02/2024	11.37	Call	Bond Future	2,966.8200	2.9668	2,959.3100	2.9593	(0.253)	0	0	0
2023/05/12	2030	01/02/2024	11.37	Put	Bond Future	2,517.4200	2.5174	2,065.3800	2.0654	(17.956)	0	0	0
2023/05/12	2030	01/02/2024	11.86	Put	Bond Future	1,821.6800	1.8217	1,434.3100	1.4343	(21.264)	0	0	500
2023/05/12	2030	01/02/2024	12.10	Put	Bond Future	1,550.4000	1.5504	1,198.9500	1.1989	(22.668)	0	0	400
2023/05/12	2030	01/02/2024	9.93	Call	Bond Future	682.0100	0.6820	733.8500	0.7339	7.601	0	0	1,360
2023/05/12	2030	01/02/2024	9.93	Put	Bond Future	6,026.5800	6.0266	5,633.8900	5.6339	(6.516)	0	0	0
2023/05/12	2030	01/02/2024	9.57	Put	Bond Future	7,286.8700	7.2869	6,922.8200	6.9228	(4.996)	0	0	0
2023/05/12	2030	01/02/2024	9.89	Put	Bond Future	6,159.3200	6.1593	5,771.7000	5.7717	(6.293)	0	0	0
2023/05/12	2030	01/02/2024			Bond Future	11.2540	86.2317	11.1400	86.6762	(1.013)	0.0000	0.0000	0
2023/05/12	2030	01/02/2024	11.86	Call	Bond Future	4,137.2100	4.1372	4,194.3700	4.1944	1.382	0	0	0

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2023/05/12	2030	01/02/2024	12.10	Call	Bond Future	4,761.3100	4.7613	4,854.3900	4.8544	1.955	0	0	0
2023/05/12	2030	01/02/2024	11.31	Call	Bond Future	2,834.7500	2.8348	2,821.0900	2.8211	(0.482)	0	0	0
2023/05/12	2030	01/02/2024	11.31	Put	Bond Future	2,617.4300	2.6174	2,159.2400	2.1592	(17.505)	0	0	1,360
2023/05/12	2030	01/02/2024	11.35	Call	Bond Future	2,922.6000	2.9226	2,912.9200	2.9129	(0.331)	0	0	0
2023/05/12	2030	01/02/2024	11.35	Put	Bond Future	2,550.4700	2.5505	2,096.2600	2.0963	(17.809)	0	0	0
2023/05/12	2030	01/02/2024	11.36	Call	Bond Future	2,944.5200	2.9445	2,936.0800	2.9361	(0.287)	0	0	0
2023/05/12	2030	01/02/2024	11.36	Put	Bond Future	2,533.7500	2.5338	2,080.7800	2.0808	(17.877)	0	0	0
2023/05/12	2030	01/02/2024	10.07	Call	Bond Future	816.8100	0.8168	847.6600	0.8477	3.777	0	0	400
2023/05/12	2030	01/02/2024	10.07	Put	Bond Future	5,577.0100	5.5770	5,163.3300	5.1633	(7.418)	0	0	0
2023/05/12	2030	01/02/2024	10.39	Call	Bond Future	1,196.5400	1.1965	1,185.1400	1.1851	(0.953)	0	0	500
2023/05/12	2030	01/02/2024	10.39	Put	Bond Future	4,638.4200	4.6384	4,182.4900	4.1825	(9.829)	0	0	0
2023/05/12	2030	01/02/2024	9.57	Call	Bond Future	417.9700	0.4180	498.4500	0.4984	19.255	0	0	400
2023/05/12	2030	01/02/2024	9.89	Call	Bond Future	646.9300	0.6469	703.8400	0.7038	8.797	0	0	500
2023/05/12	2030	02/05/2024	12.38	Call	Bond Future	0.0000	0.0000	5,522.8800	5.5229	100.000	0	0	0
2023/05/12	2030	02/05/2024	12.38	Put	Bond Future	0.0000	0.0000	1,373.1700	1.3732	100.000	0	0	1,080
2023/05/12	2030	02/05/2024	10.82	Call	Bond Future	0.0000	0.0000	1,939.2200	1.9392	100.000	0	0	1,080
2023/05/12	2030	02/05/2024	10.82	Put	Bond Future	0.0000	0.0000	3,585.5500	3.5856	100.000	0	0	0
2023/05/12	2030	02/05/2024	9.66	Call	Bond Future	533.6300	0.5336	634.7700	0.6348	18.953	0	0	1,000
2023/05/12	2030	02/05/2024	9.66	Put	Bond Future	7,292.4100	7.2924	6,923.4400	6.9234	(5.060)	0	0	0
2023/05/12	2030	02/05/2024	9.81	Call	Bond Future	644.2200	0.6442	739.6100	0.7396	14.807	0	0	0
2023/05/12	2030	02/05/2024	9.81	Put	Bond Future	6,785.8800	6.7859	6,411.1600	6.4112	(5.522)	0	0	0
2023/05/12	2030	02/05/2024	9.82	Call	Bond Future	652.1300	0.6521	747.1100	0.7471	14.565	0	0	0
2023/05/12	2030	02/05/2024	9.82	Put	Bond Future	6,752.8300	6.7528	6,377.7000	6.3777	(5.555)	0	0	0
2023/05/12	2030	02/05/2024			Bond Future	11.3744	88.1705	11.2498	88.6406	(1.095)	0.0000	0.0000	0
2023/05/12	2030	02/05/2024	11.94	Call	Bond Future	4,201.9100	4.2019	4,364.5000	4.3645	3.869	0	0	0
2023/05/12	2030	02/05/2024	11.94	Put	Bond Future	2,107.5500	2.1075	1,800.0300	1.8000	(14.591)	0	0	1,000
2023/05/12	2030	02/05/2024	9.83	Call	Bond Future	660.1000	0.6601	754.4100	0.7544	14.287	0	0	0
2023/05/12	2030	02/05/2024	9.83	Put	Bond Future	6,719.8600	6.7199	6,344.0600	6.3441	(5.592)	0	0	0
2023/05/12	2030	02/05/2024	10.16	Call	Bond Future	970.1900	0.9702	1,037.0100	1.0370	6.887	0	0	1,000
2023/05/12	2030	02/05/2024	10.16	Put	Bond Future	5,691.5900	5.6916	5,288.3000	5.2883	(7.086)	0	0	0
2023/05/12	2030	01/08/2024	10.38	Call	Bond Future	1,302.0600	1.3021	1,329.1400	1.3291	2.080	0	0	0
2023/05/12	2030	01/08/2024	10.38	Put	Bond Future	5,676.2400	5.6762	5,188.2800	5.1883	(8.597)	0	0	0
2023/05/12	2030	01/08/2024	10.37	Call	Bond Future	1,289.8900	1.2899	1,318.7000	1.3187	2.234	0	0	0
2023/05/12	2030	01/08/2024	10.37	Put	Bond Future	5,702.5600	5.7026	5,216.3300	5.2163	(8.527)	0	0	0
2023/05/12	2030	01/08/2024			Bond Future	11.5521	85.9881	11.4103	86.5031	(1.228)	0.0000	0.0000	0
2023/05/12	2030	01/08/2024	10.39	Call	Bond Future	1,314.3000	1.3143	1,339.6500	1.3397	1.929	0	0	0
2023/05/12	2030	01/08/2024	10.39	Put	Bond Future	5,650.0000	5.6500	5,160.3100	5.1603	(8.667)	0	0	0
2023/05/12	2032	03/08/2023	9.60	Call	Bond Future	7.1400	0.0071	6.1700	0.0062	(13.585)	0	0	1,500
2023/05/12	2032	03/08/2023	9.60	Put	Bond Future	10,664.7800	10.6648	10,272.5400	10.2725	(3.678)	0	0	0
2023/05/12	2032	03/08/2023	10.30	Call	Bond Future	89.5900	0.0896	69.5700	0.0696	(22.346)	0	0	7,500
2023/05/12	2032	03/08/2023	10.30	Put	Bond Future	7,006.3300	7.0063	6,595.0400	6.5950	(5.870)	0	0	0
2023/05/12	2032	03/08/2023	11.77	Call	Bond Future	2,059.4900	2.0595	2,012.0100	2.0120	(2.305)	0	0	0
2023/05/12	2032	03/08/2023	11.77	Put	Bond Future	1,743.8800	1.7439	1,305.1300	1.3051	(25.159)	0	0	0
2023/05/12	2032	03/08/2023	11.90	Call	Bond Future	2,410.3000	2.4103	2,394.8500	2.3949	(0.641)	0	0	5,000
2023/05/12	2032	03/08/2023	11.90	Put	Bond Future	1,493.1500	1.4931	1,086.4300	1.0864	(27.239)	0	0	0
2023/05/12	2032	03/08/2023	11.55	Call	Bond Future	1,526.7500	1.5268	1,435.8000	1.4358	(5.957)	0	0	0
2023/05/12	2032	03/08/2023	11.55	Put	Bond Future	2,242.7100	2.2427	1,760.4900	1.7605	(21.502)	0	0	7,500

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2023/05/12	2032	03/08/2023			Bond Future	11.7023	84.4423	11.6188	84.8336	(0.713)	0.0000	0.0000	113,598
2023/05/12	2032	03/08/2023	11.45	Call	Bond Future	1,312.3700	1.3124	1,207.7800	1.2078	(7.970)	0	0	0
2023/05/12	2032	03/08/2023	11.45	Put	Bond Future	2,502.9500	2.5029	2,007.0900	2.0071	(19.811)	0	0	7,500
2023/05/12	2032	03/08/2023	11.75	Call	Bond Future	2,007.8800	2.0079	1,955.6400	1.9556	(2.602)	0	0	0
2023/05/12	2032	03/08/2023	11.75	Put	Bond Future	1,785.3400	1.7853	1,341.8300	1.3418	(24.842)	0	0	0
2023/05/12	2032	03/08/2023	11.76	Call	Bond Future	2,033.6900	2.0337	1,983.7300	1.9837	(2.457)	0	0	0
2023/05/12	2032	03/08/2023	11.76	Put	Bond Future	1,764.6000	1.7646	1,323.3700	1.3234	(25.005)	0	0	0
2023/05/12	2032	02/11/2023	11.24	Call	Bond Future	1,459.0300	1.4590	1,401.1200	1.4011	(3.969)	0	0	0
2023/05/12	2032	02/11/2023	11.24	Put	Bond Future	4,199.1300	4.1991	3,728.6700	3.7287	(11.204)	0	0	0
2023/05/12	2032	02/11/2023	11.90	Call	Bond Future	2,894.6900	2.8947	2,877.9400	2.8779	(0.579)	0	0	0
2023/05/12	2032	02/11/2023	11.90	Put	Bond Future	2,563.2100	2.5632	2,133.9100	2.1339	(16.749)	0	0	0
2023/05/12	2032	02/11/2023	11.09	Put	Bond Future	4,668.4000	4.6684	4,204.8200	4.2048	(9.930)	0	0	0
2023/05/12	2032	02/11/2023	10.59	Call	Bond Future	584.2400	0.5842	574.3000	0.5743	(1.701)	0	0	500
2023/05/12	2032	02/11/2023	10.59	Put	Bond Future	6,500.3800	6.5004	6,077.8900	6.0779	(6.499)	0	0	0
2023/05/12	2032	02/11/2023			Bond Future	11.8272	82.1172	11.7371	82.5298	(0.761)	0.0000	0.0000	64,682
2023/05/12	2032	02/11/2023	12.26	Call	Bond Future	3,871.8500	3.8719	3,908.1500	3.9081	0.938	0	0	0
2023/05/12	2032	02/11/2023	12.26	Put	Bond Future	1,927.1100	1.9271	1,550.8600	1.5509	(19.524)	0	0	500
2023/05/12	2032	02/11/2023	11.09	Call	Bond Future	1,208.9700	1.2090	1,157.9400	1.1579	(4.221)	0	0	500
2023/05/12	2032	02/11/2023	11.22	Call	Bond Future	1,424.0200	1.4240	1,366.8200	1.3668	(4.017)	0	0	0
2023/05/12	2032	02/11/2023	11.22	Put	Bond Future	4,259.5700	4.2596	3,789.8200	3.7898	(11.028)	0	0	0
2023/05/12	2032	02/11/2023	11.23	Call	Bond Future	1,441.3600	1.4414	1,383.9000	1.3839	(3.987)	0	0	0
2023/05/12	2032	02/11/2023	11.23	Put	Bond Future	4,229.1700	4.2292	3,759.1600	3.7592	(11.114)	0	0	0
2023/05/12	2032	01/02/2024	12.73	Call	Bond Future	5,365.2200	5.3652	5,387.7200	5.3877	0.419	0	0	0
2023/05/12	2032	01/02/2024	12.73	Put	Bond Future	2,011.0900	2.0111	1,573.7700	1.5738	(21.745)	0	0	500
2023/05/12	2032	01/02/2024	11.09	Call	Bond Future	1,509.3100	1.5093	1,429.2500	1.4293	(5.304)	0	0	500
2023/05/12	2032	01/02/2024	11.09	Put	Bond Future	5,495.3000	5.4953	4,955.4200	4.9554	(9.824)	0	0	0
2023/05/12	2032	01/02/2024	11.83	Call	Bond Future	2,974.2100	2.9742	2,877.3800	2.8774	(3.256)	0	0	0
2023/05/12	2032	01/02/2024	11.83	Put	Bond Future	3,540.4300	3.5404	2,983.7800	2.9838	(15.723)	0	0	0
2023/05/12	2032	01/02/2024	11.84	Call	Bond Future	2,997.7800	2.9978	2,901.7500	2.9018	(3.203)	0	0	0
2023/05/12	2032	01/02/2024	11.84	Put	Bond Future	3,519.0300	3.5190	2,963.1800	2.9632	(15.796)	0	0	0
2023/05/12	2032	01/02/2024	10.01	Call	Bond Future	383.1500	0.3831	438.0000	0.4380	14.316	0	0	1,200
2023/05/12	2032	01/02/2024	10.01	Put	Bond Future	9,702.6000	9.7026	9,297.6300	9.2976	(4.174)	0	0	0
2023/05/12	2032	01/02/2024	10.59	Call	Bond Future	844.6900	0.8447	851.4600	0.8515	0.801	0	0	500
2023/05/12	2032	01/02/2024			Bond Future	11.9564	83.9183	11.8537	84.3781	(0.860)	0.0000	0.0000	0
2023/05/12	2032	01/02/2024	11.85	Call	Bond Future	3,021.1500	3.0212	2,925.9200	2.9259	(3.152)	0	0	0
2023/05/12	2032	01/02/2024	11.85	Put	Bond Future	3,497.4600	3.4975	2,942.4100	2.9424	(15.870)	0	0	0
2023/05/12	2032	01/02/2024	12.62	Call	Bond Future	5,046.0300	5.0460	5,049.8000	5.0498	0.075	0	0	0
2023/05/12	2032	01/02/2024	12.62	Put	Bond Future	2,157.5600	2.1576	1,701.5100	1.7015	(21.137)	0	0	1,200
2023/05/12	2032	01/02/2024	10.59	Put	Bond Future	7,247.6300	7.2476	6,794.5800	6.7946	(6.251)	0	0	0
2023/05/12	2032	01/02/2024	10.76	Call	Bond Future	1,040.6700	1.0407	1,018.3000	1.0183	(2.150)	0	0	1,200
2023/05/12	2032	01/02/2024	10.76	Put	Bond Future	6,611.9400	6.6119	6,129.7500	6.1298	(7.293)	0	0	0
2023/05/12	2032	02/05/2024	12.90	Call	Bond Future	5,507.7900	5.5078	5,672.9600	5.6730	2.999	0	0	0
2023/05/12	2032	02/05/2024	13.18	Call	Bond Future	6,327.7900	6.3278	6,529.7800	6.5298	3.192	0	0	0
2023/05/12	2032	02/05/2024	13.18	Put	Bond Future	1,741.2800	1.7413	1,458.1900	1.4582	(16.258)	0	0	500
2023/05/12	2032	02/05/2024	10.56	Call	Bond Future	765.8100	0.7658	850.5500	0.8506	11.065	0	0	0
2023/05/12	2032	02/05/2024	10.56	Put	Bond Future	7,769.0200	7.7690	7,368.6800	7.3687	(5.153)	0	0	0
2023/05/12	2032	02/05/2024	10.86	Call	Bond Future	1,088.3700	1.0884	1,143.9200	1.1439	5.104	0	0	1,000
2023/05/12	2032	02/05/2024	10.86	Put	Bond Future	6,653.1900	6.6532	6,223.6600	6.2237	(6.456)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/12	2032	02/05/2024	10.36	Call	Bond Future	594.7100	0.5947	690.0300	0.6900	16.028	0	0	1,000
2023/05/12	2032	02/05/2024	10.36	Put	Bond Future	8,574.0600	8.5741	8,184.3000	8.1843	(4.546)	0	0	0
2023/05/12	2032	02/05/2024			Bond Future	12.0847	81.6424	11.9736	82.1274	(0.919)	0.0000	0.0000	0
2023/05/12	2032	02/05/2024	11.09	Call	Bond Future	1,399.8600	1.3999	1,432.4400	1.4324	2.327	0	0	500
2023/05/12	2032	02/05/2024	11.09	Put	Bond Future	5,882.4900	5.8825	5,429.9900	5.4300	(7.692)	0	0	0
2023/05/12	2032	02/05/2024	12.90	Put	Bond Future	2,060.5700	2.0606	1,740.6600	1.7407	(15.525)	0	0	1,000
2023/05/12	2032	02/05/2024	10.59	Call	Bond Future	794.0700	0.7941	876.7600	0.8768	10.413	0	0	500
2023/05/12	2032	02/05/2024	10.59	Put	Bond Future	7,652.0500	7.6521	7,249.6600	7.2497	(5.259)	0	0	0
2023/05/12	2032	02/05/2024	10.54	Call	Bond Future	747.2100	0.7472	833.1100	0.8331	11.496	0	0	0
2023/05/12	2032	02/05/2024	10.54	Put	Bond Future	7,847.4100	7.8474	7,448.2300	7.4482	(5.087)	0	0	0
2023/05/12	2032	02/05/2024	10.55	Call	Bond Future	756.4700	0.7565	841.7900	0.8418	11.279	0	0	0
2023/05/12	2032	02/05/2024	10.55	Put	Bond Future	7,808.1500	7.8082	7,408.3900	7.4084	(5.120)	0	0	0
2023/05/12	2032	01/08/2024	11.15	Call	Bond Future	1,659.8300	1.6598	1,637.4500	1.6375	(1.348)	0	0	0
2023/05/12	2032	01/08/2024	11.15	Put	Bond Future	6,525.0600	6.5251	5,974.7100	5.9747	(8.434)	0	0	0
2023/05/12	2032	01/08/2024			Bond Future	12.2565	83.3278	12.1323	83.8557	(1.014)	0.0000	0.0000	0
2023/05/12	2032	01/08/2024	11.13	Call	Bond Future	1,630.1900	1.6302	1,612.3800	1.6124	(1.093)	0	0	0
2023/05/12	2032	01/08/2024	11.13	Put	Bond Future	6,586.8100	6.5868	6,041.0300	6.0410	(8.286)	0	0	0
2023/05/12	2032	01/08/2024	11.14	Call	Bond Future	1,644.9700	1.6450	1,624.7100	1.6247	(1.232)	0	0	0
2023/05/12	2032	01/08/2024	11.14	Put	Bond Future	6,555.8800	6.5559	6,007.6500	6.0076	(8.362)	0	0	0
2023/05/12	2033	03/08/2023			Bond Future	116.0086	116.0086	116.2496	116.2496	0.208	0.0000	0.0000	7,527
2023/05/12	2033	02/11/2023			Bond Future	117.1220	117.1220	117.3856	117.3856	0.225	0.0000	0.0000	0
2023/05/12	2033	01/02/2024			Bond Future	119.7177	119.7177	120.0409	120.0409	0.270	0.0000	0.0000	0
2023/05/12	2033	02/05/2024			Bond Future	120.9574	120.9574	121.3076	121.3076	0.290	0.0000	0.0000	0
2023/05/12	2033	01/08/2024			Bond Future	123.4906	123.4906	123.8961	123.8961	0.328	0.0000	0.0000	0
2023/05/12	2037	03/08/2023	12.12	Call	Bond Future	1,345.8500	1.3459	1,236.8000	1.2368	(8.103)	0	0	0
2023/05/12	2037	03/08/2023	12.12	Put	Bond Future	3,227.0400	3.2270	2,633.4100	2.6334	(18.395)	0	0	0
2023/05/12	2037	03/08/2023	12.13	Call	Bond Future	1,367.1200	1.3671	1,259.0300	1.2590	(7.906)	0	0	0
2023/05/12	2037	03/08/2023	12.13	Put	Bond Future	3,194.5400	3.1945	2,601.8700	2.6019	(18.553)	0	0	0
2023/05/12	2037	03/08/2023			Bond Future	12.4762	74.5458	12.3832	75.0304	(0.746)	0.0000	0.0000	131,648
2023/05/12	2037	03/08/2023	10.30	Call	Bond Future	8.9300	0.0089	6.2900	0.0063	(29.563)	0	0	1,800
2023/05/12	2037	03/08/2023	10.30	Put	Bond Future	12,681.4500	12.6814	12,194.2300	12.1942	(3.842)	0	0	0
2023/05/12	2037	03/08/2023	11.00	Call	Bond Future	100.6400	0.1006	78.8900	0.0789	(21.612)	0	0	1,800
2023/05/12	2037	03/08/2023	11.00	Put	Bond Future	8,374.7500	8.3748	7,868.4200	7.8684	(6.046)	0	0	0
2023/05/12	2037	03/08/2023	12.14	Call	Bond Future	1,388.5800	1.3886	1,281.3500	1.2813	(7.722)	0	0	0
2023/05/12	2037	03/08/2023	12.14	Put	Bond Future	3,162.2900	3.1623	2,570.4800	2.5705	(18.715)	0	0	0
2023/05/12	2037	02/11/2023	11.56	Put	Bond Future	6,512.3700	6.5124	5,942.7300	5.9427	(8.747)	0	0	0
2023/05/12	2037	02/11/2023	11.57	Call	Bond Future	924.0400	0.9240	860.7600	0.8608	(6.848)	0	0	0
2023/05/12	2037	02/11/2023	11.55	Put	Bond Future	6,555.4100	6.5554	5,986.0600	5.9861	(8.685)	0	0	0
2023/05/12	2037	02/11/2023			Bond Future	12.6014	76.1685	12.5025	76.6749	(0.785)	0.0000	0.0000	0
2023/05/12	2037	02/11/2023	11.56	Call	Bond Future	910.3400	0.9103	847.1800	0.8472	(6.938)	0	0	0
2023/05/12	2037	02/11/2023	11.57	Put	Bond Future	6,469.3600	6.4694	5,899.6000	5.8996	(8.807)	0	0	0
2023/05/12	2037	02/11/2023	11.55	Call	Bond Future	896.6100	0.8966	833.7400	0.8337	(7.012)	0	0	0
2023/05/12	2037	01/02/2024	12.33	Call	Bond Future	2,737.0300	2.7370	2,610.3900	2.6104	(4.627)	0	0	0
2023/05/12	2037	01/02/2024	12.33	Put	Bond Future	4,797.9300	4.7979	4,118.4700	4.1185	(14.162)	0	0	0
2023/05/12	2037	01/02/2024			Bond Future	12.7335	73.5829	12.6237	74.1357	(0.863)	0.0000	0.0000	0
2023/05/12	2037	01/02/2024	12.32	Call	Bond Future	2,713.6500	2.7137	2,586.5200	2.5865	(4.685)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/12	2037	01/02/2024	12.32	Put	Bond Future	4,826.7000	4.8267	4,146.7500	4.1468	(14.087)	0	0	0
2023/05/12	2037	01/02/2024	12.31	Call	Bond Future	2,690.1300	2.6901	2,562.7600	2.5628	(4.735)	0	0	0
2023/05/12	2037	01/02/2024	12.31	Put	Bond Future	4,855.3800	4.8554	4,175.1900	4.1752	(14.009)	0	0	0
2023/05/12	2037	02/05/2024	11.44	Call	Bond Future	1,348.3300	1.3483	1,331.9300	1.3319	(1.216)	0	0	0
2023/05/12	2037	02/05/2024	11.44	Put	Bond Future	8,880.5500	8.8805	8,285.6900	8.2857	(6.698)	0	0	0
2023/05/12	2037	02/05/2024	11.45	Call	Bond Future	1,361.7100	1.3617	1,344.0600	1.3441	(1.296)	0	0	0
2023/05/12	2037	02/05/2024	11.43	Put	Bond Future	8,924.0100	8.9240	8,330.3900	8.3304	(6.652)	0	0	0
2023/05/12	2037	02/05/2024			Bond Future	12.8652	75.2373	12.7483	75.8158	(0.909)	0.0000	0.0000	0
2023/05/12	2037	02/05/2024	11.45	Put	Bond Future	8,837.2300	8.8372	8,241.1200	8.2411	(6.745)	0	0	0
2023/05/12	2037	02/05/2024	11.43	Call	Bond Future	1,335.0400	1.3350	1,319.8800	1.3199	(1.136)	0	0	0
2023/05/12	2037	01/08/2024	12.10	Call	Bond Future	2,411.8100	2.4118	2,335.0200	2.3350	(3.184)	0	0	0
2023/05/12	2037	01/08/2024	12.10	Put	Bond Future	7,122.8000	7.1228	6,425.3700	6.4254	(9.792)	0	0	0
2023/05/12	2037	01/08/2024	12.09	Call	Bond Future	2,392.6200	2.3926	2,316.3900	2.3164	(3.186)	0	0	0
2023/05/12	2037	01/08/2024	12.09	Put	Bond Future	7,156.3800	7.1564	6,459.5100	6.4595	(9.738)	0	0	0
2023/05/12	2037	01/08/2024			Bond Future	13.0349	72.5357	12.9067	73.1564	(0.983)	0.0000	0.0000	0
2023/05/12	2037	01/08/2024	12.11	Call	Bond Future	2,431.0800	2.4311	2,353.7400	2.3537	(3.181)	0	0	0
2023/05/12	2037	01/08/2024	12.11	Put	Bond Future	7,089.3500	7.0893	6,391.3700	6.3914	(9.845)	0	0	0
2023/05/12	2038	03/08/2023			Bond Future	126.1729	126.1729	124.2057	124.2057	(1.559)	0.0000	0.0000	3,595
2023/05/12	2038	02/11/2023			Bond Future	128.9483	128.9483	126.9570	126.9570	(1.544)	0.0000	0.0000	1,343
2023/05/12	2038	01/02/2024			Bond Future	129.7665	129.7665	127.7868	127.7868	(1.526)	0.0000	0.0000	0
2023/05/12	2038	02/05/2024			Bond Future	132.7125	132.7125	130.7111	130.7111	(1.508)	0.0000	0.0000	0
2023/05/12	2038	01/08/2024			Bond Future	133.3986	133.3986	131.4022	131.4022	(1.497)	0.0000	0.0000	0
2023/05/12	2040	03/08/2023	12.23	Call	Bond Future	1,289.6900	1.2897	1,256.6900	1.2567	(2.559)	0	0	0
2023/05/12	2040	03/08/2023	12.23	Put	Bond Future	3,679.3800	3.6794	2,848.4300	2.8484	(22.584)	0	0	0
2023/05/12	2040	03/08/2023			Bond Future	12.6563	75.1248	12.5116	75.9227	(1.143)	0.0000	0.0000	133,120
2023/05/12	2040	03/08/2023	12.21	Call	Bond Future	1,247.9300	1.2479	1,212.1500	1.2122	(2.867)	0	0	0
2023/05/12	2040	03/08/2023	12.21	Put	Bond Future	3,752.6800	3.7527	2,918.9500	2.9189	(22.217)	0	0	0
2023/05/12	2040	03/08/2023	12.22	Call	Bond Future	1,268.7100	1.2687	1,234.3000	1.2343	(2.712)	0	0	0
2023/05/12	2040	03/08/2023	12.22	Put	Bond Future	3,715.9000	3.7159	2,883.5400	2.8835	(22.400)	0	0	0
2023/05/12	2040	02/11/2023	11.58	Call	Bond Future	814.7800	0.8148	772.4200	0.7724	(5.199)	0	0	0
2023/05/12	2040	02/11/2023	11.58	Put	Bond Future	7,748.8900	7.7489	6,879.6600	6.8797	(11.217)	0	0	0
2023/05/12	2040	02/11/2023	11.59	Call	Bond Future	827.8200	0.8278	783.8400	0.7838	(5.313)	0	0	0
2023/05/12	2040	02/11/2023	11.60	Put	Bond Future	7,651.4200	7.6514	6,779.0800	6.7791	(11.401)	0	0	0
2023/05/12	2040	02/11/2023			Bond Future	12.7817	76.7600	12.6293	77.5869	(1.192)	0.0000	0.0000	29
2023/05/12	2040	02/11/2023	11.59	Put	Bond Future	7,700.1200	7.7001	6,829.2700	6.8293	(11.310)	0	0	0
2023/05/12	2040	02/11/2023	11.60	Call	Bond Future	840.8500	0.8408	795.3800	0.7954	(5.408)	0	0	0
2023/05/12	2040	01/02/2024	12.33	Call	Bond Future	2,507.4000	2.5074	2,466.0500	2.4660	(1.649)	0	0	0
2023/05/12	2040	01/02/2024	12.33	Put	Bond Future	5,696.7900	5.6968	4,774.7600	4.7748	(16.185)	0	0	0
2023/05/12	2040	01/02/2024	12.34	Call	Bond Future	2,530.2600	2.5303	2,489.2300	2.4892	(1.622)	0	0	0
2023/05/12	2040	01/02/2024	12.34	Put	Bond Future	5,663.2200	5.6632	4,741.5100	4.7415	(16.275)	0	0	0
2023/05/12	2040	01/02/2024			Bond Future	12.9139	73.9371	12.7488	74.8177	(1.279)	0.0000	0.0000	18
2023/05/12	2040	01/02/2024	12.35	Call	Bond Future	2,553.4700	2.5535	2,512.7800	2.5128	(1.594)	0	0	0
2023/05/12	2040	01/02/2024	12.35	Put	Bond Future	5,630.0600	5.6301	4,708.6900	4.7087	(16.365)	0	0	0
2023/05/12	2040	02/05/2024	11.60	Call	Bond Future	1,410.1200	1.4101	1,417.7200	1.4177	0.539	0	0	0
2023/05/12	2040	02/05/2024	11.61	Call	Bond Future	1,424.1800	1.4242	1,430.9100	1.4309	0.473	0	0	0
2023/05/12	2040	02/05/2024	11.62	Put	Bond Future	9,471.8700	9.4719	8,563.7300	8.5637	(9.588)	0	0	0

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2023/05/12	2040	02/05/2024			Bond Future	13.0453	75.5995	12.8711	76.5132	(1.335)	0.0000	0.0000	0
2023/05/12	2040	02/05/2024	11.60	Put	Bond Future	9,565.7300	9.5657	8,659.5600	8.6596	(9.473)	0	0	0
2023/05/12	2040	02/05/2024	11.61	Put	Bond Future	9,518.6000	9.5186	8,611.5600	8.6116	(9.529)	0	0	0
2023/05/12	2040	02/05/2024	11.62	Call	Bond Future	1,438.5600	1.4386	1,444.1900	1.4442	0.391	0	0	0
2023/05/12	2040	01/08/2024	12.34	Call	Bond Future	2,715.6100	2.7156	2,677.0300	2.6770	(1.421)	0	0	0
2023/05/12	2040	01/08/2024	12.34	Put	Bond Future	7,375.7000	7.3757	6,373.9600	6.3740	(13.582)	0	0	0
2023/05/12	2040	01/08/2024			Bond Future	13.2130	72.6546	13.0255	73.6178	(1.419)	0.0000	0.0000	0
2023/05/12	2040	01/08/2024	12.32	Call	Bond Future	2,673.8000	2.6738	2,634.8700	2.6349	(1.456)	0	0	0
2023/05/12	2040	01/08/2024	12.32	Put	Bond Future	7,446.0800	7.4461	6,443.9900	6.4440	(13.458)	0	0	0
2023/05/12	2040	01/08/2024	12.33	Call	Bond Future	2,694.5100	2.6945	2,655.9100	2.6559	(1.433)	0	0	0
2023/05/12	2040	01/08/2024	12.33	Put	Bond Future	7,410.6600	7.4107	6,408.9000	6.4089	(13.518)	0	0	0
2023/05/12	2044	03/08/2023	12.00	Call	Bond Future	807.6700	0.8077	739.1800	0.7392	(8.480)	0	0	0
2023/05/12	2044	03/08/2023	12.00	Put	Bond Future	4,884.0600	4.8841	3,990.1200	3.9901	(18.303)	0	0	4,754
2023/05/12	2044	03/08/2023	12.15	Call	Bond Future	1,066.3800	1.0664	1,006.4800	1.0065	(5.617)	0	0	0
2023/05/12	2044	03/08/2023	12.15	Put	Bond Future	4,251.8000	4.2518	3,366.4500	3.3664	(20.823)	0	0	0
2023/05/12	2044	03/08/2023	12.16	Call	Bond Future	1,085.2500	1.0853	1,026.1100	1.0261	(5.449)	0	0	0
2023/05/12	2044	03/08/2023	12.16	Put	Bond Future	4,211.9000	4.2119	3,327.3100	3.3273	(21.002)	0	0	0
2023/05/12	2044	03/08/2023			Bond Future	12.7120	71.5156	12.5623	72.3410	(1.177)	0.0000	0.0000	85,336
2023/05/12	2044	03/08/2023	11.75	Call	Bond Future	475.8500	0.4759	406.6200	0.4066	(14.549)	0	0	4,553
2023/05/12	2044	03/08/2023	11.75	Put	Bond Future	6,077.3500	6.0774	5,182.6700	5.1827	(14.722)	0	0	3,076
2023/05/12	2044	03/08/2023	12.17	Call	Bond Future	1,104.3300	1.1043	1,046.0900	1.0461	(5.274)	0	0	0
2023/05/12	2044	03/08/2023	12.17	Put	Bond Future	4,172.2900	4.1723	3,288.6000	3.2886	(21.180)	0	0	0
2023/05/12	2044	03/08/2023	12.50	Call	Bond Future	1,841.1400	1.8411	1,848.3600	1.8484	0.392	0	0	0
2023/05/12	2044	03/08/2023	12.50	Put	Bond Future	3,015.1300	3.0151	2,196.9000	2.1969	(27.137)	0	0	9,106
2023/05/12	2044	02/11/2023	11.57	Call	Bond Future	738.3300	0.7383	722.5100	0.7225	(2.143)	0	0	0
2023/05/12	2044	02/11/2023	11.57	Put	Bond Future	8,120.2000	8.1202	7,249.9700	7.2500	(10.717)	0	0	0
2023/05/12	2044	02/11/2023			Bond Future	12.8331	73.0723	12.6758	73.9267	(1.226)	0.0000	0.0000	0
2023/05/12	2044	02/11/2023	11.55	Call	Bond Future	715.2200	0.7152	701.0200	0.7010	(1.985)	0	0	0
2023/05/12	2044	02/11/2023	11.55	Put	Bond Future	8,224.1800	8.2242	7,355.5700	7.3556	(10.562)	0	0	0
2023/05/12	2044	02/11/2023	11.56	Call	Bond Future	726.7800	0.7268	711.7100	0.7117	(2.074)	0	0	0
2023/05/12	2044	02/11/2023	11.56	Put	Bond Future	8,172.1500	8.1722	7,302.6700	7.3027	(10.640)	0	0	0
2023/05/12	2044	01/02/2024	12.29	Call	Bond Future	2,394.9400	2.3949	2,324.2300	2.3242	(2.952)	0	0	0
2023/05/12	2044	01/02/2024	12.29	Put	Bond Future	6,094.0400	6.0940	5,116.1700	5.1162	(16.046)	0	0	0
2023/05/12	2044	01/02/2024			Bond Future	12.9606	70.2937	12.7907	71.2009	(1.311)	0.0000	0.0000	0
2023/05/12	2044	01/02/2024	12.27	Call	Bond Future	2,350.5100	2.3505	2,279.2600	2.2793	(3.031)	0	0	0
2023/05/12	2044	01/02/2024	12.27	Put	Bond Future	6,164.9500	6.1650	5,186.5400	5.1865	(15.871)	0	0	0
2023/05/12	2044	01/02/2024	12.28	Call	Bond Future	2,372.5600	2.3726	2,301.5700	2.3016	(2.992)	0	0	0
2023/05/12	2044	01/02/2024	12.28	Put	Bond Future	6,129.2900	6.1293	5,151.1400	5.1511	(15.959)	0	0	0
2023/05/12	2044	02/05/2024	11.67	Call	Bond Future	1,475.7300	1.4757	1,489.1200	1.4891	0.907	0	0	0
2023/05/12	2044	02/05/2024	11.67	Put	Bond Future	9,549.4900	9.5495	8,622.7200	8.6227	(9.705)	0	0	0
2023/05/12	2044	02/05/2024			Bond Future	13.0869	71.8741	12.9080	72.8143	(1.367)	0.0000	0.0000	0
2023/05/12	2044	02/05/2024	11.65	Call	Bond Future	1,446.5500	1.4466	1,461.8500	1.4619	1.058	0	0	0
2023/05/12	2044	02/05/2024	11.65	Put	Bond Future	9,645.2700	9.6453	8,720.4100	8.7204	(9.589)	0	0	0
2023/05/12	2044	02/05/2024	11.66	Call	Bond Future	1,461.0900	1.4611	1,475.4400	1.4754	0.982	0	0	0
2023/05/12	2044	02/05/2024	11.66	Put	Bond Future	9,597.2900	9.5973	8,671.4800	8.6715	(9.647)	0	0	0
2023/05/12	2044	01/08/2024	12.28	Call	Bond Future	2,618.5600	2.6186	2,545.6900	2.5457	(2.783)	0	0	0
2023/05/12	2044	01/08/2024	12.28	Put	Bond Future	7,853.1500	7.8532	6,791.6200	6.7916	(13.517)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/12	2044	01/08/2024	12.29	Call	Bond Future	2,639.1000	2.6391	2,565.9400	2.5659	(2.772)	0	0	0
2023/05/12	2044	01/08/2024	12.29	Put	Bond Future	7,816.2200	7.8162	6,754.4000	6.7544	(13.585)	0	0	0
2023/05/12	2044	01/08/2024			Bond Future	13.2475	68.9773	13.0555	69.9660	(1.450)	0.0000	0.0000	0
2023/05/12	2044	01/08/2024	12.30	Call	Bond Future	2,659.7300	2.6597	2,586.5900	2.5866	(2.750)	0	0	0
2023/05/12	2044	01/08/2024	12.30	Put	Bond Future	7,779.4400	7.7794	6,717.6400	6.7176	(13.649)	0	0	0
2023/05/12	2046	03/08/2023			Bond Future	111.5660	111.5660	109.8741	109.8741	(1.516)	0.0000	0.0000	13,030
2023/05/12	2046	02/11/2023			Bond Future	111.9064	111.9064	110.1929	110.1929	(1.531)	0.0000	0.0000	4,231
2023/05/12	2046	01/02/2024			Bond Future	114.3866	114.3866	112.6858	112.6858	(1.487)	0.0000	0.0000	0
2023/05/12	2046	02/05/2024			Bond Future	114.8116	114.8116	113.0891	113.0891	(1.500)	0.0000	0.0000	0
2023/05/12	2046	01/08/2024			Bond Future	117.2138	117.2138	115.5001	115.5001	(1.462)	0.0000	0.0000	0
2023/05/12	2050	03/08/2023			Bond Future	111.3187	111.3187	110.9698	110.9698	(0.313)	0.0000	0.0000	11,060
2023/05/12	2050	02/11/2023			Bond Future	113.7674	113.7674	113.4280	113.4280	(0.298)	0.0000	0.0000	3,146
2023/05/12	2050	01/02/2024			Bond Future	114.0178	114.0178	113.7201	113.7201	(0.261)	0.0000	0.0000	0
2023/05/12	2050	02/05/2024			Bond Future	116.6062	116.6062	116.3224	116.3224	(0.243)	0.0000	0.0000	0
2023/05/12	2050	01/08/2024			Bond Future	116.7165	116.7165	116.4678	116.4678	(0.213)	0.0000	0.0000	0
2023/05/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	AL37	03/08/2023			Index Future	865.9330	865.9330	868.8810	868.8810	0.340	0.0000	0.0000	0
2023/05/12	AL37	02/11/2023			Index Future	884.7710	884.7710	887.9170	887.9170	0.356	0.0000	0.0000	0
2023/05/12	AL37	01/02/2024			Index Future	904.1780	904.1780	907.7990	907.7990	0.400	0.0000	0.0000	0
2023/05/12	AL37	02/05/2024			Index Future	924.5070	924.5070	928.3770	928.3770	0.419	0.0000	0.0000	0
2023/05/12	AL37	01/08/2024			Index Future	943.6970	943.6970	948.0130	948.0130	0.457	0.0000	0.0000	0
2023/05/12	AL7T	03/08/2023			Index Future	980.1980	980.1980	985.5180	985.5180	0.543	0.0000	0.0000	0
2023/05/12	AL7T	02/11/2023			Index Future	1,001.5220	1,001.5220	1,007.1090	1,007.1090	0.558	0.0000	0.0000	0
2023/05/12	AL7T	01/02/2024			Index Future	1,023.4900	1,023.4900	1,029.6600	1,029.6600	0.603	0.0000	0.0000	0
2023/05/12	AL7T	02/05/2024			Index Future	1,046.5020	1,046.5020	1,053.0010	1,053.0010	0.621	0.0000	0.0000	0
2023/05/12	AL7T	01/08/2024			Index Future	1,068.2230	1,068.2230	1,075.2730	1,075.2730	0.660	0.0000	0.0000	0
2023/05/12	ALBI	03/08/2023			Index Future	860.3620	860.3620	865.8160	865.8160	0.634	0.0000	0.0000	101
2023/05/12	ALBI	02/11/2023			Index Future	879.0790	879.0790	884.7850	884.7850	0.649	0.0000	0.0000	0
2023/05/12	ALBI	01/02/2024			Index Future	898.3610	898.3610	904.5970	904.5970	0.694	0.0000	0.0000	0
2023/05/12	ALBI	02/05/2024			Index Future	918.5590	918.5590	925.1030	925.1030	0.712	0.0000	0.0000	0
2023/05/12	ALBI	01/08/2024			Index Future	937.6250	937.6250	944.6690	944.6690	0.751	0.0000	0.0000	0
2023/05/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C025	31/01/2025			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
2023/05/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	CS26	02/04/2026			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/12	ES33	03/08/2023			Bond Future	12.9928	72.5314	12.8886	72.9838	(0.802)	0.0000	0.0000	350
2023/05/12	ES33	02/11/2023			Bond Future	13.1549	70.3291	13.0437	70.8022	(0.846)	0.0000	0.0000	0
2023/05/12	ES33	01/02/2024			Bond Future	13.3269	71.8877	13.2029	72.4041	(0.931)	0.0000	0.0000	0
2023/05/12	ES33	02/05/2024			Bond Future	13.4957	69.7200	13.3630	70.2607	(0.983)	0.0000	0.0000	0
2023/05/12	ES33	01/08/2024			Bond Future	13.7050	71.1738	13.5591	71.7540	(1.064)	0.0000	0.0000	0
2023/05/12	ES42	03/08/2023			Bond Future	13.4138	68.9985	13.2690	69.7109	(1.079)	0.0000	0.0000	4,000
2023/05/12	ES42	02/11/2023			Bond Future	13.5671	66.2529	13.4140	66.9916	(1.128)	0.0000	0.0000	0
2023/05/12	ES42	01/02/2024			Bond Future	13.7212	67.7211	13.5553	68.5074	(1.209)	0.0000	0.0000	0
2023/05/12	ES42	02/05/2024			Bond Future	13.8780	64.9957	13.7025	65.8120	(1.265)	0.0000	0.0000	0
2023/05/12	ES42	01/08/2024			Bond Future	14.0654	66.3477	13.8765	67.2076	(1.343)	0.0000	0.0000	0
2023/05/12	GOVI	03/08/2023	837.21	Call	GOVI	107,650.0000	10.7650	161,020.0000	16.1020	49.577	0	0	0
2023/05/12	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	03/08/2023	837.22	Call	GOVI	107,550.0000	10.7550	160,920.0000	16.0920	49.623	0	0	0
2023/05/12	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	03/08/2023			GOVI	847.9750	847.9750	853.3120	853.3120	0.629	0.0000	0.0000	836
2023/05/12	GOVI	03/08/2023	837.23	Call	GOVI	107,450.0000	10.7450	160,820.0000	16.0820	49.670	0	0	0
2023/05/12	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	02/11/2023	885.81	Put	GOVI	193,870.0000	19.3870	138,020.0000	13.8020	(28.808)	0	0	0
2023/05/12	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	02/11/2023			GOVI	866.4230	866.4230	872.0080	872.0080	0.645	0.0000	0.0000	0
2023/05/12	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	02/11/2023	885.80	Put	GOVI	193,770.0000	19.3770	137,920.0000	13.7920	(28.823)	0	0	0
2023/05/12	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	02/11/2023	885.82	Put	GOVI	193,970.0000	19.3970	138,120.0000	13.8120	(28.793)	0	0	0
2023/05/12	GOVI	01/02/2024	880.00	Call	GOVI	54,270.0000	5.4270	115,330.0000	11.5330	112.512	0	0	0
2023/05/12	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	01/02/2024			GOVI	885.4270	885.4270	891.5330	891.5330	0.690	0.0000	0.0000	0
2023/05/12	GOVI	01/02/2024	879.98	Call	GOVI	54,470.0000	5.4470	115,530.0000	11.5530	112.098	0	0	0
2023/05/12	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	01/02/2024	879.99	Call	GOVI	54,370.0000	5.4370	115,430.0000	11.5430	112.305	0	0	0
2023/05/12	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	02/05/2024	950.97	Put	GOVI	456,350.0000	45.6350	392,270.0000	39.2270	(14.042)	0	0	0
2023/05/12	GOVI	02/05/2024	950.98	Put	GOVI	456,450.0000	45.6450	392,370.0000	39.2370	(14.039)	0	0	0
2023/05/12	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	02/05/2024			GOVI	905.3350	905.3350	911.7430	911.7430	0.708	0.0000	0.0000	0
2023/05/12	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	02/05/2024	950.99	Put	GOVI	456,550.0000	45.6550	392,470.0000	39.2470	(14.036)	0	0	0
2023/05/12	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	01/08/2024	943.39	Put	GOVI	192,640.0000	19.2640	123,630.0000	12.3630	(35.823)	0	0	0
2023/05/12	GOVI	01/08/2024			GOVI	924.1260	924.1260	931.0270	931.0270	0.747	0.0000	0.0000	0
2023/05/12	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	01/08/2024	943.37	Put	GOVI	192,440.0000	19.2440	123,430.0000	12.3430	(35.861)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/12	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/12	GOVI	01/08/2024	943.38	Put	GOVI	192,540.0000	19.2540	123,530.0000	12.3530	(35.842)	0	0	0
2023/05/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/12	IGOV	03/08/2023			Index Future	326.7720	326.7720	325.3480	325.3480	(0.436)	0.0000	0.0000	638
2023/05/12	IGOV	02/11/2023			Index Future	333.9600	333.9600	332.5540	332.5540	(0.421)	0.0000	0.0000	16
2023/05/12	IGOV	01/02/2024			Index Future	341.3610	341.3610	340.0770	340.0770	(0.376)	0.0000	0.0000	0
2023/05/12	IGOV	02/05/2024			Index Future	349.1110	349.1110	347.8600	347.8600	(0.358)	0.0000	0.0000	0
2023/05/12	IGOV	01/08/2024			Index Future	356.4310	356.4310	355.2910	355.2910	(0.320)	0.0000	0.0000	0
2023/05/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/05/12	JBAF	17/05/2023			Jibar Tradeable Future	8.0500	91.9500	8.1400	91.8600	1.118	0.0000	0.0000	0
2023/05/12	JBAF	21/06/2023			Jibar Tradeable Future	8.4100	91.5900	8.6100	91.3900	2.378	0.0000	0.0000	0
2023/05/12	JBAF	19/07/2023			Jibar Tradeable Future	8.4150	91.5850	8.6250	91.3750	2.496	0.0000	0.0000	0
2023/05/12	JBAF	16/08/2023			Jibar Tradeable Future	8.6300	91.3700	8.8800	91.1200	2.897	0.0000	0.0000	0
2023/05/12	JBAF	20/09/2023			Jibar Tradeable Future	8.6400	91.3600	8.8900	91.1100	2.894	0.0000	0.0000	0
2023/05/12	JBAF	18/10/2023			Jibar Tradeable Future	8.7150	91.2850	8.9750	91.0250	2.983	0.0000	0.0000	0
2023/05/12	JBAF	20/12/2023			Jibar Tradeable Future	8.7050	91.2950	8.9550	91.0450	2.872	0.0000	0.0000	0
2023/05/12	JBAF	20/03/2024			Jibar Tradeable Future	8.6150	91.3850	8.8650	91.1350	2.902	0.0000	0.0000	0
2023/05/12	JBAF	19/06/2024			Jibar Tradeable Future	8.4500	91.5500	8.7000	91.3000	2.959	0.0000	0.0000	0
2023/05/12	JBAF	18/09/2024			Jibar Tradeable Future	8.3800	91.6200	8.6300	91.3700	2.983	0.0000	0.0000	0
2023/05/12	JBAF	18/12/2024			Jibar Tradeable Future	8.2700	91.7300	8.5150	91.4850	2.963	0.0000	0.0000	0
2023/05/12	JBAF	19/03/2025			Jibar Tradeable Future	8.2600	91.7400	8.5150	91.4850	3.087	0.0000	0.0000	0
2023/05/12	R035	03/08/2023	12.00	Call	Bond Future	1,715.7700	1.7158	1,676.3800	1.6764	(2.296)	0	0	0
2023/05/12	R035	03/08/2023	12.00	Put	Bond Future	2,649.9700	2.6500	2,040.9100	2.0409	(22.984)	0	0	0
2023/05/12	R035	03/08/2023			Bond Future	12.1777	83.6609	12.0690	84.2305	(0.893)	0.0000	0.0000	55,050
2023/05/12	R035	03/08/2023	11.75	Call	Bond Future	1,161.2900	1.1613	1,086.1200	1.0861	(6.473)	0	0	0
2023/05/12	R035	03/08/2023	11.75	Put	Bond Future	3,436.3000	3.4363	2,791.4600	2.7915	(18.766)	0	0	4,870

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/12	R035	03/08/2023	11.98	Call	Bond Future	1,666.8500	1.6669	1,623.9600	1.6240	(2.573)	0	0	0
2023/05/12	R035	03/08/2023	11.98	Put	Bond Future	2,707.1600	2.7072	2,094.6000	2.0946	(22.627)	0	0	0
2023/05/12	R035	03/08/2023	11.99	Call	Bond Future	1,691.1300	1.6911	1,649.9800	1.6500	(2.433)	0	0	0
2023/05/12	R035	03/08/2023	11.99	Put	Bond Future	2,678.3600	2.6784	2,067.5400	2.0675	(22.806)	0	0	0
2023/05/12	R035	02/11/2023	12.85	Call	Bond Future	4,752.7300	4.7527	4,857.1800	4.8572	2.198	0	0	0
2023/05/12	R035	02/11/2023	12.85	Put	Bond Future	2,042.8900	2.0429	1,552.9500	1.5529	(23.983)	0	0	400
2023/05/12	R035	02/11/2023	11.41	Call	Bond Future	1,132.5100	1.1325	1,051.5200	1.0515	(7.151)	0	0	0
2023/05/12	R035	02/11/2023	11.41	Put	Bond Future	5,913.5900	5.9136	5,238.2100	5.2382	(11.421)	0	0	0
2023/05/12	R035	02/11/2023	11.42	Call	Bond Future	1,148.3000	1.1483	1,067.1800	1.0672	(7.064)	0	0	0
2023/05/12	R035	02/11/2023	11.42	Put	Bond Future	5,873.8700	5.8739	5,198.3600	5.1984	(11.500)	0	0	0
2023/05/12	R035	02/11/2023	11.12	Call	Bond Future	731.7600	0.7318	678.7400	0.6787	(7.246)	0	0	400
2023/05/12	R035	02/11/2023			Bond Future	12.3069	80.9720	12.1913	81.5664	(0.939)	0.0000	0.0000	104,856
2023/05/12	R035	02/11/2023	11.43	Call	Bond Future	1,164.4300	1.1644	1,082.9900	1.0830	(6.994)	0	0	0
2023/05/12	R035	02/11/2023	11.43	Put	Bond Future	5,834.5300	5.8345	5,158.7000	5.1587	(11.583)	0	0	0
2023/05/12	R035	02/11/2023	10.62	Call	Bond Future	302.0000	0.3020	300.3100	0.3003	(0.560)	0	0	400
2023/05/12	R035	02/11/2023	10.62	Put	Bond Future	9,635.9800	9.6360	9,039.9000	9.0399	(6.186)	0	0	0
2023/05/12	R035	02/11/2023	11.12	Put	Bond Future	7,145.4200	7.1454	6,498.0100	6.4980	(9.060)	0	0	0
2023/05/12	R035	01/02/2024	12.18	Put	Bond Future	4,345.5800	4.3456	3,645.1300	3.6451	(16.119)	0	0	0
2023/05/12	R035	01/02/2024	12.19	Call	Bond Future	3,031.3000	3.0313	2,976.8700	2.9769	(1.796)	0	0	0
2023/05/12	R035	01/02/2024	12.19	Put	Bond Future	4,319.2600	4.3193	3,619.6600	3.6197	(16.197)	0	0	0
2023/05/12	R035	01/02/2024	10.62	Call	Bond Future	529.0900	0.5291	545.3000	0.5453	3.064	0	0	400
2023/05/12	R035	01/02/2024	10.62	Put	Bond Future	10,466.9900	10.4670	9,838.0300	9.8380	(6.009)	0	0	0
2023/05/12	R035	01/02/2024	11.12	Put	Bond Future	8,059.6900	8.0597	7,402.5700	7.4026	(8.153)	0	0	0
2023/05/12	R035	01/02/2024			Bond Future	12.4441	82.7479	12.3161	83.3931	(1.029)	0.0000	0.0000	0
2023/05/12	R035	01/02/2024	13.46	Call	Bond Future	6,815.4300	6.8154	6,984.6500	6.9847	2.483	0	0	0
2023/05/12	R035	01/02/2024	13.46	Put	Bond Future	1,950.2400	1.9502	1,474.2900	1.4743	(24.405)	0	0	400
2023/05/12	R035	01/02/2024	12.18	Call	Bond Future	3,006.3300	3.0063	2,951.0500	2.9511	(1.839)	0	0	0
2023/05/12	R035	01/02/2024	12.20	Call	Bond Future	3,056.0900	3.0561	3,002.7900	3.0028	(1.744)	0	0	0
2023/05/12	R035	01/02/2024	12.20	Put	Bond Future	4,292.8200	4.2928	3,594.3500	3.5944	(16.271)	0	0	0
2023/05/12	R035	01/02/2024	11.12	Call	Bond Future	1,012.0900	1.0121	1,000.1400	1.0001	(1.181)	0	0	400
2023/05/12	R035	02/05/2024	11.19	Call	Bond Future	1,249.7800	1.2498	1,299.5300	1.2995	3.981	0	0	0
2023/05/12	R035	02/05/2024	11.19	Put	Bond Future	8,466.8600	8.4669	7,842.7300	7.8427	(7.371)	0	0	0
2023/05/12	R035	02/05/2024	11.20	Call	Bond Future	1,262.6800	1.2627	1,311.6900	1.3117	3.881	0	0	0
2023/05/12	R035	02/05/2024	11.20	Put	Bond Future	8,424.1900	8.4242	7,799.3200	7.7993	(7.418)	0	0	0
2023/05/12	R035	02/05/2024			Bond Future	12.5698	80.0953	12.4336	80.7692	(1.084)	0.0000	0.0000	0
2023/05/12	R035	02/05/2024	11.21	Call	Bond Future	1,275.9200	1.2759	1,323.9300	1.3239	3.763	0	0	0
2023/05/12	R035	02/05/2024	11.21	Put	Bond Future	8,381.9200	8.3819	7,756.0500	7.7561	(7.467)	0	0	0
2023/05/12	R035	01/08/2024	11.81	Call	Bond Future	2,264.8000	2.2648	2,244.7600	2.2448	(0.885)	0	0	0
2023/05/12	R035	01/08/2024	11.79	Put	Bond Future	6,945.0400	6.9450	6,205.0500	6.2050	(10.655)	0	0	0
2023/05/12	R035	01/08/2024	11.80	Call	Bond Future	2,246.1300	2.2461	2,226.2200	2.2262	(0.886)	0	0	0
2023/05/12	R035	01/08/2024	11.80	Put	Bond Future	6,911.7900	6.9118	6,171.6700	6.1717	(10.708)	0	0	0
2023/05/12	R035	01/08/2024			Bond Future	12.7317	81.7492	12.5829	82.4694	(1.169)	0.0000	0.0000	0
2023/05/12	R035	01/08/2024	11.81	Put	Bond Future	6,878.3400	6.8783	6,138.0900	6.1381	(10.762)	0	0	0
2023/05/12	R035	01/08/2024	11.79	Call	Bond Future	2,227.2200	2.2272	2,207.4400	2.2074	(0.888)	0	0	0
2023/05/12	R186	03/08/2023	9.73	Put	Bond Future	1,084.2400	1.0842	854.4500	0.8544	(21.194)	0	0	0
2023/05/12	R186	03/08/2023	9.74	Call	Bond Future	1,018.9100	1.0189	1,094.8600	1.0949	7.454	0	0	0
2023/05/12	R186	03/08/2023	9.74	Put	Bond Future	1,070.5300	1.0705	841.9500	0.8419	(21.352)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/12	R186	03/08/2023			Bond Future	9.7581	103.4404	9.6515	103.7449	(1.092)	0.0000	0.0000	83,113
2023/05/12	R186	03/08/2023	9.73	Call	Bond Future	1,004.0700	1.0041	1,078.8100	1.0788	7.444	0	0	0
2023/05/12	R186	03/08/2023	9.75	Call	Bond Future	1,033.8600	1.0339	1,111.0400	1.1110	7.465	0	0	0
2023/05/12	R186	03/08/2023	9.75	Put	Bond Future	1,056.9400	1.0569	829.5900	0.8296	(21.510)	0	0	0
2023/05/12	R186	02/11/2023	9.40	Call	Bond Future	887.1200	0.8871	913.1000	0.9131	2.929	0	0	0
2023/05/12	R186	02/11/2023	9.40	Put	Bond Future	2,077.7000	2.0777	1,776.6200	1.7766	(14.491)	0	0	0
2023/05/12	R186	02/11/2023	9.15	Call	Bond Future	632.6700	0.6327	662.0400	0.6620	4.642	0	0	1,715
2023/05/12	R186	02/11/2023			Bond Future	9.8439	105.6912	9.7213	106.0183	(1.245)	0.0000	0.0000	14,843
2023/05/12	R186	02/11/2023	10.42	Call	Bond Future	2,417.9400	2.4179	2,533.2500	2.5332	4.769	0	0	0
2023/05/12	R186	02/11/2023	10.42	Put	Bond Future	898.5300	0.8985	686.7800	0.6868	(23.566)	0	0	1,715
2023/05/12	R186	02/11/2023	9.15	Put	Bond Future	2,501.4900	2.5015	2,203.8000	2.2038	(11.901)	0	0	0
2023/05/12	R186	02/11/2023	9.38	Call	Bond Future	864.9900	0.8650	890.5200	0.8905	2.951	0	0	0
2023/05/12	R186	02/11/2023	9.38	Put	Bond Future	2,109.6200	2.1096	1,808.0900	1.8081	(14.293)	0	0	0
2023/05/12	R186	02/11/2023	9.39	Call	Bond Future	876.0200	0.8760	901.7700	0.9018	2.939	0	0	0
2023/05/12	R186	02/11/2023	9.39	Put	Bond Future	2,093.6200	2.0936	1,792.3100	1.7923	(14.392)	0	0	0
2023/05/12	R186	01/02/2024	9.51	Call	Bond Future	1,166.3800	1.1664	1,151.9100	1.1519	(1.241)	0	0	0
2023/05/12	R186	01/02/2024	9.52	Put	Bond Future	2,215.9000	2.2159	1,820.1600	1.8202	(17.859)	0	0	0
2023/05/12	R186	01/02/2024	9.50	Call	Bond Future	1,154.9300	1.1549	1,140.0600	1.1401	(1.288)	0	0	0
2023/05/12	R186	01/02/2024			Bond Future	9.9376	102.6999	9.7833	103.0819	(1.553)	0.0000	0.0000	0
2023/05/12	R186	01/02/2024	9.51	Put	Bond Future	2,229.4200	2.2294	1,832.9200	1.8329	(17.785)	0	0	0
2023/05/12	R186	01/02/2024	9.52	Call	Bond Future	1,177.8800	1.1779	1,164.1700	1.1642	(1.164)	0	0	0
2023/05/12	R186	01/02/2024	9.50	Put	Bond Future	2,243.0000	2.2430	1,846.1000	1.8461	(17.695)	0	0	0
2023/05/12	R186	02/05/2024	8.01	Call	Bond Future	194.3600	0.1944	248.7600	0.2488	27.989	0	0	0
2023/05/12	R186	02/05/2024	8.01	Put	Bond Future	4,912.5000	4.9125	4,557.6900	4.5577	(7.223)	0	0	0
2023/05/12	R186	02/05/2024			Bond Future	10.0243	105.0089	9.8449	105.4181	(1.790)	0.0000	0.0000	0
2023/05/12	R186	02/05/2024	8.00	Call	Bond Future	191.3000	0.1913	245.7300	0.2457	28.453	0	0	0
2023/05/12	R186	02/05/2024	8.00	Put	Bond Future	4,933.5600	4.9336	4,578.7800	4.5788	(7.191)	0	0	0
2023/05/12	R186	02/05/2024	7.99	Call	Bond Future	188.2700	0.1883	242.7300	0.2427	28.927	0	0	0
2023/05/12	R186	02/05/2024	7.99	Put	Bond Future	4,954.6500	4.9546	4,599.9000	4.5999	(7.160)	0	0	0
2023/05/12	R186	01/08/2024	8.69	Call	Bond Future	491.4700	0.4915	526.8000	0.5268	7.189	0	0	0
2023/05/12	R186	01/08/2024	8.70	Put	Bond Future	3,711.3500	3.7113	3,287.3900	3.2874	(11.423)	0	0	0
2023/05/12	R186	01/08/2024	8.68	Call	Bond Future	485.3500	0.4853	521.8800	0.5219	7.527	0	0	0
2023/05/12	R186	01/08/2024			Bond Future	10.2201	101.8723	9.9993	102.3310	(2.160)	0.0000	0.0000	0
2023/05/12	R186	01/08/2024	8.69	Put	Bond Future	3,727.1100	3.7271	3,303.6500	3.3037	(11.362)	0	0	0
2023/05/12	R186	01/08/2024	8.70	Call	Bond Future	497.2900	0.4973	532.1200	0.5321	7.004	0	0	0
2023/05/12	R186	01/08/2024	8.68	Put	Bond Future	3,742.5700	3.7426	3,320.3100	3.3203	(11.283)	0	0	0
2023/05/12	R197	03/08/2023			Bond Future	334.6260	334.6260	334.7275	334.7275	0.030	0.0000	0.0000	12
2023/05/12	R197	02/11/2023			Bond Future	341.9864	341.9864	342.1417	342.1417	0.045	0.0000	0.0000	0
2023/05/12	R202	03/08/2023			Bond Future	249.5722	249.5722	249.8778	249.8778	0.122	0.0000	0.0000	5,413
2023/05/12	R202	02/11/2023			Bond Future	255.0617	255.0617	255.4125	255.4125	0.138	0.0000	0.0000	0
2023/05/12	R202	01/02/2024			Bond Future	255.6956	255.6956	256.1656	256.1656	0.184	0.0000	0.0000	0
2023/05/12	R202	02/05/2024			Bond Future	261.5004	261.5004	262.0276	262.0276	0.202	0.0000	0.0000	0
2023/05/12	R202	01/08/2024			Bond Future	261.8237	261.8237	262.4547	262.4547	0.241	0.0000	0.0000	0
2023/05/12	R209	03/08/2023	10.00	Call	Bond Future	6.0100	0.0060	4.4200	0.0044	(26.456)	0	0	1,800
2023/05/12	R209	03/08/2023	10.00	Put	Bond Future	11,292.8700	11.2929	10,821.0000	10.8210	(4.178)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/12	R209	03/08/2023	10.70	Call	Bond Future	73.0300	0.0730	60.1900	0.0602	(17.582)	0	0	1,800
2023/05/12	R209	03/08/2023	11.95	Put	Bond Future	2,506.6700	2.5067	1,977.9500	1.9779	(21.093)	0	0	0
2023/05/12	R209	03/08/2023	12.00	Call	Bond Future	1,450.2200	1.4502	1,398.9700	1.3990	(3.534)	0	0	0
2023/05/12	R209	03/08/2023	12.00	Put	Bond Future	2,376.5500	2.3766	1,855.0200	1.8550	(21.945)	0	0	1,750
2023/05/12	R209	03/08/2023	11.25	Put	Bond Future	4,907.9400	4.9079	4,371.7000	4.3717	(10.926)	0	0	0
2023/05/12	R209	03/08/2023	11.93	Call	Bond Future	1,306.7600	1.3068	1,245.6000	1.2456	(4.680)	0	0	0
2023/05/12	R209	03/08/2023	11.94	Call	Bond Future	1,326.7300	1.3267	1,266.9200	1.2669	(4.508)	0	0	0
2023/05/12	R209	03/08/2023			Bond Future	12.2010	64.3358	12.0984	64.8061	(0.841)	0.0000	0.0000	11,704
2023/05/12	R209	03/08/2023	10.70	Put	Bond Future	7,483.1400	7.4831	7,000.0200	7.0000	(6.456)	0	0	0
2023/05/12	R209	03/08/2023	10.75	Call	Bond Future	86.0500	0.0861	70.5000	0.0705	(18.071)	0	0	7,000
2023/05/12	R209	03/08/2023	10.75	Put	Bond Future	7,230.0900	7.2301	6,744.2600	6.7443	(6.720)	0	0	0
2023/05/12	R209	03/08/2023	11.95	Call	Bond Future	1,346.8800	1.3469	1,288.4400	1.2884	(4.339)	0	0	0
2023/05/12	R209	03/08/2023	11.25	Call	Bond Future	348.9800	0.3490	283.0200	0.2830	(18.901)	0	0	7,000
2023/05/12	R209	03/08/2023	11.93	Put	Bond Future	2,560.2700	2.5603	2,028.8300	2.0288	(20.757)	0	0	0
2023/05/12	R209	03/08/2023	11.94	Put	Bond Future	2,533.3500	2.5334	2,003.2600	2.0033	(20.924)	0	0	0
2023/05/12	R209	02/11/2023	11.34	Call	Bond Future	882.0400	0.8820	803.1700	0.8032	(8.942)	0	0	0
2023/05/12	R209	02/11/2023	11.34	Put	Bond Future	5,485.4500	5.4854	4,916.3400	4.9163	(10.375)	0	0	0
2023/05/12	R209	02/11/2023	11.33	Call	Bond Future	869.2000	0.8692	790.5800	0.7906	(9.045)	0	0	0
2023/05/12	R209	02/11/2023	11.33	Put	Bond Future	5,522.2800	5.5223	4,953.4200	4.9534	(10.301)	0	0	0
2023/05/12	R209	02/11/2023			Bond Future	12.3144	62.5823	12.2059	63.0726	(0.881)	0.0000	0.0000	2
2023/05/12	R209	02/11/2023	11.35	Call	Bond Future	894.9900	0.8950	815.8900	0.8159	(8.838)	0	0	0
2023/05/12	R209	02/11/2023	11.35	Put	Bond Future	5,448.7800	5.4488	4,879.4400	4.8794	(10.449)	0	0	0
2023/05/12	R209	01/02/2024	12.13	Put	Bond Future	3,898.0200	3.8980	3,294.9600	3.2950	(15.471)	0	0	0
2023/05/12	R209	01/02/2024	12.14	Call	Bond Future	2,571.4800	2.5715	2,499.3600	2.4994	(2.805)	0	0	0
2023/05/12	R209	01/02/2024	12.14	Put	Bond Future	3,873.9400	3.8739	3,271.5800	3.2716	(15.549)	0	0	0
2023/05/12	R209	01/02/2024			Bond Future	12.4300	63.9549	12.3109	64.4852	(0.958)	0.0000	0.0000	0
2023/05/12	R209	01/02/2024	12.13	Call	Bond Future	2,549.9800	2.5500	2,477.1600	2.4772	(2.856)	0	0	0
2023/05/12	R209	01/02/2024	12.12	Call	Bond Future	2,528.5600	2.5286	2,454.8400	2.4548	(2.915)	0	0	0
2023/05/12	R209	01/02/2024	12.12	Put	Bond Future	3,922.2400	3.9222	3,318.2800	3.3183	(15.398)	0	0	0
2023/05/12	R209	02/05/2024	11.18	Call	Bond Future	1,195.1800	1.1952	1,220.7800	1.2208	2.142	0	0	0
2023/05/12	R209	02/05/2024	11.18	Put	Bond Future	7,562.1300	7.5621	7,034.1600	7.0342	(6.982)	0	0	0
2023/05/12	R209	02/05/2024	11.17	Call	Bond Future	1,183.3600	1.1834	1,209.7800	1.2098	2.233	0	0	0
2023/05/12	R209	02/05/2024	11.17	Put	Bond Future	7,600.2700	7.6003	7,073.1200	7.0731	(6.936)	0	0	0
2023/05/12	R209	02/05/2024			Bond Future	12.5438	62.2393	12.4176	62.7929	(1.006)	0.0000	0.0000	0
2023/05/12	R209	02/05/2024	11.19	Call	Bond Future	1,207.0800	1.2071	1,231.8600	1.2319	2.053	0	0	0
2023/05/12	R209	02/05/2024	11.19	Put	Bond Future	7,524.1300	7.5241	6,995.3400	6.9953	(7.028)	0	0	0
2023/05/12	R209	01/08/2024	11.79	Put	Bond Future	6,104.9100	6.1049	5,484.3700	5.4844	(10.165)	0	0	0
2023/05/12	R209	01/08/2024	11.80	Call	Bond Future	2,097.8700	2.0979	2,067.1600	2.0672	(1.464)	0	0	0
2023/05/12	R209	01/08/2024	11.80	Put	Bond Future	6,075.2900	6.0753	5,454.4200	5.4544	(10.220)	0	0	0
2023/05/12	R209	01/08/2024			Bond Future	12.6890	63.5242	12.5522	64.1144	(1.079)	0.0000	0.0000	0
2023/05/12	R209	01/08/2024	11.79	Call	Bond Future	2,080.7600	2.0808	2,050.3800	2.0504	(1.460)	0	0	0
2023/05/12	R209	01/08/2024	11.78	Call	Bond Future	2,063.7200	2.0637	2,033.6800	2.0337	(1.456)	0	0	0
2023/05/12	R209	01/08/2024	11.78	Put	Bond Future	6,134.6400	6.1346	5,514.4400	5.5144	(10.110)	0	0	0
2023/05/12	R210	03/08/2023			Bond Future	228.0693	228.0693	227.9402	227.9402	(0.057)	0.0000	0.0000	421
2023/05/12	R210	02/11/2023			Bond Future	229.8819	229.8819	229.7830	229.7830	(0.043)	0.0000	0.0000	0
2023/05/12	R210	01/02/2024			Bond Future	234.9767	234.9767	234.9811	234.9811	0.002	0.0000	0.0000	0
2023/05/12	R210	02/05/2024			Bond Future	237.0187	237.0187	237.0609	237.0609	0.018	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/12	R210	01/08/2024			Bond Future	241.9808	241.9808	242.1176	242.1176	0.057	0.0000	0.0000	0
2023/05/12	R213	03/08/2023	11.62	Put	Bond Future	1,374.4200	1.3744	1,019.8200	1.0198	(25.800)	0	0	0
2023/05/12	R213	03/08/2023	11.63	Call	Bond Future	2,087.0000	2.0870	2,090.1800	2.0902	0.152	0	0	0
2023/05/12	R213	03/08/2023			Bond Future	11.4568	80.9027	11.3730	81.2584	(0.731)	0.0000	0.0000	23,367
2023/05/12	R213	03/08/2023	11.61	Call	Bond Future	2,036.9600	2.0370	2,035.8000	2.0358	(0.057)	0	0	0
2023/05/12	R213	03/08/2023	11.61	Put	Bond Future	1,391.3700	1.3914	1,034.5300	1.0345	(25.647)	0	0	0
2023/05/12	R213	03/08/2023	11.62	Call	Bond Future	2,061.9100	2.0619	2,062.9900	2.0630	0.052	0	0	0
2023/05/12	R213	03/08/2023	11.63	Put	Bond Future	1,357.6500	1.3576	1,005.1500	1.0052	(25.964)	0	0	0
2023/05/12	R213	02/11/2023	11.13	Call	Bond Future	1,492.6700	1.4927	1,463.1400	1.4631	(1.978)	0	0	0
2023/05/12	R213	02/11/2023	11.13	Put	Bond Future	3,379.0700	3.3791	2,974.1400	2.9741	(11.983)	0	0	0
2023/05/12	R213	02/11/2023			Bond Future	11.5798	79.1065	11.4892	79.4819	(0.782)	0.0000	0.0000	6,998
2023/05/12	R213	02/11/2023	11.11	Call	Bond Future	1,458.1400	1.4581	1,428.6000	1.4286	(2.026)	0	0	0
2023/05/12	R213	02/11/2023	11.11	Put	Bond Future	3,429.7500	3.4298	3,024.8100	3.0248	(11.807)	0	0	0
2023/05/12	R213	02/11/2023	11.12	Call	Bond Future	1,475.3500	1.4753	1,445.9200	1.4459	(1.995)	0	0	0
2023/05/12	R213	02/11/2023	11.12	Put	Bond Future	3,404.3400	3.4043	2,999.5100	2.9995	(11.892)	0	0	0
2023/05/12	R213	01/02/2024	11.70	Call	Bond Future	2,863.9500	2.8639	2,806.2700	2.8063	(2.014)	0	0	0
2023/05/12	R213	01/02/2024	11.70	Put	Bond Future	2,913.9500	2.9139	2,435.9700	2.4360	(16.403)	0	0	0
2023/05/12	R213	01/02/2024	11.71	Call	Bond Future	2,886.0300	2.8860	2,828.8900	2.8289	(1.980)	0	0	0
2023/05/12	R213	01/02/2024	11.71	Put	Bond Future	2,895.8000	2.8958	2,418.3600	2.4184	(16.487)	0	0	0
2023/05/12	R213	01/02/2024			Bond Future	11.7124	80.8416	11.6083	81.2619	(0.889)	0.0000	0.0000	0
2023/05/12	R213	01/02/2024	11.72	Call	Bond Future	2,907.9100	2.9079	2,851.8600	2.8519	(1.928)	0	0	0
2023/05/12	R213	01/02/2024	11.72	Put	Bond Future	2,877.4800	2.8775	2,401.1300	2.4011	(16.554)	0	0	0
2023/05/12	R213	02/05/2024	10.30	Call	Bond Future	738.9900	0.7390	805.9000	0.8059	9.054	0	0	0
2023/05/12	R213	02/05/2024	10.30	Put	Bond Future	7,047.0400	7.0470	6,670.0400	6.6700	(5.350)	0	0	0
2023/05/12	R213	02/05/2024			Bond Future	11.8331	79.0995	11.7202	79.5434	(0.954)	0.0000	0.0000	0
2023/05/12	R213	02/05/2024	10.28	Call	Bond Future	720.7700	0.7208	790.1700	0.7902	9.629	0	0	0
2023/05/12	R213	02/05/2024	10.28	Put	Bond Future	7,115.2600	7.1153	6,740.7500	6.7408	(5.263)	0	0	0
2023/05/12	R213	02/05/2024	10.29	Call	Bond Future	729.8400	0.7298	797.8900	0.7979	9.324	0	0	0
2023/05/12	R213	02/05/2024	10.29	Put	Bond Future	7,081.1000	7.0811	6,705.2400	6.7052	(5.308)	0	0	0
2023/05/12	R213	01/08/2024	10.86	Call	Bond Future	1,446.3200	1.4463	1,458.4200	1.4584	0.837	0	0	0
2023/05/12	R213	01/08/2024	10.86	Put	Bond Future	5,931.4100	5.9314	5,458.7000	5.4587	(7.970)	0	0	0
2023/05/12	R213	01/08/2024	10.87	Call	Bond Future	1,459.3200	1.4593	1,469.7400	1.4697	0.714	0	0	0
2023/05/12	R213	01/08/2024	10.87	Put	Bond Future	5,903.6400	5.9036	5,429.2500	5.4292	(8.036)	0	0	0
2023/05/12	R213	01/08/2024			Bond Future	11.9988	80.7345	11.8718	81.2194	(1.059)	0.0000	0.0000	0
2023/05/12	R213	01/08/2024	10.88	Call	Bond Future	1,472.7100	1.4727	1,480.8000	1.4808	0.549	0	0	0
2023/05/12	R213	01/08/2024	10.88	Put	Bond Future	5,876.2900	5.8763	5,399.5700	5.3996	(8.113)	0	0	0
2023/05/12	R214	03/08/2023	12.14	Call	Bond Future	1,113.4800	1.1135	1,133.4900	1.1335	1.797	0	0	0
2023/05/12	R214	03/08/2023	12.14	Put	Bond Future	2,953.0900	2.9531	2,307.5100	2.3075	(21.861)	0	0	0
2023/05/12	R214	03/08/2023	12.15	Call	Bond Future	1,131.6900	1.1317	1,153.6400	1.1536	1.940	0	0	0
2023/05/12	R214	03/08/2023	12.15	Put	Bond Future	2,923.0700	2.9231	2,279.4300	2.2794	(22.019)	0	0	0
2023/05/12	R214	03/08/2023			Bond Future	12.5308	60.3986	12.3871	61.0642	(1.146)	0.0000	0.0000	18,937
2023/05/12	R214	03/08/2023	12.16	Call	Bond Future	1,150.1700	1.1502	1,173.9800	1.1740	2.070	0	0	0
2023/05/12	R214	03/08/2023	12.16	Put	Bond Future	2,893.3900	2.8934	2,251.6100	2.2516	(22.181)	0	0	0
2023/05/12	R214	02/11/2023	11.45	Put	Bond Future	6,507.0700	6.5071	5,798.9300	5.7989	(10.883)	0	0	0
2023/05/12	R214	02/11/2023	11.46	Call	Bond Future	669.2000	0.6692	649.2300	0.6492	(2.984)	0	0	0
2023/05/12	R214	02/11/2023	11.46	Put	Bond Future	6,464.8500	6.4649	5,755.8500	5.7559	(10.967)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/12	R214	02/11/2023			Bond Future	12.6469	58.4103	12.4961	59.0993	(1.192)	0.0000	0.0000	0
2023/05/12	R214	02/11/2023	11.45	Call	Bond Future	658.7700	0.6588	639.6600	0.6397	(2.901)	0	0	0
2023/05/12	R214	02/11/2023	11.47	Call	Bond Future	679.6300	0.6796	658.9200	0.6589	(3.047)	0	0	0
2023/05/12	R214	02/11/2023	11.47	Put	Bond Future	6,422.6900	6.4227	5,712.9500	5.7129	(11.051)	0	0	0
2023/05/12	R214	01/02/2024	12.16	Call	Bond Future	2,082.3200	2.0823	2,021.0200	2.0210	(2.944)	0	0	0
2023/05/12	R214	01/02/2024	12.16	Put	Bond Future	4,901.4600	4.9015	4,108.7300	4.1087	(16.173)	0	0	0
2023/05/12	R214	01/02/2024			Bond Future	12.7688	59.6914	12.6063	60.4228	(1.272)	0.0000	0.0000	0
2023/05/12	R214	01/02/2024	12.14	Call	Bond Future	2,044.1600	2.0442	1,982.4000	1.9824	(3.021)	0	0	0
2023/05/12	R214	01/02/2024	12.14	Put	Bond Future	4,959.6100	4.9596	4,166.4200	4.1664	(15.993)	0	0	0
2023/05/12	R214	01/02/2024	12.15	Call	Bond Future	2,063.1900	2.0632	2,001.6600	2.0017	(2.982)	0	0	0
2023/05/12	R214	01/02/2024	12.15	Put	Bond Future	4,930.4600	4.9305	4,137.5000	4.1375	(16.083)	0	0	0
2023/05/12	R214	02/05/2024	11.46	Call	Bond Future	1,182.3900	1.1824	1,199.2900	1.1993	1.429	0	0	0
2023/05/12	R214	02/05/2024	11.46	Put	Bond Future	8,010.7200	8.0107	7,269.3500	7.2693	(9.255)	0	0	0
2023/05/12	R214	02/05/2024	11.47	Call	Bond Future	1,194.4100	1.1944	1,210.5800	1.2106	1.354	0	0	0
2023/05/12	R214	02/05/2024	11.47	Put	Bond Future	7,970.3000	7.9703	7,228.2000	7.2282	(9.311)	0	0	0
2023/05/12	R214	02/05/2024			Bond Future	12.8800	57.7281	12.7094	58.4863	(1.324)	0.0000	0.0000	0
2023/05/12	R214	02/05/2024	11.48	Call	Bond Future	1,206.5100	1.2065	1,221.7400	1.2217	1.262	0	0	0
2023/05/12	R214	02/05/2024	11.48	Put	Bond Future	7,930.0200	7.9300	7,186.9800	7.1870	(9.370)	0	0	0
2023/05/12	R214	01/08/2024	12.18	Call	Bond Future	2,357.4300	2.3574	2,298.2100	2.2982	(2.512)	0	0	0
2023/05/12	R214	01/08/2024	12.18	Put	Bond Future	6,179.2700	6.1793	5,322.6700	5.3227	(13.862)	0	0	0
2023/05/12	R214	01/08/2024			Bond Future	13.0193	58.9200	12.8370	59.7174	(1.401)	0.0000	0.0000	0
2023/05/12	R214	01/08/2024	12.16	Call	Bond Future	2,321.5800	2.3216	2,262.3100	2.2623	(2.553)	0	0	0
2023/05/12	R214	01/08/2024	12.16	Put	Bond Future	6,239.3600	6.2394	5,382.7100	5.3827	(13.730)	0	0	0
2023/05/12	R214	01/08/2024	12.17	Call	Bond Future	2,339.5900	2.3396	2,280.3500	2.2803	(2.532)	0	0	0
2023/05/12	R214	01/08/2024	12.17	Put	Bond Future	6,209.3700	6.2094	5,352.7500	5.3527	(13.796)	0	0	0
2023/05/12	R248	03/08/2023	11.80	Call	Bond Future	633.8100	0.6338	545.0000	0.5450	(14.012)	0	0	1,100
2023/05/12	R248	03/08/2023	11.80	Put	Bond Future	5,598.0700	5.5981	4,700.2300	4.7002	(16.038)	0	0	0
2023/05/12	R248	03/08/2023	12.11	Call	Bond Future	1,149.4200	1.1494	1,069.2700	1.0693	(6.973)	0	0	0
2023/05/12	R248	03/08/2023	12.11	Put	Bond Future	4,213.6000	4.2136	3,324.4200	3.3244	(21.103)	0	0	0
2023/05/12	R248	03/08/2023			Bond Future	12.6409	74.5493	12.4968	75.3583	(1.140)	0.0000	0.0000	240,212
2023/05/12	R248	03/08/2023	12.09	Call	Bond Future	1,110.2400	1.1102	1,028.5100	1.0285	(7.361)	0	0	0
2023/05/12	R248	03/08/2023	12.09	Put	Bond Future	4,294.4500	4.2944	3,403.6900	3.4037	(20.742)	0	0	0
2023/05/12	R248	03/08/2023	12.10	Call	Bond Future	1,129.7300	1.1297	1,048.8300	1.0488	(7.161)	0	0	0
2023/05/12	R248	03/08/2023	12.10	Put	Bond Future	4,253.8800	4.2539	3,363.9500	3.3639	(20.920)	0	0	0
2023/05/12	R248	03/08/2023	12.30	Call	Bond Future	1,561.2700	1.5613	1,506.8800	1.5069	(3.484)	0	0	1,100
2023/05/12	R248	03/08/2023	12.30	Put	Bond Future	3,502.1000	3.5021	2,638.6800	2.6387	(24.654)	0	0	0
2023/05/12	R248	03/08/2023	13.20	Call	Bond Future	4,337.1400	4.3371	4,594.8800	4.5949	5.943	0	0	0
2023/05/12	R248	03/08/2023	13.20	Put	Bond Future	1,347.9700	1.3480	796.6800	0.7967	(40.898)	0	0	1,100
2023/05/12	R248	02/11/2023	11.47	Call	Bond Future	757.6500	0.7577	701.6600	0.7017	(7.390)	0	0	0
2023/05/12	R248	02/11/2023	11.48	Call	Bond Future	769.6300	0.7696	712.4600	0.7125	(7.428)	0	0	0
2023/05/12	R248	02/11/2023	11.49	Put	Bond Future	8,401.1800	8.4012	7,505.2600	7.5053	(10.664)	0	0	0
2023/05/12	R248	02/11/2023			Bond Future	12.7624	71.7257	12.6108	72.5633	(1.188)	0.0000	0.0000	11,069
2023/05/12	R248	02/11/2023	11.47	Put	Bond Future	8,508.3900	8.5084	7,614.8300	7.6148	(10.502)	0	0	0
2023/05/12	R248	02/11/2023	11.48	Put	Bond Future	8,454.6800	8.4547	7,559.9400	7.5599	(10.583)	0	0	0
2023/05/12	R248	02/11/2023	11.49	Call	Bond Future	781.7300	0.7817	723.3800	0.7234	(7.464)	0	0	0
2023/05/12	R248	01/02/2024	12.14	Call	Bond Future	2,276.9900	2.2770	2,165.0600	2.1651	(4.916)	0	0	0
2023/05/12	R248	01/02/2024	12.14	Put	Bond Future	6,521.6800	6.5217	5,520.2400	5.5202	(15.356)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/12	R248	01/02/2024	12.15	Call	Bond Future	2,298.8000	2.2988	2,187.1400	2.1871	(4.857)	0	0	0
2023/05/12	R248	01/02/2024	12.15	Put	Bond Future	6,483.9200	6.4839	5,482.7500	5.4827	(15.441)	0	0	0
2023/05/12	R248	01/02/2024			Bond Future	12.8904	73.2989	12.7264	74.1884	(1.271)	0.0000	0.0000	0
2023/05/12	R248	01/02/2024	12.16	Call	Bond Future	2,320.7200	2.3207	2,209.3400	2.2093	(4.799)	0	0	0
2023/05/12	R248	01/02/2024	12.16	Put	Bond Future	6,446.3500	6.4463	5,445.4600	5.4455	(15.526)	0	0	0
2023/05/12	R248	02/05/2024	11.46	Call	Bond Future	1,363.2700	1.3633	1,340.5400	1.3405	(1.667)	0	0	0
2023/05/12	R248	02/05/2024	11.47	Call	Bond Future	1,377.3100	1.3773	1,353.2800	1.3533	(1.745)	0	0	0
2023/05/12	R248	02/05/2024	11.48	Put	Bond Future	10,383.2900	10.3833	9,436.0100	9.4360	(9.123)	0	0	0
2023/05/12	R248	02/05/2024			Bond Future	13.0073	70.4973	12.8348	71.4195	(1.327)	0.0000	0.0000	13,000
2023/05/12	R248	02/05/2024	11.46	Put	Bond Future	10,486.3300	10.4863	9,541.4500	9.5414	(9.011)	0	0	0
2023/05/12	R248	02/05/2024	11.47	Put	Bond Future	10,434.7100	10.4347	9,488.5300	9.4885	(9.068)	0	0	0
2023/05/12	R248	02/05/2024	11.48	Call	Bond Future	1,391.4500	1.3915	1,366.3200	1.3663	(1.806)	0	0	0
2023/05/12	R248	01/08/2024	12.30	Call	Bond Future	2,924.3000	2.9243	2,805.2000	2.8052	(4.073)	0	0	0
2023/05/12	R248	01/08/2024	12.30	Put	Bond Future	7,610.9200	7.6109	6,521.9600	6.5220	(14.308)	0	0	0
2023/05/12	R248	01/08/2024	12.31	Call	Bond Future	2,946.4200	2.9464	2,827.2800	2.8273	(4.044)	0	0	0
2023/05/12	R248	01/08/2024	12.31	Put	Bond Future	7,574.8600	7.5749	6,485.8600	6.4859	(14.377)	0	0	0
2023/05/12	R248	01/08/2024			Bond Future	13.1536	71.9521	12.9685	72.9220	(1.407)	0.0000	0.0000	0
2023/05/12	R248	01/08/2024	12.32	Call	Bond Future	2,968.6200	2.9686	2,849.4500	2.8494	(4.014)	0	0	0
2023/05/12	R248	01/08/2024	12.32	Put	Bond Future	7,538.9600	7.5390	6,449.9300	6.4499	(14.445)	0	0	0

Total

1389239