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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/04/2023 TO 12/04/2023

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
2023/04/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	2025	04/05/2023		Bond Future	168.7003	168.7003	168.6507	168.6507	(0.029)	0.0000	0.0000	5,357
2023/04/12	2025	03/08/2023		Bond Future	170.4946	170.4946	170.4420	170.4420	(0.031)	0.0000	0.0000	5,108
2023/04/12	2025	02/11/2023		Bond Future	174.1512	174.1512	174.0971	174.0971	(0.031)	0.0000	0.0000	0
2023/04/12	2025	01/02/2024		Bond Future	176.1185	176.1185	176.0636	176.0636	(0.031)	0.0000	0.0000	0
2023/04/12	2025	02/05/2024		Bond Future	179.8700	179.8700	179.8151	179.8151	(0.031)	0.0000	0.0000	0
2023/04/12	2029	04/05/2023		Bond Future	122.0913	122.0913	122.1747	122.1747	0.068	0.0000	0.0000	2,115
2023/04/12	2029	03/08/2023		Bond Future	124.6507	124.6507	124.7343	124.7343	0.067	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
2023/04/12	2029	02/11/2023			Bond Future	125.9975	125.9975	126.0826	126.0826	0.068	0.0000	0.0000	0
2023/04/12	2029	01/02/2024			Bond Future	128.7142	128.7142	128.8016	128.8016	0.068	0.0000	0.0000	0
2023/04/12	2029	02/05/2024			Bond Future	130.0950	130.0950	130.1850	130.1850	0.069	0.0000	0.0000	0
2023/04/12	2030	04/05/2023	9.03	Call	Bond Future	1.1500	0.0012	1.1600	0.0012	0.870	0	0	388
2023/04/12	2030	04/05/2023	9.03	Put	Bond Future	4,228.6800	4.2287	4,122.7700	4.1228	(2.505)	0	0	0
2023/04/12	2030	04/05/2023	9.58	Put	Bond Future	1,851.8700	1.8519	1,755.9300	1.7559	(5.181)	0	0	0
2023/04/12	2030	04/05/2023	9.67	Call	Bond Future	337.5500	0.3376	352.6800	0.3527	4.482	0	0	479
2023/04/12	2030	04/05/2023	9.67	Put	Bond Future	1,552.0900	1.5521	1,461.3000	1.4613	(5.850)	0	0	0
2023/04/12	2030	04/05/2023	11.34	Call	Bond Future	6,113.1000	6.1131	6,215.7500	6.2158	1.679	0	0	0
2023/04/12	2030	04/05/2023	11.34	Put	Bond Future	13.7600	0.0138	10.4900	0.0105	(23.765)	0	0	150
2023/04/12	2030	04/05/2023	10.52	Call	Bond Future	2,787.5500	2.7875	2,867.2600	2.8673	2.860	0	0	0
2023/04/12	2030	04/05/2023	10.52	Put	Bond Future	183.8400	0.1838	157.6300	0.1576	(14.257)	0	0	0
2023/04/12	2030	04/05/2023	10.53	Call	Bond Future	2,826.0600	2.8261	2,906.3100	2.9063	2.840	0	0	0
2023/04/12	2030	04/05/2023	10.53	Put	Bond Future	178.6300	0.1786	152.9600	0.1530	(14.370)	0	0	0
2023/04/12	2030	04/05/2023	9.78	Call	Bond Future	523.7500	0.5238	546.5700	0.5466	4.357	0	0	388
2023/04/12	2030	04/05/2023	9.78	Put	Bond Future	1,232.5900	1.2326	1,149.4900	1.1495	(6.742)	0	0	0
2023/04/12	2030	04/05/2023	10.00	Call	Bond Future	1,035.3600	1.0354	1,076.3100	1.0763	3.955	0	0	1,080
2023/04/12	2030	04/05/2023	10.00	Put	Bond Future	743.2400	0.7432	678.2700	0.6783	(8.741)	0	0	0
2023/04/12	2030	04/05/2023	10.42	Call	Bond Future	2,409.7600	2.4098	2,483.5100	2.4835	3.060	0	0	479
2023/04/12	2030	04/05/2023	10.42	Put	Bond Future	244.7500	0.2448	212.5800	0.2126	(13.144)	0	0	0
2023/04/12	2030	04/05/2023			Bond Future	9.9355	92.8054	9.9122	92.9113	(0.235)	0.0000	0.0000	32,545
2023/04/12	2030	04/05/2023	9.58	Call	Bond Future	220.9500	0.2209	230.9300	0.2309	4.517	0	0	150
2023/04/12	2030	04/05/2023	12.04	Call	Bond Future	8,946.1600	8.9462	9,051.8000	9.0518	1.181	0	0	0
2023/04/12	2030	04/05/2023	12.04	Put	Bond Future	0.8300	0.0008	0.5500	0.0006	(33.735)	0	0	1,080
2023/04/12	2030	04/05/2023	12.50	Call	Bond Future	10,749.4700	10.7495	10,855.3700	10.8554	0.985	0	0	0
2023/04/12	2030	04/05/2023	12.50	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	479
2023/04/12	2030	04/05/2023	12.57	Call	Bond Future	11,019.5100	11.0195	11,125.4100	11.1254	0.961	0	0	0
2023/04/12	2030	04/05/2023	12.57	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	350
2023/04/12	2030	04/05/2023	10.65	Call	Bond Future	3,295.6600	3.2957	3,381.8200	3.3818	2.614	0	0	350
2023/04/12	2030	04/05/2023	10.65	Put	Bond Future	125.7400	0.1257	105.9800	0.1060	(15.715)	0	0	0
2023/04/12	2030	04/05/2023	11.62	Call	Bond Future	7,258.0100	7.2580	7,362.4700	7.3625	1.439	0	0	0
2023/04/12	2030	04/05/2023	11.62	Put	Bond Future	5.4000	0.0054	3.9400	0.0039	(27.037)	0	0	388
2023/04/12	2030	04/05/2023	10.54	Call	Bond Future	2,864.6300	2.8646	2,945.4200	2.9454	2.820	0	0	0
2023/04/12	2030	04/05/2023	10.54	Put	Bond Future	173.5100	0.1735	148.3800	0.1484	(14.483)	0	0	0
2023/04/12	2030	03/08/2023	12.89	Call	Bond Future	11,621.2200	11.6212	11,726.3400	11.7263	0.905	0	0	0
2023/04/12	2030	03/08/2023	12.89	Put	Bond Future	21.9700	0.0220	20.1000	0.0201	(8.512)	0	0	350
2023/04/12	2030	03/08/2023	11.35	Call	Bond Future	5,989.3400	5.9893	6,077.7000	6.0777	1.475	0	0	0
2023/04/12	2030	03/08/2023	11.36	Put	Bond Future	353.9800	0.3540	335.5400	0.3355	(5.209)	0	0	0
2023/04/12	2030	03/08/2023	10.40	Call	Bond Future	2,862.6400	2.8626	2,924.2300	2.9242	2.152	0	0	1,012
2023/04/12	2030	03/08/2023	10.65	Call	Bond Future	3,613.4800	3.6135	3,683.7100	3.6837	1.944	0	0	350
2023/04/12	2030	03/08/2023	10.65	Put	Bond Future	884.5100	0.8845	847.7500	0.8478	(4.156)	0	0	0
2023/04/12	2030	03/08/2023	11.34	Call	Bond Future	5,953.5400	5.9535	6,041.7000	6.0417	1.481	0	0	0
2023/04/12	2030	03/08/2023	11.34	Put	Bond Future	363.5000	0.3635	344.6700	0.3447	(5.180)	0	0	0
2023/04/12	2030	03/08/2023			Bond Future	10.0177	90.7207	9.9934	90.8277	(0.243)	0.0000	0.0000	71,680
2023/04/12	2030	03/08/2023	11.35	Put	Bond Future	358.7100	0.3587	340.0800	0.3401	(5.194)	0	0	0
2023/04/12	2030	03/08/2023	11.36	Call	Bond Future	6,025.1800	6.0252	6,113.7300	6.1137	1.470	0	0	0
2023/04/12	2030	03/08/2023	12.59	Call	Bond Future	10,521.4900	10.5215	10,625.2200	10.6252	0.986	0	0	0

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2023/04/12	2030	03/08/2023	12.59	Put	Bond Future	42.1200	0.0421	38.8600	0.0389	(7.740)	0	0	1,012
2023/04/12	2030	03/08/2023	10.40	Put	Bond Future	1,200.1900	1.2002	1,154.7900	1.1548	(3.783)	0	0	0
2023/04/12	2030	02/11/2023	10.80	Call	Bond Future	4,300.5800	4.3006	4,371.0000	4.3710	1.637	0	0	0
2023/04/12	2030	02/11/2023	10.80	Put	Bond Future	1,317.0400	1.3170	1,278.3800	1.2784	(2.935)	0	0	0
2023/04/12	2030	02/11/2023	10.81	Call	Bond Future	4,329.9300	4.3299	4,400.6000	4.4006	1.632	0	0	0
2023/04/12	2030	02/11/2023	10.81	Put	Bond Future	1,305.4500	1.3054	1,267.0400	1.2670	(2.942)	0	0	0
2023/04/12	2030	02/11/2023	9.57	Call	Bond Future	1,410.4700	1.4105	1,445.2000	1.4452	2.462	0	0	800
2023/04/12	2030	02/11/2023	9.57	Put	Bond Future	3,651.4200	3.6514	3,577.0700	3.5771	(2.036)	0	0	0
2023/04/12	2030	02/11/2023	10.07	Call	Bond Future	2,380.3500	2.3803	2,430.2900	2.4303	2.098	0	0	800
2023/04/12	2030	02/11/2023	10.07	Put	Bond Future	2,451.7100	2.4517	2,392.5700	2.3926	(2.412)	0	0	0
2023/04/12	2030	02/11/2023			Bond Future	10.0867	92.6452	10.0612	92.7543	(0.253)	0.0000	0.0000	0
2023/04/12	2030	02/11/2023	11.57	Call	Bond Future	6,732.1700	6.7322	6,818.3600	6.8184	1.280	0	0	0
2023/04/12	2030	02/11/2023	11.57	Put	Bond Future	665.0800	0.6651	642.1900	0.6422	(3.442)	0	0	800
2023/04/12	2030	02/11/2023	10.82	Call	Bond Future	4,359.5900	4.3596	4,430.5000	4.4305	1.627	0	0	0
2023/04/12	2030	02/11/2023	10.82	Put	Bond Future	1,294.1900	1.2942	1,256.0200	1.2560	(2.949)	0	0	0
2023/04/12	2030	01/02/2024	11.37	Call	Bond Future	6,008.4700	6.0085	6,088.8000	6.0888	1.337	0	0	0
2023/04/12	2030	01/02/2024	11.37	Put	Bond Future	1,174.6900	1.1747	1,143.4300	1.1434	(2.661)	0	0	0
2023/04/12	2030	01/02/2024	12.10	Put	Bond Future	677.8900	0.6779	657.7100	0.6577	(2.977)	0	0	400
2023/04/12	2030	01/02/2024	9.57	Put	Bond Future	4,101.2600	4.1013	4,026.9900	4.0270	(1.811)	0	0	0
2023/04/12	2030	01/02/2024	9.93	Call	Bond Future	2,270.6700	2.2707	2,317.6800	2.3177	2.070	0	0	1,360
2023/04/12	2030	01/02/2024	9.93	Put	Bond Future	3,230.8600	3.2309	3,166.2800	3.1663	(1.999)	0	0	0
2023/04/12	2030	01/02/2024			Bond Future	10.1606	90.6160	10.1337	90.7276	(0.265)	0.0000	0.0000	0
2023/04/12	2030	01/02/2024	11.36	Call	Bond Future	5,978.3800	5.9784	6,058.5300	6.0585	1.341	0	0	0
2023/04/12	2030	01/02/2024	11.36	Put	Bond Future	1,183.2300	1.1832	1,151.7900	1.1518	(2.657)	0	0	0
2023/04/12	2030	01/02/2024	12.10	Call	Bond Future	8,273.1800	8.2732	8,364.5900	8.3646	1.105	0	0	0
2023/04/12	2030	01/02/2024	10.07	Call	Bond Future	2,562.3200	2.5623	2,613.1000	2.6131	1.982	0	0	400
2023/04/12	2030	01/02/2024	10.07	Put	Bond Future	2,938.1400	2.9381	2,877.3300	2.8773	(2.070)	0	0	0
2023/04/12	2030	01/02/2024	11.31	Call	Bond Future	5,828.2500	5.8283	5,907.5000	5.9075	1.360	0	0	0
2023/04/12	2030	01/02/2024	11.31	Put	Bond Future	1,226.5500	1.2266	1,194.2100	1.1942	(2.637)	0	0	1,360
2023/04/12	2030	01/02/2024	11.35	Call	Bond Future	5,948.3300	5.9483	6,028.3000	6.0283	1.344	0	0	0
2023/04/12	2030	01/02/2024	11.35	Put	Bond Future	1,191.8200	1.1918	1,160.2000	1.1602	(2.653)	0	0	0
2023/04/12	2030	01/02/2024	9.57	Call	Bond Future	1,616.7400	1.6167	1,654.0600	1.6541	2.308	0	0	400
2023/04/12	2030	02/05/2024	9.81	Call	Bond Future	2,088.3400	2.0883	2,132.9200	2.1329	2.135	0	0	0
2023/04/12	2030	02/05/2024	9.81	Put	Bond Future	3,876.4900	3.8765	3,806.5000	3.8065	(1.805)	0	0	0
2023/04/12	2030	02/05/2024	9.82	Call	Bond Future	2,106.5000	2.1065	2,151.3400	2.1513	2.129	0	0	0
2023/04/12	2030	02/05/2024	9.82	Put	Bond Future	3,853.6900	3.8537	3,783.9600	3.7840	(1.809)	0	0	0
2023/04/12	2030	02/05/2024			Bond Future	10.2518	92.5240	10.2231	92.6385	(0.279)	0.0000	0.0000	0
2023/04/12	2030	02/05/2024	9.83	Call	Bond Future	2,124.7500	2.1247	2,169.8300	2.1698	2.122	0	0	0
2023/04/12	2030	02/05/2024	9.83	Put	Bond Future	3,831.0000	3.8310	3,761.5100	3.7615	(1.814)	0	0	0
2023/04/12	2032	04/05/2023	9.80	Call	Bond Future	2.1300	0.0021	2.3100	0.0023	8.451	0	0	500
2023/04/12	2032	04/05/2023	9.85	Put	Bond Future	4,211.5500	4.2115	4,064.6700	4.0647	(3.488)	0	0	0
2023/04/12	2032	04/05/2023	11.37	Call	Bond Future	3,767.0800	3.7671	3,891.1300	3.8911	3.293	0	0	400
2023/04/12	2032	04/05/2023	13.43	Call	Bond Future	12,893.1800	12.8932	13,040.4400	13.0404	1.142	0	0	0
2023/04/12	2032	04/05/2023	13.43	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	400
2023/04/12	2032	04/05/2023	10.89	Call	Bond Future	1,771.5500	1.7716	1,856.0000	1.8560	4.767	0	0	0
2023/04/12	2032	04/05/2023	10.89	Put	Bond Future	511.6000	0.5116	448.7800	0.4488	(12.279)	0	0	0
2023/04/12	2032	04/05/2023	11.06	Call	Bond Future	2,433.3300	2.4333	2,534.9200	2.5349	4.175	0	0	0

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2023/04/12	2032	04/05/2023	11.06	Put	Bond Future	321.3300	0.3213	275.6500	0.2757	(14.216)	0	0	730
2023/04/12	2032	04/05/2023	10.69	Call	Bond Future	1,097.2400	1.0972	1,158.2200	1.1582	5.558	0	0	0
2023/04/12	2032	04/05/2023			Bond Future	10.6427	87.3193	10.6141	87.4666	(0.269)	0.0000	0.0000	102,676
2023/04/12	2032	04/05/2023	9.80	Put	Bond Future	4,483.3100	4.4833	4,336.2200	4.3362	(3.281)	0	0	0
2023/04/12	2032	04/05/2023	9.85	Call	Bond Future	4.6300	0.0046	5.0200	0.0050	8.423	0	0	6,500
2023/04/12	2032	04/05/2023	10.03	Call	Bond Future	38.0500	0.0381	41.1600	0.0412	8.173	0	0	730
2023/04/12	2032	04/05/2023	10.03	Put	Bond Future	3,266.5300	3.2665	3,122.3700	3.1224	(4.413)	0	0	0
2023/04/12	2032	04/05/2023	11.37	Put	Bond Future	130.1300	0.1301	106.9100	0.1069	(17.844)	0	0	0
2023/04/12	2032	04/05/2023	11.00	Call	Bond Future	2,192.9300	2.1929	2,288.8000	2.2888	4.372	0	0	0
2023/04/12	2032	04/05/2023	11.00	Put	Bond Future	380.3700	0.3804	328.9700	0.3290	(13.513)	0	0	13,000
2023/04/12	2032	04/05/2023	10.69	Put	Bond Future	854.2800	0.8543	767.9900	0.7680	(10.101)	0	0	500
2023/04/12	2032	04/05/2023	10.87	Call	Bond Future	1,698.3800	1.6984	1,780.6100	1.7806	4.842	0	0	0
2023/04/12	2032	04/05/2023	10.87	Put	Bond Future	539.4100	0.5394	474.3700	0.4744	(12.058)	0	0	0
2023/04/12	2032	04/05/2023	10.88	Call	Bond Future	1,734.8200	1.7348	1,818.1700	1.8182	4.805	0	0	0
2023/04/12	2032	04/05/2023	10.88	Put	Bond Future	525.3400	0.5253	461.4200	0.4614	(12.167)	0	0	0
2023/04/12	2032	04/05/2023	10.30	Call	Bond Future	246.7700	0.2468	264.6800	0.2647	7.258	0	0	500
2023/04/12	2032	04/05/2023	10.30	Put	Bond Future	2,033.3400	2.0333	1,903.9800	1.9040	(6.362)	0	0	0
2023/04/12	2032	04/05/2023	10.53	Call	Bond Future	666.1300	0.6661	707.7400	0.7077	6.247	0	0	730
2023/04/12	2032	04/05/2023	10.53	Put	Bond Future	1,248.3000	1.2483	1,142.6400	1.1426	(8.464)	0	0	0
2023/04/12	2032	04/05/2023	10.62	Call	Bond Future	895.0400	0.8950	947.4700	0.9475	5.858	0	0	400
2023/04/12	2032	04/05/2023	10.62	Put	Bond Future	1,011.8000	1.0118	916.9600	0.9170	(9.373)	0	0	0
2023/04/12	2032	03/08/2023	11.77	Call	Bond Future	5,690.6000	5.6906	5,804.1200	5.8041	1.995	0	0	0
2023/04/12	2032	03/08/2023	11.77	Put	Bond Future	689.0300	0.6890	653.2200	0.6532	(5.197)	0	0	0
2023/04/12	2032	03/08/2023	11.90	Call	Bond Future	6,191.5500	6.1915	6,309.1800	6.3092	1.900	0	0	5,000
2023/04/12	2032	03/08/2023	11.90	Put	Bond Future	588.4400	0.5884	556.7400	0.5567	(5.387)	0	0	0
2023/04/12	2032	03/08/2023	10.30	Call	Bond Future	1,235.0800	1.2351	1,279.5500	1.2795	3.601	0	0	1,500
2023/04/12	2032	03/08/2023	10.30	Put	Bond Future	3,465.8600	3.4659	3,361.0000	3.3610	(3.026)	0	0	0
2023/04/12	2032	03/08/2023	9.60	Call	Bond Future	346.3500	0.3463	362.1100	0.3621	4.550	0	0	1,500
2023/04/12	2032	03/08/2023	9.60	Put	Bond Future	6,318.0300	6.3180	6,184.4600	6.1845	(2.114)	0	0	0
2023/04/12	2032	03/08/2023			Bond Future	10.7361	89.1283	10.7064	89.2776	(0.276)	0.0000	0.0000	77,120
2023/04/12	2032	03/08/2023	11.75	Call	Bond Future	5,614.3000	5.6143	5,727.1500	5.7272	2.010	0	0	0
2023/04/12	2032	03/08/2023	11.75	Put	Bond Future	705.8000	0.7058	669.3200	0.6693	(5.169)	0	0	0
2023/04/12	2032	03/08/2023	11.76	Call	Bond Future	5,652.4200	5.6524	5,765.6100	5.7656	2.003	0	0	0
2023/04/12	2032	03/08/2023	11.76	Put	Bond Future	697.3700	0.6974	661.2300	0.6612	(5.182)	0	0	0
2023/04/12	2032	02/11/2023	11.24	Call	Bond Future	4,181.9200	4.1819	4,269.5900	4.2696	2.096	0	0	0
2023/04/12	2032	02/11/2023	11.24	Put	Bond Future	2,181.9900	2.1820	2,117.3700	2.1174	(2.962)	0	0	0
2023/04/12	2032	02/11/2023	11.90	Call	Bond Future	6,358.6300	6.3586	6,467.1600	6.4672	1.707	0	0	0
2023/04/12	2032	02/11/2023	11.90	Put	Bond Future	1,287.1200	1.2871	1,243.3600	1.2434	(3.400)	0	0	0
2023/04/12	2032	02/11/2023			Bond Future	10.8270	86.8573	10.7961	87.0095	(0.286)	0.0000	0.0000	0
2023/04/12	2032	02/11/2023	11.23	Call	Bond Future	4,151.3500	4.1513	4,238.6500	4.2387	2.103	0	0	0
2023/04/12	2032	02/11/2023	11.23	Put	Bond Future	2,199.1300	2.1991	2,134.1400	2.1341	(2.955)	0	0	0
2023/04/12	2032	02/11/2023	11.22	Call	Bond Future	4,120.8600	4.1209	4,207.8100	4.2078	2.110	0	0	0
2023/04/12	2032	02/11/2023	11.22	Put	Bond Future	2,216.3800	2.2164	2,151.0400	2.1510	(2.948)	0	0	0
2023/04/12	2032	01/02/2024	11.84	Call	Bond Future	6,101.9100	6.1019	6,206.2600	6.2063	1.710	0	0	0
2023/04/12	2032	01/02/2024	11.84	Put	Bond Future	1,831.3700	1.8314	1,780.0400	1.7800	(2.803)	0	0	0
2023/04/12	2032	01/02/2024	10.01	Call	Bond Future	1,484.1800	1.4842	1,527.4800	1.5275	2.917	0	0	1,200
2023/04/12	2032	01/02/2024	10.01	Put	Bond Future	6,011.8400	6.0118	5,899.4600	5.8995	(1.869)	0	0	0
2023/04/12	2032	01/02/2024	11.83	Call	Bond Future	6,069.2800	6.0693	6,173.3600	6.1734	1.715	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
2023/04/12	2032	01/02/2024	11.83	Put	Bond Future	1,843.7100	1.8437	1,792.1100	1.7921	(2.799)	0	0	0
2023/04/12	2032	01/02/2024			Bond Future	10.9213	88.7101	10.8889	88.8658	(0.296)	0.0000	0.0000	0
2023/04/12	2032	01/02/2024	11.85	Call	Bond Future	6,134.3200	6.1343	6,238.9300	6.2389	1.705	0	0	0
2023/04/12	2032	01/02/2024	11.85	Put	Bond Future	1,818.8400	1.8188	1,767.7700	1.7678	(2.808)	0	0	0
2023/04/12	2032	01/02/2024	12.62	Call	Bond Future	8,757.5500	8.7575	8,879.5500	8.8796	1.393	0	0	0
2023/04/12	2032	01/02/2024	12.62	Put	Bond Future	1,077.2900	1.0773	1,043.6100	1.0436	(3.126)	0	0	1,200
2023/04/12	2032	01/02/2024	10.76	Call	Bond Future	2,974.5500	2.9745	3,044.4900	3.0445	2.351	0	0	1,200
2023/04/12	2032	01/02/2024	10.76	Put	Bond Future	3,754.0300	3.7540	3,668.2900	3.6683	(2.284)	0	0	0
2023/04/12	2032	02/05/2024	10.56	Call	Bond Future	2,563.8200	2.5638	2,627.1400	2.6271	2.470	0	0	0
2023/04/12	2032	02/05/2024	10.56	Put	Bond Future	4,791.0900	4.7911	4,694.8800	4.6949	(2.008)	0	0	0
2023/04/12	2032	02/05/2024			Bond Future	11.0273	86.4183	10.9933	86.5778	(0.308)	0.0000	0.0000	0
2023/04/12	2032	02/05/2024	10.54	Call	Bond Future	2,521.7500	2.5218	2,584.3900	2.5844	2.484	0	0	0
2023/04/12	2032	02/05/2024	10.54	Put	Bond Future	4,846.0100	4.8460	4,749.1200	4.7491	(1.999)	0	0	0
2023/04/12	2032	02/05/2024	10.55	Call	Bond Future	2,542.5700	2.5426	2,605.5500	2.6056	2.477	0	0	0
2023/04/12	2032	02/05/2024	10.55	Put	Bond Future	4,818.3100	4.8183	4,721.7600	4.7218	(2.004)	0	0	0
2023/04/12	2033	04/05/2023			Bond Future	116.0935	116.0935	116.3523	116.3523	0.223	0.0000	0.0000	1,540
2023/04/12	2033	03/08/2023			Bond Future	118.5272	118.5272	118.7899	118.7899	0.222	0.0000	0.0000	6,434
2023/04/12	2033	02/11/2023			Bond Future	119.6516	119.6516	119.9197	119.9197	0.224	0.0000	0.0000	0
2023/04/12	2033	01/02/2024			Bond Future	122.2315	122.2315	122.5058	122.5058	0.224	0.0000	0.0000	0
2023/04/12	2033	02/05/2024			Bond Future	123.3793	123.3793	123.6601	123.6601	0.228	0.0000	0.0000	0
2023/04/12	2037	04/05/2023	10.95	Call	Bond Future	94.4800	0.0945	92.4000	0.0924	(2.202)	0	0	703
2023/04/12	2037	04/05/2023	10.95	Put	Bond Future	3,871.7100	3.8717	3,789.0200	3.7890	(2.136)	0	0	0
2023/04/12	2037	04/05/2023	11.03	Put	Bond Future	3,431.9400	3.4319	3,349.3600	3.3494	(2.406)	0	0	0
2023/04/12	2037	04/05/2023	11.30	Call	Bond Future	455.7400	0.4557	458.1700	0.4582	0.533	0	0	0
2023/04/12	2037	04/05/2023	11.30	Put	Bond Future	2,128.9600	2.1290	2,050.7800	2.0508	(3.672)	0	0	0
2023/04/12	2037	04/05/2023	11.94	Call	Bond Future	2,406.2200	2.4062	2,447.8600	2.4479	1.731	0	0	0
2023/04/12	2037	04/05/2023	13.73	Put	Bond Future	0.3000	0.0003	0.2000	0.0002	(33.333)	0	0	400
2023/04/12	2037	04/05/2023	11.31	Call	Bond Future	472.7800	0.4728	475.5300	0.4755	0.582	0	0	0
2023/04/12	2037	04/05/2023	11.31	Put	Bond Future	2,087.0400	2.0870	2,009.1800	2.0092	(3.731)	0	0	0
2023/04/12	2037	04/05/2023			Bond Future	11.5880	81.2985	11.5739	81.3792	(0.122)	0.0000	0.0000	38,483
2023/04/12	2037	04/05/2023	11.03	Call	Bond Future	142.6200	0.1426	140.6500	0.1406	(1.381)	0	0	400
2023/04/12	2037	04/05/2023	11.94	Put	Bond Future	429.7200	0.4297	390.7500	0.3908	(9.069)	0	0	703
2023/04/12	2037	04/05/2023	13.73	Call	Bond Future	10,972.1000	10.9721	11,052.6100	11.0526	0.734	0	0	0
2023/04/12	2037	04/05/2023	11.32	Call	Bond Future	490.2500	0.4902	493.3400	0.4933	0.630	0	0	0
2023/04/12	2037	04/05/2023	11.32	Put	Bond Future	2,045.6100	2.0456	1,968.0900	1.9681	(3.790)	0	0	0
2023/04/12	2037	04/05/2023	11.78	Call	Bond Future	1,767.9700	1.7680	1,798.0400	1.7980	1.701	0	0	400
2023/04/12	2037	04/05/2023	11.78	Put	Bond Future	680.7600	0.6808	630.2200	0.6302	(7.424)	0	0	0
2023/04/12	2037	03/08/2023	12.12	Call	Bond Future	4,129.5100	4.1295	4,170.2400	4.1702	0.986	0	0	0
2023/04/12	2037	03/08/2023	12.12	Put	Bond Future	1,831.4400	1.8314	1,790.9100	1.7909	(2.213)	0	0	0
2023/04/12	2037	03/08/2023	12.13	Call	Bond Future	4,164.9700	4.1650	4,205.9500	4.2060	0.984	0	0	0
2023/04/12	2037	03/08/2023	12.13	Put	Bond Future	1,813.1300	1.8131	1,772.8500	1.7728	(2.222)	0	0	0
2023/04/12	2037	03/08/2023			Bond Future	11.7020	78.7251	11.6876	78.8064	(0.123)	0.0000	0.0000	113,291
2023/04/12	2037	03/08/2023	12.14	Call	Bond Future	4,200.7000	4.2007	4,241.9200	4.2419	0.981	0	0	0
2023/04/12	2037	03/08/2023	12.14	Put	Bond Future	1,795.1500	1.7951	1,755.1100	1.7551	(2.230)	0	0	0
2023/04/12	2037	03/08/2023	11.00	Call	Bond Future	1,078.4800	1.0785	1,091.8900	1.0919	1.243	0	0	1,800
2023/04/12	2037	03/08/2023	11.00	Put	Bond Future	5,173.3300	5.1733	5,105.4800	5.1055	(1.312)	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
2023/04/12	2037	03/08/2023	10.30	Call	Bond Future	294.6400	0.2946	298.1700	0.2982	1.198	0	0	1,800
2023/04/12	2037	03/08/2023	10.30	Put	Bond Future	8,787.9000	8.7879	8,710.1700	8.7102	(0.885)	0	0	0
2023/04/12	2037	02/11/2023	11.57	Call	Bond Future	3,048.3800	3.0484	3,078.2100	3.0782	0.979	0	0	0
2023/04/12	2037	02/11/2023	11.55	Put	Bond Future	4,426.5400	4.4265	4,373.1700	4.3732	(1.206)	0	0	0
2023/04/12	2037	02/11/2023	11.56	Put	Bond Future	4,396.5600	4.3966	4,343.3800	4.3434	(1.210)	0	0	0
2023/04/12	2037	02/11/2023			Bond Future	11.8055	80.3952	11.7905	80.4780	(0.127)	0.0000	0.0000	0
2023/04/12	2037	02/11/2023	11.57	Put	Bond Future	4,366.9900	4.3670	4,314.0100	4.3140	(1.213)	0	0	0
2023/04/12	2037	02/11/2023	11.55	Call	Bond Future	2,994.4500	2.9944	3,023.8900	3.0239	0.983	0	0	0
2023/04/12	2037	02/11/2023	11.56	Call	Bond Future	3,021.2400	3.0212	3,050.8700	3.0509	0.981	0	0	0
2023/04/12	2037	01/02/2024	12.33	Call	Bond Future	5,455.1900	5.4552	5,499.9300	5.4999	0.820	0	0	0
2023/04/12	2037	01/02/2024	12.33	Put	Bond Future	3,244.8000	3.2448	3,204.7200	3.2047	(1.235)	0	0	0
2023/04/12	2037	01/02/2024			Bond Future	11.9148	77.8542	11.8992	77.9390	(0.131)	0.0000	0.0000	0
2023/04/12	2037	01/02/2024	12.31	Call	Bond Future	5,390.7700	5.3908	5,435.1900	5.4352	0.824	0	0	0
2023/04/12	2037	01/02/2024	12.31	Put	Bond Future	3,284.7300	3.2847	3,244.3300	3.2443	(1.230)	0	0	0
2023/04/12	2037	01/02/2024	12.32	Call	Bond Future	5,423.0800	5.4231	5,467.6700	5.4677	0.822	0	0	0
2023/04/12	2037	01/02/2024	12.32	Put	Bond Future	3,264.8400	3.2648	3,224.6100	3.2246	(1.232)	0	0	0
2023/04/12	2037	02/05/2024	11.45	Call	Bond Future	3,059.4200	3.0594	3,090.0500	3.0900	1.001	0	0	0
2023/04/12	2037	02/05/2024	11.43	Put	Bond Future	6,347.1500	6.3472	6,290.3600	6.2904	(0.895)	0	0	0
2023/04/12	2037	02/05/2024	11.44	Call	Bond Future	3,036.4500	3.0364	3,066.9200	3.0669	1.003	0	0	0
2023/04/12	2037	02/05/2024	11.44	Put	Bond Future	6,313.2800	6.3133	6,256.6600	6.2567	(0.897)	0	0	0
2023/04/12	2037	02/05/2024			Bond Future	12.0352	79.4927	12.0189	79.5798	(0.135)	0.0000	0.0000	0
2023/04/12	2037	02/05/2024	11.45	Put	Bond Future	6,279.5500	6.2796	6,223.0900	6.2231	(0.899)	0	0	0
2023/04/12	2037	02/05/2024	11.43	Call	Bond Future	3,013.5700	3.0136	3,043.8700	3.0439	1.005	0	0	0
2023/04/12	2038	04/05/2023			Bond Future	130.0279	130.0279	129.2855	129.2855	(0.571)	0.0000	0.0000	3,758
2023/04/12	2038	03/08/2023			Bond Future	130.7938	130.7938	130.0343	130.0343	(0.581)	0.0000	0.0000	1,273
2023/04/12	2038	02/11/2023			Bond Future	133.5989	133.5989	132.8228	132.8228	(0.581)	0.0000	0.0000	0
2023/04/12	2038	01/02/2024			Bond Future	134.4683	134.4683	133.6757	133.6757	(0.589)	0.0000	0.0000	0
2023/04/12	2038	02/05/2024			Bond Future	137.3320	137.3320	136.5234	136.5234	(0.589)	0.0000	0.0000	0
2023/04/12	2040	04/05/2023	10.73	Put	Bond Future	7,137.3400	7.1373	7,051.3000	7.0513	(1.205)	0	0	0
2023/04/12	2040	04/05/2023	12.78	Call	Bond Future	5,477.8400	5.4778	5,552.6100	5.5526	1.365	0	0	0
2023/04/12	2040	04/05/2023	12.78	Put	Bond Future	67.7500	0.0678	56.9400	0.0569	(15.956)	0	0	388
2023/04/12	2040	04/05/2023	13.45	Put	Bond Future	5.1900	0.0052	3.9000	0.0039	(24.855)	0	0	486
2023/04/12	2040	04/05/2023	11.43	Call	Bond Future	317.8000	0.3178	317.2800	0.3173	(0.164)	0	0	0
2023/04/12	2040	04/05/2023	11.43	Put	Bond Future	2,817.0300	2.8170	2,730.9300	2.7309	(3.056)	0	0	0
2023/04/12	2040	04/05/2023	12.05	Put	Bond Future	691.3900	0.6914	639.0500	0.6391	(7.570)	0	0	684
2023/04/12	2040	04/05/2023			Bond Future	11.8337	81.9575	11.8195	82.0431	(0.120)	0.0000	0.0000	38,187
2023/04/12	2040	04/05/2023	10.17	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	388
2023/04/12	2040	04/05/2023	10.17	Put	Bond Future	11,135.3200	11.1353	11,049.7400	11,049.7	(0.769)	0	0	0
2023/04/12	2040	04/05/2023	10.73	Call	Bond Future	4.8100	0.0048	4.3500	0.0044	(9.563)	0	0	486
2023/04/12	2040	04/05/2023	10.92	Call	Bond Future	20.0100	0.0200	18.8200	0.0188	(5.947)	0	0	388
2023/04/12	2040	04/05/2023	10.92	Put	Bond Future	5,855.7300	5.8557	5,768.9600	5.7690	(1.482)	0	0	0
2023/04/12	2040	04/05/2023	13.45	Call	Bond Future	8,899.3200	8.8993	8,983.6100	8.9836	0.947	0	0	0
2023/04/12	2040	04/05/2023	11.48	Call	Bond Future	388.2900	0.3883	388.8700	0.3889	0.149	0	0	486
2023/04/12	2040	04/05/2023	11.48	Put	Bond Future	2,571.3400	2.5713	2,486.3400	2.4863	(3.306)	0	0	0
2023/04/12	2040	04/05/2023	12.05	Call	Bond Future	1,982.0700	1.9821	2,015.3100	2.0153	1.677	0	0	0
2023/04/12	2040	04/05/2023	11.03	Call	Bond Future	41.1400	0.0411	39.3900	0.0394	(4.254)	0	0	684

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
2023/04/12	2040	04/05/2023	11.03	Put	Bond Future	5,139.6800	5.1397	5,052.3500	5.0524	(1.699)	0	0	0
2023/04/12	2040	04/05/2023	11.41	Call	Bond Future	292.3500	0.2923	291.4800	0.2915	(0.298)	0	0	0
2023/04/12	2040	04/05/2023	11.41	Put	Bond Future	2,918.5900	2.9186	2,832.1400	2.8321	(2.962)	0	0	0
2023/04/12	2040	04/05/2023	11.42	Call	Bond Future	304.8800	0.3049	304.1900	0.3042	(0.226)	0	0	0
2023/04/12	2040	04/05/2023	11.42	Put	Bond Future	2,867.5700	2.8676	2,781.3000	2.7813	(3.008)	0	0	0
2023/04/12	2040	03/08/2023	12.23	Call	Bond Future	3,903.6500	3.9037	3,943.0900	3.9431	1.010	0	0	0
2023/04/12	2040	03/08/2023	12.23	Put	Bond Future	2,270.8800	2.2709	2,223.9600	2.2240	(2.066)	0	0	0
2023/04/12	2040	03/08/2023			Bond Future	11.9505	79.1472	11.9360	79.2336	(0.122)	0.0000	0.0000	113,243
2023/04/12	2040	03/08/2023	12.22	Call	Bond Future	3,868.9900	3.8681	3,907.2700	3.9073	1.013	0	0	0
2023/04/12	2040	03/08/2023	12.22	Put	Bond Future	2,292.8200	2.2928	2,245.6400	2.2456	(2.058)	0	0	0
2023/04/12	2040	03/08/2023	12.21	Call	Bond Future	3,832.8300	3.8328	3,871.7400	3.8717	1.015	0	0	0
2023/04/12	2040	03/08/2023	12.21	Put	Bond Future	2,315.1200	2.3151	2,267.6700	2.2677	(2.050)	0	0	0
2023/04/12	2040	02/11/2023	11.59	Call	Bond Future	2,663.3100	2.6633	2,690.4200	2.6904	1.018	0	0	0
2023/04/12	2040	02/11/2023	11.60	Put	Bond Future	5,433.2300	5.4332	5,372.5000	5.3725	(1.118)	0	0	0
2023/04/12	2040	02/11/2023	11.58	Call	Bond Future	2,637.5500	2.6375	2,664.4500	2.6644	1.020	0	0	0
2023/04/12	2040	02/11/2023	11.58	Put	Bond Future	5,505.3600	5.5054	5,444.2200	5.4442	(1.111)	0	0	0
2023/04/12	2040	02/11/2023			Bond Future	12.0568	80.8263	12.0418	80.9143	(0.125)	0.0000	0.0000	29
2023/04/12	2040	02/11/2023	11.59	Put	Bond Future	5,469.3100	5.4693	5,408.3800	5.4084	(1.114)	0	0	0
2023/04/12	2040	02/11/2023	11.60	Call	Bond Future	2,688.9600	2.6890	2,716.2700	2.7163	1.016	0	0	0
2023/04/12	2040	01/02/2024	12.34	Call	Bond Future	5,046.5300	5.0465	5,089.7700	5.0898	0.857	0	0	0
2023/04/12	2040	01/02/2024	12.34	Put	Bond Future	4,072.3900	4.0724	4,025.5300	4.0255	(1.151)	0	0	0
2023/04/12	2040	01/02/2024	12.33	Call	Bond Future	5,014.5000	5.0145	5,057.5600	5.0576	0.859	0	0	0
2023/04/12	2040	01/02/2024	12.33	Put	Bond Future	4,096.7900	4.0968	4,049.7500	4.0498	(1.148)	0	0	0
2023/04/12	2040	01/02/2024			Bond Future	12.1690	78.0442	12.1533	78.1343	(0.129)	0.0000	0.0000	11
2023/04/12	2040	01/02/2024	12.35	Call	Bond Future	5,078.6400	5.0786	5,122.0500	5.1221	0.855	0	0	0
2023/04/12	2040	01/02/2024	12.35	Put	Bond Future	4,048.1300	4.0481	4,001.4400	4.0014	(1.153)	0	0	0
2023/04/12	2040	02/05/2024	11.61	Call	Bond Future	3,111.1800	3.1112	3,142.3500	3.1424	1.002	0	0	0
2023/04/12	2040	02/05/2024	11.62	Put	Bond Future	7,081.4200	7.0814	7,020.2100	7.0202	(0.864)	0	0	0
2023/04/12	2040	02/05/2024	11.60	Call	Bond Future	3,087.3900	3.0874	3,118.3800	3.1184	1.004	0	0	0
2023/04/12	2040	02/05/2024			Bond Future	12.2913	79.6864	12.2750	79.7790	(0.133)	0.0000	0.0000	0
2023/04/12	2040	02/05/2024	11.61	Put	Bond Future	7,118.6400	7.1186	7,057.2600	7.0573	(0.862)	0	0	0
2023/04/12	2040	02/05/2024	11.62	Call	Bond Future	3,135.0700	3.1351	3,166.4100	3.1664	1.000	0	0	0
2023/04/12	2040	02/05/2024	11.60	Put	Bond Future	7,156.0400	7.1560	7,094.4800	7.0945	(0.860)	0	0	0
2023/04/12	2044	04/05/2023	11.41	Call	Bond Future	231.3900	0.2314	229.2800	0.2293	(0.912)	0	0	0
2023/04/12	2044	04/05/2023	11.41	Put	Bond Future	3,331.8300	3.3318	3,244.2800	3.2443	(2.628)	0	0	0
2023/04/12	2044	04/05/2023	11.42	Call	Bond Future	241.8600	0.2419	239.8400	0.2398	(0.835)	0	0	0
2023/04/12	2044	04/05/2023	11.42	Put	Bond Future	3,277.2600	3.2773	3,189.8000	3.1898	(2.669)	0	0	0
2023/04/12	2044	04/05/2023	11.75	Put	Bond Future	1,751.6300	1.7516	1,673.8400	1.6738	(4.441)	0	0	4,423
2023/04/12	2044	04/05/2023			Bond Future	11.9025	78.2622	11.8885	78.3476	(0.118)	0.0000	0.0000	56,835
2023/04/12	2044	04/05/2023	11.43	Call	Bond Future	252.6300	0.2526	250.7200	0.2507	(0.756)	0	0	0
2023/04/12	2044	04/05/2023	11.43	Put	Bond Future	3,223.0800	3.2231	3,135.7300	3.1357	(2.710)	0	0	0
2023/04/12	2044	04/05/2023	11.75	Call	Bond Future	813.6200	0.8136	821.2700	0.8213	0.940	0	0	0
2023/04/12	2044	04/05/2023	12.00	Call	Bond Future	1,569.9500	1.5700	1,593.2400	1.5932	1.483	0	0	0
2023/04/12	2044	04/05/2023	12.00	Put	Bond Future	980.1400	0.9801	917.9900	0.9180	(6.341)	0	0	4,423
2023/04/12	2044	04/05/2023	12.25	Call	Bond Future	2,570.9600	2.5710	2,612.7500	2.6127	1.625	0	0	0
2023/04/12	2044	04/05/2023	12.25	Put	Bond Future	503.6300	0.5036	459.9800	0.4600	(8.667)	0	0	1,798
2023/04/12	2044	03/08/2023	12.16	Call	Bond Future	3,523.1800	3.5232	3,558.6100	3.5586	1.006	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
2023/04/12	2044	03/08/2023	12.16	Put	Bond Future	2,664.8400	2.6648	2,614.0900	2.6141	(1.904)	0	0	0
2023/04/12	2044	03/08/2023	12.00	Call	Bond Future	2,998.3500	2.9983	3,029.5800	3.0296	1.042	0	0	0
2023/04/12	2044	03/08/2023	12.00	Put	Bond Future	3,089.7500	3.0898	3,034.8000	3.0348	(1.778)	0	0	4,754
2023/04/12	2044	03/08/2023	12.15	Call	Bond Future	3,489.3200	3.4893	3,524.4900	3.5245	1.008	0	0	0
2023/04/12	2044	03/08/2023	12.15	Put	Bond Future	2,689.7500	2.6898	2,638.7400	2.6387	(1.896)	0	0	0
2023/04/12	2044	03/08/2023			Bond Future	12.0153	75.5006	12.0009	75.5868	(0.120)	0.0000	0.0000	29,214
2023/04/12	2044	03/08/2023	12.17	Call	Bond Future	3,557.1700	3.5572	3,592.8700	3.5929	1.004	0	0	0
2023/04/12	2044	03/08/2023	12.17	Put	Bond Future	2,640.1400	2.6401	2,589.6600	2.5897	(1.912)	0	0	0
2023/04/12	2044	03/08/2023	11.75	Call	Bond Future	2,257.3100	2.2573	2,282.0200	2.2820	1.095	0	0	0
2023/04/12	2044	03/08/2023	11.75	Put	Bond Future	3,873.8200	3.8738	3,812.3500	3.8124	(1.587)	0	0	3,076
2023/04/12	2044	02/11/2023	11.57	Call	Bond Future	2,477.3500	2.4774	2,502.7600	2.5028	1.026	0	0	0
2023/04/12	2044	02/11/2023	11.57	Put	Bond Future	5,829.2500	5.8292	5,766.7800	5.7668	(1.072)	0	0	0
2023/04/12	2044	02/11/2023			Bond Future	12.1177	77.1023	12.1028	77.1902	(0.123)	0.0000	0.0000	0
2023/04/12	2044	02/11/2023	11.56	Call	Bond Future	2,452.7300	2.4527	2,477.9400	2.4779	1.028	0	0	0
2023/04/12	2044	02/11/2023	11.56	Put	Bond Future	5,868.1300	5.8681	5,805.4600	5.8055	(1.068)	0	0	0
2023/04/12	2044	02/11/2023	11.55	Call	Bond Future	2,428.2300	2.4282	2,453.2400	2.4532	1.030	0	0	0
2023/04/12	2044	02/11/2023	11.55	Put	Bond Future	5,907.2200	5.9072	5,844.3500	5.8443	(1.064)	0	0	0
2023/04/12	2044	01/02/2024	12.29	Call	Bond Future	4,870.6400	4.8706	4,911.8200	4.9118	0.845	0	0	0
2023/04/12	2044	01/02/2024	12.29	Put	Bond Future	4,497.5400	4.4975	4,448.7800	4.4488	(1.084)	0	0	0
2023/04/12	2044	01/02/2024			Bond Future	12.2255	74.3659	12.2100	74.4558	(0.127)	0.0000	0.0000	0
2023/04/12	2044	01/02/2024	12.28	Call	Bond Future	4,839.2500	4.8393	4,880.2600	4.8803	0.847	0	0	0
2023/04/12	2044	01/02/2024	12.28	Put	Bond Future	4,523.7800	4.5238	4,474.8500	4.4749	(1.082)	0	0	0
2023/04/12	2044	01/02/2024	12.27	Call	Bond Future	4,807.9400	4.8079	4,848.7700	4.8488	0.849	0	0	0
2023/04/12	2044	01/02/2024	12.27	Put	Bond Future	4,550.1800	4.5502	4,501.0700	4.5011	(1.079)	0	0	0
2023/04/12	2044	02/05/2024	11.67	Call	Bond Future	3,357.9600	3.3580	3,389.5400	3.3895	0.940	0	0	0
2023/04/12	2044	02/05/2024	11.67	Put	Bond Future	7,375.1700	7.3752	7,314.4100	7.3144	(0.824)	0	0	0
2023/04/12	2044	02/05/2024			Bond Future	12.3426	75.9307	12.3265	76.0230	(0.131)	0.0000	0.0000	0
2023/04/12	2044	02/05/2024	11.66	Call	Bond Future	3,333.6600	3.3337	3,365.0700	3.3651	0.942	0	0	0
2023/04/12	2044	02/05/2024	11.66	Put	Bond Future	7,413.3100	7.4133	7,352.3800	7.3524	(0.822)	0	0	0
2023/04/12	2044	02/05/2024	11.65	Call	Bond Future	3,309.4400	3.3094	3,340.6900	3.3407	0.944	0	0	0
2023/04/12	2044	02/05/2024	11.65	Put	Bond Future	7,451.6100	7.4516	7,390.5200	7.3905	(0.820)	0	0	0
2023/04/12	2046	04/05/2023			Bond Future	113.8346	113.8346	113.6107	113.6107	(0.197)	0.0000	0.0000	12,310
2023/04/12	2046	03/08/2023			Bond Future	116.2209	116.2209	115.9909	115.9909	(0.198)	0.0000	0.0000	5,907
2023/04/12	2046	02/11/2023			Bond Future	116.6291	116.6291	116.3938	116.3938	(0.202)	0.0000	0.0000	0
2023/04/12	2046	01/02/2024			Bond Future	119.1438	119.1438	118.9037	118.9037	(0.201)	0.0000	0.0000	0
2023/04/12	2046	02/05/2024			Bond Future	119.5424	119.5424	119.2978	119.2978	(0.205)	0.0000	0.0000	0
2023/04/12	2050	04/05/2023			Bond Future	116.4114	116.4114	116.0622	116.0622	(0.300)	0.0000	0.0000	9,844
2023/04/12	2050	03/08/2023			Bond Future	116.6691	116.6691	116.3110	116.3110	(0.307)	0.0000	0.0000	7,214
2023/04/12	2050	02/11/2023			Bond Future	119.1712	119.1712	118.8054	118.8054	(0.307)	0.0000	0.0000	0
2023/04/12	2050	01/02/2024			Bond Future	119.5012	119.5012	119.1275	119.1275	(0.313)	0.0000	0.0000	0
2023/04/12	2050	02/05/2024			Bond Future	122.0460	122.0460	121.6653	121.6653	(0.312)	0.0000	0.0000	0
2023/04/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	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
2023/04/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	AL37	04/05/2023			Index Future	882.0450	882.0450	882.5290	882.5290	0.055	0.0000	0.0000	0
2023/04/12	AL37	03/08/2023			Index Future	900.3110	900.3110	900.8020	900.8020	0.055	0.0000	0.0000	0
2023/04/12	AL37	02/11/2023			Index Future	919.4050	919.4050	919.9050	919.9050	0.054	0.0000	0.0000	0
2023/04/12	AL37	01/02/2024			Index Future	939.0250	939.0250	939.5360	939.5360	0.054	0.0000	0.0000	0
2023/04/12	AL37	02/05/2024			Index Future	958.8360	958.8360	959.3600	959.3600	0.055	0.0000	0.0000	0
2023/04/12	AL7T	04/05/2023			Index Future	1,010.9020	1,010.9020	1,012.3040	1,012.3040	0.139	0.0000	0.0000	0
2023/04/12	AL7T	03/08/2023			Index Future	1,031.8360	1,031.8360	1,033.2630	1,033.2630	0.138	0.0000	0.0000	0
2023/04/12	AL7T	02/11/2023			Index Future	1,053.7200	1,053.7200	1,055.1760	1,055.1760	0.138	0.0000	0.0000	0
2023/04/12	AL7T	01/02/2024			Index Future	1,076.2050	1,076.2050	1,077.6930	1,077.6930	0.138	0.0000	0.0000	0
2023/04/12	AL7T	02/05/2024			Index Future	1,098.9110	1,098.9110	1,100.4320	1,100.4320	0.138	0.0000	0.0000	0
2023/04/12	ALBI	04/05/2023			Index Future	883.6850	883.6850	884.4200	884.4200	0.083	0.0000	0.0000	99
2023/04/12	ALBI	03/08/2023			Index Future	901.9840	901.9840	902.7320	902.7320	0.083	0.0000	0.0000	17
2023/04/12	ALBI	02/11/2023			Index Future	921.1140	921.1140	921.8760	921.8760	0.083	0.0000	0.0000	0
2023/04/12	ALBI	01/02/2024			Index Future	940.7700	940.7700	941.5490	941.5490	0.083	0.0000	0.0000	0
2023/04/12	ALBI	02/05/2024			Index Future	960.6180	960.6180	961.4160	961.4160	0.083	0.0000	0.0000	0
2023/04/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	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
2023/04/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/12	ES33	04/05/2023			Bond Future	12.1038	74.3322	12.0890	74.4018	(0.122)	0.0000	0.0000	0
2023/04/12	ES33	03/08/2023			Bond Future	12.2404	75.8905	12.2252	75.9606	(0.124)	0.0000	0.0000	350
2023/04/12	ES33	02/11/2023			Bond Future	12.3793	73.7213	12.3635	73.7928	(0.128)	0.0000	0.0000	0
2023/04/12	ES33	01/02/2024			Bond Future	12.5272	75.3106	12.5107	75.3838	(0.132)	0.0000	0.0000	0
2023/04/12	ES33	02/05/2024			Bond Future	12.6848	73.1160	12.6674	73.1914	(0.137)	0.0000	0.0000	0
2023/04/12	ES42	04/05/2023			Bond Future	12.5579	71.2121	12.5473	71.2693	(0.084)	0.0000	0.0000	0
2023/04/12	ES42	03/08/2023			Bond Future	12.6873	72.7051	12.6766	72.7624	(0.085)	0.0000	0.0000	4,000
2023/04/12	ES42	02/11/2023			Bond Future	12.8185	70.0014	12.8074	70.0597	(0.087)	0.0000	0.0000	0
2023/04/12	ES42	01/02/2024			Bond Future	12.9508	71.5102	12.9392	71.5700	(0.090)	0.0000	0.0000	0
2023/04/12	ES42	02/05/2024			Bond Future	13.0958	68.7697	13.0836	68.8314	(0.093)	0.0000	0.0000	0
2023/04/12	GOVI	04/05/2023	852.86	Call	GOVI	183,220.0000	18.3220	190,740.0000	19.0740	4.104	0	0	0
2023/04/12	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	04/05/2023	852.87	Call	GOVI	183,120.0000	18.3120	190,640.0000	19.0640	4.107	0	0	0
2023/04/12	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	04/05/2023			GOVI	871.1820	871.1820	871.9340	871.9340	0.086	0.0000	0.0000	410
2023/04/12	GOVI	04/05/2023	852.88	Call	GOVI	183,020.0000	18.3020	190,540.0000	19.0540	4.109	0	0	0
2023/04/12	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	03/08/2023	837.21	Call	GOVI	520,130.0000	52.0130	527,770.0000	52.7770	1.469	0	0	0
2023/04/12	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	03/08/2023	837.22	Call	GOVI	520,030.0000	52.0030	527,670.0000	52.7670	1.469	0	0	0
2023/04/12	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	03/08/2023			GOVI	889.2230	889.2230	889.9870	889.9870	0.086	0.0000	0.0000	430

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
2023/04/12	GOVI	03/08/2023	837.23	Call	GOVI	519,930.0000	51.9930	527,570.0000	52.7570	1.469	0	0	0
2023/04/12	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	02/11/2023	885.82	Call	GOVI	222,620.0000	22.2620	230,410.0000	23.0410	3.499	0	0	0
2023/04/12	GOVI	02/11/2023			GOVI	908.0820	908.0820	908.8610	908.8610	0.086	0.0000	0.0000	0
2023/04/12	GOVI	02/11/2023	885.80	Call	GOVI	222,820.0000	22.2820	230,610.0000	23.0610	3.496	0	0	0
2023/04/12	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	02/11/2023	885.81	Call	GOVI	222,720.0000	22.2720	230,510.0000	23.0510	3.498	0	0	0
2023/04/12	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	01/02/2024	880.00	Call	GOVI	474,600.0000	47.4600	482,560.0000	48.2560	1.677	0	0	0
2023/04/12	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	01/02/2024			GOVI	927.4600	927.4600	928.2560	928.2560	0.086	0.0000	0.0000	0
2023/04/12	GOVI	01/02/2024	879.98	Call	GOVI	474,800.0000	47.4800	482,760.0000	48.2760	1.676	0	0	0
2023/04/12	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	01/02/2024	879.99	Call	GOVI	474,700.0000	47.4700	482,660.0000	48.2660	1.677	0	0	0
2023/04/12	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	02/05/2024	950.97	Put	GOVI	39,430.0000	3.9430	31,280.0000	3.1280	(20.670)	0	0	0
2023/04/12	GOVI	02/05/2024	950.98	Put	GOVI	39,530.0000	3.9530	31,380.0000	3.1380	(20.617)	0	0	0
2023/04/12	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	02/05/2024			GOVI	947.0270	947.0270	947.8420	947.8420	0.086	0.0000	0.0000	0
2023/04/12	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	GOVI	02/05/2024	950.99	Put	GOVI	39,630.0000	3.9630	31,480.0000	3.1480	(20.565)	0	0	0
2023/04/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/12	IGOV	04/05/2023			Index Future	327.9930	327.9930	327.6150	327.6150	(0.115)	0.0000	0.0000	654
2023/04/12	IGOV	03/08/2023			Index Future	334.8660	334.8660	334.4790	334.4790	(0.116)	0.0000	0.0000	0
2023/04/12	IGOV	02/11/2023			Index Future	342.0470	342.0470	341.6510	341.6510	(0.116)	0.0000	0.0000	0
2023/04/12	IGOV	01/02/2024			Index Future	349.4240	349.4240	349.0190	349.0190	(0.116)	0.0000	0.0000	0
2023/04/12	IGOV	02/05/2024			Index Future	356.8710	356.8710	356.4590	356.4590	(0.115)	0.0000	0.0000	0
2023/04/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/04/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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
2023/04/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/04/12	JBAF	19/04/2023			Jibar Tradeable Future	7.9750	92.0250	7.9700	92.0300	(0.063)	0.0000	0.0000	0
2023/04/12	JBAF	17/05/2023			Jibar Tradeable Future	8.0400	91.9600	8.0300	91.9700	(0.124)	0.0000	0.0000	0
2023/04/12	JBAF	21/06/2023			Jibar Tradeable Future	8.2350	91.7650	8.2400	91.7600	0.061	0.0000	0.0000	0
2023/04/12	JBAF	19/07/2023			Jibar Tradeable Future	8.2500	91.7500	8.2700	91.7300	0.242	0.0000	0.0000	0
2023/04/12	JBAF	16/08/2023			Jibar Tradeable Future	8.3300	91.6700	8.3450	91.6550	0.180	0.0000	0.0000	0
2023/04/12	JBAF	20/09/2023			Jibar Tradeable Future	8.3450	91.6550	8.3600	91.6400	0.180	0.0000	0.0000	0
2023/04/12	JBAF	20/12/2023			Jibar Tradeable Future	8.2400	91.7600	8.2600	91.7400	0.243	0.0000	0.0000	0
2023/04/12	JBAF	20/03/2024			Jibar Tradeable Future	8.0400	91.9600	8.0900	91.9100	0.622	0.0000	0.0000	0
2023/04/12	JBAF	19/06/2024			Jibar Tradeable Future	7.7900	92.2100	7.8450	92.1550	0.706	0.0000	0.0000	0
2023/04/12	JBAF	18/09/2024			Jibar Tradeable Future	7.7050	92.2950	7.7550	92.2450	0.649	0.0000	0.0000	0
2023/04/12	JBAF	18/12/2024			Jibar Tradeable Future	7.6500	92.3500	7.6950	92.3050	0.588	0.0000	0.0000	0
2023/04/12	JBAF	19/03/2025			Jibar Tradeable Future	7.6800	92.3200	7.7000	92.3000	0.260	0.0000	0.0000	0
2023/04/12	R035	04/05/2023	10.55	Call	Bond Future	47.9100	0.0479	48.6900	0.0487	1.628	0	0	770
2023/04/12	R035	04/05/2023	10.55	Put	Bond Future	4,577.0100	4.5770	4,441.5300	4.4415	(2.960)	0	0	0
2023/04/12	R035	04/05/2023	13.18	Call	Bond Future	9,745.0000	9.7450	9,880.8800	9.8809	1.394	0	0	0
2023/04/12	R035	04/05/2023	13.18	Put	Bond Future	1.1100	0.0011	0.7300	0.0007	(34.234)	0	0	491
2023/04/12	R035	04/05/2023	12.46	Call	Bond Future	6,210.5200	6.2105	6,340.4700	6.3405	2.092	0	0	0
2023/04/12	R035	04/05/2023	12.46	Put	Bond Future	27.7600	0.0278	21.4500	0.0215	(22.731)	0	0	388
2023/04/12	R035	04/05/2023	11.20	Call	Bond Future	822.4300	0.8224	855.7900	0.8558	4.056	0	0	0
2023/04/12	R035	04/05/2023	11.21	Call	Bond Future	847.1000	0.8471	881.4400	0.8814	4.054	0	0	0
2023/04/12	R035	04/05/2023	11.22	Put	Bond Future	1,419.2800	1.4193	1,318.3700	1.3184	(7.110)	0	0	0
2023/04/12	R035	04/05/2023	10.60	Call	Bond Future	64.4300	0.0644	65.7600	0.0658	2.064	0	0	388
2023/04/12	R035	04/05/2023	10.60	Put	Bond Future	4,287.4100	4.2874	4,152.4800	4.1525	(3.147)	0	0	0
2023/04/12	R035	04/05/2023	11.05	Call	Bond Future	505.5500	0.5055	525.6300	0.5256	3.972	0	0	770
2023/04/12	R035	04/05/2023	11.05	Put	Bond Future	2,038.8300	2.0388	1,922.6500	1.9226	(5.698)	0	0	0
2023/04/12	R035	04/05/2023	11.17	Call	Bond Future	751.1100	0.7511	781.5600	0.7816	4.054	0	0	491
2023/04/12	R035	04/05/2023			Bond Future	11.3155	85.9701	11.2916	86.1064	(0.211)	0.0000	0.0000	124,011
2023/04/12	R035	04/05/2023	9.85	Call	Bond Future	0.1600	0.0002	0.1500	0.0002	(6.250)	0	0	388
2023/04/12	R035	04/05/2023	9.85	Put	Bond Future	8,974.5600	8.9746	8,838.2900	8.8383	(1.518)	0	0	0
2023/04/12	R035	04/05/2023	10.42	Call	Bond Future	20.8200	0.0208	20.8800	0.0209	0.288	0	0	491
2023/04/12	R035	04/05/2023	10.42	Put	Bond Future	5,352.8100	5.3528	5,216.6100	5.2166	(2.544)	0	0	0
2023/04/12	R035	04/05/2023	11.80	Call	Bond Future	2,992.2900	2.9923	3,088.8900	3.0889	3.228	0	0	0
2023/04/12	R035	04/05/2023	11.80	Put	Bond Future	292.7700	0.2928	253.1100	0.2531	(13.546)	0	0	1,035
2023/04/12	R035	04/05/2023	11.87	Call	Bond Future	3,313.4700	3.3135	3,415.9000	3.4159	3.091	0	0	0
2023/04/12	R035	04/05/2023	11.87	Put	Bond Future	234.1100	0.2341	200.2800	0.2003	(14.450)	0	0	770
2023/04/12	R035	04/05/2023	11.20	Put	Bond Future	1,484.6900	1.4847	1,381.7900	1.3818	(6.931)	0	0	0
2023/04/12	R035	04/05/2023	11.21	Put	Bond Future	1,451.7400	1.4517	1,349.8200	1.3498	(7.021)	0	0	0
2023/04/12	R035	04/05/2023	11.22	Call	Bond Future	872.2100	0.8722	907.5600	0.9076	4.053	0	0	0
2023/04/12	R035	04/05/2023	11.17	Put	Bond Future	1,586.5700	1.5866	1,480.7600	1.4808	(6.669)	0	0	0
2023/04/12	R035	03/08/2023	12.00	Call	Bond Future	4,661.7900	4.6618	4,746.1100	4.7461	1.809	0	0	0
2023/04/12	R035	03/08/2023	12.00	Put	Bond Future	1,505.6900	1.5057	1,452.0100	1.4520	(3.565)	0	0	0
2023/04/12	R035	03/08/2023			Bond Future	11.4206	87.7512	11.3960	87.8892	(0.216)	0.0000	0.0000	43,147
2023/04/12	R035	03/08/2023	11.98	Call	Bond Future	4,587.3400	4.5873	4,670.9000	4.6709	1.822	0	0	0
2023/04/12	R035	03/08/2023	11.98	Put	Bond Future	1,537.3500	1.5374	1,482.9100	1.4829	(3.541)	0	0	0
2023/04/12	R035	03/08/2023	11.99	Call	Bond Future	4,624.5200	4.6245	4,708.4600	4.7085	1.815	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
2023/04/12	R035	03/08/2023	11.99	Put	Bond Future	1,521.4500	1.5215	1,467.3900	1.4674	(3.553)	0	0	0
2023/04/12	R035	02/11/2023	12.85	Call	Bond Future	8,230.3200	8.2303	8,332.6100	8.3326	1.243	0	0	0
2023/04/12	R035	02/11/2023	12.85	Put	Bond Future	1,387.6600	1.3877	1,349.1900	1.3492	(2.772)	0	0	400
2023/04/12	R035	02/11/2023	11.41	Call	Bond Future	3,290.4100	3.2904	3,351.3800	3.3514	1.853	0	0	0
2023/04/12	R035	02/11/2023	11.41	Put	Bond Future	3,938.6700	3.9387	3,858.8800	3.8589	(2.026)	0	0	0
2023/04/12	R035	02/11/2023	11.42	Call	Bond Future	3,318.5300	3.3185	3,379.8500	3.3799	1.848	0	0	0
2023/04/12	R035	02/11/2023	11.42	Put	Bond Future	3,911.2800	3.9113	3,831.8400	3.8318	(2.031)	0	0	0
2023/04/12	R035	02/11/2023	11.12	Call	Bond Future	2,526.7200	2.5267	2,577.7100	2.5777	2.018	0	0	400
2023/04/12	R035	02/11/2023			Bond Future	11.5273	85.1048	11.5018	85.2456	(0.222)	0.0000	0.0000	0
2023/04/12	R035	02/11/2023	11.43	Call	Bond Future	3,346.7700	3.3468	3,408.4300	3.4084	1.842	0	0	0
2023/04/12	R035	02/11/2023	11.43	Put	Bond Future	3,884.0500	3.8840	3,804.9500	3.8050	(2.037)	0	0	0
2023/04/12	R035	02/11/2023	10.62	Call	Bond Future	1,479.3100	1.4793	1,513.6900	1.5137	2.324	0	0	400
2023/04/12	R035	02/11/2023	10.62	Put	Bond Future	6,680.4700	6.6805	6,574.0900	6.5741	(1.592)	0	0	0
2023/04/12	R035	02/11/2023	11.12	Put	Bond Future	4,807.5600	4.8076	4,717.7900	4.7178	(1.867)	0	0	0
2023/04/12	R035	01/02/2024	12.18	Put	Bond Future	2,925.2800	2.9253	2,865.5200	2.8655	(2.043)	0	0	0
2023/04/12	R035	01/02/2024	12.19	Call	Bond Future	5,791.5000	5.7915	5,876.0100	5.8760	1.459	0	0	0
2023/04/12	R035	01/02/2024	12.19	Put	Bond Future	2,907.1600	2.9072	2,847.6600	2.8477	(2.047)	0	0	0
2023/04/12	R035	01/02/2024	10.62	Call	Bond Future	1,716.2500	1.7163	1,754.0100	1.7540	2.200	0	0	400
2023/04/12	R035	01/02/2024	10.62	Put	Bond Future	7,481.8500	7.4818	7,375.6000	7.3756	(1.420)	0	0	0
2023/04/12	R035	01/02/2024	11.12	Put	Bond Future	5,592.5200	5.5925	5,501.3000	5.5013	(1.631)	0	0	0
2023/04/12	R035	01/02/2024			Bond Future	11.6412	86.9202	11.6145	87.0642	(0.229)	0.0000	0.0000	0
2023/04/12	R035	01/02/2024	13.46	Call	Bond Future	10,355.9600	10.3560	10,467.4400	10.4674	1.076	0	0	0
2023/04/12	R035	01/02/2024	13.46	Put	Bond Future	1,318.4700	1.3185	1,285.9400	1.2859	(2.467)	0	0	400
2023/04/12	R035	01/02/2024	12.18	Call	Bond Future	5,758.3300	5.7583	5,842.5800	5.8426	1.463	0	0	0
2023/04/12	R035	01/02/2024	12.20	Call	Bond Future	5,825.0200	5.8250	5,909.7900	5.9098	1.455	0	0	0
2023/04/12	R035	01/02/2024	12.20	Put	Bond Future	2,889.4500	2.8894	2,830.2100	2.8302	(2.050)	0	0	0
2023/04/12	R035	01/02/2024	11.12	Call	Bond Future	2,717.2200	2.7172	2,770.0100	2.7700	1.943	0	0	400
2023/04/12	R035	02/05/2024	11.19	Call	Bond Future	3,002.6200	3.0026	3,058.7000	3.0587	1.868	0	0	0
2023/04/12	R035	02/05/2024	11.19	Put	Bond Future	6,073.3200	6.0733	5,981.8300	5.9818	(1.506)	0	0	0
2023/04/12	R035	02/05/2024	11.20	Call	Bond Future	3,025.6800	3.0257	3,082.0600	3.0821	1.863	0	0	0
2023/04/12	R035	02/05/2024	11.20	Put	Bond Future	6,040.8100	6.0408	5,949.6200	5.9496	(1.510)	0	0	0
2023/04/12	R035	02/05/2024			Bond Future	11.7565	84.2417	11.7286	84.3892	(0.237)	0.0000	0.0000	0
2023/04/12	R035	02/05/2024	11.21	Call	Bond Future	3,048.4900	3.0485	3,105.1600	3.1052	1.859	0	0	0
2023/04/12	R035	02/05/2024	11.21	Put	Bond Future	6,008.1100	6.0081	5,917.2100	5.9172	(1.513)	0	0	0
2023/04/12	R186	04/05/2023		Call	Bond Future	10,077.6800	10.0777	10,097.7900	10.0978	0.200	0	0	0
2023/04/12	R186	04/05/2023	8.83	Put	Bond Future	240.8900	0.2409	224.9300	0.2249	(6.625)	0	0	0
2023/04/12	R186	04/05/2023	8.84	Call	Bond Future	1,276.2700	1.2763	1,280.6600	1.2807	0.344	0	0	0
2023/04/12	R186	04/05/2023			Bond Future	8.5098	110.0777	8.5035	110.0978	(0.074)	0.0000	0.0000	53,339
2023/04/12	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/12	R186	04/05/2023	8.36	Call	Bond Future	340.0100	0.3400	336.1000	0.3361	(1.150)	0	0	200
2023/04/12	R186	04/05/2023	8.36	Put	Bond Future	817.2200	0.8172	793.2000	0.7932	(2.939)	0	0	200
2023/04/12	R186	04/05/2023	8.82	Call	Bond Future	1,227.5100	1.2275	1,231.4200	1.2314	0.319	0	0	0
2023/04/12	R186	04/05/2023	8.82	Put	Bond Future	247.9800	0.2480	231.7800	0.2318	(6.533)	0	0	0
2023/04/12	R186	04/05/2023	8.83	Call	Bond Future	1,251.8100	1.2518	1,255.9600	1.2560	0.332	0	0	0
2023/04/12	R186	04/05/2023	8.84	Put	Bond Future	233.9800	0.2340	218.2600	0.2183	(6.719)	0	0	0
2023/04/12	R186	03/08/2023	9.74	Call	Bond Future	3,783.5700	3.7836	3,797.1200	3.7971	0.358	0	0	0
2023/04/12	R186	03/08/2023	9.74	Put	Bond Future	224.5600	0.2246	218.9200	0.2189	(2.512)	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
2023/04/12	R186	03/08/2023	9.73	Put	Bond Future	227.8000	0.2278	222.1100	0.2221	(2.498)	0	0	0
2023/04/12	R186	03/08/2023			Bond Future	8.5198	107.0510	8.5133	107.0702	(0.076)	0.0000	0.0000	66,087
2023/04/12	R186	03/08/2023	9.75	Call	Bond Future	3,808.7800	3.8088	3,822.3900	3.8224	0.357	0	0	0
2023/04/12	R186	03/08/2023	9.75	Put	Bond Future	221.2300	0.2212	215.6500	0.2157	(2.522)	0	0	0
2023/04/12	R186	03/08/2023	9.73	Call	Bond Future	3,758.2600	3.7583	3,771.7600	3.7718	0.359	0	0	0
2023/04/12	R186	02/11/2023	9.40	Call	Bond Future	3,146.2000	3.1462	3,156.9500	3.1569	0.342	0	0	0
2023/04/12	R186	02/11/2023	9.40	Put	Bond Future	706.1800	0.7062	697.5900	0.6976	(1.216)	0	0	0
2023/04/12	R186	02/11/2023	9.15	Call	Bond Future	2,643.0300	2.6430	2,652.5400	2.6525	0.360	0	0	1,715
2023/04/12	R186	02/11/2023			Bond Future	8.5101	109.3218	8.5032	109.3411	(0.082)	0.0000	0.0000	1,555
2023/04/12	R186	02/11/2023	10.42	Call	Bond Future	5,415.1700	5.4152	5,430.0800	5.4301	0.275	0	0	0
2023/04/12	R186	02/11/2023	10.42	Put	Bond Future	265.1600	0.2652	260.7300	0.2607	(1.671)	0	0	1,715
2023/04/12	R186	02/11/2023	9.38	Call	Bond Future	3,104.8700	3.1049	3,115.5200	3.1155	0.343	0	0	0
2023/04/12	R186	02/11/2023	9.38	Put	Bond Future	718.9000	0.7189	710.2100	0.7102	(1.209)	0	0	0
2023/04/12	R186	02/11/2023	9.39	Call	Bond Future	3,125.5100	3.1255	3,136.2200	3.1362	0.343	0	0	0
2023/04/12	R186	02/11/2023	9.39	Put	Bond Future	712.5100	0.7125	703.8800	0.7039	(1.211)	0	0	0
2023/04/12	R186	02/11/2023	9.15	Put	Bond Future	881.2500	0.8813	871.4200	0.8714	(1.115)	0	0	0
2023/04/12	R186	01/02/2024	9.52	Put	Bond Future	833.3700	0.8334	825.1100	0.8251	(0.991)	0	0	0
2023/04/12	R186	01/02/2024	9.50	Call	Bond Future	3,402.9400	3.4029	3,414.6300	3.4146	0.344	0	0	0
2023/04/12	R186	01/02/2024	9.51	Call	Bond Future	3,422.1500	3.4221	3,433.8800	3.4339	0.343	0	0	0
2023/04/12	R186	01/02/2024			Bond Future	8.4940	106.3459	8.4862	106.3659	(0.091)	0.0000	0.0000	0
2023/04/12	R186	01/02/2024	9.52	Call	Bond Future	3,441.3900	3.4414	3,453.1500	3.4531	0.342	0	0	0
2023/04/12	R186	01/02/2024	9.50	Put	Bond Future	844.9700	0.8450	836.6400	0.8366	(0.986)	0	0	0
2023/04/12	R186	01/02/2024	9.51	Put	Bond Future	839.1500	0.8392	830.8600	0.8309	(0.988)	0	0	0
2023/04/12	R186	02/05/2024	8.01	Call	Bond Future	1,152.0200	1.1520	1,158.4200	1.1584	0.556	0	0	0
2023/04/12	R186	02/05/2024	8.01	Put	Bond Future	2,293.6300	2.2936	2,278.8600	2.2789	(0.644)	0	0	0
2023/04/12	R186	02/05/2024			Bond Future	8.4868	108.5854	8.4779	108.6066	(0.105)	0.0000	0.0000	0
2023/04/12	R186	02/05/2024	7.99	Call	Bond Future	1,130.1300	1.1301	1,136.4400	1.1364	0.558	0	0	0
2023/04/12	R186	02/05/2024	7.99	Put	Bond Future	2,319.9800	2.3200	2,305.1200	2.3051	(0.641)	0	0	0
2023/04/12	R186	02/05/2024	8.00	Call	Bond Future	1,141.0400	1.1410	1,147.4000	1.1474	0.557	0	0	0
2023/04/12	R186	02/05/2024	8.00	Put	Bond Future	2,306.7700	2.3068	2,291.9600	2.2920	(0.642)	0	0	0
2023/04/12	R197	04/05/2023			Bond Future	336.1028	336.1028	335.9375	335.9375	(0.049)	0.0000	0.0000	309
2023/04/12	R197	03/08/2023			Bond Future	334.0638	334.0638	333.8910	333.8910	(0.052)	0.0000	0.0000	0
2023/04/12	R197	02/11/2023			Bond Future	341.2284	341.2284	341.0513	341.0513	(0.052)	0.0000	0.0000	0
2023/04/12	R202	04/05/2023			Bond Future	252.7892	252.7892	252.6932	252.6932	(0.038)	0.0000	0.0000	4,492
2023/04/12	R202	03/08/2023			Bond Future	253.2631	253.2631	253.1621	253.1621	(0.040)	0.0000	0.0000	4,965
2023/04/12	R202	02/11/2023			Bond Future	258.6946	258.6946	258.5911	258.5911	(0.040)	0.0000	0.0000	0
2023/04/12	R202	01/02/2024			Bond Future	259.3227	259.3227	259.2173	259.2173	(0.041)	0.0000	0.0000	0
2023/04/12	R202	02/05/2024			Bond Future	264.8456	264.8456	264.7397	264.7397	(0.040)	0.0000	0.0000	0
2023/04/12	R209	04/05/2023	10.00	Call	Bond Future	0.4200	0.0004	0.3600	0.0004	(14.286)	0	0	500
2023/04/12	R209	04/05/2023	10.00	Put	Bond Future	7,231.7500	7.2317	7,164.3700	7.1644	(0.932)	0	0	0
2023/04/12	R209	04/05/2023	10.50	Call	Bond Future	22.2200	0.0222	21.0400	0.0210	(5.311)	0	0	4,500
2023/04/12	R209	04/05/2023	10.50	Put	Bond Future	4,438.3300	4.4383	4,369.8300	4.3698	(1.543)	0	0	0
2023/04/12	R209	04/05/2023	11.50	Put	Bond Future	637.4700	0.6375	592.7900	0.5928	(7.009)	0	0	0
2023/04/12	R209	04/05/2023	11.09	Call	Bond Future	438.2400	0.4382	440.6200	0.4406	0.543	0	0	0
2023/04/12	R209	04/05/2023	11.09	Put	Bond Future	1,721.0400	1.7210	1,656.1000	1.6561	(3.773)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/12	R209	04/05/2023	11.10	Call	Bond Future	454.2900	0.4543	456.9800	0.4570	0.592	0	0	0
2023/04/12	R209	04/05/2023	11.10	Put	Bond Future	1,685.6600	1.6857	1,621.0300	1.6210	(3.834)	0	0	0
2023/04/12	R209	04/05/2023			Bond Future	11.3427	66.5787	11.3293	66.6460	(0.118)	0.0000	0.0000	19,309
2023/04/12	R209	04/05/2023	11.00	Call	Bond Future	311.0000	0.3110	311.1700	0.3112	0.055	0	0	1,250
2023/04/12	R209	04/05/2023	11.00	Put	Bond Future	2,059.0800	2.0591	1,991.9300	1.9919	(3.261)	0	0	8,250
2023/04/12	R209	04/05/2023	11.50	Call	Bond Future	1,418.8500	1.4188	1,441.4900	1.4415	1.596	0	0	2,250
2023/04/12	R209	04/05/2023	12.50	Call	Bond Future	5,476.0500	5.4761	5,539.5600	5.5396	1.160	0	0	0
2023/04/12	R209	04/05/2023	12.50	Put	Bond Future	19.5300	0.0195	15.7200	0.0157	(19.508)	0	0	9,750
2023/04/12	R209	04/05/2023	11.11	Call	Bond Future	470.6700	0.4707	473.6700	0.4737	0.637	0	0	0
2023/04/12	R209	04/05/2023	11.11	Put	Bond Future	1,650.6800	1.6507	1,586.3600	1.5864	(3.897)	0	0	0
2023/04/12	R209	03/08/2023	11.95	Put	Bond Future	1,412.0800	1.4121	1,380.1000	1.3801	(2.265)	0	0	0
2023/04/12	R209	03/08/2023	10.70	Call	Bond Future	856.3300	0.8563	866.4700	0.8665	1.184	0	0	1,800
2023/04/12	R209	03/08/2023	11.93	Call	Bond Future	3,810.3900	3.8104	3,845.8900	3.8459	0.932	0	0	0
2023/04/12	R209	03/08/2023	11.94	Call	Bond Future	3,842.3500	3.8424	3,878.0600	3.8781	0.929	0	0	0
2023/04/12	R209	03/08/2023	10.00	Call	Bond Future	223.2700	0.2233	225.6900	0.2257	1.084	0	0	1,800
2023/04/12	R209	03/08/2023	10.00	Put	Bond Future	7,888.0200	7.8880	7,822.5500	7.8225	(0.830)	0	0	0
2023/04/12	R209	03/08/2023			Bond Future	11.4379	67.9579	11.4241	68.0258	(0.120)	0.0000	0.0000	8,708
2023/04/12	R209	03/08/2023	11.95	Call	Bond Future	3,874.4000	3.8744	3,910.3100	3.9103	0.927	0	0	0
2023/04/12	R209	03/08/2023	10.70	Put	Bond Future	4,644.3300	4.6443	4,586.5800	4.5866	(1.243)	0	0	0
2023/04/12	R209	03/08/2023	11.93	Put	Bond Future	1,441.7900	1.4418	1,409.4000	1.4094	(2.247)	0	0	0
2023/04/12	R209	03/08/2023	11.94	Put	Bond Future	1,426.8600	1.4269	1,394.6800	1.3947	(2.255)	0	0	0
2023/04/12	R209	02/11/2023	11.33	Call	Bond Future	2,687.5100	2.6875	2,712.7600	2.7128	0.940	0	0	0
2023/04/12	R209	02/11/2023	11.33	Put	Bond Future	3,676.1600	3.6762	3,632.2400	3.6322	(1.195)	0	0	0
2023/04/12	R209	02/11/2023	11.34	Call	Bond Future	2,711.5400	2.7115	2,736.9600	2.7370	0.937	0	0	0
2023/04/12	R209	02/11/2023	11.34	Put	Bond Future	3,650.5200	3.6505	3,606.7700	3.6068	(1.198)	0	0	0
2023/04/12	R209	02/11/2023			Bond Future	11.5310	66.2468	11.5168	66.3159	(0.123)	0.0000	0.0000	594
2023/04/12	R209	02/11/2023	11.35	Call	Bond Future	2,735.6800	2.7357	2,761.2600	2.7613	0.935	0	0	0
2023/04/12	R209	02/11/2023	11.35	Put	Bond Future	3,625.0400	3.6250	3,581.4500	3.5814	(1.202)	0	0	0
2023/04/12	R209	01/02/2024	12.14	Call	Bond Future	5,002.8100	5.0028	5,041.4900	5.0415	0.773	0	0	0
2023/04/12	R209	01/02/2024	12.14	Put	Bond Future	2,600.3200	2.6003	2,568.1600	2.5682	(1.237)	0	0	0
2023/04/12	R209	01/02/2024	12.13	Put	Bond Future	2,616.7000	2.6167	2,584.4100	2.5844	(1.234)	0	0	0
2023/04/12	R209	01/02/2024			Bond Future	11.6263	67.6599	11.6115	67.7307	(0.127)	0.0000	0.0000	0
2023/04/12	R209	01/02/2024	12.12	Call	Bond Future	4,944.6900	4.9447	4,983.1100	4.9831	0.777	0	0	0
2023/04/12	R209	01/02/2024	12.12	Put	Bond Future	2,633.4200	2.6334	2,601.0000	2.6010	(1.231)	0	0	0
2023/04/12	R209	01/02/2024	12.13	Call	Bond Future	4,973.6100	4.9736	5,012.1600	5.0122	0.775	0	0	0
2023/04/12	R209	02/05/2024	11.17	Call	Bond Future	2,654.5800	2.6546	2,680.2400	2.6802	0.967	0	0	0
2023/04/12	R209	02/05/2024	11.17	Put	Bond Future	5,377.4700	5.3775	5,330.3900	5.3304	(0.876)	0	0	0
2023/04/12	R209	02/05/2024	11.18	Call	Bond Future	2,674.8400	2.6748	2,700.6400	2.7006	0.965	0	0	0
2023/04/12	R209	02/05/2024	11.18	Put	Bond Future	5,347.7700	5.3478	5,300.8300	5.3008	(0.878)	0	0	0
2023/04/12	R209	02/05/2024			Bond Future	11.7302	65.9333	11.7148	66.0061	(0.131)	0.0000	0.0000	0
2023/04/12	R209	02/05/2024	11.19	Call	Bond Future	2,695.1800	2.6952	2,721.1200	2.7211	0.962	0	0	0
2023/04/12	R209	02/05/2024	11.19	Put	Bond Future	5,318.2100	5.3182	5,271.4100	5.2714	(0.880)	0	0	0
2023/04/12	R210	04/05/2023			Bond Future	224.4281	224.4281	224.3284	224.3284	(0.044)	0.0000	0.0000	386
2023/04/12	R210	03/08/2023			Bond Future	229.1328	229.1328	229.0284	229.0284	(0.046)	0.0000	0.0000	371
2023/04/12	R210	02/11/2023			Bond Future	230.8869	230.8869	230.7797	230.7797	(0.046)	0.0000	0.0000	0
2023/04/12	R210	01/02/2024			Bond Future	235.8653	235.8653	235.7563	235.7563	(0.046)	0.0000	0.0000	0
2023/04/12	R210	02/05/2024			Bond Future	237.6469	237.6469	237.5371	237.5371	(0.046)	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
2023/04/12	R213	04/05/2023	10.75	Call	Bond Future	2,085.2000	2.0852	2,154.5400	2.1545	3.325	0	0	0
2023/04/12	R213	04/05/2023	10.75	Put	Bond Future	320.1700	0.3202	281.0600	0.2811	(12.215)	0	0	0
2023/04/12	R213	04/05/2023			Bond Future	10.3654	83.5895	10.3421	83.6980	(0.225)	0.0000	0.0000	20,214
2023/04/12	R213	04/05/2023	10.73	Call	Bond Future	2,012.7100	2.0127	2,080.5700	2.0806	3.372	0	0	0
2023/04/12	R213	04/05/2023	10.73	Put	Bond Future	338.2800	0.3383	297.6900	0.2977	(11.999)	0	0	0
2023/04/12	R213	04/05/2023	10.74	Call	Bond Future	2,048.8800	2.0489	2,117.4800	2.1175	3.348	0	0	0
2023/04/12	R213	04/05/2023	10.74	Put	Bond Future	329.1400	0.3291	289.2900	0.2893	(12.107)	0	0	0
2023/04/12	R213	03/08/2023	11.62	Put	Bond Future	490.4200	0.4904	466.9700	0.4670	(4.782)	0	0	0
2023/04/12	R213	03/08/2023	11.63	Call	Bond Future	5,632.0800	5.6321	5,718.5600	5.7186	1.535	0	0	0
2023/04/12	R213	03/08/2023			Bond Future	10.4496	85.3212	10.4255	85.4309	(0.231)	0.0000	0.0000	11,417
2023/04/12	R213	03/08/2023	11.61	Call	Bond Future	5,560.6200	5.5606	5,646.6500	5.6466	1.547	0	0	0
2023/04/12	R213	03/08/2023	11.61	Put	Bond Future	496.5500	0.4966	472.8800	0.4729	(4.767)	0	0	0
2023/04/12	R213	03/08/2023	11.62	Call	Bond Future	5,596.3900	5.5964	5,682.6400	5.6826	1.541	0	0	0
2023/04/12	R213	03/08/2023	11.63	Put	Bond Future	484.2500	0.4842	461.0300	0.4610	(4.795)	0	0	0
2023/04/12	R213	02/11/2023	11.13	Call	Bond Future	4,258.4200	4.2584	4,326.2800	4.3263	1.594	0	0	0
2023/04/12	R213	02/11/2023	11.13	Put	Bond Future	1,675.6900	1.6757	1,631.7300	1.6317	(2.623)	0	0	0
2023/04/12	R213	02/11/2023			Bond Future	10.5355	83.5756	10.5103	83.6874	(0.239)	0.0000	0.0000	566
2023/04/12	R213	02/11/2023	11.11	Call	Bond Future	4,200.4400	4.2004	4,267.7900	4.2678	1.603	0	0	0
2023/04/12	R213	02/11/2023	11.11	Put	Bond Future	1,702.9200	1.7029	1,658.4500	1.6584	(2.611)	0	0	0
2023/04/12	R213	02/11/2023	11.12	Call	Bond Future	4,229.4000	4.2294	4,297.0000	4.2970	1.598	0	0	0
2023/04/12	R213	02/11/2023	11.12	Put	Bond Future	1,689.2600	1.6893	1,645.0400	1.6450	(2.618)	0	0	0
2023/04/12	R213	01/02/2024	11.70	Call	Bond Future	5,876.9800	5.8770	5,956.2800	5.9563	1.349	0	0	0
2023/04/12	R213	01/02/2024	11.70	Put	Bond Future	1,409.9900	1.4100	1,374.8400	1.3748	(2.493)	0	0	0
2023/04/12	R213	01/02/2024	11.71	Call	Bond Future	5,907.3600	5.9074	5,986.8500	5.9868	1.346	0	0	0
2023/04/12	R213	01/02/2024	11.71	Put	Bond Future	1,400.1400	1.4001	1,365.1800	1.3652	(2.497)	0	0	0
2023/04/12	R213	01/02/2024			Bond Future	10.6284	85.3585	10.6019	85.4730	(0.249)	0.0000	0.0000	0
2023/04/12	R213	01/02/2024	11.72	Call	Bond Future	5,938.0300	5.9380	6,017.7100	6.0177	1.342	0	0	0
2023/04/12	R213	01/02/2024	11.72	Put	Bond Future	1,390.6100	1.3906	1,355.8400	1.3558	(2.500)	0	0	0
2023/04/12	R213	02/05/2024	10.30	Call	Bond Future	2,287.3400	2.2873	2,333.8000	2.3338	2.031	0	0	0
2023/04/12	R213	02/05/2024	10.30	Put	Bond Future	4,094.5800	4.0946	4,023.6600	4.0237	(1.732)	0	0	0
2023/04/12	R213	02/05/2024			Bond Future	10.7241	83.6003	10.6962	83.7177	(0.260)	0.0000	0.0000	0
2023/04/12	R213	02/05/2024	10.28	Call	Bond Future	2,249.0500	2.2491	2,295.0100	2.2950	2.044	0	0	0
2023/04/12	R213	02/05/2024	10.28	Put	Bond Future	4,142.7300	4.1427	4,071.3100	4.0713	(1.724)	0	0	0
2023/04/12	R213	02/05/2024	10.29	Call	Bond Future	2,268.1500	2.2681	2,314.3600	2.3144	2.037	0	0	0
2023/04/12	R213	02/05/2024	10.29	Put	Bond Future	4,118.6000	4.1186	4,047.4300	4.0474	(1.728)	0	0	0
2023/04/12	R214	04/05/2023	11.36	Call	Bond Future	352.3100	0.3523	345.8300	0.3458	(1.839)	0	0	0
2023/04/12	R214	04/05/2023	11.36	Put	Bond Future	2,117.7900	2.1178	2,068.3500	2.0684	(2.335)	0	0	0
2023/04/12	R214	04/05/2023	11.37	Call	Bond Future	365.9700	0.3660	359.5000	0.3595	(1.768)	0	0	0
2023/04/12	R214	04/05/2023	11.37	Put	Bond Future	2,078.0600	2.0781	2,028.6300	2.0286	(2.379)	0	0	0
2023/04/12	R214	04/05/2023			Bond Future	11.6978	62.6474	11.6894	62.6903	(0.072)	0.0000	0.0000	10,860
2023/04/12	R214	04/05/2023	11.38	Call	Bond Future	379.9300	0.3799	373.5000	0.3735	(1.692)	0	0	0
2023/04/12	R214	04/05/2023	11.38	Put	Bond Future	2,038.7000	2.0387	1,989.3100	1.9893	(2.423)	0	0	0
2023/04/12	R214	03/08/2023	12.14	Call	Bond Future	3,511.0900	3.5111	3,527.1800	3.5272	0.458	0	0	0
2023/04/12	R214	03/08/2023	12.14	Put	Bond Future	1,804.1400	1.8041	1,777.1200	1.7771	(1.498)	0	0	0
2023/04/12	R214	03/08/2023	12.15	Call	Bond Future	3,541.8000	3.5418	3,558.0200	3.5580	0.458	0	0	0
2023/04/12	R214	03/08/2023	12.15	Put	Bond Future	1,786.6200	1.7866	1,759.7300	1.7597	(1.505)	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
2023/04/12	R214	03/08/2023			Bond Future	11.7940	63.9452	11.7855	63.9883	(0.072)	0.0000	0.0000	14,224
2023/04/12	R214	03/08/2023	12.16	Call	Bond Future	3,572.7300	3.5727	3,589.0900	3.5891	0.458	0	0	0
2023/04/12	R214	03/08/2023	12.16	Put	Bond Future	1,769.3900	1.7694	1,742.6400	1.7426	(1.512)	0	0	0
2023/04/12	R214	02/11/2023	11.45	Put	Bond Future	4,503.5000	4.5035	4,470.3000	4.4703	(0.737)	0	0	0
2023/04/12	R214	02/11/2023	11.46	Call	Bond Future	2,266.9600	2.2670	2,277.6900	2.2777	0.473	0	0	0
2023/04/12	R214	02/11/2023	11.46	Put	Bond Future	4,472.7400	4.4727	4,439.6300	4.4396	(0.740)	0	0	0
2023/04/12	R214	02/11/2023			Bond Future	11.8909	62.0002	11.8821	62.0440	(0.074)	0.0000	0.0000	0
2023/04/12	R214	02/11/2023	11.45	Call	Bond Future	2,245.0700	2.2451	2,255.7100	2.2557	0.474	0	0	0
2023/04/12	R214	02/11/2023	11.47	Call	Bond Future	2,288.7800	2.2888	2,299.6100	2.2996	0.473	0	0	0
2023/04/12	R214	02/11/2023	11.47	Put	Bond Future	4,441.9700	4.4420	4,408.9600	4.4090	(0.743)	0	0	0
2023/04/12	R214	01/02/2024	12.16	Call	Bond Future	4,280.3400	4.2803	4,299.2400	4.2992	0.442	0	0	0
2023/04/12	R214	01/02/2024	12.16	Put	Bond Future	3,468.1400	3.4681	3,442.0800	3.4421	(0.751)	0	0	0
2023/04/12	R214	01/02/2024			Bond Future	11.9929	63.3227	11.9837	63.3677	(0.076)	0.0000	0.0000	0
2023/04/12	R214	01/02/2024	12.14	Call	Bond Future	4,226.0400	4.2260	4,244.7600	4.2448	0.443	0	0	0
2023/04/12	R214	01/02/2024	12.14	Put	Bond Future	3,510.1500	3.5101	3,483.9100	3.4839	(0.748)	0	0	0
2023/04/12	R214	01/02/2024	12.15	Call	Bond Future	4,253.0400	4.2530	4,271.8600	4.2719	0.443	0	0	0
2023/04/12	R214	01/02/2024	12.15	Put	Bond Future	3,488.9700	3.4890	3,462.8300	3.4628	(0.749)	0	0	0
2023/04/12	R214	02/05/2024	11.46	Call	Bond Future	2,749.5300	2.7495	2,763.5000	2.7635	0.508	0	0	0
2023/04/12	R214	02/05/2024	11.46	Put	Bond Future	5,952.0700	5.9521	5,919.7300	5.9197	(0.543)	0	0	0
2023/04/12	R214	02/05/2024	11.47	Call	Bond Future	2,770.0600	2.7701	2,784.1100	2.7841	0.507	0	0	0
2023/04/12	R214	02/05/2024	11.47	Put	Bond Future	5,920.1600	5.9202	5,887.9000	5.8879	(0.545)	0	0	0
2023/04/12	R214	02/05/2024			Bond Future	12.0949	61.3539	12.0854	61.4002	(0.079)	0.0000	0.0000	0
2023/04/12	R214	02/05/2024	11.48	Call	Bond Future	2,790.9100	2.7909	2,805.0400	2.8050	0.506	0	0	0
2023/04/12	R214	02/05/2024	11.48	Put	Bond Future	5,888.6300	5.8886	5,856.4500	5.8564	(0.546)	0	0	0
2023/04/12	R248	04/05/2023	10.40	Call	Bond Future	0.3100	0.0003	0.2400	0.0002	(22.581)	0	0	1,500
2023/04/12	R248	04/05/2023	10.40	Put	Bond Future	10,135.3600	10.1354	10,081.9000	10.0819	(0.527)	0	0	0
2023/04/12	R248	04/05/2023	11.10	Call	Bond Future	61.6800	0.0617	57.7100	0.0577	(6.436)	0	0	1,500
2023/04/12	R248	04/05/2023	11.35	Call	Bond Future	222.2300	0.2222	214.9100	0.2149	(3.294)	0	0	0
2023/04/12	R248	04/05/2023	11.35	Put	Bond Future	3,511.1700	3.5112	3,450.4600	3.4505	(1.729)	0	0	0
2023/04/12	R248	04/05/2023			Bond Future	11.8593	76.9203	11.8508	76.9737	(0.072)	0.0000	0.0000	69,839
2023/04/12	R248	04/05/2023	11.10	Put	Bond Future	5,058.0900	5.0581	5,000.7300	5.0007	(1.134)	0	0	0
2023/04/12	R248	04/05/2023	11.33	Call	Bond Future	202.8300	0.2028	195.7300	0.1957	(3.500)	0	0	0
2023/04/12	R248	04/05/2023	11.33	Put	Bond Future	3,626.0400	3.6260	3,565.5500	3.5656	(1.668)	0	0	0
2023/04/12	R248	04/05/2023	11.34	Call	Bond Future	212.3400	0.2123	205.1300	0.2051	(3.395)	0	0	0
2023/04/12	R248	04/05/2023	11.34	Put	Bond Future	3,568.3700	3.5684	3,507.7700	3.5078	(1.698)	0	0	0
2023/04/12	R248	03/08/2023	12.11	Call	Bond Future	3,630.9000	3.6309	3,647.4600	3.6475	0.456	0	0	0
2023/04/12	R248	03/08/2023	12.11	Put	Bond Future	2,730.5300	2.7305	2,693.5400	2.6935	(1.355)	0	0	0
2023/04/12	R248	03/08/2023			Bond Future	11.9614	78.5138	11.9526	78.5674	(0.073)	0.0000	0.0000	171,858
2023/04/12	R248	03/08/2023	12.10	Call	Bond Future	3,596.2200	3.5962	3,612.6200	3.6126	0.456	0	0	0
2023/04/12	R248	03/08/2023	12.10	Put	Bond Future	2,755.8200	2.7558	2,718.6700	2.7187	(1.348)	0	0	0
2023/04/12	R248	03/08/2023	12.09	Call	Bond Future	3,561.6700	3.5617	3,577.9000	3.5779	0.456	0	0	0
2023/04/12	R248	03/08/2023	12.09	Put	Bond Future	2,781.3300	2.7813	2,744.0100	2.7440	(1.342)	0	0	0
2023/04/12	R248	02/11/2023	11.48	Call	Bond Future	2,534.3600	2.5344	2,546.0400	2.5460	0.461	0	0	0
2023/04/12	R248	02/11/2023	11.49	Put	Bond Future	6,169.6800	6.1697	6,126.9100	6.1269	(0.693)	0	0	0
2023/04/12	R248	02/11/2023	11.47	Call	Bond Future	2,509.5300	2.5095	2,521.1000	2.5211	0.461	0	0	0
2023/04/12	R248	02/11/2023			Bond Future	12.0641	75.7350	12.0551	75.7896	(0.075)	0.0000	0.0000	0
2023/04/12	R248	02/11/2023	11.48	Put	Bond Future	6,210.1000	6.2101	6,167.2200	6.1672	(0.690)	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
2023/04/12	R248	02/11/2023	11.49	Call	Bond Future	2,559.5400	2.5595	2,571.3300	2.5713	0.461	0	0	0
2023/04/12	R248	02/11/2023	11.47	Put	Bond Future	6,250.9600	6.2510	6,207.9700	6.2080	(0.688)	0	0	0
2023/04/12	R248	01/02/2024	12.15	Call	Bond Future	4,655.5200	4.6555	4,676.9900	4.6770	0.461	0	0	0
2023/04/12	R248	01/02/2024	12.15	Put	Bond Future	4,788.9500	4.7889	4,754.5500	4.7545	(0.718)	0	0	0
2023/04/12	R248	01/02/2024	12.14	Call	Bond Future	4,624.2700	4.6243	4,645.6400	4.6456	0.462	0	0	0
2023/04/12	R248	01/02/2024	12.14	Put	Bond Future	4,817.2700	4.8173	4,782.7700	4.7828	(0.716)	0	0	0
2023/04/12	R248	01/02/2024			Bond Future	12.1724	77.3506	12.1630	77.4064	(0.077)	0.0000	0.0000	0
2023/04/12	R248	01/02/2024	12.16	Call	Bond Future	4,687.1300	4.6871	4,708.7100	4.7087	0.460	0	0	0
2023/04/12	R248	01/02/2024	12.16	Put	Bond Future	4,761.0700	4.7611	4,726.7800	4.7268	(0.720)	0	0	0
2023/04/12	R248	02/05/2024	11.47	Call	Bond Future	2,884.7400	2.8847	2,900.4200	2.9004	0.544	0	0	0
2023/04/12	R248	02/05/2024	11.48	Put	Bond Future	7,862.9900	7.8630	7,821.1900	7.8212	(0.532)	0	0	0
2023/04/12	R248	02/05/2024	11.46	Call	Bond Future	2,862.0800	2.8621	2,877.6600	2.8777	0.544	0	0	0
2023/04/12	R248	02/05/2024			Bond Future	12.2808	74.5337	12.2709	74.5913	(0.080)	0.0000	0.0000	13,000
2023/04/12	R248	02/05/2024	11.47	Put	Bond Future	7,905.8000	7.9058	7,863.9000	7.8639	(0.530)	0	0	0
2023/04/12	R248	02/05/2024	11.48	Call	Bond Future	2,907.4900	2.9075	2,923.2700	2.9233	0.543	0	0	0
2023/04/12	R248	02/05/2024	11.46	Put	Bond Future	7,948.8000	7.9488	7,906.8000	7.9068	(0.528)	0	0	0

Total

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