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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/04/2023 TO 28/04/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	2025	04/05/2023		Bond Future	168.7497	168.7497	168.7962	168.7962	0.028	0.0000	0.0000	5,239
2023/04/28	2025	03/08/2023		Bond Future	170.5520	170.5520	170.6103	170.6103	0.034	0.0000	0.0000	5,808
2023/04/28	2025	02/11/2023		Bond Future	174.1764	174.1764	174.3230	174.3230	0.084	0.0000	0.0000	0
2023/04/28	2025	01/02/2024		Bond Future	176.3492	176.3492	176.3815	176.3815	0.018	0.0000	0.0000	0
2023/04/28	2025	02/05/2024		Bond Future	180.2803	180.2803	180.3722	180.3722	0.051	0.0000	0.0000	0
2023/04/28	2029	04/05/2023		Bond Future	122.5020	122.5020	122.5172	122.5172	0.012	0.0000	0.0000	1,233
2023/04/28	2029	03/08/2023		Bond Future	125.0938	125.0938	125.1173	125.1173	0.019	0.0000	0.0000	1,886

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/28	2029	02/11/2023			Bond Future	126.4064		126.4934		0.069	0.0000	0.0000	0
2023/04/28	2029	01/02/2024			Bond Future	129.3029		129.3064		0.003	0.0000	0.0000	0
2023/04/28	2029	02/05/2024			Bond Future	130.7997		130.8449		0.035	0.0000	0.0000	0
2023/04/28	2030	04/05/2023	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/28	2030	04/05/2023	9.03	Put	Bond Future	5,425.3900	5.4254	5,286.1900	5.2862	(2.566)	0	0	0
2023/04/28	2030	04/05/2023	9.58	Put	Bond Future	2,830.8100	2.8308	2,689.6500	2.6896	(4.987)	0	0	0
2023/04/28	2030	04/05/2023	9.67	Call	Bond Future	7.5700	0.0076	0.6400	0.0006	(91.546)	0	0	479
2023/04/28	2030	04/05/2023	9.67	Put	Bond Future	2,419.9700	2.4200	2,273.8400	2.2738	(6.039)	0	0	0
2023/04/28	2030	04/05/2023	11.34	Call	Bond Future	4,901.9800	4.9020	5,040.7000	5.0407	2.830	0	0	0
2023/04/28	2030	04/05/2023	11.34	Put	Bond Future	0.5000	0.0005	0.0200	0.0000	(96.000)	0	0	150
2023/04/28	2030	04/05/2023	10.52	Call	Bond Future	1,525.8400	1.5258	1,584.8200	1.5848	3.865	0	0	0
2023/04/28	2030	04/05/2023	10.52	Put	Bond Future	119.9900	0.1200	39.7700	0.0398	(66.856)	0	0	0
2023/04/28	2030	04/05/2023	10.53	Call	Bond Future	1,563.3500	1.5634	1,625.5700	1.6256	3.980	0	0	0
2023/04/28	2030	04/05/2023	10.53	Put	Bond Future	113.7800	0.1138	36.8000	0.0368	(67.657)	0	0	0
2023/04/28	2030	04/05/2023	9.78	Call	Bond Future	27.7800	0.0278	5.6900	0.0057	(79.518)	0	0	388
2023/04/28	2030	04/05/2023	9.78	Put	Bond Future	1,934.4800	1.9345	1,773.1900	1.7732	(8.338)	0	0	0
2023/04/28	2030	04/05/2023	10.00	Call	Bond Future	176.7100	0.1767	107.6600	0.1077	(39.075)	0	0	1,080
2023/04/28	2030	04/05/2023	10.00	Put	Bond Future	1,082.4500	1.0825	874.2000	0.8742	(19.239)	0	0	0
2023/04/28	2030	04/05/2023	10.42	Call	Bond Future	1,167.4400	1.1674	1,189.7200	1.1897	1.908	0	0	479
2023/04/28	2030	04/05/2023	10.42	Put	Bond Future	200.2900	0.2003	83.3700	0.0834	(58.375)	0	0	0
2023/04/28	2030	04/05/2023			Bond Future	10.2017	91.6075	10.1706	91.7467	(0.306)	0.0000	0.0000	14,092
2023/04/28	2030	04/05/2023	9.58	Call	Bond Future	2.0300	0.0020	0.0700	0.0001	(96.552)	0	0	150
2023/04/28	2030	04/05/2023	12.04	Call	Bond Future	7,747.4700	7.7475	7,886.6700	7.8867	1.797	0	0	0
2023/04/28	2030	04/05/2023	12.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,080
2023/04/28	2030	04/05/2023	12.50	Call	Bond Future	9,551.5500	9.5515	9,690.7500	9.6908	1.457	0	0	0
2023/04/28	2030	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2023/04/28	2030	04/05/2023	12.57	Call	Bond Future	9,821.6100	9.8216	9,960.8100	9.9608	1.417	0	0	0
2023/04/28	2030	04/05/2023	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/04/28	2030	04/05/2023	10.65	Call	Bond Future	2,030.4400	2.0304	2,125.1500	2.1251	4.665	0	0	350
2023/04/28	2030	04/05/2023	10.65	Put	Bond Future	58.3800	0.0584	13.8900	0.0139	(76.208)	0	0	0
2023/04/28	2030	04/05/2023	11.62	Call	Bond Future	6,054.8000	6.0548	6,193.9500	6.1939	2.298	0	0	0
2023/04/28	2030	04/05/2023	11.62	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	388
2023/04/28	2030	04/05/2023	10.54	Call	Bond Future	1,601.0800	1.6011	1,666.4800	1.6665	4.085	0	0	0
2023/04/28	2030	04/05/2023	10.54	Put	Bond Future	107.8200	0.1078	34.0200	0.0340	(68.447)	0	0	0
2023/04/28	2030	03/08/2023	12.89	Call	Bond Future	10,415.4600	10.4155	10,561.5300	10.5615	1.402	0	0	0
2023/04/28	2030	03/08/2023	12.89	Put	Bond Future	21.3600	0.0214	19.3600	0.0194	(9.363)	0	0	350
2023/04/28	2030	03/08/2023	11.35	Call	Bond Future	4,825.4700	4.8255	4,918.8200	4.9188	1.935	0	0	0
2023/04/28	2030	03/08/2023	11.36	Put	Bond Future	394.0700	0.3941	340.0100	0.3400	(13.718)	0	0	0
2023/04/28	2030	03/08/2023	10.40	Call	Bond Future	1,928.7000	1.9287	1,961.4200	1.9614	1.696	0	0	1,012
2023/04/28	2030	03/08/2023	10.65	Call	Bond Future	2,590.3900	2.5904	2,637.2900	2.6373	1.811	0	0	350
2023/04/28	2030	03/08/2023	10.65	Put	Bond Future	1,066.5700	1.0666	965.4000	0.9654	(9.486)	0	0	0
2023/04/28	2030	03/08/2023	11.34	Call	Bond Future	4,790.7800	4.7908	4,883.4700	4.8835	1.935	0	0	0
2023/04/28	2030	03/08/2023	11.34	Put	Bond Future	405.8900	0.4059	350.5100	0.3505	(13.644)	0	0	0
2023/04/28	2030	03/08/2023			Bond Future	10.2940	89.5156	10.2598	89.6637	(0.332)	0.0000	0.0000	90,165
2023/04/28	2030	03/08/2023	11.35	Put	Bond Future	399.9900	0.4000	345.2700	0.3453	(13.680)	0	0	0
2023/04/28	2030	03/08/2023	11.36	Call	Bond Future	4,860.1200	4.8601	4,954.1300	4.9541	1.934	0	0	0
2023/04/28	2030	03/08/2023	12.59	Call	Bond Future	9,317.4800	9.3175	9,461.8200	9.4618	1.549	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/28	2030	03/08/2023	12.59	Put	Bond Future	43.2600		0.0433	39.5300	0.0395	(8.622)	0	0	1,012
2023/04/28	2030	03/08/2023	10.40	Put	Bond Future	1,471.4000		1.4714	1,356.0500	1.3560	(7.839)	0	0	0
2023/04/28	2030	02/11/2023	10.80	Call	Bond Future	3,337.7100		3.3377	3,433.0600	3.4331	2.857	0	0	0
2023/04/28	2030	02/11/2023	10.80	Put	Bond Future	1,603.2400		1.6032	1,501.0300	1.5010	(6.375)	0	0	0
2023/04/28	2030	02/11/2023	10.81	Call	Bond Future	3,364.6600		3.3647	3,460.5700	3.4606	2.851	0	0	0
2023/04/28	2030	02/11/2023	10.81	Put	Bond Future	1,589.2500		1.5893	1,487.6000	1.4876	(6.396)	0	0	0
2023/04/28	2030	02/11/2023	9.57	Call	Bond Future	884.8700		0.8849	943.1200	0.9431	6.583	0	0	800
2023/04/28	2030	02/11/2023	9.57	Put	Bond Future	4,374.8900		4.3749	4,235.5800	4.2356	(3.184)	0	0	0
2023/04/28	2030	02/11/2023	10.07	Call	Bond Future	1,655.5300		1.6555	1,718.2900	1.7183	3.791	0	0	800
2023/04/28	2030	02/11/2023	10.07	Put	Bond Future	2,975.9600		2.9760	2,841.1600	2.8412	(4.530)	0	0	0
2023/04/28	2030	02/11/2023			Bond Future	10.3817		91.3961	10.3347	91.5937	(0.453)	0.0000	0.0000	10
2023/04/28	2030	02/11/2023	11.57	Call	Bond Future	5,617.0000		5.6170	5,753.7900	5.7538	2.435	0	0	0
2023/04/28	2030	02/11/2023	11.57	Put	Bond Future	798.9800		0.7990	738.2100	0.7382	(7.606)	0	0	800
2023/04/28	2030	02/11/2023	10.82	Call	Bond Future	3,391.4500		3.3914	3,488.1600	3.4882	2.852	0	0	0
2023/04/28	2030	02/11/2023	10.82	Put	Bond Future	1,575.1200		1.5751	1,474.2700	1.4743	(6.403)	0	0	0
2023/04/28	2030	01/02/2024	11.37	Call	Bond Future	5,075.3300		5.0753	5,105.4000	5.1054	0.592	0	0	0
2023/04/28	2030	01/02/2024	11.37	Put	Bond Future	1,393.0000		1.3930	1,283.6900	1.2837	(7.847)	0	0	0
2023/04/28	2030	01/02/2024	12.10	Put	Bond Future	801.0600		0.8011	744.9100	0.7449	(7.009)	0	0	400
2023/04/28	2030	01/02/2024	9.57	Put	Bond Future	4,775.9500		4.7760	4,666.5800	4.6666	(2.290)	0	0	0
2023/04/28	2030	01/02/2024	9.93	Call	Bond Future	1,681.6600		1.6817	1,692.3200	1.6923	0.634	0	0	1,360
2023/04/28	2030	01/02/2024	9.93	Put	Bond Future	3,793.3000		3.7933	3,664.5800	3.6646	(3.393)	0	0	0
2023/04/28	2030	01/02/2024			Bond Future	10.4413		89.4646	10.4070	89.6040	(0.328)	0.0000	0.0000	0
2023/04/28	2030	01/02/2024	11.36	Call	Bond Future	5,046.8900		5.0469	5,076.5200	5.0765	0.587	0	0	0
2023/04/28	2030	01/02/2024	11.36	Put	Bond Future	1,403.1900		1.4032	1,293.4400	1.2934	(7.821)	0	0	0
2023/04/28	2030	01/02/2024	12.10	Call	Bond Future	7,244.9000		7.2449	7,328.1300	7.3281	1.149	0	0	0
2023/04/28	2030	01/02/2024	10.07	Call	Bond Future	1,930.7200		1.9307	1,933.6600	1.9337	0.152	0	0	400
2023/04/28	2030	01/02/2024	10.07	Put	Bond Future	3,457.9900		3.4580	3,321.5500	3.3215	(3.946)	0	0	0
2023/04/28	2030	01/02/2024	11.31	Call	Bond Future	4,904.9100		4.9049	4,932.0800	4.9321	0.554	0	0	0
2023/04/28	2030	01/02/2024	11.31	Put	Bond Future	1,454.6600		1.4547	1,342.4500	1.3425	(7.714)	0	0	1,360
2023/04/28	2030	01/02/2024	11.35	Call	Bond Future	5,018.5100		5.0185	5,047.4400	5.0474	0.576	0	0	0
2023/04/28	2030	01/02/2024	11.35	Put	Bond Future	1,413.4500		1.4134	1,303.0000	1.3030	(7.814)	0	0	0
2023/04/28	2030	01/02/2024	9.57	Call	Bond Future	1,139.9800		1.1400	1,169.9900	1.1700	2.633	0	0	400
2023/04/28	2030	02/05/2024	9.81	Call	Bond Future	1,555.4800		1.5555	1,579.4900	1.5795	1.544	0	0	0
2023/04/28	2030	02/05/2024	9.81	Put	Bond Future	4,429.3200		4.4293	4,279.8800	4.2799	(3.374)	0	0	0
2023/04/28	2030	02/05/2024	9.82	Call	Bond Future	1,570.5600		1.5706	1,594.5400	1.5945	1.527	0	0	0
2023/04/28	2030	02/05/2024	9.82	Put	Bond Future	4,403.4400		4.4034	4,253.9700	4.2540	(3.394)	0	0	0
2023/04/28	2030	02/05/2024			Bond Future	10.5253		91.4383	10.4813	91.6117	(0.418)	0.0000	0.0000	0
2023/04/28	2030	02/05/2024	9.83	Call	Bond Future	1,586.0800		1.5861	1,609.6800	1.6097	1.488	0	0	0
2023/04/28	2030	02/05/2024	9.83	Put	Bond Future	4,378.0200		4.3780	4,228.1700	4.2282	(3.423)	0	0	0
2023/04/28	2032	04/05/2023	9.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	2032	04/05/2023	9.85	Put	Bond Future	5,502.8400		5.5028	5,395.8000	5.3958	(1.945)	0	0	0
2023/04/28	2032	04/05/2023	11.37	Call	Bond Future	2,394.9600		2.3950	2,460.2800	2.4603	2.727	0	0	400
2023/04/28	2032	04/05/2023	13.43	Call	Bond Future	11,597.2400		11.5972	11,704.2800	11.7043	0.923	0	0	0
2023/04/28	2032	04/05/2023	13.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/28	2032	04/05/2023	10.89	Call	Bond Future	567.9600		0.5680	470.9700	0.4710	(17.077)	0	0	0
2023/04/28	2032	04/05/2023	10.89	Put	Bond Future	603.9300		0.6039	399.9000	0.3999	(33.784)	0	0	0
2023/04/28	2032	04/05/2023	11.06	Call	Bond Future	1,101.8400		1.1018	1,061.5500	1.0616	(3.657)	0	0	0

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2023/04/28	2032	04/05/2023	11.06	Put	Bond Future	285.7600	0.2858	138.4300	0.1384	(51.557)	0	0	730
2023/04/28	2032	04/05/2023	10.69	Call	Bond Future	181.6100	0.1816	94.3000	0.0943	(48.076)	0	0	0
2023/04/28	2032	04/05/2023			Bond Future	10.8971	86.0234	10.8759	86.1305	(0.195)	0.0000	0.0000	72,110
2023/04/28	2032	04/05/2023	9.80	Put	Bond Future	5,777.1000	5.7771	5,670.0600	5.6701	(1.853)	0	0	0
2023/04/28	2032	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2023/04/28	2032	04/05/2023	10.03	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	730
2023/04/28	2032	04/05/2023	10.03	Put	Bond Future	4,524.4100	4.5244	4,417.3600	4.4174	(2.366)	0	0	0
2023/04/28	2032	04/05/2023	11.37	Put	Bond Future	53.9300	0.0539	12.2100	0.0122	(77.360)	0	0	0
2023/04/28	2032	04/05/2023	11.00	Call	Bond Future	894.6100	0.8946	830.3700	0.8304	(7.181)	0	0	0
2023/04/28	2032	04/05/2023	11.00	Put	Bond Future	377.9700	0.3780	206.6900	0.2067	(45.316)	0	0	13,000
2023/04/28	2032	04/05/2023	10.69	Put	Bond Future	1,234.5700	1.2346	1,040.2200	1.0402	(15.742)	0	0	0
2023/04/28	2032	04/05/2023	10.87	Call	Bond Future	517.0400	0.5170	416.5800	0.4166	(19.430)	0	0	0
2023/04/28	2032	04/05/2023	10.87	Put	Bond Future	653.9900	0.6540	446.4900	0.4465	(31.728)	0	0	0
2023/04/28	2032	04/05/2023	10.88	Call	Bond Future	542.1600	0.5422	443.3400	0.4433	(18.227)	0	0	0
2023/04/28	2032	04/05/2023	10.88	Put	Bond Future	628.6000	0.6286	422.7400	0.4227	(32.749)	0	0	0
2023/04/28	2032	04/05/2023	10.30	Call	Bond Future	2.5000	0.0025	0.0500	0.0001	(98.000)	0	0	0
2023/04/28	2032	04/05/2023	10.30	Put	Bond Future	3,084.9900	3.0850	2,975.5000	2.9755	(3.549)	0	0	0
2023/04/28	2032	04/05/2023	10.53	Call	Bond Future	48.0400	0.0480	10.6900	0.0107	(77.748)	0	0	730
2023/04/28	2032	04/05/2023	10.53	Put	Bond Future	1,926.1300	1.9261	1,781.7400	1.7817	(7.496)	0	0	0
2023/04/28	2032	04/05/2023	10.62	Call	Bond Future	107.2000	0.1072	41.2100	0.0412	(61.558)	0	0	400
2023/04/28	2032	04/05/2023	10.62	Put	Bond Future	1,519.8800	1.5199	1,346.8500	1.3469	(11.384)	0	0	0
2023/04/28	2032	03/08/2023	11.77	Call	Bond Future	4,466.4500	4.4664	4,500.9300	4.5009	0.772	0	0	0
2023/04/28	2032	03/08/2023	11.77	Put	Bond Future	771.1200	0.7711	690.7100	0.6907	(10.428)	0	0	0
2023/04/28	2032	03/08/2023	11.90	Call	Bond Future	4,945.9700	4.9460	4,989.3900	4.9894	0.878	0	0	5,000
2023/04/28	2032	03/08/2023	11.90	Put	Bond Future	649.1000	0.6491	577.6300	0.5776	(11.011)	0	0	0
2023/04/28	2032	03/08/2023	10.30	Call	Bond Future	643.1400	0.6431	629.6500	0.6297	(2.098)	0	0	1,500
2023/04/28	2032	03/08/2023	10.30	Put	Bond Future	4,180.1600	4.1802	4,051.7800	4.0518	(3.071)	0	0	0
2023/04/28	2032	03/08/2023	9.60	Call	Bond Future	131.9300	0.1319	136.9100	0.1369	3.775	0	0	1,500
2023/04/28	2032	03/08/2023	9.60	Put	Bond Future	7,409.8500	7.4099	7,299.9400	7.2999	(1.483)	0	0	0
2023/04/28	2032	03/08/2023			Bond Future	10.9984	87.8220	10.9751	87.9369	(0.212)	0.0000	0.0000	103,121
2023/04/28	2032	03/08/2023	11.75	Call	Bond Future	4,393.8800	4.3939	4,427.0000	4.4270	0.754	0	0	0
2023/04/28	2032	03/08/2023	11.75	Put	Bond Future	791.6200	0.7916	709.8500	0.7098	(10.329)	0	0	0
2023/04/28	2032	03/08/2023	11.76	Call	Bond Future	4,430.1200	4.4301	4,463.8500	4.4638	0.761	0	0	0
2023/04/28	2032	03/08/2023	11.76	Put	Bond Future	781.3100	0.7813	700.1500	0.7002	(10.388)	0	0	0
2023/04/28	2032	02/11/2023	11.24	Call	Bond Future	3,159.6500	3.1596	3,215.7200	3.2157	1.775	0	0	0
2023/04/28	2032	02/11/2023	11.24	Put	Bond Future	2,510.8800	2.5109	2,405.4700	2.4055	(4.198)	0	0	0
2023/04/28	2032	02/11/2023	11.90	Call	Bond Future	5,173.3500	5.1734	5,263.7000	5.2637	1.746	0	0	0
2023/04/28	2032	02/11/2023	11.90	Put	Bond Future	1,453.0000	1.4530	1,381.8700	1.3819	(4.895)	0	0	0
2023/04/28	2032	02/11/2023			Bond Future	11.1046	85.5061	11.0712	85.6676	(0.301)	0.0000	0.0000	64,382
2023/04/28	2032	02/11/2023	11.23	Call	Bond Future	3,132.2200	3.1322	3,187.8400	3.1878	1.776	0	0	0
2023/04/28	2032	02/11/2023	11.23	Put	Bond Future	2,531.1600	2.5312	2,425.3000	2.4253	(4.182)	0	0	0
2023/04/28	2032	02/11/2023	11.22	Call	Bond Future	3,105.1500	3.1051	3,160.3200	3.1603	1.777	0	0	0
2023/04/28	2032	02/11/2023	11.22	Put	Bond Future	2,551.8300	2.5518	2,445.5200	2.4455	(4.166)	0	0	0
2023/04/28	2032	01/02/2024	11.84	Call	Bond Future	5,133.5800	5.1336	5,128.3500	5.1284	(0.102)	0	0	0
2023/04/28	2032	01/02/2024	11.84	Put	Bond Future	2,125.4200	2.1254	2,014.6200	2.0146	(5.213)	0	0	0
2023/04/28	2032	01/02/2024	10.01	Call	Bond Future	1,042.4200	1.0424	1,093.1900	1.0932	4.870	0	0	1,200
2023/04/28	2032	01/02/2024	10.01	Put	Bond Future	6,832.4600	6.8325	6,777.6600	6.7777	(0.802)	0	0	0
2023/04/28	2032	01/02/2024	11.83	Call	Bond Future	5,103.2800	5.1033	5,097.4200	5.0974	(0.115)	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
2023/04/28	2032	01/02/2024	11.83	Put	Bond Future	2,140.0900	2.1401	2,028.6600	2.0287	(5.207)	0	0	0
2023/04/28	2032	01/02/2024			Bond Future	11.1865	87.4477	11.1641	87.5533	(0.200)	0.0000	0.0000	0
2023/04/28	2032	01/02/2024	11.85	Call	Bond Future	5,164.2300	5.1642	5,159.3400	5.1593	(0.095)	0	0	0
2023/04/28	2032	01/02/2024	11.85	Put	Bond Future	2,111.1300	2.1111	2,000.6700	2.0007	(5.232)	0	0	0
2023/04/28	2032	01/02/2024	12.62	Call	Bond Future	7,665.2000	7.6652	7,693.9500	7.6939	0.375	0	0	0
2023/04/28	2032	01/02/2024	12.62	Put	Bond Future	1,247.3200	1.2473	1,170.5000	1.1705	(6.159)	0	0	1,200
2023/04/28	2032	01/02/2024	10.76	Call	Bond Future	2,288.6500	2.2887	2,276.3800	2.2764	(0.536)	0	0	1,200
2023/04/28	2032	01/02/2024	10.76	Put	Bond Future	4,330.5100	4.3305	4,212.6700	4.2127	(2.721)	0	0	0
2023/04/28	2032	02/05/2024	10.56	Call	Bond Future	1,990.3700	1.9904	1,979.6500	1.9797	(0.539)	0	0	0
2023/04/28	2032	02/05/2024	10.56	Put	Bond Future	5,420.7000	5.4207	5,272.6900	5.2727	(2.730)	0	0	0
2023/04/28	2032	02/05/2024			Bond Future	11.2863	85.2152	11.2565	85.3525	(0.264)	0.0000	0.0000	0
2023/04/28	2032	02/05/2024	10.54	Call	Bond Future	1,954.3200	1.9543	1,944.5500	1.9446	(0.500)	0	0	0
2023/04/28	2032	02/05/2024	10.54	Put	Bond Future	5,481.6400	5.4816	5,334.5800	5.3346	(2.683)	0	0	0
2023/04/28	2032	02/05/2024	10.55	Call	Bond Future	1,972.3000	1.9723	1,962.0600	1.9621	(0.519)	0	0	0
2023/04/28	2032	02/05/2024	10.55	Put	Bond Future	5,451.1000	5.4511	5,303.5700	5.3036	(2.706)	0	0	0
2023/04/28	2033	04/05/2023			Bond Future	116.6810	116.6810	116.6970	116.6970	0.014	0.0000	0.0000	553
2023/04/28	2033	03/08/2023			Bond Future	119.1497	119.1497	119.1736	119.1736	0.020	0.0000	0.0000	7,164
2023/04/28	2033	02/11/2023			Bond Future	120.2433	120.2433	120.3277	120.3277	0.070	0.0000	0.0000	0
2023/04/28	2033	01/02/2024			Bond Future	122.9985	122.9985	123.0036	123.0036	0.004	0.0000	0.0000	0
2023/04/28	2033	02/05/2024			Bond Future	124.2585	124.2585	124.3037	124.3037	0.036	0.0000	0.0000	0
2023/04/28	2037	04/05/2023	10.95	Call	Bond Future	0.7700	0.0008	0.5500	0.0006	(28.571)	0	0	703
2023/04/28	2037	04/05/2023	10.95	Put	Bond Future	4,347.0000	4.3470	4,140.4600	4.1405	(4.751)	0	0	0
2023/04/28	2037	04/05/2023	11.03	Put	Bond Future	3,860.7100	3.8607	3,653.7600	3.6538	(5.360)	0	0	0
2023/04/28	2037	04/05/2023	11.30	Call	Bond Future	49.2500	0.0492	41.1800	0.0412	(16.386)	0	0	0
2023/04/28	2037	04/05/2023	11.30	Put	Bond Future	2,291.4700	2.2915	2,077.0800	2.0771	(9.356)	0	0	0
2023/04/28	2037	04/05/2023	11.94	Call	Bond Future	1,582.9400	1.5829	1,696.6500	1.6966	7.183	0	0	0
2023/04/28	2037	04/05/2023	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/28	2037	04/05/2023	11.31	Call	Bond Future	53.8800	0.0539	45.3100	0.0453	(15.906)	0	0	0
2023/04/28	2037	04/05/2023	11.31	Put	Bond Future	2,237.1400	2.2371	2,022.2500	2.0222	(9.606)	0	0	0
2023/04/28	2037	04/05/2023			Bond Future	11.6880	80.7295	11.6516	80.9359	(0.311)	0.0000	0.0000	30,510
2023/04/28	2037	04/05/2023	11.03	Call	Bond Future	2.3900	0.0024	1.7600	0.0018	(26.360)	0	0	400
2023/04/28	2037	04/05/2023	11.94	Put	Bond Future	175.4400	0.1754	82.8300	0.0828	(52.787)	0	0	703
2023/04/28	2037	04/05/2023	13.73	Call	Bond Future	10,402.8000	10.4028	10,609.1200	10.6091	1.983	0	0	0
2023/04/28	2037	04/05/2023	11.32	Call	Bond Future	58.8500	0.0588	49.7900	0.0498	(15.395)	0	0	0
2023/04/28	2037	04/05/2023	11.32	Put	Bond Future	2,183.2100	2.1832	1,967.8300	1.9678	(9.865)	0	0	0
2023/04/28	2037	04/05/2023	11.78	Call	Bond Future	933.4200	0.9334	980.3300	0.9803	5.026	0	0	400
2023/04/28	2037	04/05/2023	11.78	Put	Bond Future	415.2100	0.4152	255.8000	0.2558	(38.393)	0	0	0
2023/04/28	2037	03/08/2023	12.12	Call	Bond Future	3,434.5200	3.4345	3,507.3000	3.5073	2.119	0	0	0
2023/04/28	2037	03/08/2023	12.12	Put	Bond Future	1,701.8700	1.7019	1,558.7500	1.5588	(8.410)	0	0	0
2023/04/28	2037	03/08/2023	12.13	Call	Bond Future	3,469.0500	3.4690	3,542.8400	3.5428	2.127	0	0	0
2023/04/28	2037	03/08/2023	12.13	Put	Bond Future	1,682.6300	1.6826	1,540.5200	1.5405	(8.446)	0	0	0
2023/04/28	2037	03/08/2023			Bond Future	11.8032	78.1597	11.7644	78.3756	(0.328)	0.0000	0.0000	128,852
2023/04/28	2037	03/08/2023	12.14	Call	Bond Future	3,503.8600	3.5039	3,578.5100	3.5785	2.131	0	0	0
2023/04/28	2037	03/08/2023	12.14	Put	Bond Future	1,663.7300	1.6637	1,522.4800	1.5225	(8.490)	0	0	0
2023/04/28	2037	03/08/2023	11.00	Call	Bond Future	666.0700	0.6661	673.6000	0.6736	1.131	0	0	1,800
2023/04/28	2037	03/08/2023	11.00	Put	Bond Future	5,326.3400	5.3263	5,117.9700	5.1180	(3.912)	0	0	0

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2023/04/28	2037	03/08/2023	10.30	Call	Bond Future	125.9000	0.1259	135.3500	0.1354	7.506	0	0	1,800
2023/04/28	2037	03/08/2023	10.30	Put	Bond Future	9,184.5800	9.1846	8,978.1300	8.9781	(2.248)	0	0	0
2023/04/28	2037	02/11/2023	11.57	Call	Bond Future	2,304.4100	2.3044	2,347.0800	2.3471	1.852	0	0	0
2023/04/28	2037	02/11/2023	11.55	Put	Bond Future	4,280.7700	4.2808	4,061.4800	4.0615	(5.123)	0	0	0
2023/04/28	2037	02/11/2023	11.56	Put	Bond Future	4,248.6000	4.2486	4,029.7300	4.0297	(5.152)	0	0	0
2023/04/28	2037	02/11/2023			Bond Future	11.9134	79.8015	11.8658	80.0627	(0.400)	0.0000	0.0000	0
2023/04/28	2037	02/11/2023	11.57	Put	Bond Future	4,216.6300	4.2166	3,998.1800	3.9982	(5.181)	0	0	0
2023/04/28	2037	02/11/2023	11.55	Call	Bond Future	2,255.0700	2.2551	2,296.9000	2.2969	1.855	0	0	0
2023/04/28	2037	02/11/2023	11.56	Call	Bond Future	2,279.6700	2.2797	2,321.9200	2.3219	1.853	0	0	0
2023/04/28	2037	01/02/2024	12.33	Call	Bond Future	4,905.2500	4.9052	4,957.8200	4.9578	1.072	0	0	0
2023/04/28	2037	01/02/2024	12.33	Put	Bond Future	3,192.2900	3.1923	3,032.8100	3.0328	(4.996)	0	0	0
2023/04/28	2037	01/02/2024			Bond Future	12.0067	77.3568	11.9674	77.5688	(0.327)	0.0000	0.0000	0
2023/04/28	2037	01/02/2024	12.31	Call	Bond Future	4,842.0400	4.8420	4,893.5900	4.8936	1.065	0	0	0
2023/04/28	2037	01/02/2024	12.31	Put	Bond Future	3,233.4300	3.2334	3,072.9300	3.0729	(4.964)	0	0	0
2023/04/28	2037	01/02/2024	12.32	Call	Bond Future	4,873.6100	4.8736	4,925.6700	4.9257	1.068	0	0	0
2023/04/28	2037	01/02/2024	12.32	Put	Bond Future	3,212.8000	3.2128	3,052.8100	3.0528	(4.980)	0	0	0
2023/04/28	2037	02/05/2024	11.45	Call	Bond Future	2,737.6100	2.7376	2,709.4700	2.7095	(1.028)	0	0	0
2023/04/28	2037	02/05/2024	11.43	Put	Bond Future	6,458.8200	6.4588	6,186.1900	6.1862	(4.221)	0	0	0
2023/04/28	2037	02/05/2024	11.44	Call	Bond Future	2,716.3700	2.7164	2,687.9100	2.6879	(1.048)	0	0	0
2023/04/28	2037	02/05/2024	11.44	Put	Bond Future	6,422.9100	6.4229	6,150.6000	6.1506	(4.240)	0	0	0
2023/04/28	2037	02/05/2024			Bond Future	12.1159	79.0630	12.0700	79.3069	(0.379)	0.0000	0.0000	0
2023/04/28	2037	02/05/2024	11.45	Put	Bond Future	6,387.4500	6.3875	6,115.4600	6.1155	(4.258)	0	0	0
2023/04/28	2037	02/05/2024	11.43	Call	Bond Future	2,695.5300	2.6955	2,666.7500	2.6668	(1.068)	0	0	0
2023/04/28	2038	04/05/2023			Bond Future	129.3302	129.3302	129.3487	129.3487	0.014	0.0000	0.0000	2,894
2023/04/28	2038	03/08/2023			Bond Future	130.0775	130.0775	130.1046	130.1046	0.021	0.0000	0.0000	2,175
2023/04/28	2038	02/11/2023			Bond Future	132.8416	132.8416	132.9358	132.9358	0.071	0.0000	0.0000	1,343
2023/04/28	2038	01/02/2024			Bond Future	133.8404	133.8404	133.8468	133.8468	0.005	0.0000	0.0000	0
2023/04/28	2038	02/05/2024			Bond Future	136.8237	136.8237	136.8750	136.8750	0.038	0.0000	0.0000	0
2023/04/28	2040	04/05/2023	10.73	Put	Bond Future	7,460.1500	7.4601	7,331.7400	7.3317	(1.721)	0	0	0
2023/04/28	2040	04/05/2023	12.78	Call	Bond Future	5,084.1300	5.0841	5,211.0600	5.2111	2.497	0	0	0
2023/04/28	2040	04/05/2023	12.78	Put	Bond Future	1.6600	0.0017	0.1800	0.0002	(89.157)	0	0	388
2023/04/28	2040	04/05/2023	13.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	486
2023/04/28	2040	04/05/2023	11.43	Call	Bond Future	28.0300	0.0280	18.7300	0.0187	(33.179)	0	0	0
2023/04/28	2040	04/05/2023	11.43	Put	Bond Future	2,854.8800	2.8549	2,717.1700	2.7172	(4.824)	0	0	0
2023/04/28	2040	04/05/2023	12.05	Put	Bond Future	314.2300	0.3142	192.9300	0.1929	(38.602)	0	0	684
2023/04/28	2040	04/05/2023			Bond Future	11.8881	81.6299	11.8667	81.7583	(0.180)	0.0000	0.0000	15,311
2023/04/28	2040	04/05/2023	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/28	2040	04/05/2023	10.17	Put	Bond Future	11,462.9100	11.4629	11,334.5000	11.3345	(1.120)	0	0	0
2023/04/28	2040	04/05/2023	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	486
2023/04/28	2040	04/05/2023	10.92	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	388
2023/04/28	2040	04/05/2023	10.92	Put	Bond Future	6,163.3600	6.1634	6,034.9400	6.0349	(2.084)	0	0	0
2023/04/28	2040	04/05/2023	13.45	Call	Bond Future	8,566.5100	8.5665	8,694.9200	8.6949	1.499	0	0	0
2023/04/28	2040	04/05/2023	11.48	Call	Bond Future	45.2600	0.0453	31.6000	0.0316	(30.181)	0	0	486
2023/04/28	2040	04/05/2023	11.48	Put	Bond Future	2,555.9300	2.5559	2,413.8600	2.4139	(5.558)	0	0	0
2023/04/28	2040	04/05/2023	12.05	Call	Bond Future	1,277.2900	1.2773	1,284.4000	1.2844	0.557	0	0	0
2023/04/28	2040	04/05/2023	11.03	Call	Bond Future	0.1300	0.0001	0.0700	0.0001	(46.154)	0	0	684

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
2023/04/28	2040	04/05/2023	11.03	Put	Bond Future	5,426.2900	5.4263	5,297.8200	5.2978	(2.368)	0	0	0
2023/04/28	2040	04/05/2023	11.41	Call	Bond Future	22.8800	0.0229	15.0300	0.0150	(34.309)	0	0	0
2023/04/28	2040	04/05/2023	11.41	Put	Bond Future	2,976.7400	2.9767	2,840.4800	2.8405	(4.577)	0	0	0
2023/04/28	2040	04/05/2023	11.42	Call	Bond Future	25.3400	0.0253	16.7900	0.0168	(33.741)	0	0	0
2023/04/28	2040	04/05/2023	11.42	Put	Bond Future	2,915.6500	2.9156	2,778.6900	2.7787	(4.697)	0	0	0
2023/04/28	2040	03/08/2023	12.23	Call	Bond Future	3,344.5700	3.3446	3,345.4500	3.3455	0.026	0	0	0
2023/04/28	2040	03/08/2023	12.23	Put	Bond Future	2,030.6400	2.0306	1,895.1400	1.8951	(6.673)	0	0	0
2023/04/28	2040	03/08/2023			Bond Future	12.0044	78.8284	11.9813	78.9648	(0.192)	0.0000	0.0000	141,086
2023/04/28	2040	03/08/2023	12.22	Call	Bond Future	3,309.4700	3.3095	3,309.5900	3.3096	0.004	0	0	0
2023/04/28	2040	03/08/2023	12.22	Put	Bond Future	2,053.0400	2.0530	1,916.7800	1.9168	(6.637)	0	0	0
2023/04/28	2040	03/08/2023	12.21	Call	Bond Future	3,274.5300	3.2745	3,274.0400	3.2740	(0.015)	0	0	0
2023/04/28	2040	03/08/2023	12.21	Put	Bond Future	2,075.6600	2.0757	1,938.7900	1.9388	(6.594)	0	0	0
2023/04/28	2040	02/11/2023	11.59	Call	Bond Future	2,033.6700	2.0337	2,089.5700	2.0896	2.749	0	0	0
2023/04/28	2040	02/11/2023	11.60	Put	Bond Future	5,143.6500	5.1437	5,019.7500	5.0198	(2.409)	0	0	0
2023/04/28	2040	02/11/2023	11.58	Call	Bond Future	2,010.3500	2.0103	2,065.7800	2.0658	2.757	0	0	0
2023/04/28	2040	02/11/2023	11.58	Put	Bond Future	5,220.1800	5.2202	5,095.3300	5.0953	(2.392)	0	0	0
2023/04/28	2040	02/11/2023			Bond Future	12.1155	80.4843	12.0845	80.6645	(0.256)	0.0000	0.0000	29
2023/04/28	2040	02/11/2023	11.59	Put	Bond Future	5,181.6900	5.1817	5,057.3100	5.0573	(2.400)	0	0	0
2023/04/28	2040	02/11/2023	11.60	Call	Bond Future	2,057.3600	2.0574	2,113.7400	2.1137	2.740	0	0	0
2023/04/28	2040	01/02/2024	12.34	Call	Bond Future	4,635.8800	4.6359	4,605.5200	4.6055	(0.655)	0	0	0
2023/04/28	2040	01/02/2024	12.34	Put	Bond Future	3,901.2500	3.9013	3,741.9300	3.7419	(4.084)	0	0	0
2023/04/28	2040	01/02/2024	12.33	Call	Bond Future	4,603.9500	4.6039	4,573.5200	4.5735	(0.661)	0	0	0
2023/04/28	2040	01/02/2024	12.33	Put	Bond Future	3,925.7500	3.9257	3,766.3600	3.7664	(0.460)	0	0	0
2023/04/28	2040	01/02/2024			Bond Future	12.2107	77.8047	12.1882	77.9336	(0.184)	0.0000	0.0000	11
2023/04/28	2040	01/02/2024	12.35	Call	Bond Future	4,667.6300	4.6676	4,637.6100	4.6376	(0.643)	0	0	0
2023/04/28	2040	01/02/2024	12.35	Put	Bond Future	3,876.6300	3.8766	3,717.6500	3.7176	(4.101)	0	0	0
2023/04/28	2040	02/05/2024	11.61	Call	Bond Future	2,979.6500	2.9796	2,852.2100	2.8522	(4.277)	0	0	0
2023/04/28	2040	02/05/2024	11.62	Put	Bond Future	7,115.1300	7.1151	6,828.0200	6.8280	(4.035)	0	0	0
2023/04/28	2040	02/05/2024	11.60	Call	Bond Future	2,956.3300	2.9563	2,829.7800	2.8298	(4.281)	0	0	0
2023/04/28	2040	02/05/2024			Bond Future	12.3207	79.5207	12.2925	79.6798	(0.229)	0.0000	0.0000	0
2023/04/28	2040	02/05/2024	11.61	Put	Bond Future	7,152.8300	7.1528	6,866.2900	6.8663	(4.006)	0	0	0
2023/04/28	2040	02/05/2024	11.62	Call	Bond Future	3,003.0600	3.0031	2,875.0500	2.8750	(4.263)	0	0	0
2023/04/28	2040	02/05/2024	11.60	Put	Bond Future	7,190.7000	7.1907	6,905.0500	6.9050	(3.972)	0	0	0
2023/04/28	2044	04/05/2023	11.41	Call	Bond Future	14.3500	0.0144	8.7500	0.0088	(39.024)	0	0	0
2023/04/28	2044	04/05/2023	11.41	Put	Bond Future	3,359.1900	3.3592	3,224.3600	3.2244	(4.014)	0	0	0
2023/04/28	2044	04/05/2023	11.42	Call	Bond Future	16.0000	0.0160	9.8400	0.0098	(38.500)	0	0	0
2023/04/28	2044	04/05/2023	11.42	Put	Bond Future	3,295.8000	3.2958	3,160.4100	3.1604	(4.108)	0	0	0
2023/04/28	2044	04/05/2023	11.75	Put	Bond Future	1,435.6300	1.4356	1,261.6700	1.2617	(12.117)	0	0	4,423
2023/04/28	2044	04/05/2023			Bond Future	11.9427	78.0178	11.9214	78.1470	(0.178)	0.0000	0.0000	30,436
2023/04/28	2044	04/05/2023	11.43	Call	Bond Future	17.8000	0.0178	11.0500	0.0110	(37.921)	0	0	0
2023/04/28	2044	04/05/2023	11.43	Put	Bond Future	3,232.6500	3.2326	3,096.6700	3.0967	(4.206)	0	0	0
2023/04/28	2044	04/05/2023	11.75	Call	Bond Future	253.2200	0.2532	208.4900	0.2085	(17.664)	0	0	0
2023/04/28	2044	04/05/2023	12.00	Call	Bond Future	890.9000	0.8909	859.5000	0.8595	(3.525)	0	0	0
2023/04/28	2044	04/05/2023	12.00	Put	Bond Future	545.4900	0.5455	384.8600	0.3849	(29.447)	0	0	4,423
2023/04/28	2044	04/05/2023	12.25	Call	Bond Future	1,971.2000	1.9712	2,023.6600	2.0237	2.661	0	0	0
2023/04/28	2044	04/05/2023	12.25	Put	Bond Future	148.2700	0.1483	71.5000	0.0715	(51.777)	0	0	1,798
2023/04/28	2044	03/08/2023	12.16	Call	Bond Future	2,936.1900	2.9362	2,993.0200	2.9930	1.936	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/28	2044	03/08/2023	12.16	Put	Bond Future	2,312.4600	2.3125	2,232.3400	2.2323	(3.465)	0	0	0
2023/04/28	2044	03/08/2023	12.00	Call	Bond Future	2,422.1900	2.4222	2,469.2900	2.4693	1.945	0	0	0
2023/04/28	2044	03/08/2023	12.00	Put	Bond Future	2,748.2000	2.7482	2,658.3500	2.6583	(3.269)	0	0	4,754
2023/04/28	2044	03/08/2023	12.15	Call	Bond Future	2,902.7600	2.9028	2,958.9500	2.9589	1.936	0	0	0
2023/04/28	2044	03/08/2023	12.15	Put	Bond Future	2,337.8000	2.3378	2,257.0400	2.2570	(3.455)	0	0	0
2023/04/28	2044	03/08/2023			Bond Future	12.0545	75.2660	12.0316	75.4029	(0.190)	0.0000	0.0000	84,500
2023/04/28	2044	03/08/2023	12.17	Call	Bond Future	2,969.7800	2.9698	3,027.2500	3.0273	1.935	0	0	0
2023/04/28	2044	03/08/2023	12.17	Put	Bond Future	2,287.3600	2.2874	2,207.8800	2.2079	(3.475)	0	0	0
2023/04/28	2044	03/08/2023	11.75	Call	Bond Future	1,717.7600	1.7178	1,751.5100	1.7515	1.965	0	0	0
2023/04/28	2044	03/08/2023	11.75	Put	Bond Future	3,568.8800	3.5689	3,465.6800	3.4657	(2.892)	0	0	3,076
2023/04/28	2044	02/11/2023	11.57	Call	Bond Future	1,957.8100	1.9578	1,938.2500	1.9382	(0.999)	0	0	0
2023/04/28	2044	02/11/2023	11.57	Put	Bond Future	5,564.9500	5.5650	5,366.3300	5.3663	(3.569)	0	0	0
2023/04/28	2044	02/11/2023			Bond Future	12.1611	76.8470	12.1306	77.0261	(0.250)	0.0000	0.0000	0
2023/04/28	2044	02/11/2023	11.56	Call	Bond Future	1,934.9400	1.9349	1,915.5300	1.9155	(1.003)	0	0	0
2023/04/28	2044	02/11/2023	11.56	Put	Bond Future	5,605.5800	5.6056	5,407.1100	5.4071	(3.541)	0	0	0
2023/04/28	2044	02/11/2023	11.55	Call	Bond Future	1,912.0100	1.9120	1,893.1600	1.8932	(0.986)	0	0	0
2023/04/28	2044	02/11/2023	11.55	Put	Bond Future	5,646.2400	5.6462	5,448.3300	5.4483	(3.505)	0	0	0
2023/04/28	2044	01/02/2024	12.29	Call	Bond Future	4,434.7500	4.4348	4,424.6100	4.4246	(0.229)	0	0	0
2023/04/28	2044	01/02/2024	12.29	Put	Bond Future	4,217.5000	4.2175	4,077.1800	4.0772	(3.327)	0	0	0
2023/04/28	2044	01/02/2024			Bond Future	12.2524	74.2100	12.2299	74.3402	(0.183)	0.0000	0.0000	0
2023/04/28	2044	01/02/2024	12.28	Call	Bond Future	4,403.3400	4.4033	4,392.8900	4.3929	(0.237)	0	0	0
2023/04/28	2044	01/02/2024	12.28	Put	Bond Future	4,243.7200	4.2437	4,103.0900	4.1031	(3.314)	0	0	0
2023/04/28	2044	01/02/2024	12.27	Call	Bond Future	4,372.0100	4.3720	4,361.5100	4.3615	(0.240)	0	0	0
2023/04/28	2044	01/02/2024	12.27	Put	Bond Future	4,270.1000	4.2701	4,129.4200	4.1294	(3.295)	0	0	0
2023/04/28	2044	02/05/2024	11.67	Call	Bond Future	2,900.8600	2.9009	2,981.2400	2.9812	2.771	0	0	0
2023/04/28	2044	02/05/2024	11.67	Put	Bond Future	7,001.9400	7.0019	6,923.2300	6.9232	(1.124)	0	0	0
2023/04/28	2044	02/05/2024			Bond Future	12.3573	75.8468	12.3294	76.0059	(0.225)	0.0000	0.0000	0
2023/04/28	2044	02/05/2024	11.66	Call	Bond Future	2,878.2200	2.8782	2,958.2500	2.9582	2.781	0	0	0
2023/04/28	2044	02/05/2024	11.66	Put	Bond Future	7,041.7400	7.0417	6,962.6800	6.9627	(1.123)	0	0	0
2023/04/28	2044	02/05/2024	11.65	Call	Bond Future	2,855.3900	2.8554	2,935.0700	2.9351	2.791	0	0	0
2023/04/28	2044	02/05/2024	11.65	Put	Bond Future	7,081.4300	7.0814	7,002.0200	7.0020	(1.121)	0	0	0
2023/04/28	2046	04/05/2023			Bond Future	113.9883	113.9883	113.4620	113.4620	(0.462)	0.0000	0.0000	10,249
2023/04/28	2046	03/08/2023			Bond Future	116.4001	116.4001	115.8700	115.8700	(0.455)	0.0000	0.0000	13,069
2023/04/28	2046	02/11/2023			Bond Future	116.7589	116.7589	116.2755	116.2755	(0.414)	0.0000	0.0000	4,231
2023/04/28	2046	01/02/2024			Bond Future	119.4347	119.4347	118.8614	118.8614	(0.480)	0.0000	0.0000	0
2023/04/28	2046	02/05/2024			Bond Future	119.9195	119.9195	119.3708	119.3708	(0.458)	0.0000	0.0000	0
2023/04/28	2050	04/05/2023			Bond Future	116.3031	116.3031	115.9132	115.9132	(0.335)	0.0000	0.0000	9,844
2023/04/28	2050	03/08/2023			Bond Future	116.5492	116.5492	116.1586	116.1586	(0.335)	0.0000	0.0000	10,548
2023/04/28	2050	02/11/2023			Bond Future	119.0262	119.0262	118.6865	118.6865	(0.285)	0.0000	0.0000	3,146
2023/04/28	2050	01/02/2024			Bond Future	119.4768	119.4768	119.0493	119.0493	(0.358)	0.0000	0.0000	0
2023/04/28	2050	02/05/2024			Bond Future	122.1398	122.1398	121.7427	121.7427	(0.325)	0.0000	0.0000	0
2023/04/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	AL37	04/05/2023			Index Future	872.4400	872.4400	873.0610	873.0610	0.071	0.0000	0.0000	0
2023/04/28	AL37	03/08/2023			Index Future	890.6900	890.6900	891.3770	891.3770	0.077	0.0000	0.0000	0
2023/04/28	AL37	02/11/2023			Index Future	909.4040	909.4040	910.5630	910.5630	0.127	0.0000	0.0000	0
2023/04/28	AL37	01/02/2024			Index Future	930.0370	930.0370	930.6050	930.6050	0.061	0.0000	0.0000	0
2023/04/28	AL37	02/05/2024			Index Future	950.5690	950.5690	951.4580	951.4580	0.094	0.0000	0.0000	0
2023/04/28	AL7T	04/05/2023			Index Future	999.3380	999.3380	1,001.0450	1,001.0450	0.171	0.0000	0.0000	0
2023/04/28	AL7T	03/08/2023			Index Future	1,020.2420	1,020.2420	1,022.0460	1,022.0460	0.177	0.0000	0.0000	0
2023/04/28	AL7T	02/11/2023			Index Future	1,041.6790	1,041.6790	1,044.0440	1,044.0440	0.227	0.0000	0.0000	0
2023/04/28	AL7T	01/02/2024			Index Future	1,065.3130	1,065.3130	1,067.0240	1,067.0240	0.161	0.0000	0.0000	0
2023/04/28	AL7T	02/05/2024			Index Future	1,088.8310	1,088.8310	1,090.9340	1,090.9340	0.193	0.0000	0.0000	0
2023/04/28	ALBI	04/05/2023			Index Future	876.0700	876.0700	877.6590	877.6590	0.181	0.0000	0.0000	15
2023/04/28	ALBI	03/08/2023			Index Future	894.3950	894.3950	896.0720	896.0720	0.188	0.0000	0.0000	84
2023/04/28	ALBI	02/11/2023			Index Future	913.1870	913.1870	915.3580	915.3580	0.238	0.0000	0.0000	0
2023/04/28	ALBI	01/02/2024			Index Future	933.9060	933.9060	935.5060	935.5060	0.171	0.0000	0.0000	0
2023/04/28	ALBI	02/05/2024			Index Future	954.5230	954.5230	956.4690	956.4690	0.204	0.0000	0.0000	0
2023/04/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/28	ES33	04/05/2023			Bond Future	12.1994	73.8845	12.1628	74.0556	(0.300)	0.0000	0.0000	0
2023/04/28	ES33	03/08/2023			Bond Future	12.3369	75.4476	12.2977	75.6272	(0.318)	0.0000	0.0000	350
2023/04/28	ES33	02/11/2023			Bond Future	12.4831	73.2543	12.4338	73.4755	(0.395)	0.0000	0.0000	0
2023/04/28	ES33	01/02/2024			Bond Future	12.6126	74.9343	12.5727	75.1095	(0.316)	0.0000	0.0000	0
2023/04/28	ES33	02/05/2024			Bond Future	12.7569	72.8050	12.7095	73.0093	(0.372)	0.0000	0.0000	0
2023/04/28	ES42	04/05/2023			Bond Future	12.6288	70.8287	12.5923	71.0256	(0.289)	0.0000	0.0000	0
2023/04/28	ES42	03/08/2023			Bond Future	12.7585	72.3272	12.7196	72.5330	(0.304)	0.0000	0.0000	4,000
2023/04/28	ES42	02/11/2023			Bond Future	12.8952	69.6014	12.8478	69.8481	(0.368)	0.0000	0.0000	0
2023/04/28	ES42	01/02/2024			Bond Future	13.0115	71.1985	12.9719	71.4016	(0.304)	0.0000	0.0000	0
2023/04/28	ES42	02/05/2024			Bond Future	13.1448	68.5224	13.0988	68.7542	(0.350)	0.0000	0.0000	0
2023/04/28	GOVI	04/05/2023	852.86	Call	GOVI	107,090.0000	10.7090	122,730.0000	12.2730	14.605	0	0	0
2023/04/28	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	04/05/2023	852.87	Call	GOVI	106,990.0000	10.6990	122,630.0000	12.2630	14.618	0	0	0
2023/04/28	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	04/05/2023			GOVI	863.5690	863.5690	865.1330	865.1330	0.181	0.0000	0.0000	95
2023/04/28	GOVI	04/05/2023	852.88	Call	GOVI	106,890.0000	10.6890	122,530.0000	12.2530	14.632	0	0	0
2023/04/28	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	03/08/2023	837.21	Call	GOVI	444,230.0000	44.4230	460,730.0000	46.0730	3.714	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
2023/04/28	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	03/08/2023	837.22	Call	GOVI	444,130.0000	44.4130	460,630.0000	46.0630	3.715	0	0	0
2023/04/28	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	03/08/2023			GOVI	881.6330	881.6330	883.2830	883.2830	0.187	0.0000	0.0000	837
2023/04/28	GOVI	03/08/2023	837.23	Call	GOVI	444,030.0000	44.4030	460,530.0000	46.0530	3.716	0	0	0
2023/04/28	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	02/11/2023	885.82	Call	GOVI	143,370.0000	14.3370	164,740.0000	16.4740	14.905	0	0	0
2023/04/28	GOVI	02/11/2023			GOVI	900.1570	900.1570	902.2940	902.2940	0.237	0.0000	0.0000	0
2023/04/28	GOVI	02/11/2023	885.80	Call	GOVI	143,570.0000	14.3570	164,940.0000	16.4940	14.885	0	0	0
2023/04/28	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	02/11/2023	885.81	Call	GOVI	143,470.0000	14.3470	164,840.0000	16.4840	14.895	0	0	0
2023/04/28	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	01/02/2024	880.00	Call	GOVI	405,800.0000	40.5800	421,540.0000	42.1540	3.879	0	0	0
2023/04/28	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	01/02/2024			GOVI	920.5800	920.5800	922.1540	922.1540	0.171	0.0000	0.0000	0
2023/04/28	GOVI	01/02/2024	879.98	Call	GOVI	406,000.0000	40.6000	421,740.0000	42.1740	3.877	0	0	0
2023/04/28	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	01/02/2024	879.99	Call	GOVI	405,900.0000	40.5900	421,640.0000	42.1640	3.878	0	0	0
2023/04/28	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	02/05/2024	950.97	Put	GOVI	100,670.0000	10.0670	81,520.0000	8.1520	(19.023)	0	0	0
2023/04/28	GOVI	02/05/2024	950.98	Put	GOVI	100,770.0000	10.0770	81,620.0000	8.1620	(19.004)	0	0	0
2023/04/28	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	02/05/2024			GOVI	940.9030	940.9030	942.8180	942.8180	0.204	0.0000	0.0000	0
2023/04/28	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/28	GOVI	02/05/2024	950.99	Put	GOVI	100,870.0000	10.0870	81,720.0000	8.1720	(18.985)	0	0	0
2023/04/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/28	IGOV	04/05/2023			Index Future	328.1410	328.1410	327.6200	327.6200	(0.159)	0.0000	0.0000	275
2023/04/28	IGOV	03/08/2023			Index Future	335.0870	335.0870	334.5750	334.5750	(0.153)	0.0000	0.0000	638
2023/04/28	IGOV	02/11/2023			Index Future	342.2070	342.2070	341.8560	341.8560	(0.103)	0.0000	0.0000	16
2023/04/28	IGOV	01/02/2024			Index Future	350.0490	350.0490	349.4580	349.4580	(0.169)	0.0000	0.0000	0
2023/04/28	IGOV	02/05/2024			Index Future	357.8530	357.8530	357.3650	357.3650	(0.136)	0.0000	0.0000	0
2023/04/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/04/28	JBAF	17/05/2023			Jibar Tradeable Future	8.0800	91.9200	8.0850	91.9150	0.062	0.0000	0.0000	0
2023/04/28	JBAF	21/06/2023			Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000	0
2023/04/28	JBAF	19/07/2023			Jibar Tradeable Future	8.4600	91.5400	8.4600	91.5400	0.000	0.0000	0.0000	0
2023/04/28	JBAF	16/08/2023			Jibar Tradeable Future	8.5650	91.4350	8.5650	91.4350	0.000	0.0000	0.0000	0
2023/04/28	JBAF	20/09/2023			Jibar Tradeable Future	8.5650	91.4350	8.5650	91.4350	0.000	0.0000	0.0000	0
2023/04/28	JBAF	18/10/2023			Jibar Tradeable Future	8.5800	91.4200	8.5800	91.4200	0.000	0.0000	0.0000	0
2023/04/28	JBAF	20/12/2023			Jibar Tradeable Future	8.5200	91.4800	8.5200	91.4800	0.000	0.0000	0.0000	0
2023/04/28	JBAF	20/03/2024			Jibar Tradeable Future	8.3550	91.6450	8.3550	91.6450	0.000	0.0000	0.0000	0
2023/04/28	JBAF	19/06/2024			Jibar Tradeable Future	8.2000	91.8000	8.2000	91.8000	0.000	0.0000	0.0000	0
2023/04/28	JBAF	18/09/2024			Jibar Tradeable Future	8.1400	91.8600	8.1350	91.8650	(0.061)	0.0000	0.0000	0
2023/04/28	JBAF	18/12/2024			Jibar Tradeable Future	8.0300	91.9700	8.0300	91.9700	0.000	0.0000	0.0000	0
2023/04/28	JBAF	19/03/2025			Jibar Tradeable Future	8.0000	92.0000	8.0000	92.0000	0.000	0.0000	0.0000	0
2023/04/28	R035	04/05/2023	10.55	Call	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	770
2023/04/28	R035	04/05/2023	10.55	Put	Bond Future	5,022.2700	5.0223	4,816.8100	4.8168	(4.091)	0	0	0
2023/04/28	R035	04/05/2023	13.18	Call	Bond Future	9,250.8100	9.2508	9,456.2600	9.4563	2.221	0	0	0
2023/04/28	R035	04/05/2023	13.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	491
2023/04/28	R035	04/05/2023	12.46	Call	Bond Future	5,689.8800	5.6899	5,895.1400	5.8951	3.607	0	0	0
2023/04/28	R035	04/05/2023	12.46	Put	Bond Future	0.2000	0.0002	0.0100	0.0000	(95.000)	0	0	388
2023/04/28	R035	04/05/2023	11.20	Call	Bond Future	197.9300	0.1979	190.2800	0.1903	(3.865)	0	0	0
2023/04/28	R035	04/05/2023	11.21	Call	Bond Future	211.6400	0.2116	204.3600	0.2044	(3.440)	0	0	0
2023/04/28	R035	04/05/2023	11.22	Put	Bond Future	1,266.1700	1.2662	1,053.9100	1.0539	(16.764)	0	0	0
2023/04/28	R035	04/05/2023	10.60	Call	Bond Future	0.2200	0.0002	0.1800	0.0002	(18.182)	0	0	388
2023/04/28	R035	04/05/2023	10.60	Put	Bond Future	4,716.2800	4.7163	4,510.7900	4.5108	(4.357)	0	0	0
2023/04/28	R035	04/05/2023	11.05	Call	Bond Future	62.0600	0.0621	55.7100	0.0557	(10.232)	0	0	770
2023/04/28	R035	04/05/2023	11.05	Put	Bond Future	2,088.4200	2.0884	1,876.6200	1.8766	(10.142)	0	0	0
2023/04/28	R035	04/05/2023	11.17	Call	Bond Future	160.7100	0.1607	152.4400	0.1524	(5.146)	0	0	491
2023/04/28	R035	04/05/2023			Bond Future	11.4023	85.4770	11.3661	85.6825	(0.318)	0.0000	0.0000	25,288
2023/04/28	R035	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/28	R035	04/05/2023	9.85	Put	Bond Future	9,467.4800	9.4675	9,262.0300	9.2620	(2.170)	0	0	0
2023/04/28	R035	04/05/2023	10.42	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	491
2023/04/28	R035	04/05/2023	10.42	Put	Bond Future	5,825.0800	5.8251	5,619.6300	5.6196	(3.527)	0	0	0
2023/04/28	R035	04/05/2023	11.80	Call	Bond Future	2,270.6400	2.2706	2,433.8800	2.4339	7.189	0	0	0
2023/04/28	R035	04/05/2023	11.80	Put	Bond Future	64.2000	0.0642	21.9900	0.0220	(65.748)	0	0	1,035
2023/04/28	R035	04/05/2023	11.87	Call	Bond Future	2,625.1600	2.6252	2,802.9400	2.8029	6.772	0	0	0
2023/04/28	R035	04/05/2023	11.87	Put	Bond Future	38.8800	0.0389	11.2100	0.0112	(71.168)	0	0	770
2023/04/28	R035	04/05/2023	11.20	Put	Bond Future	1,353.2700	1.3533	1,140.1700	1.1402	(15.747)	0	0	0
2023/04/28	R035	04/05/2023	11.21	Put	Bond Future	1,309.3600	1.3094	1,096.6300	1.0966	(16.247)	0	0	0
2023/04/28	R035	04/05/2023	11.22	Call	Bond Future	226.0200	0.2260	219.2100	0.2192	(3.013)	0	0	0
2023/04/28	R035	04/05/2023	11.17	Put	Bond Future	1,489.2500	1.4893	1,275.5300	1.2755	(14.351)	0	0	0
2023/04/28	R035	03/08/2023	12.00	Call	Bond Future	4,013.7200	4.0137	4,107.0400	4.1070	2.325	0	0	0
2023/04/28	R035	03/08/2023	12.00	Put	Bond Future	1,344.5900	1.3446	1,222.5400	1.2225	(9.077)	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	
2023/04/28	R035	03/08/2023			Bond Future		11.5080		87.2642	11.4692	87.4796		54,020	
2023/04/28	R035	03/08/2023	11.98	Call	Bond Future	3,939.8300		3.9398	4,031.1300	4.0311	2.317	0	0	
2023/04/28	R035	03/08/2023	11.98	Put	Bond Future	1,376.8100		1.3768	1,252.7400	1.2527	(9.011)	0	0	
2023/04/28	R035	03/08/2023	11.99	Call	Bond Future	3,976.8000		3.9768	4,068.9500	4.0689	2.317	0	0	
2023/04/28	R035	03/08/2023	11.99	Put	Bond Future	1,360.7000		1.3607	1,237.4800	1.2375	(9.056)	0	0	
2023/04/28	R035	02/11/2023	12.85	Call	Bond Future	7,471.2500		7.4713	7,696.8200	7.6968	3.019	0	0	
2023/04/28	R035	02/11/2023	12.85	Put	Bond Future	1,143.0900		1.1431	1,105.2700	1.1053	(3.309)	0	400	
2023/04/28	R035	02/11/2023	11.41	Call	Bond Future	2,568.3200		2.5683	2,702.7600	2.7028	5.235	0	0	
2023/04/28	R035	02/11/2023	11.41	Put	Bond Future	3,731.0800		3.7311	3,602.1300	3.6021	(3.456)	0	0	
2023/04/28	R035	02/11/2023	11.42	Call	Bond Future	2,594.7800		2.5948	2,730.2000	2.7302	5.219	0	0	
2023/04/28	R035	02/11/2023	11.42	Put	Bond Future	3,702.0300		3.7020	3,574.0600	3.5741	(3.457)	0	0	
2023/04/28	R035	02/11/2023	11.12	Call	Bond Future	1,865.9200		1.8659	1,974.1500	1.9741	5.800	0	400	
2023/04/28	R035	02/11/2023			Bond Future		11.6214		84.5903	11.5732	84.8537	(0.415)	0.0000	99,689
2023/04/28	R035	02/11/2023	11.43	Call	Bond Future	2,621.3700		2.6214	2,757.5400	2.7575	5.195	0	0	
2023/04/28	R035	02/11/2023	11.43	Put	Bond Future	3,673.1500		3.6731	3,545.9300	3.5459	(3.464)	0	0	
2023/04/28	R035	02/11/2023	10.62	Call	Bond Future	971.6300		0.9716	1,039.1400	1.0391	6.948	0	400	
2023/04/28	R035	02/11/2023	10.62	Put	Bond Future	6,687.2900		6.6873	6,491.4100	6.4914	(2.929)	0	0	
2023/04/28	R035	02/11/2023	11.12	Put	Bond Future	4,661.2600		4.6613	4,506.1000	4.5061	(3.329)	0	0	
2023/04/28	R035	01/02/2024	12.18	Put	Bond Future	2,819.2900		2.8193	2,691.3100	2.6913	(4.539)	0	0	
2023/04/28	R035	01/02/2024	12.19	Call	Bond Future	5,275.7200		5.2757	5,359.1300	5.3591	1.581	0	0	
2023/04/28	R035	01/02/2024	12.19	Put	Bond Future	2,800.7300		2.8007	2,673.5100	2.6735	(4.542)	0	0	
2023/04/28	R035	01/02/2024	10.62	Call	Bond Future	1,368.5000		1.3685	1,425.3500	1.4253	4.154	0	400	
2023/04/28	R035	01/02/2024	10.62	Put	Bond Future	7,543.4500		7.5435	7,389.6700	7.3897	(2.039)	0	0	
2023/04/28	R035	01/02/2024	11.12	Put	Bond Future	5,577.2700		5.5773	5,414.5400	5.4145	(2.918)	0	0	
2023/04/28	R035	01/02/2024			Bond Future		11.7174		86.5109	11.6781	86.7215	(0.335)	0.0000	0
2023/04/28	R035	01/02/2024	13.46	Call	Bond Future	9,835.0900		9.8351	9,982.1500	9.9822	1.495	0	0	
2023/04/28	R035	01/02/2024	13.46	Put	Bond Future	1,206.9500		1.2069	1,143.3800	1.1434	(5.267)	0	400	
2023/04/28	R035	01/02/2024	12.18	Call	Bond Future	5,242.9900		5.2430	5,325.6400	5.3256	1.576	0	0	
2023/04/28	R035	01/02/2024	12.20	Call	Bond Future	5,308.8000		5.3088	5,392.4000	5.3924	1.575	0	0	
2023/04/28	R035	01/02/2024	12.20	Put	Bond Future	2,782.5800		2.7826	2,655.5500	2.6556	(4.565)	0	0	
2023/04/28	R035	01/02/2024	11.12	Call	Bond Future	2,292.6200		2.2926	2,340.5200	2.3405	2.089	0	400	
2023/04/28	R035	02/05/2024	11.19	Call	Bond Future	2,696.8900		2.6969	2,745.5900	2.7456	1.806	0	0	
2023/04/28	R035	02/05/2024	11.19	Put	Bond Future	6,101.7300		6.1017	5,906.2100	5.9062	(3.204)	0	0	
2023/04/28	R035	02/05/2024	11.20	Call	Bond Future	2,719.0000		2.7190	2,767.1500	2.7671	1.771	0	0	
2023/04/28	R035	02/05/2024	11.20	Put	Bond Future	6,068.2700		6.0683	5,872.2000	5.8722	(3.231)	0	0	
2023/04/28	R035	02/05/2024			Bond Future		11.8199		83.9075	11.7735	84.1518	(0.392)	0.0000	0
2023/04/28	R035	02/05/2024	11.21	Call	Bond Future	2,740.8700		2.7409	2,789.1300	2.7891	1.761	0	0	
2023/04/28	R035	02/05/2024	11.21	Put	Bond Future	6,034.6300		6.0346	5,838.6700	5.8387	(3.247)	0	0	
2023/04/28	R186	04/05/2023		Call	Bond Future	9,086.9800		9.0870	9,088.6700	9.0887	0.019	0	0	
2023/04/28	R186	04/05/2023	8.83	Put	Bond Future	346.8200		0.3468	274.3300	0.2743	(20.901)	0	0	
2023/04/28	R186	04/05/2023	8.84	Call	Bond Future	384.0800		0.3841	313.4400	0.3134	(18.392)	0	0	
2023/04/28	R186	04/05/2023			Bond Future		8.8236		109.0870	8.8230	109.0887	(0.006)	0.0000	39,040
2023/04/28	R186	04/05/2023		Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	
2023/04/28	R186	04/05/2023	8.36	Call	Bond Future	9.4000		0.0094	1.5500	0.0016	(83.511)	0	200	
2023/04/28	R186	04/05/2023	8.36	Put	Bond Future	1,477.3100		1.4773	1,467.7700	1.4678	(0.646)	0	200	
2023/04/28	R186	04/05/2023	8.82	Call	Bond Future	350.4300		0.3504	279.6500	0.2796	(20.198)	0	0	
2023/04/28	R186	04/05/2023	8.82	Put	Bond Future	361.6000		0.3616	289.1300	0.2891	(20.041)	0	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/28	R186	04/05/2023	8.83	Call	Bond Future	367.0400	0.3670	296.2400	0.2962	(19.289)	0	0	0
2023/04/28	R186	04/05/2023	8.84	Put	Bond Future	332.4900	0.3325	260.1600	0.2602	(21.754)	0	0	0
2023/04/28	R186	03/08/2023	9.74	Call	Bond Future	2,881.1500	2.8812	2,853.3700	2.8534	(0.964)	0	0	0
2023/04/28	R186	03/08/2023	9.74	Put	Bond Future	313.1300	0.3131	276.7200	0.2767	(11.628)	0	0	0
2023/04/28	R186	03/08/2023	9.73	Put	Bond Future	317.8600	0.3179	281.3000	0.2813	(11.502)	0	0	0
2023/04/28	R186	03/08/2023			Bond Future	8.8543	106.0600	8.8514	106.0686	(0.033)	0.0000	0.0000	81,027
2023/04/28	R186	03/08/2023	9.75	Call	Bond Future	2,904.8700	2.9049	2,877.4000	2.8774	(0.946)	0	0	0
2023/04/28	R186	03/08/2023	9.75	Put	Bond Future	308.3100	0.3083	272.2100	0.2722	(11.709)	0	0	0
2023/04/28	R186	03/08/2023	9.73	Call	Bond Future	2,857.3300	2.8573	2,829.4000	2.8294	(0.977)	0	0	0
2023/04/28	R186	02/11/2023	9.40	Call	Bond Future	2,305.8400	2.3058	2,314.6600	2.3147	0.383	0	0	0
2023/04/28	R186	02/11/2023	9.40	Put	Bond Future	899.2200	0.8992	844.7500	0.8447	(6.057)	0	0	0
2023/04/28	R186	02/11/2023	9.15	Call	Bond Future	1,857.5200	1.8575	1,859.1600	1.8592	0.088	0	0	1,715
2023/04/28	R186	02/11/2023			Bond Future	8.8838	108.2884	8.8608	108.3517	(0.259)	0.0000	0.0000	16,388
2023/04/28	R186	02/11/2023	10.42	Call	Bond Future	4,458.8300	4.4588	4,494.2500	4.4943	0.794	0	0	0
2023/04/28	R186	02/11/2023	10.42	Put	Bond Future	342.2200	0.3422	314.3500	0.3143	(8.144)	0	0	1,715
2023/04/28	R186	02/11/2023	9.38	Call	Bond Future	2,268.5200	2.2685	2,276.5700	2.2766	0.355	0	0	0
2023/04/28	R186	02/11/2023	9.38	Put	Bond Future	915.9500	0.9159	860.7100	0.8607	(6.031)	0	0	0
2023/04/28	R186	02/11/2023	9.39	Call	Bond Future	2,287.1500	2.2872	2,295.7300	2.2957	0.375	0	0	0
2023/04/28	R186	02/11/2023	9.39	Put	Bond Future	907.5500	0.9075	852.8400	0.8528	(6.028)	0	0	0
2023/04/28	R186	02/11/2023	9.15	Put	Bond Future	1,129.1400	1.1291	1,067.4900	1.0675	(5.460)	0	0	0
2023/04/28	R186	01/02/2024	9.52	Put	Bond Future	986.2500	0.9863	985.6200	0.9856	(0.064)	0	0	0
2023/04/28	R186	01/02/2024	9.50	Call	Bond Future	2,648.5100	2.6485	2,638.8400	2.6388	(0.365)	0	0	0
2023/04/28	R186	01/02/2024	9.51	Call	Bond Future	2,666.3200	2.6663	2,656.6400	2.6566	(0.363)	0	0	0
2023/04/28	R186	01/02/2024			Bond Future	8.8483	105.4358	8.8517	105.4271	0.039	0.0000	0.0000	0
2023/04/28	R186	01/02/2024	9.52	Call	Bond Future	2,684.1800	2.6842	2,674.8200	2.6748	(0.349)	0	0	0
2023/04/28	R186	01/02/2024	9.50	Put	Bond Future	1,000.6300	1.0006	999.6900	0.9997	(0.094)	0	0	0
2023/04/28	R186	01/02/2024	9.51	Put	Bond Future	993.4100	0.9934	992.4600	0.9925	(0.096)	0	0	0
2023/04/28	R186	02/05/2024	8.01	Call	Bond Future	732.6800	0.7327	689.4900	0.6895	(5.895)	0	0	0
2023/04/28	R186	02/05/2024	8.01	Put	Bond Future	2,697.6400	2.6976	2,627.1600	2.6272	(2.613)	0	0	0
2023/04/28	R186	02/05/2024			Bond Future	8.8348	107.7621	8.8232	107.7894	(0.131)	0.0000	0.0000	0
2023/04/28	R186	02/05/2024	7.99	Call	Bond Future	715.8100	0.7158	673.2400	0.6732	(5.947)	0	0	0
2023/04/28	R186	02/05/2024	7.99	Put	Bond Future	2,729.0100	2.7290	2,659.1500	2.6592	(2.560)	0	0	0
2023/04/28	R186	02/05/2024	8.00	Call	Bond Future	724.0200	0.7240	681.3300	0.6813	(5.896)	0	0	0
2023/04/28	R186	02/05/2024	8.00	Put	Bond Future	2,713.1000	2.7131	2,643.1200	2.6431	(2.579)	0	0	0
2023/04/28	R197	04/05/2023			Bond Future	336.5351	336.5351	336.8764	336.8764	0.101	0.0000	0.0000	309
2023/04/28	R197	03/08/2023			Bond Future	334.5418	334.5418	334.9119	334.9119	0.111	0.0000	0.0000	0
2023/04/28	R197	02/11/2023			Bond Future	341.6512	341.6512	342.2000	342.2000	0.161	0.0000	0.0000	0
2023/04/28	R202	04/05/2023			Bond Future	252.9896	252.9896	252.7875	252.7875	(0.080)	0.0000	0.0000	4,492
2023/04/28	R202	03/08/2023			Bond Future	253.5016	253.5016	253.3114	253.3114	(0.075)	0.0000	0.0000	5,420
2023/04/28	R202	02/11/2023			Bond Future	258.8890	258.8890	258.8238	258.8238	(0.025)	0.0000	0.0000	0
2023/04/28	R202	01/02/2024			Bond Future	259.7906	259.7906	259.5500	259.5500	(0.093)	0.0000	0.0000	0
2023/04/28	R202	02/05/2024			Bond Future	265.5816	265.5816	265.4223	265.4223	(0.060)	0.0000	0.0000	0
2023/04/28	R209	04/05/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/04/28	R209	04/05/2023	10.00	Put	Bond Future	7,749.4700	7.7495	7,570.0000	7.5700	(2.316)	0	0	0
2023/04/28	R209	04/05/2023	10.50	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	4,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/28	R209	04/05/2023	10.50	Put	Bond Future	4,934.2600	4.9343	4,754.7900	4.7548	(3.637)	0	0	0
2023/04/28	R209	04/05/2023	11.50	Put	Bond Future	427.8000	0.4278	277.7100	0.2777	(35.084)	0	0	0
2023/04/28	R209	04/05/2023	11.09	Call	Bond Future	53.1400	0.0531	45.8300	0.0458	(13.756)	0	0	0
2023/04/28	R209	04/05/2023	11.09	Put	Bond Future	1,854.0800	1.8541	1,667.3000	1.6673	(10.074)	0	0	0
2023/04/28	R209	04/05/2023	11.10	Call	Bond Future	57.9900	0.0580	50.3000	0.0503	(13.261)	0	0	0
2023/04/28	R209	04/05/2023	11.10	Put	Bond Future	1,807.5000	1.8075	1,620.3400	1.6203	(10.355)	0	0	0
2023/04/28	R209	04/05/2023			Bond Future	11.4467	66.0606	11.4106	66.2400	(0.316)	0.0000	0.0000	19,258
2023/04/28	R209	04/05/2023	11.00	Call	Bond Future	22.6200	0.0226	18.5900	0.0186	(17.816)	0	0	1,250
2023/04/28	R209	04/05/2023	11.00	Put	Bond Future	2,288.8400	2.2888	2,105.3400	2.1053	(8.017)	0	0	8,250
2023/04/28	R209	04/05/2023	11.50	Call	Bond Future	691.0400	0.6910	720.4200	0.7204	4.252	0	0	2,250
2023/04/28	R209	04/05/2023	12.50	Call	Bond Future	4,938.5700	4.9386	5,117.8600	5.1179	3.630	0	0	0
2023/04/28	R209	04/05/2023	12.50	Put	Bond Future	0.1900	0.0002	0.0100	0.0000	(94.737)	0	0	9,750
2023/04/28	R209	04/05/2023	11.11	Call	Bond Future	63.1700	0.0632	55.1100	0.0551	(12.759)	0	0	0
2023/04/28	R209	04/05/2023	11.11	Put	Bond Future	1,761.3200	1.7613	1,573.7900	1.5738	(10.647)	0	0	0
2023/04/28	R209	03/08/2023	11.93	Call	Bond Future	3,188.5300	3.1885	3,261.1500	3.2612	2.278	0	0	0
2023/04/28	R209	03/08/2023	11.94	Call	Bond Future	3,219.8900	3.2199	3,293.2600	3.2933	2.279	0	0	0
2023/04/28	R209	03/08/2023	11.95	Put	Bond Future	1,305.0500	1.3050	1,191.7900	1.1918	(8.679)	0	0	0
2023/04/28	R209	03/08/2023	10.70	Call	Bond Future	512.5500	0.5126	519.5000	0.5195	1.356	0	0	1,800
2023/04/28	R209	03/08/2023	11.25	Put	Bond Future	2,839.1500	2.8392	2,672.9100	2.6729	(5.855)	0	0	0
2023/04/28	R209	03/08/2023	10.00	Call	Bond Future	90.7900	0.0908	98.4300	0.0984	8.415	0	0	1,800
2023/04/28	R209	03/08/2023	10.00	Put	Bond Future	8,271.6900	8.2717	8,091.8100	8.0918	(2.175)	0	0	0
2023/04/28	R209	03/08/2023			Bond Future	11.5430	67.4418	11.5047	67.6293	(0.332)	0.0000	0.0000	12,806
2023/04/28	R209	03/08/2023	11.93	Put	Bond Future	1,336.0800	1.3361	1,221.1800	1.2212	(8.600)	0	0	0
2023/04/28	R209	03/08/2023	11.94	Put	Bond Future	1,320.5500	1.3206	1,206.4000	1.2064	(8.644)	0	0	0
2023/04/28	R209	03/08/2023	11.95	Call	Bond Future	3,251.2200	3.2512	3,325.4800	3.3255	2.284	0	0	0
2023/04/28	R209	03/08/2023	10.70	Put	Bond Future	4,816.7000	4.8167	4,636.1300	4.6361	(3.749)	0	0	0
2023/04/28	R209	03/08/2023	10.75	Call	Bond Future	568.2300	0.5682	577.0600	0.5771	1.554	0	0	3,500
2023/04/28	R209	03/08/2023	10.75	Put	Bond Future	4,606.3100	4.6063	4,427.6200	4.4276	(3.879)	0	0	0
2023/04/28	R209	03/08/2023	11.25	Call	Bond Future	1,386.1500	1.3862	1,407.4300	1.4074	1.535	0	0	3,500
2023/04/28	R209	02/11/2023	11.33	Call	Bond Future	2,031.9000	2.0319	2,076.3900	2.0764	2.190	0	0	0
2023/04/28	R209	02/11/2023	11.33	Put	Bond Future	3,560.9000	3.5609	3,379.9200	3.3799	(5.082)	0	0	0
2023/04/28	R209	02/11/2023	11.34	Call	Bond Future	2,054.0300	2.0540	2,098.9300	2.0989	2.186	0	0	0
2023/04/28	R209	02/11/2023	11.34	Put	Bond Future	3,533.3600	3.5334	3,352.7900	3.3528	(5.110)	0	0	0
2023/04/28	R209	02/11/2023			Bond Future	11.6426	65.7064	11.5959	65.9319	(0.401)	0.0000	0.0000	2
2023/04/28	R209	02/11/2023	11.35	Call	Bond Future	2,076.2900	2.0763	2,121.5900	2.1216	2.182	0	0	0
2023/04/28	R209	02/11/2023	11.35	Put	Bond Future	3,506.0000	3.5060	3,325.8300	3.3258	(5.139)	0	0	0
2023/04/28	R209	01/02/2024	12.13	Put	Bond Future	2,575.9100	2.5759	2,448.6700	2.4487	(4.940)	0	0	0
2023/04/28	R209	01/02/2024	12.14	Call	Bond Future	4,499.8800	4.4999	4,557.8900	4.5579	1.289	0	0	0
2023/04/28	R209	01/02/2024	12.14	Put	Bond Future	2,558.9000	2.5589	2,432.1100	2.4321	(4.955)	0	0	0
2023/04/28	R209	01/02/2024			Bond Future	11.7229	67.1984	11.6841	67.3832	(0.331)	0.0000	0.0000	0
2023/04/28	R209	01/02/2024	12.12	Call	Bond Future	4,442.8000	4.4428	4,499.9100	4.4999	1.285	0	0	0
2023/04/28	R209	01/02/2024	12.12	Put	Bond Future	2,593.0400	2.5930	2,465.3500	2.4653	(4.924)	0	0	0
2023/04/28	R209	01/02/2024	12.13	Call	Bond Future	4,471.3100	4.4713	4,528.8700	4.5289	1.287	0	0	0
2023/04/28	R209	02/05/2024	11.17	Call	Bond Future	2,390.9800	2.3910	2,336.0600	2.3361	(2.297)	0	0	0
2023/04/28	R209	02/05/2024	11.17	Put	Bond Future	5,519.0800	5.5191	5,252.6900	5.2527	(4.827)	0	0	0
2023/04/28	R209	02/05/2024	11.18	Call	Bond Future	2,410.4900	2.4105	2,355.0500	2.3550	(2.300)	0	0	0
2023/04/28	R209	02/05/2024	11.18	Put	Bond Future	5,488.6300	5.4886	5,221.7200	5.2217	(4.863)	0	0	0
2023/04/28	R209	02/05/2024			Bond Future	11.8163	65.5281	11.7713	65.7396	(0.381)	0.0000	0.0000	0

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2023/04/28	R209	02/05/2024	11.19	Call	Bond Future	2,430.0900		2.4301	2,374.1300	2.3741	(2.303)	0	0	0
2023/04/28	R209	02/05/2024	11.19	Put	Bond Future	5,458.3300		5.4583	5,190.9000	5.1909	(4.899)	0	0	0
2023/04/28	R210	04/05/2023			Bond Future	225.0410		225.0410	225.0671	225.0671	0.012	0.0000	0.0000	72
2023/04/28	R210	03/08/2023			Bond Future	229.8022		229.8022	229.8436	229.8436	0.018	0.0000	0.0000	371
2023/04/28	R210	02/11/2023			Bond Future	231.4799		231.4799	231.6376	231.6376	0.068	0.0000	0.0000	0
2023/04/28	R210	01/02/2024			Bond Future	236.7845		236.7845	236.7888	236.7888	0.002	0.0000	0.0000	0
2023/04/28	R210	02/05/2024			Bond Future	238.7620		238.7620	238.8419	238.8419	0.033	0.0000	0.0000	0
2023/04/28	R213	04/05/2023	10.75	Call	Bond Future	874.4000		0.8744	806.2800	0.8063	(7.790)	0	0	0
2023/04/28	R213	04/05/2023	10.75	Put	Bond Future	313.3800		0.3134	171.6500	0.1716	(45.226)	0	0	0
2023/04/28	R213	04/05/2023			Bond Future	10.6266		82.3855	10.6105	82.4591	(0.152)	0.0000	0.0000	8,503
2023/04/28	R213	04/05/2023	10.73	Call	Bond Future	813.5000		0.8135	739.0600	0.7391	(9.151)	0	0	0
2023/04/28	R213	04/05/2023	10.73	Put	Bond Future	343.0800		0.3431	195.0300	0.1950	(43.153)	0	0	0
2023/04/28	R213	04/05/2023	10.74	Call	Bond Future	843.7000		0.8437	772.3700	0.7724	(8.454)	0	0	0
2023/04/28	R213	04/05/2023	10.74	Put	Bond Future	327.9700		0.3280	183.0300	0.1830	(44.193)	0	0	0
2023/04/28	R213	03/08/2023	11.62	Put	Bond Future	549.1000		0.5491	492.6900	0.4927	(10.273)	0	0	0
2023/04/28	R213	03/08/2023	11.63	Call	Bond Future	4,476.1900		4.4762	4,500.7600	4.5008	0.549	0	0	0
2023/04/28	R213	03/08/2023			Bond Future	10.7192		84.1081	10.7011	84.1886	(0.168)	0.0000	0.0000	24,485
2023/04/28	R213	03/08/2023	11.61	Call	Bond Future	4,407.5600		4.4076	4,431.3200	4.4313	0.539	0	0	0
2023/04/28	R213	03/08/2023	11.61	Put	Bond Future	556.6500		0.5566	499.9000	0.4999	(10.195)	0	0	0
2023/04/28	R213	03/08/2023	11.62	Call	Bond Future	4,441.9100		4.4419	4,466.0100	4.4660	0.543	0	0	0
2023/04/28	R213	03/08/2023	11.63	Put	Bond Future	541.5200		0.5415	485.5800	0.4856	(10.330)	0	0	0
2023/04/28	R213	02/11/2023	11.13	Call	Bond Future	3,243.7400		3.2437	3,297.5600	3.2976	1.659	0	0	0
2023/04/28	R213	02/11/2023	11.13	Put	Bond Future	1,916.4200		1.9164	1,846.0100	1.8460	(3.674)	0	0	0
2023/04/28	R213	02/11/2023			Bond Future	10.8215		82.3202	10.7929	82.4444	(0.264)	0.0000	0.0000	0
2023/04/28	R213	02/11/2023	11.11	Call	Bond Future	3,190.9700		3.1910	3,244.1100	3.2441	1.665	0	0	0
2023/04/28	R213	02/11/2023	11.11	Put	Bond Future	1,948.8600		1.9489	1,877.7700	1.8778	(3.648)	0	0	0
2023/04/28	R213	02/11/2023	11.12	Call	Bond Future	3,217.3100		3.2173	3,270.7900	3.2708	1.662	0	0	0
2023/04/28	R213	02/11/2023	11.12	Put	Bond Future	1,932.5800		1.9326	1,861.8300	1.8618	(3.661)	0	0	0
2023/04/28	R213	01/02/2024	11.70	Call	Bond Future	4,963.3700		4.9634	4,940.9600	4.9410	(0.452)	0	0	0
2023/04/28	R213	01/02/2024	11.70	Put	Bond Future	1,666.0900		1.6661	1,573.3400	1.5733	(5.567)	0	0	0
2023/04/28	R213	01/02/2024	11.71	Call	Bond Future	4,992.2100		4.9922	4,969.8300	4.9698	(0.448)	0	0	0
2023/04/28	R213	01/02/2024	11.71	Put	Bond Future	1,654.7000		1.6547	1,561.9800	1.5620	(5.603)	0	0	0
2023/04/28	R213	01/02/2024			Bond Future	10.9018		84.1888	10.8852	84.2592	(0.152)	0.0000	0.0000	0
2023/04/28	R213	01/02/2024	11.72	Call	Bond Future	5,020.8400		5.0208	4,999.0100	4.9990	(0.435)	0	0	0
2023/04/28	R213	01/02/2024	11.72	Put	Bond Future	1,643.1300		1.6431	1,550.9600	1.5510	(5.609)	0	0	0
2023/04/28	R213	02/05/2024	10.30	Call	Bond Future	1,803.8900		1.8039	1,742.8400	1.7428	(3.384)	0	0	0
2023/04/28	R213	02/05/2024	10.30	Put	Bond Future	4,723.6800		4.7237	4,562.7100	4.5627	(3.408)	0	0	0
2023/04/28	R213	02/05/2024			Bond Future	10.9911		82.4877	10.9669	82.5877	(0.220)	0.0000	0.0000	0
2023/04/28	R213	02/05/2024	10.28	Call	Bond Future	1,770.7900		1.7708	1,711.2600	1.7113	(3.362)	0	0	0
2023/04/28	R213	02/05/2024	10.28	Put	Bond Future	4,777.0200		4.7770	4,617.5700	4.6176	(3.338)	0	0	0
2023/04/28	R213	02/05/2024	10.29	Call	Bond Future	1,787.2900		1.7873	1,727.1600	1.7272	(3.364)	0	0	0
2023/04/28	R213	02/05/2024	10.29	Put	Bond Future	4,750.2900		4.7503	4,590.2400	4.5902	(3.369)	0	0	0
2023/04/28	R214	04/05/2023	11.36	Call	Bond Future	36.7900		0.0368	27.4300	0.0274	(25.442)	0	0	0
2023/04/28	R214	04/05/2023	11.36	Put	Bond Future	2,203.4400		2.2034	2,010.6800	2.0107	(8.748)	0	0	0
2023/04/28	R214	04/05/2023	11.37	Call	Bond Future	40.3300		0.0403	30.3300	0.0303	(24.795)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/28	R214	04/05/2023	11.37	Put	Bond Future	2,153.5900		2.1536	1,960.1900	1.9602	(8.980)	0	0	0
2023/04/28	R214	04/05/2023			Bond Future	11.7767		62.2462	11.7405	62.4296	(0.307)	0.0000	0.0000	11,585
2023/04/28	R214	04/05/2023	11.38	Call	Bond Future	44.1300		0.0441	33.4800	0.0335	(24.133)	0	0	0
2023/04/28	R214	04/05/2023	11.38	Put	Bond Future	2,104.0700		2.1041	1,910.0200	1.9100	(9.223)	0	0	0
2023/04/28	R214	03/08/2023	12.14	Call	Bond Future	2,901.2100		2.9012	3,009.2600	3.0093	3.724	0	0	0
2023/04/28	R214	03/08/2023	12.14	Put	Bond Future	1,591.7800		1.5918	1,508.5200	1.5085	(5.231)	0	0	0
2023/04/28	R214	03/08/2023	12.15	Call	Bond Future	2,931.5500		2.9315	3,040.2300	3.0402	3.707	0	0	0
2023/04/28	R214	03/08/2023	12.15	Put	Bond Future	1,573.8900		1.5739	1,491.2600	1.4913	(5.250)	0	0	0
2023/04/28	R214	03/08/2023			Bond Future	11.8732		63.5477	11.8350	63.7390	(0.322)	0.0000	0.0000	16,996
2023/04/28	R214	03/08/2023	12.16	Call	Bond Future	2,962.0100		2.9620	3,071.3200	3.0713	3.690	0	0	0
2023/04/28	R214	03/08/2023	12.16	Put	Bond Future	1,556.1900		1.5562	1,474.1900	1.4742	(5.269)	0	0	0
2023/04/28	R214	02/11/2023	11.45	Put	Bond Future	4,405.1700		4.4052	4,195.7200	4.1957	(4.755)	0	0	0
2023/04/28	R214	02/11/2023	11.46	Call	Bond Future	1,748.3000		1.7483	1,765.8500	1.7659	1.004	0	0	0
2023/04/28	R214	02/11/2023	11.46	Put	Bond Future	4,372.5400		4.3725	4,163.0700	4.1631	(4.791)	0	0	0
2023/04/28	R214	02/11/2023			Bond Future	11.9754		61.5817	11.9294	61.8087	(0.384)	0.0000	0.0000	0
2023/04/28	R214	02/11/2023	11.45	Call	Bond Future	1,728.2800		1.7283	1,745.8500	1.7459	1.017	0	0	0
2023/04/28	R214	02/11/2023	11.47	Call	Bond Future	1,768.4500		1.7684	1,785.9800	1.7860	0.991	0	0	0
2023/04/28	R214	02/11/2023	11.47	Put	Bond Future	4,340.1000		4.3401	4,130.6100	4.1306	(4.827)	0	0	0
2023/04/28	R214	01/02/2024	12.16	Call	Bond Future	3,844.9400		3.8449	3,868.0400	3.8680	0.601	0	0	0
2023/04/28	R214	01/02/2024	12.16	Put	Bond Future	3,375.6500		3.3756	3,209.3600	3.2094	(4.926)	0	0	0
2023/04/28	R214	01/02/2024			Bond Future	12.0630		62.9798	12.0242	63.1692	(0.322)	0.0000	0.0000	0
2023/04/28	R214	01/02/2024	12.14	Call	Bond Future	3,791.4100		3.7914	3,813.8300	3.8138	0.591	0	0	0
2023/04/28	R214	01/02/2024	12.14	Put	Bond Future	3,418.4300		3.4184	3,251.4600	3.2515	(4.884)	0	0	0
2023/04/28	R214	01/02/2024	12.15	Call	Bond Future	3,818.0300		3.8180	3,840.9000	3.8409	0.599	0	0	0
2023/04/28	R214	01/02/2024	12.15	Put	Bond Future	3,396.8700		3.3969	3,230.3500	3.2304	(4.902)	0	0	0
2023/04/28	R214	02/05/2024	11.46	Call	Bond Future	2,460.8700		2.4609	2,430.0200	2.4300	(1.254)	0	0	0
2023/04/28	R214	02/05/2024	11.46	Put	Bond Future	5,952.4400		5.9524	5,706.9800	5.7070	(4.124)	0	0	0
2023/04/28	R214	02/05/2024	11.47	Call	Bond Future	2,480.0700		2.4801	2,449.4900	2.4495	(1.233)	0	0	0
2023/04/28	R214	02/05/2024	11.47	Put	Bond Future	5,919.2000		5.9192	5,674.0100	5.6740	(4.142)	0	0	0
2023/04/28	R214	02/05/2024			Bond Future	12.1548		61.0648	12.1103	61.2794	(0.366)	0.0000	0.0000	0
2023/04/28	R214	02/05/2024	11.48	Call	Bond Future	2,499.3500		2.4994	2,469.0600	2.4691	(1.212)	0	0	0
2023/04/28	R214	02/05/2024	11.48	Put	Bond Future	5,886.1000		5.8861	5,641.2000	5.6412	(4.161)	0	0	0
2023/04/28	R248	04/05/2023	10.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/04/28	R248	04/05/2023	10.40	Put	Bond Future	10,368.5600		10.3686	10,050.3900	10.0504	(3.069)	0	0	0
2023/04/28	R248	04/05/2023	11.10	Call	Bond Future	0.4600		0.0005	0.4000	0.0004	(13.043)	0	0	1,500
2023/04/28	R248	04/05/2023	11.35	Call	Bond Future	12.6800		0.0127	11.5400	0.0115	(8.991)	0	0	0
2023/04/28	R248	04/05/2023	11.35	Put	Bond Future	3,535.1300		3.5351	3,215.8200	3.2158	(9.032)	0	0	0
2023/04/28	R248	04/05/2023			Bond Future	11.8970		76.6868	11.8457	77.0050	(0.431)	0.0000	0.0000	24,817
2023/04/28	R248	04/05/2023	11.10	Put	Bond Future	5,230.3800		5.2304	4,912.1500	4.9121	(6.084)	0	0	0
2023/04/28	R248	04/05/2023	11.33	Call	Bond Future	10.1000		0.0101	9.1600	0.0092	(9.307)	0	0	0
2023/04/28	R248	04/05/2023	11.33	Put	Bond Future	3,666.8200		3.6668	3,347.7100	3.3477	(8.703)	0	0	0
2023/04/28	R248	04/05/2023	11.34	Call	Bond Future	11.3200		0.0113	10.2900	0.0103	(9.099)	0	0	0
2023/04/28	R248	04/05/2023	11.34	Put	Bond Future	3,600.8600		3.6009	3,281.6600	3.2817	(8.865)	0	0	0
2023/04/28	R248	03/08/2023	12.11	Call	Bond Future	3,105.0000		3.1050	3,190.2700	3.1903	2.746	0	0	0
2023/04/28	R248	03/08/2023	12.11	Put	Bond Future	2,428.2000		2.4282	2,183.7200	2.1837	(10.068)	0	0	0
2023/04/28	R248	03/08/2023			Bond Future	11.9980		78.2903	11.9440	78.6200	(0.449)	0.0000	0.0000	239,474
2023/04/28	R248	03/08/2023	12.10	Call	Bond Future	3,070.7700		3.0708	3,154.6200	3.1546	2.731	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/28	R248	03/08/2023	12.10	Put	Bond Future	2,453.9400	2.4539	2,208.0400	2.2080	(10.021)	0	0	0
2023/04/28	R248	03/08/2023	12.09	Call	Bond Future	3,036.7000	3.0367	3,119.2900	3.1193	2.720	0	0	0
2023/04/28	R248	03/08/2023	12.09	Put	Bond Future	2,479.9300	2.4799	2,232.7700	2.2328	(9.966)	0	0	0
2023/04/28	R248	02/11/2023	11.48	Call	Bond Future	1,931.7000	1.9317	2,034.7500	2.0347	5.335	0	0	0
2023/04/28	R248	02/11/2023	11.49	Put	Bond Future	5,808.1700	5.8082	5,536.4700	5.5365	(4.678)	0	0	0
2023/04/28	R248	02/11/2023	11.47	Call	Bond Future	1,909.4400	1.9094	2,011.3300	2.0113	5.336	0	0	0
2023/04/28	R248	02/11/2023			Bond Future	12.1046	75.4913	12.0423	75.8670	(0.515)	0.0000	0.0000	11,069
2023/04/28	R248	02/11/2023	11.48	Put	Bond Future	5,851.1600	5.8512	5,578.5000	5.5785	(4.660)	0	0	0
2023/04/28	R248	02/11/2023	11.49	Call	Bond Future	1,954.3100	1.9543	2,058.3200	2.0583	5.322	0	0	0
2023/04/28	R248	02/11/2023	11.47	Put	Bond Future	5,894.5900	5.8946	5,620.7700	5.6208	(4.645)	0	0	0
2023/04/28	R248	01/02/2024	12.15	Call	Bond Future	4,280.5600	4.2806	4,361.5900	4.3616	1.893	0	0	0
2023/04/28	R248	01/02/2024	12.15	Put	Bond Future	4,559.1200	4.5591	4,308.5800	4.3086	(5.495)	0	0	0
2023/04/28	R248	01/02/2024	12.14	Call	Bond Future	4,249.6200	4.2496	4,329.9100	4.3299	1.889	0	0	0
2023/04/28	R248	01/02/2024	12.14	Put	Bond Future	4,587.7500	4.5877	4,336.4700	4.3365	(5.477)	0	0	0
2023/04/28	R248	01/02/2024			Bond Future	12.1969	77.2054	12.1411	77.5370	(0.458)	0.0000	0.0000	0
2023/04/28	R248	01/02/2024	12.16	Call	Bond Future	4,311.8500	4.3119	4,393.3500	4.3933	1.890	0	0	0
2023/04/28	R248	01/02/2024	12.16	Put	Bond Future	4,530.9200	4.5309	4,280.8500	4.2808	(5.519)	0	0	0
2023/04/28	R248	02/05/2024	11.47	Call	Bond Future	2,661.4800	2.6615	2,817.2700	2.8173	5.854	0	0	0
2023/04/28	R248	02/05/2024	11.48	Put	Bond Future	7,712.6200	7.7126	7,504.4600	7.5045	(2.699)	0	0	0
2023/04/28	R248	02/05/2024	11.46	Call	Bond Future	2,639.3700	2.6394	2,794.3600	2.7944	5.872	0	0	0
2023/04/28	R248	02/05/2024			Bond Future	12.2934	74.4602	12.2311	74.8250	(0.507)	0.0000	0.0000	13,000
2023/04/28	R248	02/05/2024	11.47	Put	Bond Future	7,755.9700	7.7560	7,547.0200	7.5470	(2.694)	0	0	0
2023/04/28	R248	02/05/2024	11.48	Call	Bond Future	2,683.6900	2.6837	2,840.2700	2.8403	5.835	0	0	0
2023/04/28	R248	02/05/2024	11.46	Put	Bond Future	7,799.5200	7.7995	7,589.7700	7.5898	(2.689)	0	0	0

Total

1698695