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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/04/2023 TO 03/04/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	2025	04/05/2023		Bond Future	169.2961	169.2961	169.2394	169.2394	(0.033)	0.0000	0.0000	5,381
2023/04/03	2025	03/08/2023		Bond Future	171.0731	171.0731	171.0148	171.0148	(0.034)	0.0000	0.0000	214
2023/04/03	2025	02/11/2023		Bond Future	174.6956	174.6956	174.6360	174.6360	(0.034)	0.0000	0.0000	0
2023/04/03	2025	01/02/2024		Bond Future	176.5434	176.5434	176.4831	176.4831	(0.034)	0.0000	0.0000	0
2023/04/03	2025	02/05/2024		Bond Future	180.1193	180.1193	180.0584	180.0584	(0.034)	0.0000	0.0000	0
2023/04/03	2029	04/05/2023		Bond Future	122.3828	122.3828	122.5015	122.5015	0.097	0.0000	0.0000	2,115
2023/04/03	2029	03/08/2023		Bond Future	124.9259	124.9259	125.0468	125.0468	0.097	0.0000	0.0000	728

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
2023/04/03	2029	02/11/2023			Bond Future	126.2457	126.2457	126.3691	126.3691	0.098	0.0000	0.0000	0
2023/04/03	2029	01/02/2024			Bond Future	128.8725	128.8725	128.9988	128.9988	0.098	0.0000	0.0000	0
2023/04/03	2029	02/05/2024			Bond Future	130.1226	130.1226	130.2520	130.2520	0.099	0.0000	0.0000	0
2023/04/03	2030	04/05/2023	9.03	Call	Bond Future	4.4100	0.0044	2.1300	0.0021	(51.701)	0	0	388
2023/04/03	2030	04/05/2023	9.03	Put	Bond Future	3,832.9700	3.8330	3,988.5900	3.9886	4.060	0	0	0
2023/04/03	2030	04/05/2023	9.58	Put	Bond Future	1,618.6800	1.6187	1,701.2800	1.7013	5.103	0	0	0
2023/04/03	2030	04/05/2023	9.67	Call	Bond Future	547.5900	0.5476	455.7000	0.4557	(16.781)	0	0	479
2023/04/03	2030	04/05/2023	9.67	Put	Bond Future	1,363.1600	1.3632	1,429.1700	1.4292	4.842	0	0	0
2023/04/03	2030	04/05/2023	11.34	Call	Bond Future	6,524.8500	6.5249	6,362.7900	6.3628	(2.484)	0	0	0
2023/04/03	2030	04/05/2023	11.34	Put	Bond Future	26.5400	0.0265	22.3800	0.0224	(15.674)	0	0	150
2023/04/03	2030	04/05/2023	10.52	Call	Bond Future	3,212.3400	3.2123	3,047.7000	3.0477	(5.125)	0	0	0
2023/04/03	2030	04/05/2023	10.52	Put	Bond Future	209.6600	0.2097	202.9200	0.2029	(3.215)	0	0	0
2023/04/03	2030	04/05/2023	10.53	Call	Bond Future	3,251.0400	3.2510	3,086.2900	3.0863	(5.068)	0	0	0
2023/04/03	2030	04/05/2023	10.53	Put	Bond Future	204.6400	0.2046	197.7900	0.1978	(3.347)	0	0	0
2023/04/03	2030	04/05/2023	9.78	Call	Bond Future	785.8000	0.7858	675.3200	0.6753	(14.060)	0	0	388
2023/04/03	2030	04/05/2023	9.78	Put	Bond Future	1,095.6700	1.0957	1,143.0900	1.1431	4.328	0	0	0
2023/04/03	2030	04/05/2023	10.00	Call	Bond Future	1,380.6100	1.3806	1,241.6500	1.2417	(10.065)	0	0	1,080
2023/04/03	2030	04/05/2023	10.00	Put	Bond Future	689.5200	0.6895	708.4600	0.7085	2.747	0	0	0
2023/04/03	2030	04/05/2023	10.42	Call	Bond Future	2,829.6100	2.8296	2,666.7000	2.6667	(5.757)	0	0	479
2023/04/03	2030	04/05/2023	10.42	Put	Bond Future	265.6300	0.2656	260.6200	0.2606	(1.886)	0	0	0
2023/04/03	2030	04/05/2023			Bond Future	9.8478	93.2044	9.8824	93.0465	0.352	0.0000	0.0000	71,842
2023/04/03	2030	04/05/2023	9.58	Call	Bond Future	386.7300	0.3867	311.4300	0.3114	(19.471)	0	0	150
2023/04/03	2030	04/05/2023	12.04	Call	Bond Future	9,348.4100	9.3484	9,189.4000	9.1894	(1.701)	0	0	0
2023/04/03	2030	04/05/2023	12.04	Put	Bond Future	4.1100	0.0041	3.0000	0.0030	(27.007)	0	0	1,080
2023/04/03	2030	04/05/2023	12.50	Call	Bond Future	11,148.9800	11.1490	10,990.8600	10.9909	(1.418)	0	0	0
2023/04/03	2030	04/05/2023	12.50	Put	Bond Future	0.6000	0.0006	0.3800	0.0004	(36.667)	0	0	479
2023/04/03	2030	04/05/2023	12.57	Call	Bond Future	11,418.8800	11.4189	11,260.8100	11.2608	(1.384)	0	0	0
2023/04/03	2030	04/05/2023	12.57	Put	Bond Future	0.4400	0.0004	0.2700	0.0003	(38.636)	0	0	350
2023/04/03	2030	04/05/2023	10.65	Call	Bond Future	3,721.5500	3.7215	3,555.9700	3.5560	(4.449)	0	0	350
2023/04/03	2030	04/05/2023	10.65	Put	Bond Future	152.6600	0.1527	144.9800	0.1450	(5.031)	0	0	0
2023/04/03	2030	04/05/2023	11.62	Call	Bond Future	7,664.3400	7.6643	7,503.8700	7.5039	(2.094)	0	0	0
2023/04/03	2030	04/05/2023	11.62	Put	Bond Future	12.7600	0.0128	10.1900	0.0102	(20.141)	0	0	388
2023/04/03	2030	04/05/2023	10.54	Call	Bond Future	3,289.7800	3.2898	3,124.9200	3.1249	(5.011)	0	0	0
2023/04/03	2030	04/05/2023	10.54	Put	Bond Future	199.6900	0.1997	192.7300	0.1927	(3.485)	0	0	0
2023/04/03	2030	03/08/2023	12.89	Call	Bond Future	12,015.8100	12.0158	11,854.2300	11.8542	(1.345)	0	0	0
2023/04/03	2030	03/08/2023	12.89	Put	Bond Future	26.2600	0.0263	26.0000	0.0260	(0.990)	0	0	350
2023/04/03	2030	03/08/2023	11.35	Call	Bond Future	6,359.2900	6.3593	6,204.3900	6.2044	(2.436)	0	0	0
2023/04/03	2030	03/08/2023	11.36	Put	Bond Future	334.0100	0.3340	340.3000	0.3403	1.883	0	0	0
2023/04/03	2030	03/08/2023	10.40	Call	Bond Future	3,164.8600	3.1649	3,035.4800	3.0355	(4.088)	0	0	1,012
2023/04/03	2030	03/08/2023	10.65	Call	Bond Future	3,940.3700	3.9404	3,801.2600	3.8013	(3.530)	0	0	350
2023/04/03	2030	03/08/2023	10.65	Put	Bond Future	821.1000	0.8211	843.3100	0.8433	2.705	0	0	0
2023/04/03	2030	03/08/2023	11.34	Call	Bond Future	6,323.0000	6.3230	6,168.2300	6.1682	(2.448)	0	0	0
2023/04/03	2030	03/08/2023	11.34	Put	Bond Future	342.6600	0.3427	349.2100	0.3492	1.912	0	0	0
2023/04/03	2030	03/08/2023			Bond Future	9.9293	91.1110	9.9658	90.9497	0.368	0.0000	0.0000	39,779
2023/04/03	2030	03/08/2023	11.35	Put	Bond Future	338.3600	0.3384	344.7800	0.3448	1.897	0	0	0
2023/04/03	2030	03/08/2023	11.36	Call	Bond Future	6,395.5100	6.3955	6,240.4800	6.2405	(2.424)	0	0	0
2023/04/03	2030	03/08/2023	12.59	Call	Bond Future	10,918.1200	10.9181	10,756.6500	10.7566	(1.479)	0	0	0

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2023/04/03	2030	03/08/2023	12.59	Put	Bond Future	48.4500	0.0484	48.3000	0.0483	(0.310)	0	0	1,012
2023/04/03	2030	03/08/2023	10.40	Put	Bond Future	1,112.1100	1.1121	1,144.0500	1.1441	2.872	0	0	0
2023/04/03	2030	02/11/2023	10.80	Call	Bond Future	4,616.1600	4.6162	4,484.0300	4.4840	(2.862)	0	0	0
2023/04/03	2030	02/11/2023	10.80	Put	Bond Future	1,258.8700	1.2589	1,291.4600	1.2915	2.589	0	0	0
2023/04/03	2030	02/11/2023	10.81	Call	Bond Future	4,646.4200	4.6464	4,513.9900	4.5140	(2.850)	0	0	0
2023/04/03	2030	02/11/2023	10.81	Put	Bond Future	1,248.1900	1.2482	1,280.4800	1.2805	2.587	0	0	0
2023/04/03	2030	02/11/2023	9.57	Call	Bond Future	1,602.7000	1.6027	1,523.1200	1.5231	(4.965)	0	0	800
2023/04/03	2030	02/11/2023	9.57	Put	Bond Future	3,469.9000	3.4699	3,555.0400	3.5550	2.454	0	0	0
2023/04/03	2030	02/11/2023	10.07	Call	Bond Future	2,630.3800	2.6304	2,526.2800	2.5263	(3.958)	0	0	800
2023/04/03	2030	02/11/2023	10.07	Put	Bond Future	2,327.9900	2.3280	2,388.6100	2.3886	2.604	0	0	0
2023/04/03	2030	02/11/2023			Bond Future	9.9994	93.0189	10.0378	92.8542	0.384	0.0000	0.0000	0
2023/04/03	2030	02/11/2023	11.57	Call	Bond Future	7,087.6800	7.0877	6,938.0600	6.9381	(2.111)	0	0	0
2023/04/03	2030	02/11/2023	11.57	Put	Bond Future	646.8400	0.6468	661.9400	0.6619	2.334	0	0	800
2023/04/03	2030	02/11/2023	10.82	Call	Bond Future	4,676.4900	4.6765	4,543.7600	4.5438	(2.838)	0	0	0
2023/04/03	2030	02/11/2023	10.82	Put	Bond Future	1,237.3400	1.2373	1,269.3300	1.2693	2.585	0	0	0
2023/04/03	2030	01/02/2024	11.37	Call	Bond Future	6,262.0700	6.2621	6,122.3000	6.1223	(2.232)	0	0	0
2023/04/03	2030	01/02/2024	11.37	Put	Bond Future	1,117.1800	1.1172	1,145.3100	1.1453	2.518	0	0	0
2023/04/03	2030	01/02/2024	12.10	Put	Bond Future	663.2800	0.6633	679.0400	0.6790	2.376	0	0	400
2023/04/03	2030	01/02/2024	9.57	Put	Bond Future	3,949.2800	3.9493	4,040.0300	4.0400	2.298	0	0	0
2023/04/03	2030	01/02/2024	9.93	Call	Bond Future	2,442.6900	2.4427	2,349.9300	2.3499	(3.797)	0	0	1,360
2023/04/03	2030	01/02/2024	9.93	Put	Bond Future	3,091.7700	3.0918	3,166.9100	3.1669	2.430	0	0	0
2023/04/03	2030	01/02/2024			Bond Future	10.0856	90.9272	10.1260	90.7592	0.401	0.0000	0.0000	0
2023/04/03	2030	01/02/2024	11.36	Call	Bond Future	6,231.5400	6.2315	6,091.9800	6.0920	(2.240)	0	0	0
2023/04/03	2030	01/02/2024	11.36	Put	Bond Future	1,125.2800	1.1253	1,153.6200	1.1536	2.518	0	0	0
2023/04/03	2030	01/02/2024	12.10	Call	Bond Future	8,569.6800	8.5697	8,417.5400	8.4175	(1.775)	0	0	0
2023/04/03	2030	01/02/2024	10.07	Call	Bond Future	2,740.9700	2.7410	2,642.3400	2.6423	(3.598)	0	0	400
2023/04/03	2030	01/02/2024	10.07	Put	Bond Future	2,805.6800	2.8057	2,874.9500	2.8750	2.469	0	0	0
2023/04/03	2030	01/02/2024	11.31	Call	Bond Future	6,078.9100	6.0789	5,940.4600	5.9405	(2.278)	0	0	0
2023/04/03	2030	01/02/2024	11.31	Put	Bond Future	1,166.1000	1.1661	1,195.5500	1.1956	2.526	0	0	1,360
2023/04/03	2030	01/02/2024	11.35	Call	Bond Future	6,201.0500	6.2011	6,061.7100	6.0617	(2.247)	0	0	0
2023/04/03	2030	01/02/2024	11.35	Put	Bond Future	1,133.4300	1.1334	1,161.9900	1.1620	2.520	0	0	0
2023/04/03	2030	01/02/2024	9.57	Call	Bond Future	1,775.8700	1.7759	1,698.7200	1.6987	(4.344)	0	0	400
2023/04/03	2030	02/05/2024	9.81	Call	Bond Future	2,274.2700	2.2743	2,190.0400	2.1900	(3.704)	0	0	0
2023/04/03	2030	02/05/2024	9.81	Put	Bond Future	3,841.9600	3.8420	3,928.6700	3.9287	2.257	0	0	0
2023/04/03	2030	02/05/2024	9.82	Call	Bond Future	2,292.6700	2.2927	2,208.0500	2.2081	(3.691)	0	0	0
2023/04/03	2030	02/05/2024	9.82	Put	Bond Future	3,819.4000	3.8194	3,905.7200	3.9057	2.260	0	0	0
2023/04/03	2030	02/05/2024			Bond Future	10.1967	92.7444	10.2394	92.5735	0.418	0.0000	0.0000	0
2023/04/03	2030	02/05/2024	9.83	Call	Bond Future	2,311.5400	2.3115	2,226.5200	2.2265	(3.678)	0	0	0
2023/04/03	2030	02/05/2024	9.83	Put	Bond Future	3,797.3300	3.7973	3,883.2500	3.8832	2.263	0	0	0
2023/04/03	2032	04/05/2023	9.80	Call	Bond Future	12.3000	0.0123	6.8700	0.0069	(44.146)	0	0	500
2023/04/03	2032	04/05/2023	9.85	Put	Bond Future	3,466.3600	3.4664	3,610.0600	3.6101	4.146	0	0	0
2023/04/03	2032	04/05/2023	11.37	Call	Bond Future	4,532.0400	4.5320	4,368.8900	4.3689	(3.600)	0	0	400
2023/04/03	2032	04/05/2023	13.43	Call	Bond Future	13,656.6900	13.6567	13,503.7900	13.5038	(1.120)	0	0	0
2023/04/03	2032	04/05/2023	13.43	Put	Bond Future	0.2100	0.0002	0.1200	0.0001	(42.857)	0	0	400
2023/04/03	2032	04/05/2023	10.89	Call	Bond Future	2,444.5200	2.4445	2,287.1400	2.2871	(6.438)	0	0	0
2023/04/03	2032	04/05/2023	10.89	Put	Bond Future	421.2500	0.4213	416.6800	0.4167	(1.085)	0	0	0
2023/04/03	2032	04/05/2023	11.06	Call	Bond Future	3,156.6100	3.1566	2,994.4500	2.9944	(5.137)	0	0	0

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2023/04/03	2032	04/05/2023	11.06	Put	Bond Future	281.2900	0.2813	271.9400	0.2719	(3.324)	0	0	730
2023/04/03	2032	04/05/2023	10.69	Call	Bond Future	1,675.9000	1.6759	1,531.2200	1.5312	(8.633)	0	0	0
2023/04/03	2032	04/05/2023			Bond Future	10.4951	88.0826	10.5245	87.9298	0.280	0.0000	0.0000	165,615
2023/04/03	2032	04/05/2023	9.80	Put	Bond Future	3,730.1600	3.7302	3,877.5400	3.8775	3.951	0	0	0
2023/04/03	2032	04/05/2023	9.85	Call	Bond Future	22.7600	0.0228	13.6500	0.0137	(40.026)	0	0	6,500
2023/04/03	2032	04/05/2023	10.03	Call	Bond Future	119.8500	0.1198	86.3600	0.0864	(27.943)	0	0	730
2023/04/03	2032	04/05/2023	10.03	Put	Bond Future	2,585.0100	2.5850	2,704.3300	2.7043	4.616	0	0	0
2023/04/03	2032	04/05/2023	11.37	Put	Bond Future	131.7700	0.1318	121.4300	0.1214	(7.847)	0	0	0
2023/04/03	2032	04/05/2023	11.00	Call	Bond Future	2,900.8300	2.9008	2,739.8600	2.7399	(5.549)	0	0	0
2023/04/03	2032	04/05/2023	11.00	Put	Bond Future	324.9500	0.3249	316.7900	0.3168	(2.511)	0	0	13,000
2023/04/03	2032	04/05/2023	10.69	Put	Bond Future	669.6200	0.6696	677.7500	0.6778	1.214	0	0	500
2023/04/03	2032	04/05/2023	10.87	Call	Bond Future	2,363.8200	2.3638	2,207.3200	2.2073	(6.621)	0	0	0
2023/04/03	2032	04/05/2023	10.87	Put	Bond Future	441.5300	0.4415	437.8400	0.4378	(0.836)	0	0	0
2023/04/03	2032	04/05/2023	10.88	Call	Bond Future	2,404.0700	2.4041	2,247.1200	2.2471	(6.529)	0	0	0
2023/04/03	2032	04/05/2023	10.88	Put	Bond Future	431.2700	0.4313	427.1300	0.4271	(0.960)	0	0	0
2023/04/03	2032	04/05/2023	10.30	Call	Bond Future	531.3400	0.5313	443.1300	0.4431	(16.601)	0	0	500
2023/04/03	2032	04/05/2023	10.30	Put	Bond Future	1,554.5900	1.5546	1,619.1900	1.6192	4.155	0	0	0
2023/04/03	2032	04/05/2023	10.53	Call	Bond Future	1,138.3900	1.1384	1,011.5100	1.0115	(11.146)	0	0	730
2023/04/03	2032	04/05/2023	10.53	Put	Bond Future	957.2400	0.9572	983.1700	0.9832	2.709	0	0	0
2023/04/03	2032	04/05/2023	10.62	Call	Bond Future	1,430.3500	1.4303	1,292.5500	1.2925	(9.634)	0	0	400
2023/04/03	2032	04/05/2023	10.62	Put	Bond Future	783.7900	0.7838	798.8000	0.7988	1.915	0	0	0
2023/04/03	2032	03/08/2023	11.77	Call	Bond Future	6,362.0800	6.3621	6,212.8200	6.2128	(2.346)	0	0	0
2023/04/03	2032	03/08/2023	11.77	Put	Bond Future	597.4000	0.5974	604.2900	0.6043	1.153	0	0	0
2023/04/03	2032	03/08/2023	11.90	Call	Bond Future	6,877.6500	6.8776	6,726.4700	6.7265	(2.198)	0	0	5,000
2023/04/03	2032	03/08/2023	11.90	Put	Bond Future	511.4300	0.5114	516.4000	0.5164	0.972	0	0	0
2023/04/03	2032	03/08/2023	10.30	Call	Bond Future	1,591.0200	1.5910	1,501.9400	1.5019	(5.599)	0	0	1,500
2023/04/03	2032	03/08/2023	10.30	Put	Bond Future	3,058.6900	3.0587	3,125.7600	3.1258	2.193	0	0	0
2023/04/03	2032	03/08/2023	9.60	Call	Bond Future	535.2800	0.5353	490.0400	0.4900	(8.452)	0	0	1,500
2023/04/03	2032	03/08/2023	9.60	Put	Bond Future	5,743.8500	5.7438	5,854.7600	5.8548	1.931	0	0	0
2023/04/03	2032	03/08/2023			Bond Future	10.5853	89.8914	10.6160	89.7352	0.290	0.0000	0.0000	10,140
2023/04/03	2032	03/08/2023	11.75	Call	Bond Future	6,283.3800	6.2834	6,134.4500	6.1345	(2.370)	0	0	0
2023/04/03	2032	03/08/2023	11.75	Put	Bond Future	611.7700	0.6118	618.9900	0.6190	1.180	0	0	0
2023/04/03	2032	03/08/2023	11.76	Call	Bond Future	6,322.7100	6.3227	6,173.6100	6.1736	(2.358)	0	0	0
2023/04/03	2032	03/08/2023	11.76	Put	Bond Future	604.5500	0.6045	611.6000	0.6116	1.166	0	0	0
2023/04/03	2032	02/11/2023	11.24	Call	Bond Future	4,678.3200	4.6783	4,554.0500	4.5540	(2.656)	0	0	0
2023/04/03	2032	02/11/2023	11.24	Put	Bond Future	1,923.0400	1.9230	1,958.2000	1.9582	1.828	0	0	0
2023/04/03	2032	02/11/2023			Bond Future	10.6743	87.6126	10.7064	87.4532	0.301	0.0000	0.0000	0
2023/04/03	2032	02/11/2023	11.23	Call	Bond Future	4,646.0100	4.6460	4,522.0600	4.5221	(2.668)	0	0	0
2023/04/03	2032	02/11/2023	11.23	Put	Bond Future	1,938.4400	1.9384	1,973.9200	1.9739	1.830	0	0	0
2023/04/03	2032	02/11/2023	11.22	Call	Bond Future	4,614.0300	4.6140	4,490.4000	4.4904	(2.679)	0	0	0
2023/04/03	2032	02/11/2023	11.22	Put	Bond Future	1,954.2000	1.9542	1,990.0000	1.9900	1.832	0	0	0
2023/04/03	2032	01/02/2024	11.83	Call	Bond Future	6,576.2500	6.5763	6,443.5800	6.4436	(2.017)	0	0	0
2023/04/03	2032	01/02/2024	11.83	Put	Bond Future	1,646.3700	1.6464	1,676.1900	1.6762	1.811	0	0	0
2023/04/03	2032	01/02/2024	11.84	Call	Bond Future	6,609.7800	6.6098	6,476.8900	6.4769	(2.011)	0	0	0
2023/04/03	2032	01/02/2024	11.84	Put	Bond Future	1,634.9300	1.6349	1,664.5300	1.6645	1.810	0	0	0
2023/04/03	2032	01/02/2024	10.01	Call	Bond Future	1,741.9100	1.7419	1,673.0300	1.6730	(3.954)	0	0	1,200
2023/04/03	2032	01/02/2024	10.01	Put	Bond Future	5,565.2600	5.5653	5,658.8700	5.6589	1.682	0	0	0
2023/04/03	2032	01/02/2024			Bond Future	10.7755	89.4144	10.8090	89.2519	0.311	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/03	2032	01/02/2024	11.85	Call	Bond Future	6,643.6300	6.6436	6,510.5200	6.5105	(2.004)	0	0	0
2023/04/03	2032	01/02/2024	11.85	Put	Bond Future	1,623.8400	1.6238	1,653.2200	1.6532	1.809	0	0	0
2023/04/03	2032	01/02/2024	12.62	Call	Bond Future	9,343.6900	9.3437	9,197.0100	9.1970	(1.570)	0	0	0
2023/04/03	2032	01/02/2024	12.62	Put	Bond Future	959.1200	0.9591	974.9300	0.9749	1.648	0	0	1,200
2023/04/03	2032	01/02/2024	10.76	Call	Bond Future	3,338.2000	3.3382	3,238.5900	3.2386	(2.984)	0	0	1,200
2023/04/03	2032	01/02/2024	10.76	Put	Bond Future	3,413.3700	3.4134	3,476.2500	3.4763	1.842	0	0	0
2023/04/03	2032	02/05/2024	10.56	Call	Bond Future	2,898.7000	2.8987	2,811.2200	2.8112	(3.018)	0	0	0
2023/04/03	2032	02/05/2024	10.56	Put	Bond Future	4,499.9800	4.5000	4,577.9200	4.5779	1.732	0	0	0
2023/04/03	2032	02/05/2024			Bond Future	10.8944	87.0443	10.9294	86.8789	0.321	0.0000	0.0000	0
2023/04/03	2032	02/05/2024	10.55	Call	Bond Future	2,876.3500	2.8763	2,789.2500	2.7893	(3.028)	0	0	0
2023/04/03	2032	02/05/2024	10.55	Put	Bond Future	4,526.1000	4.5261	4,604.4200	4.6044	1.730	0	0	0
2023/04/03	2032	02/05/2024	10.54	Call	Bond Future	2,854.0900	2.8541	2,767.3600	2.7674	(3.039)	0	0	0
2023/04/03	2032	02/05/2024	10.54	Put	Bond Future	4,552.3600	4.5524	4,631.0500	4.6311	1.729	0	0	0
2023/04/03	2033	04/05/2023			Bond Future	116.4314	116.4314	116.6199	116.6199	0.162	0.0000	0.0000	1,540
2023/04/03	2033	03/08/2023			Bond Future	118.8508	118.8508	119.0431	119.0431	0.162	0.0000	0.0000	6,141
2023/04/03	2033	02/11/2023			Bond Future	119.9512	119.9512	120.1475	120.1475	0.164	0.0000	0.0000	0
2023/04/03	2033	01/02/2024			Bond Future	122.4471	122.4471	122.6478	122.6478	0.164	0.0000	0.0000	0
2023/04/03	2033	02/05/2024			Bond Future	123.4729	123.4729	123.6782	123.6782	0.166	0.0000	0.0000	0
2023/04/03	2037	04/05/2023	10.95	Call	Bond Future	483.7700	0.4838	397.4400	0.3974	(17.845)	0	0	703
2023/04/03	2037	04/05/2023	10.95	Put	Bond Future	2,919.7400	2.9197	3,004.2500	3.0043	2.894	0	0	0
2023/04/03	2037	04/05/2023	11.03	Put	Bond Future	2,565.5700	2.5656	2,636.7300	2.6367	2.774	0	0	0
2023/04/03	2037	04/05/2023	11.30	Call	Bond Future	1,247.9400	1.2479	1,106.3300	1.1063	(11.348)	0	0	0
2023/04/03	2037	04/05/2023	11.30	Put	Bond Future	1,579.9000	1.5799	1,609.1300	1.6091	1.850	0	0	0
2023/04/03	2037	04/05/2023	11.94	Call	Bond Future	3,698.1200	3.6981	3,513.0700	3.5131	(5.004)	0	0	0
2023/04/03	2037	04/05/2023	13.73	Put	Bond Future	1.6600	0.0017	1.1000	0.0011	(33.735)	0	0	400
2023/04/03	2037	04/05/2023	11.31	Call	Bond Future	1,276.6200	1.2766	1,133.6600	1.1337	(11.198)	0	0	0
2023/04/03	2037	04/05/2023	11.31	Put	Bond Future	1,549.6200	1.5496	1,577.5000	1.5775	1.799	0	0	0
2023/04/03	2037	04/05/2023			Bond Future	11.3564	82.6398	11.3856	82.4690	0.257	0.0000	0.0000	59,603
2023/04/03	2037	04/05/2023	11.03	Call	Bond Future	617.5100	0.6175	517.8300	0.5178	(16.142)	0	0	400
2023/04/03	2037	04/05/2023	11.94	Put	Bond Future	380.3600	0.3804	366.1500	0.3662	(3.736)	0	0	703
2023/04/03	2037	04/05/2023	13.73	Call	Bond Future	12,314.7200	12.3147	12,143.3200	12.1433	(1.392)	0	0	0
2023/04/03	2037	04/05/2023	11.32	Call	Bond Future	1,305.6600	1.3057	1,161.3800	1.1614	(11.050)	0	0	0
2023/04/03	2037	04/05/2023	11.32	Put	Bond Future	1,519.7600	1.5198	1,546.3200	1.5463	1.748	0	0	0
2023/04/03	2037	04/05/2023	11.78	Call	Bond Future	2,988.8800	2.9889	2,807.3200	2.8073	(6.075)	0	0	400
2023/04/03	2037	04/05/2023	11.78	Put	Bond Future	560.4100	0.5604	549.6900	0.5497	(1.913)	0	0	0
2023/04/03	2037	03/08/2023	12.12	Call	Bond Future	5,263.4700	5.2635	5,108.5500	5.1086	(2.943)	0	0	0
2023/04/03	2037	03/08/2023	12.12	Put	Bond Future	1,611.4100	1.6114	1,630.9700	1.6310	1.214	0	0	0
2023/04/03	2037	03/08/2023	12.13	Call	Bond Future	5,301.9400	5.3019	5,146.7000	5.1467	(2.928)	0	0	0
2023/04/03	2037	03/08/2023	12.13	Put	Bond Future	1,596.1100	1.5961	1,615.3500	1.6153	1.205	0	0	0
2023/04/03	2037	03/08/2023			Bond Future	11.4641	80.0791	11.4944	79.9046	0.265	0.0000	0.0000	74,633
2023/04/03	2037	03/08/2023	12.14	Call	Bond Future	5,340.3300	5.3403	5,184.7600	5.1848	(2.913)	0	0	0
2023/04/03	2037	03/08/2023	12.14	Put	Bond Future	1,580.7900	1.5808	1,599.7000	1.5997	1.196	0	0	0
2023/04/03	2037	03/08/2023	11.00	Call	Bond Future	1,733.7900	1.7338	1,637.8400	1.6378	(5.534)	0	0	1,800
2023/04/03	2037	03/08/2023	11.00	Put	Bond Future	4,474.6500	4.4746	4,553.1800	4.5532	1.755	0	0	0
2023/04/03	2037	03/08/2023	10.30	Call	Bond Future	606.7200	0.6067	556.9800	0.5570	(8.198)	0	0	1,800
2023/04/03	2037	03/08/2023	10.30	Put	Bond Future	7,745.9900	7.7460	7,870.7300	7.8707	1.610	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
2023/04/03	2037	02/11/2023	11.57	Call	Bond Future	3,863.5800	3.8636	3,743.9500	3.7439	(3.096)	0	0	0
2023/04/03	2037	02/11/2023	11.55	Put	Bond Future	3,874.5400	3.8745	3,933.9400	3.9339	1.533	0	0	0
2023/04/03	2037	02/11/2023	11.56	Put	Bond Future	3,847.9800	3.8480	3,906.9400	3.9069	1.532	0	0	0
2023/04/03	2037	02/11/2023			Bond Future	11.5626	81.7560	11.5940	81.5779	0.272	0.0000	0.0000	0
2023/04/03	2037	02/11/2023	11.57	Put	Bond Future	3,821.3300	3.8213	3,879.8600	3.8799	1.532	0	0	0
2023/04/03	2037	02/11/2023	11.55	Call	Bond Future	3,803.3100	3.8033	3,684.5500	3.6845	(3.123)	0	0	0
2023/04/03	2037	02/11/2023	11.56	Call	Bond Future	3,833.5200	3.8335	3,714.3200	3.7143	(3.109)	0	0	0
2023/04/03	2037	01/02/2024	12.33	Call	Bond Future	6,450.2500	6.4502	6,311.6900	6.3117	(2.148)	0	0	0
2023/04/03	2037	01/02/2024	12.33	Put	Bond Future	2,912.1600	2.9122	2,955.2300	2.9552	1.479	0	0	0
2023/04/03	2037	01/02/2024			Bond Future	11.6736	79.1819	11.7062	79.0003	0.280	0.0000	0.0000	0
2023/04/03	2037	01/02/2024	12.31	Call	Bond Future	6,381.2000	6.3812	6,243.2300	6.2432	(2.162)	0	0	0
2023/04/03	2037	01/02/2024	12.31	Put	Bond Future	2,947.4600	2.9475	2,991.1200	2.9911	1.481	0	0	0
2023/04/03	2037	01/02/2024	12.32	Call	Bond Future	6,415.7000	6.4157	6,277.4300	6.2774	(2.155)	0	0	0
2023/04/03	2037	01/02/2024	12.32	Put	Bond Future	2,929.7600	2.9298	2,973.1200	2.9731	1.480	0	0	0
2023/04/03	2037	02/05/2024	11.45	Call	Bond Future	3,626.8300	3.6268	3,525.6800	3.5257	(2.789)	0	0	0
2023/04/03	2037	02/05/2024	11.43	Put	Bond Future	5,640.1800	5.6402	5,724.7600	5.7248	1.500	0	0	0
2023/04/03	2037	02/05/2024	11.44	Call	Bond Future	3,601.9300	3.6019	3,501.1600	3.5012	(2.798)	0	0	0
2023/04/03	2037	02/05/2024	11.44	Put	Bond Future	5,608.2500	5.6083	5,692.4400	5.6924	1.501	0	0	0
2023/04/03	2037	02/05/2024			Bond Future	11.8002	80.7632	11.8340	80.5783	0.287	0.0000	0.0000	0
2023/04/03	2037	02/05/2024	11.45	Put	Bond Future	5,576.4500	5.5764	5,660.2600	5.6603	1.503	0	0	0
2023/04/03	2037	02/05/2024	11.43	Call	Bond Future	3,577.1100	3.5771	3,476.7300	3.4767	(2.806)	0	0	0
2023/04/03	2038	04/05/2023			Bond Future	129.7107	129.7107	129.9265	129.9265	0.166	0.0000	0.0000	4,625
2023/04/03	2038	03/08/2023			Bond Future	130.4474	130.4474	130.6676	130.6676	0.169	0.0000	0.0000	0
2023/04/03	2038	02/11/2023			Bond Future	133.2096	133.2096	133.4343	133.4343	0.169	0.0000	0.0000	0
2023/04/03	2038	01/02/2024			Bond Future	133.9706	133.9706	134.2003	134.2003	0.171	0.0000	0.0000	0
2023/04/03	2038	02/05/2024			Bond Future	136.6831	136.6831	136.9181	136.9181	0.172	0.0000	0.0000	0
2023/04/03	2040	04/05/2023	10.73	Put	Bond Future	5,625.4300	5.6254	5,777.9500	5.7779	2.711	0	0	0
2023/04/03	2040	04/05/2023	12.78	Call	Bond Future	7,098.3400	7.0983	6,906.5900	6.9066	(2.701)	0	0	0
2023/04/03	2040	04/05/2023	12.78	Put	Bond Future	81.7700	0.0818	71.5300	0.0715	(12.523)	0	0	388
2023/04/03	2040	04/05/2023	13.45	Put	Bond Future	12.0300	0.0120	9.2000	0.0092	(23.525)	0	0	486
2023/04/03	2040	04/05/2023	11.43	Call	Bond Future	1,096.7600	1.0968	958.3200	0.9583	(12.623)	0	0	0
2023/04/03	2040	04/05/2023	11.43	Put	Bond Future	1,989.5100	1.9895	2,032.5800	2.0326	2.165	0	0	0
2023/04/03	2040	04/05/2023	12.05	Put	Bond Future	535.4500	0.5355	521.9000	0.5219	(2.531)	0	0	684
2023/04/03	2040	04/05/2023			Bond Future	11.5720	83.5640	11.6011	83.3825	0.252	0.0000	0.0000	44,241
2023/04/03	2040	04/05/2023	10.17	Call	Bond Future	5.9100	0.0059	3.1900	0.0032	(46.024)	0	0	388
2023/04/03	2040	04/05/2023	10.17	Put	Bond Future	9,534.7200	9.5347	9,713.5100	9.7135	1.875	0	0	0
2023/04/03	2040	04/05/2023	10.73	Call	Bond Future	99.3800	0.0994	70.3900	0.0704	(29.171)	0	0	486
2023/04/03	2040	04/05/2023	10.92	Call	Bond Future	222.1500	0.2221	169.5000	0.1695	(23.700)	0	0	388
2023/04/03	2040	04/05/2023	10.92	Put	Bond Future	4,451.3900	4.4514	4,580.2500	4.5802	2.895	0	0	0
2023/04/03	2040	04/05/2023	13.45	Call	Bond Future	10,512.6400	10.5126	10,328.3000	10.3283	(1.754)	0	0	0
2023/04/03	2040	04/05/2023	11.48	Call	Bond Future	1,235.8700	1.2359	1,089.7400	1.0897	(11.824)	0	0	486
2023/04/03	2040	04/05/2023	11.48	Put	Bond Future	1,812.4400	1.8124	1,847.8200	1.8478	1.952	0	0	0
2023/04/03	2040	04/05/2023	12.05	Call	Bond Future	3,432.6100	3.4326	3,237.5500	3.2375	(5.683)	0	0	0
2023/04/03	2040	04/05/2023	11.03	Call	Bond Future	334.7700	0.3348	264.9800	0.2650	(20.847)	0	0	684
2023/04/03	2040	04/05/2023	11.03	Put	Bond Future	3,826.8300	3.8268	3,938.5500	3.9386	2.919	0	0	0
2023/04/03	2040	04/05/2023	11.41	Call	Bond Future	1,043.8300	1.0438	908.5800	0.9086	(12.957)	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
2023/04/03	2040	04/05/2023	11.41	Put	Bond Future	2,063.5900	2.0636	2,109.8500	2.1099	2.242	0	0	0
2023/04/03	2040	04/05/2023	11.42	Call	Bond Future	1,070.0500	1.0700	933.2000	0.9332	(12.789)	0	0	0
2023/04/03	2040	04/05/2023	11.42	Put	Bond Future	2,026.2600	2.0263	2,070.9200	2.0709	2.204	0	0	0
2023/04/03	2040	03/08/2023	12.23	Call	Bond Future	5,188.8600	5.1889	5,027.8900	5.0279	(3.102)	0	0	0
2023/04/03	2040	03/08/2023	12.23	Put	Bond Future	1,931.4900	1.9315	1,955.8800	1.9559	1.263	0	0	0
2023/04/03	2040	03/08/2023			Bond Future	11.6813	80.7718	11.7116	80.5865	0.259	0.0000	0.0000	106,075
2023/04/03	2040	03/08/2023	12.22	Call	Bond Future	5,149.6200	5.1496	4,989.0300	4.9890	(3.118)	0	0	0
2023/04/03	2040	03/08/2023	12.22	Put	Bond Future	1,949.7500	1.9497	1,974.5200	1.9745	1.270	0	0	0
2023/04/03	2040	03/08/2023	12.21	Call	Bond Future	5,110.3100	5.1103	4,950.1000	4.9501	(3.135)	0	0	0
2023/04/03	2040	03/08/2023	12.21	Put	Bond Future	1,968.0000	1.9680	1,993.1500	1.9931	1.278	0	0	0
2023/04/03	2040	02/11/2023	11.59	Call	Bond Future	3,544.7000	3.5447	3,426.3800	3.4264	(3.338)	0	0	0
2023/04/03	2040	02/11/2023	11.60	Put	Bond Future	4,681.6800	4.6817	4,752.1700	4.7522	1.506	0	0	0
2023/04/03	2040	02/11/2023	11.58	Call	Bond Future	3,515.1500	3.5151	3,397.3100	3.3973	(3.352)	0	0	0
2023/04/03	2040	02/11/2023	11.58	Put	Bond Future	4,746.0000	4.7460	4,817.4600	4.8175	1.506	0	0	0
2023/04/03	2040	02/11/2023			Bond Future	11.7814	82.4633	11.8128	82.2740	0.267	0.0000	0.0000	18
2023/04/03	2040	02/11/2023	11.59	Put	Bond Future	4,713.7400	4.7137	4,784.7200	4.7847	1.506	0	0	0
2023/04/03	2040	02/11/2023	11.60	Call	Bond Future	3,574.3700	3.5744	3,455.5600	3.4556	(3.324)	0	0	0
2023/04/03	2040	01/02/2024	12.34	Call	Bond Future	6,159.6900	6.1597	6,018.8200	6.0188	(2.287)	0	0	0
2023/04/03	2040	01/02/2024	12.34	Put	Bond Future	3,576.4300	3.5764	3,628.5300	3.6285	1.457	0	0	0
2023/04/03	2040	01/02/2024	12.33	Call	Bond Future	6,124.7500	6.1248	5,984.2200	5.9842	(2.294)	0	0	0
2023/04/03	2040	01/02/2024	12.33	Put	Bond Future	3,597.9200	3.5979	3,650.3600	3.6504	1.458	0	0	0
2023/04/03	2040	01/02/2024			Bond Future	11.8936	79.6533	11.9262	79.4603	0.274	0.0000	0.0000	11
2023/04/03	2040	01/02/2024	12.35	Call	Bond Future	6,194.7000	6.1947	6,053.5000	6.0535	(2.279)	0	0	0
2023/04/03	2040	01/02/2024	12.35	Put	Bond Future	3,555.0700	3.5551	3,606.8400	3.6068	1.456	0	0	0
2023/04/03	2040	02/05/2024	11.61	Call	Bond Future	3,766.3800	3.7664	3,660.5200	3.6605	(2.811)	0	0	0
2023/04/03	2040	02/05/2024	11.62	Put	Bond Future	6,181.8300	6.1818	6,272.1100	6.2721	1.460	0	0	0
2023/04/03	2040	02/05/2024	11.60	Call	Bond Future	3,740.4300	3.7404	3,634.9900	3.6350	(2.819)	0	0	0
2023/04/03	2040	02/05/2024			Bond Future	12.0202	81.2437	12.0540	81.0471	0.281	0.0000	0.0000	0
2023/04/03	2040	02/05/2024	11.61	Put	Bond Future	6,216.5800	6.2166	6,307.2700	6.3073	1.459	0	0	0
2023/04/03	2040	02/05/2024	11.62	Call	Bond Future	3,792.7400	3.7927	3,686.4700	3.6865	(2.802)	0	0	0
2023/04/03	2040	02/05/2024	11.60	Put	Bond Future	6,251.8200	6.2518	6,342.9300	6.3429	1.457	0	0	0
2023/04/03	2044	04/05/2023	11.41	Call	Bond Future	822.9000	0.8229	702.4600	0.7025	(14.636)	0	0	0
2023/04/03	2044	04/05/2023	11.41	Put	Bond Future	2,554.3200	2.5543	2,616.5600	2.6166	2.437	0	0	0
2023/04/03	2044	04/05/2023	11.42	Call	Bond Future	845.3800	0.8454	723.2100	0.7232	(14.451)	0	0	0
2023/04/03	2044	04/05/2023	11.42	Put	Bond Future	2,511.7600	2.5118	2,572.2700	2.5723	2.409	0	0	0
2023/04/03	2044	04/05/2023	11.75	Put	Bond Future	1,370.8100	1.3708	1,383.1500	1.3831	0.900	0	0	4,423
2023/04/03	2044	04/05/2023			Bond Future	11.6810	79.6312	11.7102	79.4485	0.250	0.0000	0.0000	62,104
2023/04/03	2044	04/05/2023	11.43	Call	Bond Future	868.1400	0.8681	744.2600	0.7443	(14.270)	0	0	0
2023/04/03	2044	04/05/2023	11.43	Put	Bond Future	2,469.5700	2.4696	2,528.3700	2.5284	2.381	0	0	0
2023/04/03	2044	04/05/2023	11.75	Call	Bond Future	1,801.8200	1.8018	1,631.4800	1.6315	(9.454)	0	0	0
2023/04/03	2044	04/05/2023	12.00	Call	Bond Future	2,774.1100	2.7741	2,583.0200	2.5830	(6.888)	0	0	0
2023/04/03	2044	04/05/2023	12.00	Put	Bond Future	815.2800	0.8153	806.8700	0.8069	(1.032)	0	0	4,423
2023/04/03	2044	04/05/2023	12.25	Call	Bond Future	3,901.1000	3.9011	3,701.7700	3.7018	(5.110)	0	0	0
2023/04/03	2044	04/05/2023	12.25	Put	Bond Future	464.7500	0.4648	448.1000	0.4481	(3.583)	0	0	1,798
2023/04/03	2044	03/08/2023	12.16	Call	Bond Future	4,533.7600	4.5338	4,378.9600	4.3790	(3.414)	0	0	0
2023/04/03	2044	03/08/2023	12.16	Put	Bond Future	2,292.5500	2.2925	2,324.3700	2.3244	1.388	0	0	0
2023/04/03	2044	03/08/2023	12.00	Call	Bond Future	3,947.2100	3.9472	3,800.1700	3.8002	(3.725)	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
2023/04/03	2044	03/08/2023	12.00	Put	Bond Future	2,655.7400	2.6557	2,695.3200	2.6953	1.490	0	0	4,754
2023/04/03	2044	03/08/2023	12.15	Call	Bond Future	4,496.1700	4.4962	4,341.8200	4.3418	(3.433)	0	0	0
2023/04/03	2044	03/08/2023	12.15	Put	Bond Future	2,313.7300	2.3137	2,346.0000	2.3460	1.395	0	0	0
2023/04/03	2044	03/08/2023			Bond Future	11.7878	76.8835	11.8181	76.6968	0.257	0.0000	0.0000	24,373
2023/04/03	2044	03/08/2023	12.17	Call	Bond Future	4,571.2800	4.5713	4,416.0300	4.4160	(3.396)	0	0	0
2023/04/03	2044	03/08/2023	12.17	Put	Bond Future	2,271.3800	2.2714	2,302.7500	2.3028	1.381	0	0	0
2023/04/03	2044	03/08/2023	11.75	Call	Bond Future	3,100.7200	3.1007	2,967.8400	2.9678	(4.285)	0	0	0
2023/04/03	2044	03/08/2023	11.75	Put	Bond Future	3,334.3600	3.3344	3,388.1000	3.3881	1.612	0	0	3,076
2023/04/03	2044	02/11/2023	11.57	Call	Bond Future	3,301.7000	3.3017	3,187.5100	3.1875	(3.459)	0	0	0
2023/04/03	2044	02/11/2023	11.57	Put	Bond Future	5,262.4200	5.2624	5,338.7700	5.3388	1.451	0	0	0
2023/04/03	2044	02/11/2023			Bond Future	11.8855	78.4935	11.9169	78.3029	0.264	0.0000	0.0000	0
2023/04/03	2044	02/11/2023	11.56	Call	Bond Future	3,273.0000	3.2730	3,159.3200	3.1593	(3.473)	0	0	0
2023/04/03	2044	02/11/2023	11.56	Put	Bond Future	5,297.2200	5.2972	5,374.0800	5.3741	1.451	0	0	0
2023/04/03	2044	02/11/2023	11.55	Call	Bond Future	3,244.6500	3.2446	3,131.4800	3.1315	(3.488)	0	0	0
2023/04/03	2044	02/11/2023	11.55	Put	Bond Future	5,332.4600	5.3325	5,409.8300	5.4098	1.451	0	0	0
2023/04/03	2044	01/02/2024	12.29	Call	Bond Future	5,695.0600	5.6951	5,558.1300	5.5581	(2.404)	0	0	0
2023/04/03	2044	01/02/2024	12.29	Put	Bond Future	3,960.8500	3.9608	4,018.1900	4.0182	1.448	0	0	0
2023/04/03	2044	01/02/2024			Bond Future	11.9947	75.7270	12.0272	75.5327	0.271	0.0000	0.0000	0
2023/04/03	2044	01/02/2024	12.28	Call	Bond Future	5,661.3000	5.6613	5,524.7300	5.5247	(2.412)	0	0	0
2023/04/03	2044	01/02/2024	12.28	Put	Bond Future	3,984.7200	3.9847	4,042.4200	4.0424	1.448	0	0	0
2023/04/03	2044	01/02/2024	12.27	Call	Bond Future	5,627.3300	5.6273	5,491.1300	5.4911	(2.420)	0	0	0
2023/04/03	2044	01/02/2024	12.27	Put	Bond Future	4,008.4600	4.0085	4,066.5300	4.0665	1.449	0	0	0
2023/04/03	2044	02/05/2024	11.67	Call	Bond Future	3,805.1300	3.8051	3,698.8400	3.6988	(2.793)	0	0	0
2023/04/03	2044	02/05/2024	11.67	Put	Bond Future	6,514.1900	6.5142	6,605.7800	6.6058	1.406	0	0	0
2023/04/03	2044	02/05/2024			Bond Future	12.1170	77.2388	12.1507	77.0410	0.278	0.0000	0.0000	0
2023/04/03	2044	02/05/2024	11.66	Call	Bond Future	3,779.2900	3.7793	3,673.4100	3.6734	(2.802)	0	0	0
2023/04/03	2044	02/05/2024	11.66	Put	Bond Future	6,550.7900	6.5508	6,642.7900	6.6428	1.404	0	0	0
2023/04/03	2044	02/05/2024	11.65	Call	Bond Future	3,753.2200	3.7532	3,647.7500	3.6477	(2.810)	0	0	0
2023/04/03	2044	02/05/2024	11.65	Put	Bond Future	6,587.2400	6.5872	6,679.6500	6.6797	1.403	0	0	0
2023/04/03	2046	04/05/2023			Bond Future	113.7824	113.7824	114.4974	114.4974	0.628	0.0000	0.0000	17,308
2023/04/03	2046	03/08/2023			Bond Future	116.1468	116.1468	116.8765	116.8765	0.628	0.0000	0.0000	0
2023/04/03	2046	02/11/2023			Bond Future	116.5232	116.5232	117.2684	117.2684	0.640	0.0000	0.0000	0
2023/04/03	2046	01/02/2024			Bond Future	118.9474	118.9474	119.7083	119.7083	0.640	0.0000	0.0000	0
2023/04/03	2046	02/05/2024			Bond Future	119.2178	119.2178	119.9948	119.9948	0.652	0.0000	0.0000	0
2023/04/03	2050	04/05/2023			Bond Future	116.4401	116.4401	117.1452	117.1452	0.606	0.0000	0.0000	13,796
2023/04/03	2050	03/08/2023			Bond Future	116.6778	116.6778	117.3970	117.3970	0.616	0.0000	0.0000	0
2023/04/03	2050	02/11/2023			Bond Future	119.1486	119.1486	119.8827	119.8827	0.616	0.0000	0.0000	0
2023/04/03	2050	01/02/2024			Bond Future	119.3885	119.3885	120.1384	120.1384	0.628	0.0000	0.0000	0
2023/04/03	2050	02/05/2024			Bond Future	121.8057	121.8057	122.5713	122.5713	0.629	0.0000	0.0000	0
2023/04/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	8657	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
2023/04/03	AL37	04/05/2023			Index Future	884.8300	884.8300	883.6330	883.6330	(0.135)	0.0000	0.0000	0
2023/04/03	AL37	03/08/2023			Index Future	902.9990	902.9990	901.7720	901.7720	(0.136)	0.0000	0.0000	0
2023/04/03	AL37	02/11/2023			Index Future	921.9080	921.9080	920.6540	920.6540	(0.136)	0.0000	0.0000	0
2023/04/03	AL37	01/02/2024			Index Future	940.8860	940.8860	939.6130	939.6130	(0.135)	0.0000	0.0000	0
2023/04/03	AL37	02/05/2024			Index Future	959.7560	959.7560	958.4670	958.4670	(0.134)	0.0000	0.0000	0
2023/04/03	AL7T	04/05/2023			Index Future	1,021.8490	1,021.8490	1,020.0960	1,020.0960	(0.172)	0.0000	0.0000	0
2023/04/03	AL7T	03/08/2023			Index Future	1,042.8310	1,042.8310	1,041.0360	1,041.0360	(0.172)	0.0000	0.0000	0
2023/04/03	AL7T	02/11/2023			Index Future	1,064.6680	1,064.6680	1,062.8340	1,062.8340	(0.172)	0.0000	0.0000	0
2023/04/03	AL7T	01/02/2024			Index Future	1,086.5850	1,086.5850	1,084.7220	1,084.7220	(0.171)	0.0000	0.0000	0
2023/04/03	AL7T	02/05/2024			Index Future	1,108.3760	1,108.3760	1,106.4870	1,106.4870	(0.170)	0.0000	0.0000	0
2023/04/03	ALBI	04/05/2023			Index Future	893.4560	893.4560	891.9290	891.9290	(0.171)	0.0000	0.0000	99
2023/04/03	ALBI	03/08/2023			Index Future	911.8020	911.8020	910.2390	910.2390	(0.171)	0.0000	0.0000	0
2023/04/03	ALBI	02/11/2023			Index Future	930.8950	930.8950	929.2980	929.2980	(0.172)	0.0000	0.0000	0
2023/04/03	ALBI	01/02/2024			Index Future	950.0580	950.0580	948.4360	948.4360	(0.171)	0.0000	0.0000	0
2023/04/03	ALBI	02/05/2024			Index Future	969.1110	969.1110	967.4660	967.4660	(0.170)	0.0000	0.0000	0
2023/04/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2023/04/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/03	ES33	04/05/2023			Bond Future	11.8690	75.4480	11.9031	75.2848	0.287	0.0000	0.0000	0
2023/04/03	ES33	03/08/2023			Bond Future	11.9988	77.0159	12.0343	76.8490	0.296	0.0000	0.0000	350
2023/04/03	ES33	02/11/2023			Bond Future	12.1319	74.8504	12.1689	74.6801	0.305	0.0000	0.0000	0
2023/04/03	ES33	01/02/2024			Bond Future	12.2818	76.4067	12.3204	76.2330	0.314	0.0000	0.0000	0
2023/04/03	ES33	02/05/2024			Bond Future	12.4466	74.1563	12.4868	73.9794	0.323	0.0000	0.0000	0
2023/04/03	ES42	04/05/2023			Bond Future	12.2930	72.6740	12.3270	72.4835	0.277	0.0000	0.0000	0
2023/04/03	ES42	03/08/2023			Bond Future	12.4148	74.1844	12.4501	73.9897	0.285	0.0000	0.0000	4,000
2023/04/03	ES42	02/11/2023			Bond Future	12.5389	71.4923	12.5757	71.2936	0.293	0.0000	0.0000	0
2023/04/03	ES42	01/02/2024			Bond Future	12.6709	72.9778	12.7090	72.7751	0.301	0.0000	0.0000	0
2023/04/03	ES42	02/05/2024			Bond Future	12.8192	70.1915	12.8588	69.9850	0.309	0.0000	0.0000	0
2023/04/03	GOVI	04/05/2023	852.86	Call	GOVI	278,170.0000	27.8170	263,190.0000	26.3190	(5.385)	0	0	0
2023/04/03	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	04/05/2023	852.87	Call	GOVI	278,070.0000	27.8070	263,090.0000	26.3090	(5.387)	0	0	0
2023/04/03	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	04/05/2023			GOVI	880.6770	880.6770	879.1790	879.1790	(0.170)	0.0000	0.0000	840
2023/04/03	GOVI	04/05/2023	852.88	Call	GOVI	277,970.0000	27.7970	262,990.0000	26.2990	(5.389)	0	0	0
2023/04/03	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	03/08/2023	837.21	Call	GOVI	615,510.0000	61.5510	600,170.0000	60.0170	(2.492)	0	0	0
2023/04/03	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	03/08/2023	837.22	Call	GOVI	615,410.0000	61.5410	600,070.0000	60.0070	(2.493)	0	0	0
2023/04/03	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	03/08/2023			GOVI	898.7610	898.7610	897.2270	897.2270	(0.171)	0.0000	0.0000	0
2023/04/03	GOVI	03/08/2023	837.23	Call	GOVI	615,310.0000	61.5310	599,970.0000	59.9970	(2.493)	0	0	0
2023/04/03	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	02/11/2023	885.82	Call	GOVI	317,610.0000	31.7610	301,930.0000	30.1930	(4.937)	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
2023/04/03	GOVI	02/11/2023			GOVI	917.5810	917.5810	916.0130	916.0130	(0.171)	0.0000	0.0000	0
2023/04/03	GOVI	02/11/2023	885.80	Call	GOVI	317,810.0000	31.7810	302,130.0000	30.2130	(4.934)	0	0	0
2023/04/03	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	02/11/2023	885.81	Call	GOVI	317,710.0000	31.7710	302,030.0000	30.2030	(4.935)	0	0	0
2023/04/03	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	01/02/2024	880.00	Call	GOVI	564,710.0000	56.4710	548,770.0000	54.8770	(2.823)	0	0	0
2023/04/03	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	01/02/2024			GOVI	936.4710	936.4710	934.8770	934.8770	(0.170)	0.0000	0.0000	0
2023/04/03	GOVI	01/02/2024	879.98	Call	GOVI	564,910.0000	56.4910	548,970.0000	54.8970	(2.822)	0	0	0
2023/04/03	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	01/02/2024	879.99	Call	GOVI	564,810.0000	56.4810	548,870.0000	54.8870	(2.822)	0	0	0
2023/04/03	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	02/05/2024	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	02/05/2024	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GOVI	02/05/2024	950.99	Call	GOVI	42,610.0000	4.2610	26,460.0000	2.6460	(37.902)	0	0	0
2023/04/03	GOVI	02/05/2024			GOVI	955.2510	955.2510	953.6360	953.6360	(0.169)	0.0000	0.0000	0
2023/04/03	GOVI	02/05/2024	950.97	Call	GOVI	42,810.0000	4.2810	26,660.0000	2.6660	(37.725)	0	0	0
2023/04/03	GOVI	02/05/2024	950.98	Call	GOVI	42,710.0000	4.2710	26,560.0000	2.6560	(37.813)	0	0	0
2023/04/03	GOVI	02/05/2024	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/03	IGOV	04/05/2023			Index Future	328.4550	328.4550	329.1360	329.1360	0.207	0.0000	0.0000	654
2023/04/03	IGOV	03/08/2023			Index Future	335.2800	335.2800	335.9740	335.9740	0.207	0.0000	0.0000	0
2023/04/03	IGOV	02/11/2023			Index Future	342.3800	342.3800	343.0880	343.0880	0.207	0.0000	0.0000	0
2023/04/03	IGOV	01/02/2024			Index Future	349.5050	349.5050	350.2310	350.2310	0.208	0.0000	0.0000	0
2023/04/03	IGOV	02/05/2024			Index Future	356.5900	356.5900	357.3340	357.3340	0.209	0.0000	0.0000	0
2023/04/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/04/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/04/03	JBAF	19/04/2023			Jibar Tradeable Future	7.9900	92.0100	7.9750	92.0250	(0.188)	0.0000	0.0000	0
2023/04/03	JBAF	17/05/2023			Jibar Tradeable Future	8.0400	91.9600	8.0000	92.0000	(0.498)	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
2023/04/03	JBAF	21/06/2023			Jibar Tradeable Future	8.1900	91.8100	8.2350	91.7650	0.549	0.0000	0.0000	0
2023/04/03	JBAF	19/07/2023			Jibar Tradeable Future	8.1850	91.8150	8.2500	91.7500	0.794	0.0000	0.0000	0
2023/04/03	JBAF	16/08/2023			Jibar Tradeable Future	8.2350	91.7650	8.3100	91.6900	0.911	0.0000	0.0000	0
2023/04/03	JBAF	20/09/2023			Jibar Tradeable Future	8.2750	91.7250	8.3450	91.6550	0.846	0.0000	0.0000	75
2023/04/03	JBAF	20/12/2023			Jibar Tradeable Future	8.1450	91.8550	8.2000	91.8000	0.675	0.0000	0.0000	272
2023/04/03	JBAF	20/03/2024			Jibar Tradeable Future	7.9350	92.0650	8.0050	91.9950	0.882	0.0000	0.0000	0
2023/04/03	JBAF	19/06/2024			Jibar Tradeable Future	7.7650	92.2350	7.7950	92.2050	0.386	0.0000	0.0000	0
2023/04/03	JBAF	18/09/2024			Jibar Tradeable Future	7.6400	92.3600	7.7100	92.2900	0.916	0.0000	0.0000	68
2023/04/03	JBAF	18/12/2024			Jibar Tradeable Future	7.6250	92.3750	7.6600	92.3400	0.459	0.0000	0.0000	0
2023/04/03	JBAF	19/03/2025			Jibar Tradeable Future	7.5200	92.4800	7.6850	92.3150	2.194	0.0000	0.0000	0
2023/04/03	R035	04/05/2023	10.55	Call	Bond Future	308.0000	0.3080	238.8500	0.2389	(22.451)	0	0	770
2023/04/03	R035	04/05/2023	10.55	Put	Bond Future	3,466.9000	3.4669	3,597.7800	3.5978	3.775	0	0	0
2023/04/03	R035	04/05/2023	13.18	Call	Bond Future	11,117.9700	11.1180	10,916.8800	10.9169	(1.809)	0	0	0
2023/04/03	R035	04/05/2023	13.18	Put	Bond Future	3.8800	0.0039	2.8200	0.0028	(27.320)	0	0	491
2023/04/03	R035	04/05/2023	12.46	Call	Bond Future	7,590.8600	7.5909	7,385.4100	7.3854	(2.707)	0	0	0
2023/04/03	R035	04/05/2023	12.46	Put	Bond Future	37.9000	0.0379	32.4800	0.0325	(14.301)	0	0	388
2023/04/03	R035	04/05/2023	11.20	Call	Bond Future	1,779.5400	1.7795	1,601.8600	1.6019	(9.985)	0	0	0
2023/04/03	R035	04/05/2023	11.21	Call	Bond Future	1,814.3500	1.8144	1,635.5100	1.6355	(9.857)	0	0	0
2023/04/03	R035	04/05/2023	11.22	Put	Bond Future	1,026.2500	1.0263	1,046.3100	1.0463	1.955	0	0	0
2023/04/03	R035	04/05/2023	10.60	Call	Bond Future	366.9800	0.3670	289.2400	0.2892	(21.184)	0	0	388
2023/04/03	R035	04/05/2023	10.60	Put	Bond Future	3,219.7600	3.2198	3,342.0500	3.3420	3.798	0	0	0
2023/04/03	R035	04/05/2023	11.05	Call	Bond Future	1,299.2100	1.2992	1,141.8700	1.1419	(12.110)	0	0	770
2023/04/03	R035	04/05/2023	11.05	Put	Bond Future	1,462.2900	1.4623	1,504.9800	1.5050	2.919	0	0	0
2023/04/03	R035	04/05/2023	11.17	Call	Bond Future	1,677.1900	1.6772	1,503.1700	1.5032	(10.376)	0	0	491
2023/04/03	R035	04/05/2023			Bond Future	11.0779	87.3403	11.1123	87.1403	0.310	0.0000	0.0000	152,996
2023/04/03	R035	04/05/2023	9.85	Call	Bond Future	12.8500	0.0128	7.3000	0.0073	(43.191)	0	0	388
2023/04/03	R035	04/05/2023	9.85	Put	Bond Future	7,617.0500	7.6171	7,811.5300	7.8115	2.553	0	0	0
2023/04/03	R035	04/05/2023	10.42	Call	Bond Future	187.7100	0.1877	138.9200	0.1389	(25.992)	0	0	491
2023/04/03	R035	04/05/2023	10.42	Put	Bond Future	4,149.5000	4.1495	4,300.7400	4.3007	3.645	0	0	0
2023/04/03	R035	04/05/2023	11.80	Call	Bond Future	4,320.7000	4.3207	4,110.6800	4.1107	(4.861)	0	0	0
2023/04/03	R035	04/05/2023	11.80	Put	Bond Future	250.9800	0.2510	240.9900	0.2410	(3.980)	0	0	1,035
2023/04/03	R035	04/05/2023	11.87	Call	Bond Future	4,657.5400	4.6575	4,447.2400	4.4472	(4.515)	0	0	0
2023/04/03	R035	04/05/2023	11.87	Put	Bond Future	207.9800	0.2080	197.7100	0.1977	(4.938)	0	0	770
2023/04/03	R035	04/05/2023	11.20	Put	Bond Future	1,071.6000	1.0716	1,093.9500	1.0939	2.086	0	0	0
2023/04/03	R035	04/05/2023	11.21	Put	Bond Future	1,048.7900	1.0488	1,069.9800	1.0700	2.020	0	0	0
2023/04/03	R035	04/05/2023	11.22	Call	Bond Future	1,849.3800	1.8494	1,669.4100	1.6694	(9.731)	0	0	0
2023/04/03	R035	04/05/2023	11.17	Put	Bond Future	1,142.4500	1.1425	1,168.4600	1.1685	2.277	0	0	0
2023/04/03	R035	03/08/2023	12.00	Call	Bond Future	5,855.5500	5.8555	5,674.3500	5.6743	(3.095)	0	0	0
2023/04/03	R035	03/08/2023	12.00	Put	Bond Future	1,316.8000	1.3168	1,339.9400	1.3399	1.757	0	0	0
2023/04/03	R035	03/08/2023			Bond Future	11.1764	89.1338	11.2121	88.9295	0.320	0.0000	0.0000	14,488
2023/04/03	R035	03/08/2023	11.98	Call	Bond Future	5,775.9400	5.7759	5,595.4200	5.5954	(3.125)	0	0	0
2023/04/03	R035	03/08/2023	11.98	Put	Bond Future	1,343.3000	1.3433	1,367.1200	1.3671	1.773	0	0	0
2023/04/03	R035	03/08/2023	11.99	Call	Bond Future	5,815.7100	5.8157	5,634.8500	5.6349	(3.110)	0	0	0
2023/04/03	R035	03/08/2023	11.99	Put	Bond Future	1,329.9900	1.3300	1,353.4700	1.3535	1.765	0	0	0
2023/04/03	R035	02/11/2023	12.85	Call	Bond Future	9,434.6000	9.4346	9,245.9700	9.2460	(1.999)	0	0	0
2023/04/03	R035	02/11/2023	12.85	Put	Bond Future	1,203.3800	1.2034	1,223.3900	1.2234	1.663	0	0	400
2023/04/03	R035	02/11/2023	11.41	Call	Bond Future	4,153.8400	4.1538	4,013.2000	4.0132	(3.386)	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
2023/04/03	R035	02/11/2023	11.41	Put	Bond Future	3,413.5400	3.4135	3,481.5400	3.4815	1.992	0	0	0
2023/04/03	R035	02/11/2023	11.42	Call	Bond Future	4,185.0700	4.1851	4,043.9300	4.0439	(3.372)	0	0	0
2023/04/03	R035	02/11/2023	11.42	Put	Bond Future	3,389.2600	3.3893	3,456.7600	3.4568	1.992	0	0	0
2023/04/03	R035	02/11/2023	11.12	Call	Bond Future	3,295.0800	3.2951	3,169.4600	3.1695	(3.812)	0	0	400
2023/04/03	R035	02/11/2023			Bond Future	11.2775	86.4934	11.3147	86.2847	0.330	0.0000	0.0000	0
2023/04/03	R035	02/11/2023	11.43	Call	Bond Future	4,216.4000	4.2164	4,074.7800	4.0748	(3.359)	0	0	0
2023/04/03	R035	02/11/2023	11.43	Put	Bond Future	3,365.1200	3.3651	3,432.1400	3.4321	1.992	0	0	0
2023/04/03	R035	02/11/2023	10.62	Call	Bond Future	2,074.4700	2.0745	1,977.3800	1.9774	(4.680)	0	0	400
2023/04/03	R035	02/11/2023	10.62	Put	Bond Future	5,887.0700	5.8871	5,998.6200	5.9986	1.895	0	0	0
2023/04/03	R035	02/11/2023	11.12	Put	Bond Future	4,187.3600	4.1874	4,270.3800	4.2704	1.983	0	0	0
2023/04/03	R035	01/02/2024	12.18	Put	Bond Future	2,606.1700	2.6062	2,656.7100	2.6567	1.939	0	0	0
2023/04/03	R035	01/02/2024	12.19	Call	Bond Future	6,826.6300	6.8266	6,664.0900	6.6641	(2.381)	0	0	0
2023/04/03	R035	01/02/2024	12.19	Put	Bond Future	2,590.1600	2.5902	2,640.3700	2.6404	1.938	0	0	0
2023/04/03	R035	01/02/2024	10.62	Call	Bond Future	2,302.0300	2.3020	2,208.7000	2.2087	(4.054)	0	0	400
2023/04/03	R035	01/02/2024	10.62	Put	Bond Future	6,715.5000	6.7155	6,834.9200	6.8349	1.778	0	0	0
2023/04/03	R035	01/02/2024	11.12	Put	Bond Future	4,989.3600	4.9894	5,083.7400	5.0837	1.892	0	0	0
2023/04/03	R035	01/02/2024			Bond Future	11.3930	88.2724	11.4317	88.0596	0.340	0.0000	0.0000	0
2023/04/03	R035	01/02/2024	13.46	Call	Bond Future	11,577.9100	11.5779	11,385.9500	11.3860	(1.658)	0	0	0
2023/04/03	R035	01/02/2024	13.46	Put	Bond Future	1,188.2900	1.1883	1,209.0800	1.2091	1.750	0	0	400
2023/04/03	R035	01/02/2024	12.18	Call	Bond Future	6,791.3500	6.7913	6,629.1400	6.6291	(2.388)	0	0	0
2023/04/03	R035	01/02/2024	12.20	Call	Bond Future	6,861.9500	6.8620	6,699.0800	6.6991	(2.374)	0	0	0
2023/04/03	R035	01/02/2024	12.20	Put	Bond Future	2,574.2500	2.5743	2,624.1300	2.6241	1.938	0	0	0
2023/04/03	R035	01/02/2024	11.12	Call	Bond Future	3,466.1900	3.4662	3,347.8200	3.3478	(3.415)	0	0	400
2023/04/03	R035	02/05/2024	11.19	Call	Bond Future	3,583.6500	3.5837	3,468.1300	3.4681	(3.224)	0	0	0
2023/04/03	R035	02/05/2024	11.19	Put	Bond Future	5,364.7200	5.3647	5,465.8800	5.4659	1.886	0	0	0
2023/04/03	R035	02/05/2024	11.20	Call	Bond Future	3,608.3200	3.6083	3,492.3500	3.4924	(3.214)	0	0	0
2023/04/03	R035	02/05/2024	11.20	Put	Bond Future	5,333.8200	5.3338	5,434.5300	5.4345	1.888	0	0	0
2023/04/03	R035	02/05/2024			Bond Future	11.5151	85.5313	11.5553	85.3146	0.349	0.0000	0.0000	0
2023/04/03	R035	02/05/2024	11.21	Call	Bond Future	3,633.4300	3.6334	3,517.0100	3.5170	(3.204)	0	0	0
2023/04/03	R035	02/05/2024	11.21	Put	Bond Future	5,303.4200	5.3034	5,403.6800	5.4037	1.890	0	0	0
2023/04/03	R186	04/05/2023		Call	Bond Future	10,329.3600	10.3294	10,199.2600	10.1993	(1.260)	0	0	0
2023/04/03	R186	04/05/2023	8.83	Put	Bond Future	307.3400	0.3073	312.5500	0.3125	1.695	0	0	0
2023/04/03	R186	04/05/2023	8.84	Call	Bond Future	1,594.4400	1.5944	1,469.1400	1.4691	(7.859)	0	0	0
2023/04/03	R186	04/05/2023			Bond Future	8.4307	110.3294	8.4716	110.1993	0.485	0.0000	0.0000	87,312
2023/04/03	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/03	R186	04/05/2023	8.36	Call	Bond Future	590.5400	0.5905	502.8800	0.5029	(14.844)	0	0	200
2023/04/03	R186	04/05/2023	8.36	Put	Bond Future	816.0700	0.8161	858.5100	0.8585	5.201	0	0	200
2023/04/03	R186	04/05/2023	8.82	Call	Bond Future	1,545.4500	1.5454	1,421.0000	1.4210	(8.053)	0	0	0
2023/04/03	R186	04/05/2023	8.82	Put	Bond Future	314.2400	0.3142	319.8900	0.3199	1.798	0	0	0
2023/04/03	R186	04/05/2023	8.83	Call	Bond Future	1,569.9400	1.5699	1,445.0500	1.4450	(7.955)	0	0	0
2023/04/03	R186	04/05/2023	8.84	Put	Bond Future	300.4700	0.3005	305.2700	0.3053	1.597	0	0	0
2023/04/03	R186	03/08/2023	9.74	Call	Bond Future	4,051.2100	4.0512	3,927.2300	3.9272	(3.060)	0	0	0
2023/04/03	R186	03/08/2023	9.74	Put	Bond Future	255.0000	0.2550	263.9800	0.2640	3.522	0	0	0
2023/04/03	R186	03/08/2023	9.73	Put	Bond Future	258.3400	0.2583	267.4700	0.2675	3.534	0	0	0
2023/04/03	R186	03/08/2023			Bond Future	8.4403	107.2882	8.4848	107.1552	0.528	0.0000	0.0000	21,350
2023/04/03	R186	03/08/2023	9.75	Call	Bond Future	4,076.3200	4.0763	3,952.1900	3.9522	(3.045)	0	0	0
2023/04/03	R186	03/08/2023	9.75	Put	Bond Future	251.5700	0.2516	260.4000	0.2604	3.510	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
2023/04/03	R186	03/08/2023	9.73	Call	Bond Future	4,026.0000	4.0260	3,902.1700	3.9022	(3.076)	0	0	0
2023/04/03	R186	02/11/2023	9.40	Call	Bond Future	3,345.8500	3.3458	3,236.1800	3.2362	(3.278)	0	0	0
2023/04/03	R186	02/11/2023	9.40	Put	Bond Future	692.7800	0.6928	718.9100	0.7189	3.772	0	0	0
2023/04/03	R186	02/11/2023	9.15	Call	Bond Future	2,834.3600	2.8344	2,731.0800	2.7311	(3.644)	0	0	1,715
2023/04/03	R186	02/11/2023			Bond Future	8.4336	109.5349	8.4824	109.3991	0.578	0.0000	0.0000	1,109
2023/04/03	R186	02/11/2023	10.42	Call	Bond Future	5,648.1100	5.6481	5,522.1400	5.5221	(2.230)	0	0	0
2023/04/03	R186	02/11/2023	10.42	Put	Bond Future	285.0500	0.2850	294.8800	0.2949	3.449	0	0	1,715
2023/04/03	R186	02/11/2023	9.38	Call	Bond Future	3,303.9300	3.3039	3,194.7300	3.1947	(3.305)	0	0	0
2023/04/03	R186	02/11/2023	9.38	Put	Bond Future	704.9100	0.7049	731.5100	0.7315	3.774	0	0	0
2023/04/03	R186	02/11/2023	9.39	Call	Bond Future	3,324.8700	3.3249	3,215.4300	3.2154	(3.292)	0	0	0
2023/04/03	R186	02/11/2023	9.39	Put	Bond Future	698.8200	0.6988	725.1800	0.7252	3.772	0	0	0
2023/04/03	R186	02/11/2023	9.15	Put	Bond Future	859.5300	0.8595	892.0500	0.8920	3.783	0	0	0
2023/04/03	R186	01/02/2024	9.52	Put	Bond Future	802.1500	0.8022	832.5000	0.8325	3.784	0	0	0
2023/04/03	R186	01/02/2024	9.50	Call	Bond Future	3,506.8800	3.5069	3,399.3300	3.3993	(3.067)	0	0	0
2023/04/03	R186	01/02/2024	9.51	Call	Bond Future	3,526.3200	3.5263	3,418.5500	3.4186	(3.056)	0	0	0
2023/04/03	R186	01/02/2024			Bond Future	8.4415	106.4815	8.4950	106.3432	0.634	0.0000	0.0000	0
2023/04/03	R186	01/02/2024	9.52	Call	Bond Future	3,545.7900	3.5458	3,437.8100	3.4378	(3.045)	0	0	0
2023/04/03	R186	01/02/2024	9.50	Put	Bond Future	813.2900	0.8133	844.0700	0.8441	3.785	0	0	0
2023/04/03	R186	01/02/2024	9.51	Put	Bond Future	807.7000	0.8077	838.2600	0.8383	3.784	0	0	0
2023/04/03	R186	02/05/2024	8.01	Call	Bond Future	1,140.7600	1.1408	1,079.4900	1.0795	(5.371)	0	0	0
2023/04/03	R186	02/05/2024	8.01	Put	Bond Future	2,257.4400	2.2574	2,336.8700	2.3369	3.519	0	0	0
2023/04/03	R186	02/05/2024			Bond Future	8.4763	108.6104	8.5355	108.4697	0.698	0.0000	0.0000	0
2023/04/03	R186	02/05/2024	7.99	Call	Bond Future	1,119.2000	1.1192	1,058.6400	1.0586	(5.411)	0	0	0
2023/04/03	R186	02/05/2024	7.99	Put	Bond Future	2,284.1200	2.2841	2,364.2600	2.3643	3.509	0	0	0
2023/04/03	R186	02/05/2024	8.00	Call	Bond Future	1,129.7300	1.1297	1,068.8200	1.0688	(5.392)	0	0	0
2023/04/03	R186	02/05/2024	8.00	Put	Bond Future	2,270.5300	2.2705	2,350.3200	2.3503	3.514	0	0	0
2023/04/03	R197	04/05/2023			Bond Future	336.8867	336.8867	336.8304	336.8304	(0.017)	0.0000	0.0000	309
2023/04/03	R197	03/08/2023			Bond Future	334.8040	334.8040	334.7455	334.7455	(0.017)	0.0000	0.0000	0
2023/04/03	R197	02/11/2023			Bond Future	341.8935	341.8935	341.8337	341.8337	(0.017)	0.0000	0.0000	0
2023/04/03	R202	04/05/2023			Bond Future	253.9531	253.9531	253.9208	253.9208	(0.013)	0.0000	0.0000	4,960
2023/04/03	R202	03/08/2023			Bond Future	254.4055	254.4055	254.3719	254.3719	(0.013)	0.0000	0.0000	460
2023/04/03	R202	02/11/2023			Bond Future	259.7925	259.7925	259.7581	259.7581	(0.013)	0.0000	0.0000	0
2023/04/03	R202	01/02/2024			Bond Future	260.2496	260.2496	260.2155	260.2155	(0.013)	0.0000	0.0000	0
2023/04/03	R202	02/05/2024			Bond Future	265.5195	265.5195	265.4856	265.4856	(0.013)	0.0000	0.0000	0
2023/04/03	R209	04/05/2023	10.00	Call	Bond Future	21.1100	0.0211	12.7500	0.0127	(39.602)	0	0	500
2023/04/03	R209	04/05/2023	10.00	Put	Bond Future	6,044.0900	6.0441	6,212.1200	6.2121	2.780	0	0	0
2023/04/03	R209	04/05/2023	10.50	Call	Bond Future	203.4400	0.2034	153.4700	0.1535	(24.563)	0	0	4,500
2023/04/03	R209	04/05/2023	10.50	Put	Bond Future	3,411.2000	3.4112	3,537.6200	3.5376	3.706	0	0	0
2023/04/03	R209	04/05/2023	11.50	Put	Bond Future	504.8400	0.5048	504.0000	0.5040	(0.166)	0	0	0
2023/04/03	R209	04/05/2023	11.09	Call	Bond Future	1,179.3100	1.1793	1,038.6700	1.0387	(11.926)	0	0	0
2023/04/03	R209	04/05/2023	11.09	Put	Bond Future	1,253.7600	1.2538	1,289.5100	1.2895	2.851	0	0	0
2023/04/03	R209	04/05/2023	11.10	Call	Bond Future	1,205.7300	1.2057	1,063.7700	1.0638	(11.774)	0	0	0
2023/04/03	R209	04/05/2023	11.10	Put	Bond Future	1,228.7500	1.2288	1,263.1800	1.2632	2.802	0	0	0
2023/04/03	R209	04/05/2023			Bond Future	11.1045	67.7870	11.1389	67.6106	0.310	0.0000	0.0000	20,787
2023/04/03	R209	04/05/2023	11.00	Call	Bond Future	956.5300	0.9565	828.4700	0.8285	(13.388)	0	0	1,250

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
2023/04/03	R209	04/05/2023	11.00	Put	Bond Future	1,496.2600	1.4963	1,544.5900	1.5446	3.230	0	0	8,250
2023/04/03	R209	04/05/2023	11.50	Call	Bond Future	2,494.5700	2.4946	2,317.3400	2.3173	(7.105)	0	0	2,250
2023/04/03	R209	04/05/2023	12.50	Call	Bond Future	6,696.7800	6.6968	6,515.7600	6.5158	(2.703)	0	0	0
2023/04/03	R209	04/05/2023	12.50	Put	Bond Future	31.9100	0.0319	27.2800	0.0273	(14.510)	0	0	9,750
2023/04/03	R209	04/05/2023	11.11	Call	Bond Future	1,232.3700	1.2324	1,089.1300	1.0891	(11.623)	0	0	0
2023/04/03	R209	04/05/2023	11.11	Put	Bond Future	1,204.0300	1.2040	1,237.1800	1.2372	2.753	0	0	0
2023/04/03	R209	03/08/2023	11.95	Put	Bond Future	1,233.9500	1.2339	1,256.1500	1.2561	1.799	0	0	0
2023/04/03	R209	03/08/2023	10.70	Call	Bond Future	1,417.6700	1.4177	1,327.0600	1.3271	(6.391)	0	0	1,800
2023/04/03	R209	03/08/2023	11.93	Call	Bond Future	4,848.5200	4.8485	4,691.1800	4.6912	(3.245)	0	0	0
2023/04/03	R209	03/08/2023	11.94	Call	Bond Future	4,882.9100	4.8829	4,725.2400	4.7252	(3.229)	0	0	0
2023/04/03	R209	03/08/2023	10.00	Call	Bond Future	480.7800	0.4808	435.8700	0.4359	(9.341)	0	0	1,800
2023/04/03	R209	03/08/2023	10.00	Put	Bond Future	6,924.4400	6.9244	7,059.7200	7.0597	1.954	0	0	0
2023/04/03	R209	03/08/2023			Bond Future	11.1937	69.1790	11.2294	68.9988	0.318	0.0000	0.0000	1,690
2023/04/03	R209	03/08/2023	11.95	Call	Bond Future	4,917.3600	4.9174	4,759.3700	4.7594	(3.213)	0	0	0
2023/04/03	R209	03/08/2023	10.70	Put	Bond Future	3,984.5800	3.9846	4,074.1600	4.0742	2.248	0	0	0
2023/04/03	R209	03/08/2023	11.93	Put	Bond Future	1,258.8300	1.2588	1,281.6800	1.2817	1.815	0	0	0
2023/04/03	R209	03/08/2023	11.94	Put	Bond Future	1,246.3300	1.2463	1,268.8500	1.2689	1.807	0	0	0
2023/04/03	R209	02/11/2023	11.33	Call	Bond Future	3,433.8100	3.4338	3,312.9900	3.3130	(3.519)	0	0	0
2023/04/03	R209	02/11/2023	11.33	Put	Bond Future	3,193.9700	3.1940	3,257.0900	3.2571	1.976	0	0	0
2023/04/03	R209	02/11/2023	11.34	Call	Bond Future	3,460.7300	3.4607	3,339.4700	3.3395	(3.504)	0	0	0
2023/04/03	R209	02/11/2023	11.34	Put	Bond Future	3,171.2200	3.1712	3,233.9000	3.2339	1.977	0	0	0
2023/04/03	R209	02/11/2023			Bond Future	11.2819	67.4752	11.3188	67.2913	0.327	0.0000	0.0000	594
2023/04/03	R209	02/11/2023	11.35	Call	Bond Future	3,487.9500	3.4880	3,366.2400	3.3662	(3.489)	0	0	0
2023/04/03	R209	02/11/2023	11.35	Put	Bond Future	3,148.8200	3.1488	3,211.0500	3.2111	1.976	0	0	0
2023/04/03	R209	01/02/2024	12.14	Call	Bond Future	5,922.3400	5.9223	5,779.2700	5.7793	(2.416)	0	0	0
2023/04/03	R209	01/02/2024	12.14	Put	Bond Future	2,316.7600	2.3168	2,361.3000	2.3613	1.923	0	0	0
2023/04/03	R209	01/02/2024	12.13	Put	Bond Future	2,331.2300	2.3312	2,376.0600	2.3761	1.923	0	0	0
2023/04/03	R209	01/02/2024			Bond Future	11.3787	68.8630	11.4169	68.6754	0.336	0.0000	0.0000	0
2023/04/03	R209	01/02/2024	12.12	Call	Bond Future	5,860.3900	5.8604	5,717.9000	5.7179	(2.431)	0	0	0
2023/04/03	R209	01/02/2024	12.12	Put	Bond Future	2,346.0300	2.3460	2,391.1500	2.3912	1.923	0	0	0
2023/04/03	R209	01/02/2024	12.13	Call	Bond Future	5,891.2300	5.8912	5,748.4500	5.7485	(2.424)	0	0	0
2023/04/03	R209	02/05/2024	11.17	Call	Bond Future	3,235.7000	3.2357	3,132.5800	3.1326	(3.187)	0	0	0
2023/04/03	R209	02/05/2024	11.17	Put	Bond Future	4,801.9200	4.8019	4,889.8900	4.8899	1.832	0	0	0
2023/04/03	R209	02/05/2024	11.18	Call	Bond Future	3,258.4100	3.2584	3,154.8700	3.1549	(3.178)	0	0	0
2023/04/03	R209	02/05/2024	11.18	Put	Bond Future	4,774.6700	4.7747	4,862.2200	4.8622	1.834	0	0	0
2023/04/03	R209	02/05/2024			Bond Future	11.4884	67.0900	11.5279	66.8989	0.344	0.0000	0.0000	0
2023/04/03	R209	02/05/2024	11.19	Call	Bond Future	3,281.1800	3.2812	3,177.2500	3.1773	(3.167)	0	0	0
2023/04/03	R209	02/05/2024	11.19	Put	Bond Future	4,747.5400	4.7475	4,834.7000	4.8347	1.836	0	0	0
2023/04/03	R210	04/05/2023			Bond Future	224.4189	224.4189	224.3859	224.3859	(0.015)	0.0000	0.0000	386
2023/04/03	R210	03/08/2023			Bond Future	229.0823	229.0823	229.0481	229.0481	(0.015)	0.0000	0.0000	300
2023/04/03	R210	02/11/2023			Bond Future	230.7755	230.7755	230.7406	230.7406	(0.015)	0.0000	0.0000	0
2023/04/03	R210	01/02/2024			Bond Future	235.5770	235.5770	235.5420	235.5420	(0.015)	0.0000	0.0000	0
2023/04/03	R210	02/05/2024			Bond Future	237.1073	237.1073	237.0726	237.0726	(0.015)	0.0000	0.0000	0
2023/04/03	R213	04/05/2023	10.75	Call	Bond Future	2,647.3200	2.6473	2,518.6800	2.5187	(4.859)	0	0	0
2023/04/03	R213	04/05/2023	10.75	Put	Bond Future	354.9000	0.3549	340.7000	0.3407	(4.001)	0	0	0
2023/04/03	R213	04/05/2023			Bond Future	10.2525	84.1169	10.2769	84.0025	0.238	0.0000	0.0000	32,921

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
2023/04/03	R213	04/05/2023	10.73	Call	Bond Future	2,572.8400	2.5728	2,444.4600	2.4445	(4.990)	0	0	0
2023/04/03	R213	04/05/2023	10.73	Put	Bond Future	371.0200	0.3710	357.0800	0.3571	(3.757)	0	0	0
2023/04/03	R213	04/05/2023	10.74	Call	Bond Future	2,610.0100	2.6100	2,481.4900	2.4815	(4.924)	0	0	0
2023/04/03	R213	04/05/2023	10.74	Put	Bond Future	362.8800	0.3629	348.8000	0.3488	(3.880)	0	0	0
2023/04/03	R213	03/08/2023	11.62	Put	Bond Future	445.0700	0.4451	446.4200	0.4464	0.303	0	0	0
2023/04/03	R213	03/08/2023	11.63	Call	Bond Future	6,110.4100	6.1104	5,994.6500	5.9947	(1.894)	0	0	0
2023/04/03	R213	03/08/2023			Bond Future	10.3349	85.8442	10.3605	85.7272	0.248	0.0000	0.0000	0
2023/04/03	R213	03/08/2023	11.61	Call	Bond Future	6,037.7100	6.0377	5,922.1300	5.9221	(1.914)	0	0	0
2023/04/03	R213	03/08/2023	11.61	Put	Bond Future	450.6300	0.4506	452.0700	0.4521	0.320	0	0	0
2023/04/03	R213	03/08/2023	11.62	Call	Bond Future	6,074.0500	6.0740	5,958.3800	5.9584	(1.904)	0	0	0
2023/04/03	R213	03/08/2023	11.63	Put	Bond Future	439.5700	0.4396	440.8300	0.4408	0.287	0	0	0
2023/04/03	R213	02/11/2023	11.13	Call	Bond Future	4,613.6700	4.6137	4,514.3300	4.5143	(2.153)	0	0	0
2023/04/03	R213	02/11/2023	11.13	Put	Bond Future	1,519.4900	1.5195	1,539.6200	1.5396	1.325	0	0	0
2023/04/03	R213	02/11/2023			Bond Future	10.4205	84.0871	10.4473	83.9676	0.257	0.0000	0.0000	582
2023/04/03	R213	02/11/2023	11.11	Call	Bond Future	4,553.2200	4.5532	4,454.3100	4.4543	(2.172)	0	0	0
2023/04/03	R213	02/11/2023	11.11	Put	Bond Future	1,544.2500	1.5443	1,564.8100	1.5648	1.331	0	0	0
2023/04/03	R213	02/11/2023	11.12	Call	Bond Future	4,583.5300	4.5835	4,484.4000	4.4844	(2.163)	0	0	0
2023/04/03	R213	02/11/2023	11.12	Put	Bond Future	1,531.9400	1.5319	1,552.2800	1.5523	1.328	0	0	0
2023/04/03	R213	01/02/2024	11.70	Call	Bond Future	6,236.0800	6.2361	6,132.4700	6.1325	(1.661)	0	0	0
2023/04/03	R213	01/02/2024	11.70	Put	Bond Future	1,310.8000	1.3108	1,328.9200	1.3289	1.382	0	0	0
2023/04/03	R213	01/02/2024	11.71	Call	Bond Future	6,267.1400	6.2671	6,163.3800	6.1634	(1.656)	0	0	0
2023/04/03	R213	01/02/2024	11.71	Put	Bond Future	1,301.6300	1.3016	1,319.6000	1.3196	1.381	0	0	0
2023/04/03	R213	01/02/2024			Bond Future	10.5226	85.8168	10.5506	85.6951	0.266	0.0000	0.0000	0
2023/04/03	R213	01/02/2024	11.72	Call	Bond Future	6,298.4900	6.2985	6,194.5800	6.1946	(1.650)	0	0	0
2023/04/03	R213	01/02/2024	11.72	Put	Bond Future	1,292.7800	1.2928	1,310.6000	1.3106	1.378	0	0	0
2023/04/03	R213	02/05/2024	10.30	Call	Bond Future	2,553.5000	2.5535	2,486.4300	2.4864	(2.627)	0	0	0
2023/04/03	R213	02/05/2024	10.30	Put	Bond Future	3,981.3800	3.9814	4,038.1500	4.0381	1.426	0	0	0
2023/04/03	R213	02/05/2024			Bond Future	10.6341	83.9797	10.6635	83.8558	0.276	0.0000	0.0000	0
2023/04/03	R213	02/05/2024	10.28	Call	Bond Future	2,513.6400	2.5136	2,447.1400	2.4471	(2.646)	0	0	0
2023/04/03	R213	02/05/2024	10.28	Put	Bond Future	4,027.9600	4.0280	4,085.3000	4.0853	1.424	0	0	0
2023/04/03	R213	02/05/2024	10.29	Call	Bond Future	2,533.7000	2.5337	2,466.9200	2.4669	(2.636)	0	0	0
2023/04/03	R213	02/05/2024	10.29	Put	Bond Future	4,004.7900	4.0048	4,061.8500	4.0619	1.425	0	0	0
2023/04/03	R214	04/05/2023	11.36	Call	Bond Future	1,106.7500	1.1067	967.5300	0.9675	(12.579)	0	0	0
2023/04/03	R214	04/05/2023	11.36	Put	Bond Future	1,475.7200	1.4757	1,518.1600	1.5182	2.876	0	0	0
2023/04/03	R214	04/05/2023	11.37	Call	Bond Future	1,132.2100	1.1322	991.5700	0.9916	(12.422)	0	0	0
2023/04/03	R214	04/05/2023	11.37	Put	Bond Future	1,447.7900	1.4478	1,488.8100	1.4888	2.833	0	0	0
2023/04/03	R214	04/05/2023			Bond Future	11.4294	64.0439	11.4638	63.8622	0.301	0.0000	0.0000	17,980
2023/04/03	R214	04/05/2023	11.38	Call	Bond Future	1,157.9100	1.1579	1,015.8800	1.0159	(12.266)	0	0	0
2023/04/03	R214	04/05/2023	11.38	Put	Bond Future	1,420.1700	1.4202	1,459.8000	1.4598	2.791	0	0	0
2023/04/03	R214	03/08/2023	12.14	Call	Bond Future	4,585.4800	4.5855	4,427.4300	4.4274	(3.447)	0	0	0
2023/04/03	R214	03/08/2023	12.14	Put	Bond Future	1,464.7700	1.4648	1,492.2500	1.4922	1.876	0	0	0
2023/04/03	R214	03/08/2023	12.15	Call	Bond Future	4,619.5400	4.6195	4,461.1100	4.4611	(3.430)	0	0	0
2023/04/03	R214	03/08/2023	12.15	Put	Bond Future	1,450.6000	1.4506	1,477.7000	1.4777	1.868	0	0	0
2023/04/03	R214	03/08/2023			Bond Future	11.5187	65.3589	11.5543	65.1734	0.309	0.0000	0.0000	2,980
2023/04/03	R214	03/08/2023	12.16	Call	Bond Future	4,653.6700	4.6537	4,494.8700	4.4949	(3.412)	0	0	0
2023/04/03	R214	03/08/2023	12.16	Put	Bond Future	1,436.5700	1.4366	1,463.3000	1.4633	1.861	0	0	0
2023/04/03	R214	02/11/2023	11.45	Put	Bond Future	3,917.2600	3.9173	3,990.7700	3.9908	1.877	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
2023/04/03	R214	02/11/2023	11.46	Call	Bond Future	3,111.1400	3.1111	2,994.7100	2.9947	(3.742)	0	0	0
2023/04/03	R214	02/11/2023	11.46	Put	Bond Future	3,890.3000	3.8903	3,963.3200	3.9633	1.877	0	0	0
2023/04/03	R214	02/11/2023			Bond Future	11.6095	63.4268	11.6463	63.2373	0.317	0.0000	0.0000	0
2023/04/03	R214	02/11/2023	11.45	Call	Bond Future	3,085.4500	3.0855	2,969.5100	2.9695	(3.758)	0	0	0
2023/04/03	R214	02/11/2023	11.47	Call	Bond Future	3,136.7300	3.1367	3,019.8200	3.0198	(3.727)	0	0	0
2023/04/03	R214	02/11/2023	11.47	Put	Bond Future	3,863.3000	3.8633	3,935.8400	3.9358	1.878	0	0	0
2023/04/03	R214	01/02/2024	12.16	Call	Bond Future	5,242.8100	5.2428	5,104.8800	5.1049	(2.631)	0	0	0
2023/04/03	R214	01/02/2024	12.16	Put	Bond Future	3,022.0500	3.0220	3,077.3500	3.0774	1.830	0	0	0
2023/04/03	R214	01/02/2024			Bond Future	11.7111	64.7313	11.7492	64.5381	0.325	0.0000	0.0000	0
2023/04/03	R214	01/02/2024	12.14	Call	Bond Future	5,183.3500	5.1834	5,046.1100	5.0461	(2.648)	0	0	0
2023/04/03	R214	01/02/2024	12.14	Put	Bond Future	3,058.9000	3.0589	3,114.8900	3.1149	1.830	0	0	0
2023/04/03	R214	01/02/2024	12.15	Call	Bond Future	5,212.9400	5.2129	5,075.3500	5.0754	(2.639)	0	0	0
2023/04/03	R214	01/02/2024	12.15	Put	Bond Future	3,040.3100	3.0403	3,095.9500	3.0960	1.830	0	0	0
2023/04/03	R214	02/05/2024	11.46	Call	Bond Future	3,311.6600	3.3117	3,205.9400	3.2059	(3.192)	0	0	0
2023/04/03	R214	02/05/2024	11.46	Put	Bond Future	5,142.6500	5.1426	5,233.7400	5.2337	1.771	0	0	0
2023/04/03	R214	02/05/2024	11.47	Call	Bond Future	3,334.4300	3.3344	3,228.3000	3.2283	(3.183)	0	0	0
2023/04/03	R214	02/05/2024	11.47	Put	Bond Future	5,112.9800	5.1130	5,203.6600	5.2037	1.774	0	0	0
2023/04/03	R214	02/05/2024			Bond Future	11.8168	62.7254	11.8561	62.5286	0.333	0.0000	0.0000	0
2023/04/03	R214	02/05/2024	11.48	Call	Bond Future	3,357.2700	3.3573	3,250.7300	3.2507	(3.173)	0	0	0
2023/04/03	R214	02/05/2024	11.48	Put	Bond Future	5,083.4400	5.0834	5,173.7100	5.1737	1.776	0	0	0
2023/04/03	R248	04/05/2023	10.40	Call	Bond Future	16.0200	0.0160	9.7800	0.0098	(38.951)	0	0	1,500
2023/04/03	R248	04/05/2023	10.40	Put	Bond Future	8,809.4700	8.8095	8,958.3400	8.9583	1.690	0	0	0
2023/04/03	R248	04/05/2023	11.10	Call	Bond Future	363.5800	0.3636	294.1200	0.2941	(19.104)	0	0	1,500
2023/04/03	R248	04/05/2023	11.35	Call	Bond Future	788.9100	0.7889	679.2300	0.6792	(13.903)	0	0	0
2023/04/03	R248	04/05/2023	11.35	Put	Bond Future	2,736.2500	2.7363	2,781.6800	2.7817	1.660	0	0	0
2023/04/03	R248	04/05/2023			Bond Future	11.6469	78.2619	11.6712	78.1068	0.208	0.0000	0.0000	77,671
2023/04/03	R248	04/05/2023	11.10	Put	Bond Future	4,018.3900	4.0184	4,104.0400	4.1040	2.131	0	0	0
2023/04/03	R248	04/05/2023	11.33	Call	Bond Future	746.0100	0.7460	639.5400	0.6395	(14.272)	0	0	0
2023/04/03	R248	04/05/2023	11.33	Put	Bond Future	2,827.6200	2.8276	2,876.2600	2.8763	1.720	0	0	0
2023/04/03	R248	04/05/2023	11.34	Call	Bond Future	767.2300	0.7672	659.1500	0.6592	(14.087)	0	0	0
2023/04/03	R248	04/05/2023	11.34	Put	Bond Future	2,781.6600	2.7817	2,828.6900	2.8287	1.691	0	0	0
2023/04/03	R248	03/08/2023	12.11	Call	Bond Future	4,702.2500	4.7023	4,563.5200	4.5635	(2.950)	0	0	0
2023/04/03	R248	03/08/2023	12.11	Put	Bond Future	2,446.7600	2.4468	2,466.4900	2.4665	0.806	0	0	0
2023/04/03	R248	03/08/2023			Bond Future	11.7435	79.8690	11.7687	79.7105	0.214	0.0000	0.0000	167,550
2023/04/03	R248	03/08/2023	12.10	Call	Bond Future	4,664.1000	4.6641	4,525.7400	4.5257	(2.966)	0	0	0
2023/04/03	R248	03/08/2023	12.10	Put	Bond Future	2,468.5800	2.4686	2,488.6800	2.4887	0.814	0	0	0
2023/04/03	R248	03/08/2023	12.09	Call	Bond Future	4,626.2200	4.6262	4,488.2300	4.4882	(2.983)	0	0	0
2023/04/03	R248	03/08/2023	12.09	Put	Bond Future	2,490.7600	2.4908	2,511.2300	2.5112	0.822	0	0	0
2023/04/03	R248	02/11/2023	11.48	Call	Bond Future	3,263.2300	3.2632	3,162.8300	3.1628	(3.077)	0	0	0
2023/04/03	R248	02/11/2023	11.49	Put	Bond Future	5,538.3200	5.5383	5,599.2700	5.5993	1.101	0	0	0
2023/04/03	R248	02/11/2023	11.47	Call	Bond Future	3,235.1900	3.2352	3,135.2300	3.1352	(3.090)	0	0	0
2023/04/03	R248	02/11/2023			Bond Future	11.8417	77.0980	11.8678	76.9362	0.220	0.0000	0.0000	0
2023/04/03	R248	02/11/2023	11.48	Put	Bond Future	5,576.0000	5.5760	5,637.3900	5.6374	1.101	0	0	0
2023/04/03	R248	02/11/2023	11.49	Call	Bond Future	3,291.1500	3.2912	3,190.3100	3.1903	(3.064)	0	0	0
2023/04/03	R248	02/11/2023	11.47	Put	Bond Future	5,613.6500	5.6137	5,675.4800	5.6755	1.101	0	0	0
2023/04/03	R248	01/02/2024	12.15	Call	Bond Future	5,599.2000	5.5992	5,481.4400	5.4814	(2.103)	0	0	0
2023/04/03	R248	01/02/2024	12.15	Put	Bond Future	4,399.6600	4.3997	4,446.8100	4.4468	1.072	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
2023/04/03	R248	01/02/2024	12.14	Call	Bond Future	5,565.4000	5.5654	5,447.9500	5.4479	(2.110)	0	0	0
2023/04/03	R248	01/02/2024	12.14	Put	Bond Future	4,425.4300	4.4254	4,472.8900	4.4729	1.072	0	0	0
2023/04/03	R248	01/02/2024			Bond Future	11.9513	78.6835	11.9783	78.5186	0.226	0.0000	0.0000	0
2023/04/03	R248	01/02/2024	12.16	Call	Bond Future	5,633.3500	5.6334	5,515.2800	5.5153	(2.096)	0	0	0
2023/04/03	R248	01/02/2024	12.16	Put	Bond Future	4,374.3200	4.3743	4,421.1600	4.4212	1.071	0	0	0
2023/04/03	R248	02/05/2024	11.47	Call	Bond Future	3,524.8800	3.5249	3,436.2800	3.4363	(2.514)	0	0	0
2023/04/03	R248	02/05/2024	11.48	Put	Bond Future	7,225.7400	7.2257	7,304.7400	7.3047	1.093	0	0	0
2023/04/03	R248	02/05/2024	11.46	Call	Bond Future	3,499.4600	3.4995	3,411.2200	3.4112	(2.522)	0	0	0
2023/04/03	R248	02/05/2024			Bond Future	12.0650	75.8138	12.0929	75.6459	0.232	0.0000	0.0000	13,000
2023/04/03	R248	02/05/2024	11.47	Put	Bond Future	7,265.7900	7.2658	7,345.1500	7.3451	1.092	0	0	0
2023/04/03	R248	02/05/2024	11.48	Call	Bond Future	3,550.3900	3.5504	3,461.4300	3.4614	(2.506)	0	0	0
2023/04/03	R248	02/05/2024	11.46	Put	Bond Future	7,306.0300	7.3060	7,385.7500	7.3858	1.091	0	0	0

Total **1460842**