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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/04/2023 TO 14/04/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	2025	04/05/2023		Bond Future	168.6244	168.6244	168.6287	168.6287	0.003	0.0000	0.0000	5,293
2023/04/14	2025	03/08/2023		Bond Future	170.4145	170.4145	170.4417	170.4417	0.016	0.0000	0.0000	5,108
2023/04/14	2025	02/11/2023		Bond Future	174.0689	174.0689	174.1108	174.1108	0.024	0.0000	0.0000	0
2023/04/14	2025	01/02/2024		Bond Future	176.0349	176.0349	176.1678	176.1678	0.075	0.0000	0.0000	0
2023/04/14	2025	02/05/2024		Bond Future	179.7862	179.7862	180.0496	180.0496	0.147	0.0000	0.0000	0
2023/04/14	2029	04/05/2023		Bond Future	122.0227	122.0227	122.2087	122.2087	0.152	0.0000	0.0000	2,027
2023/04/14	2029	03/08/2023		Bond Future	124.5787	124.5787	124.7852	124.7852	0.166	0.0000	0.0000	1,886

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	2029	02/11/2023			Bond Future	125.9236	125.9236	126.1443	126.1443	0.175	0.0000	0.0000	0
2023/04/14	2029	01/02/2024			Bond Future	128.6392	128.6392	128.9312	128.9312	0.227	0.0000	0.0000	0
2023/04/14	2029	02/05/2024			Bond Future	130.0194	130.0194	130.4097	130.4097	0.300	0.0000	0.0000	0
2023/04/14	2030	04/05/2023	9.03	Put	Bond Future	3,957.3000	3.9573	4,295.3600	4.2954	8.543	0	0	0
2023/04/14	2030	04/05/2023	9.03	Call	Bond Future	1.3500	0.0014	0.3500	0.0004	(74.074)	0	0	388
2023/04/14	2030	04/05/2023	9.78	Put	Bond Future	1,032.4200	1.0324	1,207.4300	1.2074	16.951	0	0	0
2023/04/14	2030	04/05/2023	9.78	Call	Bond Future	595.1600	0.5952	431.1100	0.4311	(27.564)	0	0	388
2023/04/14	2030	04/05/2023	9.67	Put	Bond Future	1,330.0900	1.3301	1,543.9700	1.5440	16.080	0	0	0
2023/04/14	2030	04/05/2023	9.67	Call	Bond Future	387.1300	0.3871	261.9500	0.2620	(32.335)	0	0	479
2023/04/14	2030	04/05/2023	9.58	Put	Bond Future	1,614.5900	1.6146	1,859.5800	1.8596	15.174	0	0	0
2023/04/14	2030	04/05/2023	10.52	Put	Bond Future	126.9200	0.1269	147.3800	0.1474	16.120	0	0	0
2023/04/14	2030	04/05/2023	10.52	Call	Bond Future	3,002.2100	3.0022	2,683.6100	2.6836	(10.612)	0	0	0
2023/04/14	2030	04/05/2023	10.42	Put	Bond Future	173.9600	0.1740	203.3500	0.2034	16.895	0	0	0
2023/04/14	2030	04/05/2023	10.42	Call	Bond Future	2,610.5500	2.6106	2,300.8800	2.3009	(11.862)	0	0	479
2023/04/14	2030	04/05/2023	10.00	Put	Bond Future	591.5900	0.5916	697.1700	0.6972	17.847	0	0	0
2023/04/14	2030	04/05/2023	10.00	Call	Bond Future	1,155.2900	1.1553	921.8100	0.9218	(20.210)	0	0	1,080
2023/04/14	2030	04/05/2023	10.53	Put	Bond Future	122.9700	0.1230	142.6800	0.1427	16.028	0	0	0
2023/04/14	2030	04/05/2023	10.53	Call	Bond Future	3,041.9800	3.0420	2,722.6300	2.7226	(10.498)	0	0	0
2023/04/14	2030	04/05/2023	11.34	Put	Bond Future	7.3200	0.0073	7.7600	0.0078	6.011	0	0	150
2023/04/14	2030	04/05/2023	11.34	Call	Bond Future	6,378.2400	6.3782	6,039.6200	6.0396	(5.309)	0	0	0
2023/04/14	2030	04/05/2023			Bond Future	9.8757	93.0770	9.9504	92.7379	0.756	0.0000	0.0000	32,545
2023/04/14	2030	04/05/2023	9.58	Call	Bond Future	255.2500	0.2552	161.1800	0.1612	(36.854)	0	0	150
2023/04/14	2030	04/05/2023	10.65	Put	Bond Future	83.5400	0.0835	95.9600	0.0960	14.867	0	0	0
2023/04/14	2030	04/05/2023	10.65	Call	Bond Future	3,525.0400	3.5250	3,198.4000	3.1984	(9.266)	0	0	350
2023/04/14	2030	04/05/2023	10.54	Put	Bond Future	119.0900	0.1191	138.0800	0.1381	15.946	0	0	0
2023/04/14	2030	04/05/2023	10.54	Call	Bond Future	3,081.7900	3.0818	2,761.7200	2.7617	(10.386)	0	0	0
2023/04/14	2030	04/05/2023	12.04	Put	Bond Future	0.3300	0.0003	0.3100	0.0003	(6.061)	0	0	1,080
2023/04/14	2030	04/05/2023	12.04	Call	Bond Future	9,217.2400	9.2172	8,878.1600	8.8782	(3.679)	0	0	0
2023/04/14	2030	04/05/2023	11.62	Put	Bond Future	2.6200	0.0026	2.6600	0.0027	1.527	0	0	388
2023/04/14	2030	04/05/2023	11.62	Call	Bond Future	7,526.8100	7.5268	7,187.7900	7.1878	(4.504)	0	0	0
2023/04/14	2030	04/05/2023	12.57	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	350
2023/04/14	2030	04/05/2023	12.57	Call	Bond Future	11,291.0600	11.2911	10,952.0000	10.9520	(3.003)	0	0	0
2023/04/14	2030	04/05/2023	12.50	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	479
2023/04/14	2030	04/05/2023	12.50	Call	Bond Future	11,021.0100	11.0210	10,681.9500	10.6819	(3.076)	0	0	0
2023/04/14	2030	03/08/2023	10.65	Put	Bond Future	795.7700	0.7958	800.7700	0.8008	0.628	0	0	0
2023/04/14	2030	03/08/2023	11.34	Call	Bond Future	6,184.7800	6.1848	5,838.7000	5.8387	(5.596)	0	0	0
2023/04/14	2030	03/08/2023	11.34	Put	Bond Future	319.0500	0.3191	306.5800	0.3066	(3.908)	0	0	0
2023/04/14	2030	03/08/2023	11.35	Call	Bond Future	6,221.0500	6.2211	5,874.9300	5.8749	(5.564)	0	0	0
2023/04/14	2030	03/08/2023	10.40	Call	Bond Future	3,027.8300	3.0278	2,715.9800	2.7160	(10.299)	0	0	1,012
2023/04/14	2030	03/08/2023	11.36	Put	Bond Future	310.4700	0.3105	297.8300	0.2978	(4.071)	0	0	0
2023/04/14	2030	03/08/2023	12.89	Call	Bond Future	11,892.7100	11.8927	11,558.7000	11.5587	(2.809)	0	0	0
2023/04/14	2030	03/08/2023	12.89	Put	Bond Future	17.7700	0.0178	17.3700	0.0174	(2.251)	0	0	350
2023/04/14	2030	03/08/2023	10.65	Call	Bond Future	3,800.4300	3.8004	3,471.8200	3.4718	(8.647)	0	0	350
2023/04/14	2030	03/08/2023			Bond Future	9.9552	90.9964	10.0309	90.6628	0.761	0.0000	0.0000	71,680
2023/04/14	2030	03/08/2023	11.35	Put	Bond Future	314.7300	0.3147	302.2200	0.3022	(3.975)	0	0	0
2023/04/14	2030	03/08/2023	11.36	Call	Bond Future	6,257.3600	6.2574	5,911.1100	5.9111	(5.533)	0	0	0
2023/04/14	2030	03/08/2023	10.40	Put	Bond Future	1,089.6900	1.0897	1,111.4500	1.1114	1.997	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	2030	03/08/2023	12.59	Call	Bond Future	10,789.7900	10.7898	10,455.9700	10.4560	(3.094)	0	0	0
2023/04/14	2030	03/08/2023	12.59	Put	Bond Future	34.7300	0.0347	34.5200	0.0345	(0.605)	0	0	1,012
2023/04/14	2030	02/11/2023	10.80	Call	Bond Future	4,486.7900	4.4868	4,198.5400	4.1985	(6.424)	0	0	0
2023/04/14	2030	02/11/2023	10.80	Put	Bond Future	1,221.9600	1.2220	1,267.0100	1.2670	3.687	0	0	0
2023/04/14	2030	02/11/2023	10.81	Call	Bond Future	4,516.7600	4.5168	4,228.2100	4.2282	(6.388)	0	0	0
2023/04/14	2030	02/11/2023	10.81	Put	Bond Future	1,210.9900	1.2110	1,255.7400	1.2557	3.695	0	0	0
2023/04/14	2030	02/11/2023	9.57	Call	Bond Future	1,504.5900	1.5046	1,321.5000	1.3215	(12.169)	0	0	800
2023/04/14	2030	02/11/2023	9.57	Put	Bond Future	3,464.2500	3.4643	3,614.4600	3.6145	4.336	0	0	0
2023/04/14	2030	02/11/2023	10.07	Call	Bond Future	2,514.1100	2.5141	2,278.5600	2.2786	(9.369)	0	0	800
2023/04/14	2030	02/11/2023	10.07	Put	Bond Future	2,304.1800	2.3042	2,401.9300	2.4019	4.242	0	0	0
2023/04/14	2030	02/11/2023			Bond Future	10.0210	92.9265	10.0989	92.5932	0.777	0.0000	0.0000	0
2023/04/14	2030	02/11/2023	11.57	Call	Bond Future	6,957.9600	6.9580	6,642.2100	6.6422	(4.538)	0	0	0
2023/04/14	2030	02/11/2023	11.57	Put	Bond Future	609.5800	0.6096	627.1300	0.6271	2.879	0	0	800
2023/04/14	2030	02/11/2023	10.82	Call	Bond Future	4,547.0400	4.5470	4,257.7100	4.2577	(6.363)	0	0	0
2023/04/14	2030	02/11/2023	10.82	Put	Bond Future	1,200.3500	1.2003	1,244.3200	1.2443	3.663	0	0	0
2023/04/14	2030	01/02/2024	11.37	Call	Bond Future	6,218.9800	6.2190	5,968.9100	5.9689	(4.021)	0	0	0
2023/04/14	2030	01/02/2024	11.37	Put	Bond Future	1,097.5900	1.0976	1,138.8100	1.1388	3.756	0	0	0
2023/04/14	2030	01/02/2024	12.10	Put	Bond Future	628.5900	0.6286	651.5300	0.6515	3.649	0	0	400
2023/04/14	2030	01/02/2024	9.57	Put	Bond Future	3,913.6400	3.9136	4,057.2500	4.0573	3.669	0	0	0
2023/04/14	2030	01/02/2024	9.93	Call	Bond Future	2,395.9000	2.3959	2,219.8600	2.2199	(7.348)	0	0	1,360
2023/04/14	2030	01/02/2024	9.93	Put	Bond Future	3,068.4800	3.0685	3,183.7300	3.1837	3.756	0	0	0
2023/04/14	2030	01/02/2024			Bond Future	10.0912	90.9036	10.1615	90.6124	0.697	0.0000	0.0000	0
2023/04/14	2030	01/02/2024	11.36	Call	Bond Future	6,188.4400	6.1884	5,938.7100	5.9387	(4.035)	0	0	0
2023/04/14	2030	01/02/2024	11.36	Put	Bond Future	1,105.6800	1.1057	1,147.2400	1.1472	3.759	0	0	0
2023/04/14	2030	01/02/2024	12.10	Call	Bond Future	8,511.4900	8.5115	8,243.1400	8.2431	(3.153)	0	0	0
2023/04/14	2030	01/02/2024	10.07	Call	Bond Future	2,697.3100	2.6973	2,510.9600	2.5110	(6.909)	0	0	400
2023/04/14	2030	01/02/2024	10.07	Put	Bond Future	2,785.5200	2.7855	2,890.4600	2.8905	3.767	0	0	0
2023/04/14	2030	01/02/2024	11.31	Call	Bond Future	6,036.0500	6.0361	5,787.8100	5.7878	(4.113)	0	0	0
2023/04/14	2030	01/02/2024	11.31	Put	Bond Future	1,146.7400	1.1467	1,189.7900	1.1898	3.754	0	0	1,360
2023/04/14	2030	01/02/2024	11.35	Call	Bond Future	6,157.9500	6.1579	5,908.5600	5.9086	(4.050)	0	0	0
2023/04/14	2030	01/02/2024	11.35	Put	Bond Future	1,113.8300	1.1138	1,155.7300	1.1557	3.762	0	0	0
2023/04/14	2030	01/02/2024	9.57	Call	Bond Future	1,716.7300	1.7167	1,569.0500	1.5691	(8.602)	0	0	400
2023/04/14	2030	02/05/2024	9.81	Call	Bond Future	2,206.3900	2.2064	2,040.5200	2.0405	(7.518)	0	0	0
2023/04/14	2030	02/05/2024	9.81	Put	Bond Future	3,700.0800	3.7001	3,764.4600	3.7645	1.740	0	0	0
2023/04/14	2030	02/05/2024	9.82	Call	Bond Future	2,225.2000	2.2252	2,058.3600	2.0584	(7.498)	0	0	0
2023/04/14	2030	02/05/2024	9.82	Put	Bond Future	3,677.9300	3.6779	3,741.3400	3.7413	1.724	0	0	0
2023/04/14	2030	02/05/2024			Bond Future	10.1783	92.8184	10.2357	92.5882	0.564	0.0000	0.0000	0
2023/04/14	2030	02/05/2024	9.83	Call	Bond Future	2,244.1000	2.2441	2,076.6500	2.0766	(7.462)	0	0	0
2023/04/14	2030	02/05/2024	9.83	Put	Bond Future	3,655.8900	3.6559	3,718.6900	3.7187	1.718	0	0	0
2023/04/14	2032	04/05/2023	9.85	Put	Bond Future	3,851.5400	3.8515	4,257.1200	4.2571	10.530	0	0	0
2023/04/14	2032	04/05/2023	9.80	Call	Bond Future	2.8500	0.0028	0.7600	0.0008	(73.333)	0	0	500
2023/04/14	2032	04/05/2023	10.69	Call	Bond Future	1,263.0100	1.2630	987.2900	0.9873	(21.830)	0	0	0
2023/04/14	2032	04/05/2023	10.89	Put	Bond Future	372.8000	0.3728	449.5600	0.4496	20.590	0	0	0
2023/04/14	2032	04/05/2023	10.89	Call	Bond Future	1,994.2700	1.9943	1,661.1700	1.6612	(16.703)	0	0	0
2023/04/14	2032	04/05/2023	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/14	2032	04/05/2023	13.43	Call	Bond Future	13,254.6800	13.2547	12,844.8200	12.8448	(3.092)	0	0	0
2023/04/14	2032	04/05/2023	11.37	Call	Bond Future	4,080.3300	4.0803	3,685.4300	3.6854	(9.678)	0	0	400

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2023/04/14	2032	04/05/2023	11.06	Put	Bond Future	222.6200	0.2226	267.6300	0.2676	20.218	0	0	730
2023/04/14	2032	04/05/2023	11.06	Call	Bond Future	2,696.1400	2.6961	2,331.2900	2.3313	(13.532)	0	0	0
2023/04/14	2032	04/05/2023			Bond Future	10.5726	87.6808	10.6521	87.2710	0.752	0.0000	0.0000	102,676
2023/04/14	2032	04/05/2023	9.85	Call	Bond Future	6.1400	0.0061	1.8600	0.0019	(69.707)	0	0	6,500
2023/04/14	2032	04/05/2023	9.80	Put	Bond Future	4,122.5100	4.1225	4,530.2800	4.5303	9.891	0	0	0
2023/04/14	2032	04/05/2023	10.53	Put	Bond Future	1,003.5500	1.0036	1,199.6700	1.1997	19.543	0	0	0
2023/04/14	2032	04/05/2023	10.53	Call	Bond Future	782.9000	0.7829	569.1600	0.5692	(27.301)	0	0	730
2023/04/14	2032	04/05/2023	10.30	Put	Bond Future	1,725.3500	1.7253	2,020.5800	2.0206	17.111	0	0	0
2023/04/14	2032	04/05/2023	10.30	Call	Bond Future	300.3000	0.3003	185.6700	0.1857	(38.172)	0	0	500
2023/04/14	2032	04/05/2023	10.03	Put	Bond Future	2,915.4800	2.9155	3,298.1800	3.2982	13.126	0	0	0
2023/04/14	2032	04/05/2023	10.03	Call	Bond Future	48.5200	0.0485	21.3600	0.0214	(55.977)	0	0	730
2023/04/14	2032	04/05/2023	10.87	Put	Bond Future	395.3400	0.3953	476.8500	0.4769	20.618	0	0	0
2023/04/14	2032	04/05/2023	10.87	Call	Bond Future	1,915.8300	1.9158	1,587.4800	1.5875	(17.139)	0	0	0
2023/04/14	2032	04/05/2023	10.69	Put	Bond Future	658.5300	0.6585	792.6700	0.7927	20.370	0	0	500
2023/04/14	2032	04/05/2023	10.62	Put	Bond Future	794.6600	0.7947	954.5300	0.9545	20.118	0	0	0
2023/04/14	2032	04/05/2023	10.62	Call	Bond Future	1,039.4200	1.0394	789.4300	0.7894	(24.051)	0	0	400
2023/04/14	2032	04/05/2023	11.00	Put	Bond Future	268.4200	0.2684	323.1100	0.3231	20.375	0	0	13,000
2023/04/14	2032	04/05/2023	11.00	Call	Bond Future	2,442.5000	2.4425	2,087.3300	2.0873	(14.541)	0	0	0
2023/04/14	2032	04/05/2023	10.88	Put	Bond Future	383.9200	0.3839	463.0300	0.4630	20.606	0	0	0
2023/04/14	2032	04/05/2023	10.88	Call	Bond Future	1,954.9200	1.9549	1,624.1700	1.6242	(16.919)	0	0	0
2023/04/14	2032	04/05/2023	11.37	Put	Bond Future	81.8600	0.0819	96.8200	0.0968	18.275	0	0	0
2023/04/14	2032	03/08/2023	9.60	Call	Bond Future	388.7900	0.3888	296.5300	0.2965	(23.730)	0	0	1,500
2023/04/14	2032	03/08/2023	9.60	Put	Bond Future	5,992.8700	5.9929	6,307.1800	6.3072	5.245	0	0	0
2023/04/14	2032	03/08/2023	10.30	Call	Bond Future	1,351.1300	1.3511	1,103.7000	1.1037	(18.313)	0	0	1,500
2023/04/14	2032	03/08/2023	10.30	Put	Bond Future	3,214.3100	3.2143	3,373.4500	3.3735	4.951	0	0	0
2023/04/14	2032	03/08/2023	11.77	Call	Bond Future	5,975.5800	5.9756	5,563.1600	5.5632	(6.902)	0	0	0
2023/04/14	2032	03/08/2023	11.77	Put	Bond Future	606.4100	0.6064	600.5600	0.6006	(0.965)	0	0	0
2023/04/14	2032	03/08/2023	11.90	Call	Bond Future	6,486.2600	6.4863	6,071.2300	6.0712	(6.399)	0	0	5,000
2023/04/14	2032	03/08/2023	11.90	Put	Bond Future	515.5500	0.5155	507.0900	0.5071	(1.641)	0	0	0
2023/04/14	2032	03/08/2023			Bond Future	10.6632	89.4959	10.7438	89.0893	0.756	0.0000	0.0000	77,035
2023/04/14	2032	03/08/2023	11.75	Call	Bond Future	5,897.7100	5.8977	5,485.8100	5.4858	(6.984)	0	0	0
2023/04/14	2032	03/08/2023	11.75	Put	Bond Future	621.6100	0.6216	616.2800	0.6163	(0.857)	0	0	0
2023/04/14	2032	03/08/2023	11.76	Call	Bond Future	5,936.6200	5.9366	5,524.4500	5.5245	(6.943)	0	0	0
2023/04/14	2032	03/08/2023	11.76	Put	Bond Future	613.9700	0.6140	608.3700	0.6084	(0.912)	0	0	0
2023/04/14	2032	02/11/2023	11.24	Call	Bond Future	4,403.3400	4.4033	4,021.4200	4.0214	(8.673)	0	0	0
2023/04/14	2032	02/11/2023	11.24	Put	Bond Future	2,028.2400	2.0282	2,054.3800	2.0544	1.289	0	0	0
2023/04/14	2032	02/11/2023	11.90	Call	Bond Future	6,630.7100	6.6307	6,218.6100	6.2186	(6.215)	0	0	0
2023/04/14	2032	02/11/2023	11.90	Put	Bond Future	1,184.0300	1.1840	1,179.9900	1.1800	(0.341)	0	0	0
2023/04/14	2032	02/11/2023			Bond Future	10.7510	87.2324	10.8337	86.8244	0.770	0.0000	0.0000	0
2023/04/14	2032	02/11/2023	11.23	Call	Bond Future	4,371.9000	4.3719	3,990.6800	3.9907	(8.720)	0	0	0
2023/04/14	2032	02/11/2023	11.23	Put	Bond Future	2,044.5100	2.0445	2,071.3500	2.0713	1.313	0	0	0
2023/04/14	2032	02/11/2023	11.22	Call	Bond Future	4,340.5400	4.3405	3,960.2800	3.9603	(8.761)	0	0	0
2023/04/14	2032	02/11/2023	11.22	Put	Bond Future	2,060.8900	2.0609	2,088.6900	2.0887	1.349	0	0	0
2023/04/14	2032	01/02/2024	11.84	Call	Bond Future	6,363.1100	6.3631	6,067.8000	6.0678	(4.641)	0	0	0
2023/04/14	2032	01/02/2024	11.84	Put	Bond Future	1,709.1700	1.7092	1,784.0900	1.7841	4.383	0	0	0
2023/04/14	2032	01/02/2024	10.01	Call	Bond Future	1,594.8100	1.5948	1,443.4300	1.4434	(9.492)	0	0	1,200
2023/04/14	2032	01/02/2024	10.01	Put	Bond Future	5,739.0700	5.7391	5,957.9200	5.9579	3.813	0	0	0
2023/04/14	2032	01/02/2024	11.83	Call	Bond Future	6,329.8300	6.3298	6,035.3200	6.0353	(4.653)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	2032	01/02/2024	11.83	Put	Bond Future	1,720.8600	1.7209	1,796.5800	1.7966	4.400	0	0	0
2023/04/14	2032	01/02/2024			Bond Future	10.8417	89.0935	10.9185	88.7233	0.709	0.0000	0.0000	0
2023/04/14	2032	01/02/2024	11.85	Call	Bond Future	6,396.1600	6.3962	6,100.6000	6.1006	(4.621)	0	0	0
2023/04/14	2032	01/02/2024	11.85	Put	Bond Future	1,697.2800	1.6973	1,771.9500	1.7719	4.399	0	0	0
2023/04/14	2032	01/02/2024	12.62	Call	Bond Future	9,061.4000	9.0614	8,737.0100	8.7370	(3.580)	0	0	0
2023/04/14	2032	01/02/2024	12.62	Put	Bond Future	997.7400	0.9977	1,043.5800	1.0436	4.594	0	0	1,200
2023/04/14	2032	01/02/2024	10.76	Call	Bond Future	3,151.4400	3.1514	2,929.1200	2.9291	(7.055)	0	0	1,200
2023/04/14	2032	01/02/2024	10.76	Put	Bond Future	3,547.5200	3.5475	3,695.4300	3.6954	4.169	0	0	0
2023/04/14	2032	02/05/2024	10.56	Call	Bond Future	2,723.5400	2.7235	2,547.0600	2.5471	(6.480)	0	0	0
2023/04/14	2032	02/05/2024	10.56	Put	Bond Future	4,558.5600	4.5586	4,695.9500	4.6960	3.014	0	0	0
2023/04/14	2032	02/05/2024			Bond Future	10.9439	86.8106	11.0106	86.4967	0.610	0.0000	0.0000	0
2023/04/14	2032	02/05/2024	10.54	Call	Bond Future	2,679.7900	2.6798	2,505.1200	2.5051	(6.518)	0	0	0
2023/04/14	2032	02/05/2024	10.54	Put	Bond Future	4,611.8000	4.6118	4,751.0000	4.7510	3.018	0	0	0
2023/04/14	2032	02/05/2024	10.55	Call	Bond Future	2,701.4400	2.7014	2,526.0500	2.5260	(6.492)	0	0	0
2023/04/14	2032	02/05/2024	10.55	Put	Bond Future	4,584.9300	4.5849	4,723.4100	4.7234	3.020	0	0	0
2023/04/14	2033	04/05/2023			Bond Future	116.3373	116.3373	116.7288	116.7288	0.337	0.0000	0.0000	986
2023/04/14	2033	03/08/2023			Bond Future	118.7742	118.7742	119.1897	119.1897	0.350	0.0000	0.0000	6,988
2023/04/14	2033	02/11/2023			Bond Future	119.9035	119.9035	120.3375	120.3375	0.362	0.0000	0.0000	0
2023/04/14	2033	01/02/2024			Bond Future	122.4894	122.4894	122.9961	122.9961	0.414	0.0000	0.0000	0
2023/04/14	2033	02/05/2024			Bond Future	123.6436	123.6436	124.2485	124.2485	0.489	0.0000	0.0000	0
2023/04/14	2037	04/05/2023	10.95	Put	Bond Future	3,273.2700	3.2733	3,660.6200	3.6606	11.834	0	0	0
2023/04/14	2037	04/05/2023	10.95	Call	Bond Future	136.1500	0.1362	66.6500	0.0667	(51.047)	0	0	703
2023/04/14	2037	04/05/2023	11.31	Put	Bond Future	1,609.4400	1.6094	1,852.2000	1.8522	15.084	0	0	0
2023/04/14	2037	04/05/2023	11.31	Call	Bond Future	635.2900	0.6353	421.2000	0.4212	(33.700)	0	0	0
2023/04/14	2037	04/05/2023	11.30	Put	Bond Future	1,646.7700	1.6468	1,894.1600	1.8942	15.023	0	0	0
2023/04/14	2037	04/05/2023	11.30	Call	Bond Future	613.6600	0.6137	404.2000	0.4042	(34.133)	0	0	0
2023/04/14	2037	04/05/2023	11.03	Put	Bond Future	2,851.8600	2.8519	3,213.5700	3.2136	12.683	0	0	0
2023/04/14	2037	04/05/2023	11.94	Call	Bond Future	2,877.6100	2.8776	2,453.5200	2.4535	(14.738)	0	0	0
2023/04/14	2037	04/05/2023	13.73	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	400
2023/04/14	2037	04/05/2023			Bond Future	11.4768	81.9387	11.5560	81.4818	0.691	0.0000	0.0000	38,234
2023/04/14	2037	04/05/2023	11.03	Call	Bond Future	202.6500	0.2027	107.5100	0.1075	(46.948)	0	0	400
2023/04/14	2037	04/05/2023	11.94	Put	Bond Future	261.0000	0.2610	293.7600	0.2938	12.552	0	0	703
2023/04/14	2037	04/05/2023	11.78	Put	Bond Future	442.5400	0.4425	506.9700	0.5070	14.559	0	0	0
2023/04/14	2037	04/05/2023	11.78	Call	Bond Future	2,169.8600	2.1699	1,777.4400	1.7774	(18.085)	0	0	400
2023/04/14	2037	04/05/2023	11.32	Put	Bond Future	1,572.6500	1.5726	1,810.7800	1.8108	15.142	0	0	0
2023/04/14	2037	04/05/2023	11.32	Call	Bond Future	657.4000	0.6574	438.6800	0.4387	(33.270)	0	0	0
2023/04/14	2037	04/05/2023	13.73	Call	Bond Future	11,611.9800	11.6120	11,155.1000	11.1551	(3.935)	0	0	0
2023/04/14	2037	03/08/2023	12.12	Call	Bond Future	4,537.3000	4.5373	4,063.9000	4.0639	(10.434)	0	0	0
2023/04/14	2037	03/08/2023	12.12	Put	Bond Future	1,587.1800	1.5872	1,569.1200	1.5691	(1.138)	0	0	0
2023/04/14	2037	03/08/2023	12.13	Call	Bond Future	4,574.5700	4.5746	4,100.4800	4.1005	(10.364)	0	0	0
2023/04/14	2037	03/08/2023	12.13	Put	Bond Future	1,570.6800	1.5707	1,551.9300	1.5519	(1.194)	0	0	0
2023/04/14	2037	03/08/2023			Bond Future	11.5867	79.3771	11.6671	78.9218	0.694	0.0000	0.0000	113,292
2023/04/14	2037	03/08/2023	10.30	Call	Bond Future	357.2000	0.3572	223.6600	0.2237	(37.385)	0	0	1,800
2023/04/14	2037	03/08/2023	10.30	Put	Bond Future	8,198.4100	8.1984	8,520.2100	8.5202	3.925	0	0	0
2023/04/14	2037	03/08/2023	11.00	Call	Bond Future	1,252.9100	1.2529	955.8800	0.9559	(23.707)	0	0	1,800
2023/04/14	2037	03/08/2023	11.00	Put	Bond Future	4,695.7100	4.6957	4,854.0200	4.8540	3.371	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	2037	03/08/2023	12.14	Call	Bond Future	4,612.0900	4.6121	4,137.3200	4.1373	(10.294)	0	0	0
2023/04/14	2037	03/08/2023	12.14	Put	Bond Future	1,554.4900	1.5545	1,535.0600	1.5351	(1.250)	0	0	0
2023/04/14	2037	02/11/2023	11.57	Call	Bond Future	3,349.9500	3.3500	2,758.0200	2.7580	(17.670)	0	0	0
2023/04/14	2037	02/11/2023	11.55	Put	Bond Future	4,059.1900	4.0592	3,928.8000	3.9288	(3.212)	0	0	0
2023/04/14	2037	02/11/2023	11.56	Put	Bond Future	4,030.8500	4.0308	3,899.1000	3.8991	(3.269)	0	0	0
2023/04/14	2037	02/11/2023			Bond Future	11.6859	81.0608	11.7681	80.6022	0.704	0.0000	0.0000	0
2023/04/14	2037	02/11/2023	11.57	Put	Bond Future	4,002.9200	4.0029	3,869.5800	3.8696	(3.331)	0	0	0
2023/04/14	2037	02/11/2023	11.55	Call	Bond Future	3,292.7400	3.2927	2,703.7600	2.7038	(17.887)	0	0	0
2023/04/14	2037	02/11/2023	11.56	Call	Bond Future	3,321.1700	3.3212	2,730.8300	2.7308	(17.775)	0	0	0
2023/04/14	2037	01/02/2024	12.33	Call	Bond Future	5,863.5000	5.8635	5,444.4700	5.4445	(7.146)	0	0	0
2023/04/14	2037	01/02/2024	12.33	Put	Bond Future	2,973.0100	2.9730	2,979.4700	2.9795	0.217	0	0	0
2023/04/14	2037	01/02/2024			Bond Future	11.7905	78.5343	11.8681	78.1088	0.658	0.0000	0.0000	0
2023/04/14	2037	01/02/2024	12.31	Call	Bond Future	5,796.5600	5.7966	5,378.3800	5.3784	(7.214)	0	0	0
2023/04/14	2037	01/02/2024	12.31	Put	Bond Future	3,010.4200	3.0104	3,017.7300	3.0177	0.243	0	0	0
2023/04/14	2037	01/02/2024	12.32	Call	Bond Future	5,830.1300	5.8301	5,411.3900	5.4114	(7.182)	0	0	0
2023/04/14	2037	01/02/2024	12.32	Put	Bond Future	2,991.7900	2.9918	2,998.5400	2.9985	0.226	0	0	0
2023/04/14	2037	02/05/2024	11.45	Call	Bond Future	3,344.5700	3.3446	3,109.4500	3.1094	(7.030)	0	0	0
2023/04/14	2037	02/05/2024	11.43	Put	Bond Future	5,934.3600	5.9344	6,078.7600	6.0788	2.433	0	0	0
2023/04/14	2037	02/05/2024	11.44	Call	Bond Future	3,320.2100	3.3202	3,086.5700	3.0866	(7.037)	0	0	0
2023/04/14	2037	02/05/2024	11.44	Put	Bond Future	5,901.8700	5.9019	6,044.4700	6.0445	2.416	0	0	0
2023/04/14	2037	02/05/2024			Bond Future	11.9059	80.1879	11.9757	79.8117	0.586	0.0000	0.0000	0
2023/04/14	2037	02/05/2024	11.45	Put	Bond Future	5,869.5300	5.8695	6,010.6500	6.0107	2.404	0	0	0
2023/04/14	2037	02/05/2024	11.43	Call	Bond Future	3,295.9500	3.2960	3,064.1100	3.0641	(7.034)	0	0	0
2023/04/14	2038	04/05/2023			Bond Future	129.3462	129.3462	129.7934	129.7934	0.346	0.0000	0.0000	2,894
2023/04/14	2038	03/08/2023			Bond Future	130.0958	130.0958	130.5699	130.5699	0.364	0.0000	0.0000	2,175
2023/04/14	2038	02/11/2023			Bond Future	132.8856	132.8856	133.3806	133.3806	0.372	0.0000	0.0000	0
2023/04/14	2038	01/02/2024			Bond Future	133.7400	133.7400	134.3141	134.3141	0.429	0.0000	0.0000	0
2023/04/14	2038	02/05/2024			Bond Future	136.5894	136.5894	137.2735	137.2735	0.501	0.0000	0.0000	0
2023/04/14	2040	04/05/2023	13.45	Put	Bond Future	1.6000	0.0016	1.3100	0.0013	(18.125)	0	0	486
2023/04/14	2040	04/05/2023	12.78	Put	Bond Future	29.5300	0.0295	29.8600	0.0299	1.118	0	0	388
2023/04/14	2040	04/05/2023	12.78	Call	Bond Future	6,209.5700	6.2096	5,695.5500	5.6955	(8.278)	0	0	0
2023/04/14	2040	04/05/2023	12.05	Put	Bond Future	426.0700	0.4261	493.3800	0.4934	15.798	0	0	684
2023/04/14	2040	04/05/2023	10.73	Put	Bond Future	6,370.6000	6.3706	6,879.0200	6.8790	7.981	0	0	0
2023/04/14	2040	04/05/2023	11.43	Put	Bond Future	2,189.3300	2.1893	2,522.2300	2.5222	15.206	0	0	0
2023/04/14	2040	04/05/2023	11.43	Call	Bond Future	460.0500	0.4601	278.6000	0.2786	(39.441)	0	0	0
2023/04/14	2040	04/05/2023			Bond Future	11.7072	82.7275	11.7915	82.2131	0.720	0.0000	0.0000	33,362
2023/04/14	2040	04/05/2023	13.45	Call	Bond Future	9,665.6800	9.6657	9,151.0400	9.1510	(5.324)	0	0	0
2023/04/14	2040	04/05/2023	12.05	Call	Bond Future	2,486.7000	2.4867	2,039.6600	2.0397	(17.977)	0	0	0
2023/04/14	2040	04/05/2023	10.73	Call	Bond Future	8.0200	0.0080	2.0900	0.0021	(73.940)	0	0	486
2023/04/14	2040	04/05/2023	10.17	Put	Bond Future	10,365.3900	10.3654	10,879.7000	10.8797	4.962	0	0	0
2023/04/14	2040	04/05/2023	10.17	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	388
2023/04/14	2040	04/05/2023	11.41	Put	Bond Future	2,281.6500	2.2816	2,624.2900	2.6243	15.017	0	0	0
2023/04/14	2040	04/05/2023	11.41	Call	Bond Future	425.3600	0.4254	253.6500	0.2536	(40.368)	0	0	0
2023/04/14	2040	04/05/2023	11.03	Put	Bond Future	4,393.9700	4.3940	4,869.4500	4.8694	10.821	0	0	0
2023/04/14	2040	04/05/2023	11.03	Call	Bond Future	65.3800	0.0654	26.5100	0.0265	(59.452)	0	0	684
2023/04/14	2040	04/05/2023	10.92	Put	Bond Future	5,098.2400	5.0982	5,591.4600	5.5915	9.674	0	0	0

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2023/04/14	2040	04/05/2023	10.92	Call	Bond Future		32.4700	0.0325	11.3400	0.0113	(65.075)	0	0	388
2023/04/14	2040	04/05/2023	11.48	Put	Bond Future	1,968.1700		1.9682	2,276.1700	2.2762	15.649	0	0	0
2023/04/14	2040	04/05/2023	11.48	Call	Bond Future	555.0700		0.5551	348.7200	0.3487	(37.175)	0	0	486
2023/04/14	2040	04/05/2023	11.42	Put	Bond Future	2,235.2100		2.2352	2,572.9700	2.5730	15.111	0	0	0
2023/04/14	2040	04/05/2023	11.42	Call	Bond Future	442.4700		0.4425	265.8800	0.2659	(39.910)	0	0	0
2023/04/14	2040	03/08/2023	12.23	Call	Bond Future	4,367.6100		4.3676	3,855.1300	3.8551	(11.734)	0	0	0
2023/04/14	2040	03/08/2023	12.23	Put	Bond Future	1,950.2400		1.9502	1,951.7900	1.9518	0.079	0	0	0
2023/04/14	2040	03/08/2023			Bond Future	11.8194		79.9318	11.9051	79.4178	0.725	0.0000	0.0000	110,837
2023/04/14	2040	03/08/2023	12.22	Call	Bond Future	4,329.7900		4.3298	3,818.3300	3.8183	(11.813)	0	0	0
2023/04/14	2040	03/08/2023	12.22	Put	Bond Future	1,969.9200		1.9699	1,972.4900	1.9725	0.130	0	0	0
2023/04/14	2040	03/08/2023	12.21	Call	Bond Future	4,292.2400		4.2922	3,781.6600	3.7817	(11.895)	0	0	0
2023/04/14	2040	03/08/2023	12.21	Put	Bond Future	1,989.9300		1.9899	1,993.3800	1.9934	0.173	0	0	0
2023/04/14	2040	02/11/2023	11.59	Call	Bond Future	2,986.1400		2.9861	2,377.3500	2.3774	(20.387)	0	0	0
2023/04/14	2040	02/11/2023	11.60	Put	Bond Future	4,957.0900		4.9571	4,864.8700	4.8649	(1.860)	0	0	0
2023/04/14	2040	02/11/2023	11.58	Call	Bond Future	2,958.3800		2.9584	2,351.9700	2.3520	(20.498)	0	0	0
2023/04/14	2040	02/11/2023	11.58	Put	Bond Future	5,025.2300		5.0252	4,937.2700	4.9373	(1.750)	0	0	0
2023/04/14	2040	02/11/2023			Bond Future	11.9209		81.6273	12.0086	81.1088	0.736	0.0000	0.0000	29
2023/04/14	2040	02/11/2023	11.59	Put	Bond Future	4,991.1800		4.9912	4,900.8400	4.9008	(1.810)	0	0	0
2023/04/14	2040	02/11/2023	11.60	Call	Bond Future	3,013.7800		3.0138	2,403.1100	2.4031	(20.263)	0	0	0
2023/04/14	2040	01/02/2024	12.34	Call	Bond Future	5,503.5500		5.5036	5,048.4300	5.0484	(8.270)	0	0	0
2023/04/14	2040	01/02/2024	12.34	Put	Bond Future	3,711.0600		3.7111	3,742.2800	3.7423	0.841	0	0	0
2023/04/14	2040	01/02/2024	12.33	Call	Bond Future	5,469.9300		5.4699	5,015.3200	5.0153	(8.311)	0	0	0
2023/04/14	2040	01/02/2024	12.33	Put	Bond Future	3,733.8700		3.7339	3,765.6000	3.7656	0.850	0	0	0
2023/04/14	2040	01/02/2024			Bond Future	12.0279		78.8625	12.1114	78.3762	0.695	0.0000	0.0000	11
2023/04/14	2040	01/02/2024	12.35	Call	Bond Future	5,537.2400		5.5372	5,081.3500	5.0813	(8.233)	0	0	0
2023/04/14	2040	01/02/2024	12.35	Put	Bond Future	3,688.3800		3.6884	3,718.8300	3.7188	0.826	0	0	0
2023/04/14	2040	02/05/2024	11.61	Call	Bond Future	3,444.5500		3.4445	3,279.1600	3.2792	(4.801)	0	0	0
2023/04/14	2040	02/05/2024	11.62	Put	Bond Future	6,580.1000		6.5801	6,851.8700	6.8519	4.130	0	0	0
2023/04/14	2040	02/05/2024	11.60	Call	Bond Future	3,419.1000		3.4191	3,254.5800	3.2546	(4.812)	0	0	0
2023/04/14	2040	02/05/2024			Bond Future	12.1447		80.5228	12.2212	80.0847	0.630	0.0000	0.0000	0
2023/04/14	2040	02/05/2024	11.61	Put	Bond Future	6,615.6700		6.6157	6,888.3000	6.8883	4.121	0	0	0
2023/04/14	2040	02/05/2024	11.62	Call	Bond Future	3,470.0900		3.4701	3,303.8400	3.3038	(4.791)	0	0	0
2023/04/14	2040	02/05/2024	11.60	Put	Bond Future	6,651.4100		6.6514	6,924.9100	6.9249	4.112	0	0	0
2023/04/14	2044	04/05/2023	11.75	Put	Bond Future	1,309.1200		1.3091	1,522.7700	1.5228	16.320	0	0	4,423
2023/04/14	2044	04/05/2023	11.42	Put	Bond Future	2,686.3300		2.6863	3,061.3400	3.0613	13.960	0	0	0
2023/04/14	2044	04/05/2023	11.42	Call	Bond Future	332.6200		0.3326	189.5300	0.1895	(43.019)	0	0	0
2023/04/14	2044	04/05/2023	11.41	Put	Bond Future	2,737.5300		2.7375	3,116.9600	3.1170	13.860	0	0	0
2023/04/14	2044	04/05/2023	11.41	Call	Bond Future	318.7800		0.3188	180.1100	0.1801	(43.500)	0	0	0
2023/04/14	2044	04/05/2023			Bond Future	11.7914		78.9439	11.8757	78.4257	0.715	0.0000	0.0000	56,835
2023/04/14	2044	04/05/2023	12.25	Put	Bond Future	313.7000		0.3137	357.8200	0.3578	14.064	0	0	1,798
2023/04/14	2044	04/05/2023	12.25	Call	Bond Future	3,062.7200		3.0627	2,588.7400	2.5887	(15.476)	0	0	0
2023/04/14	2044	04/05/2023	12.00	Put	Bond Future	672.2000		0.6722	780.6900	0.7807	16.140	0	0	4,423
2023/04/14	2044	04/05/2023	12.00	Call	Bond Future	1,943.7000		1.9437	1,534.0900	1.5341	(21.074)	0	0	0
2023/04/14	2044	04/05/2023	11.75	Call	Bond Future	1,052.8000		1.0528	748.3500	0.7483	(28.918)	0	0	0
2023/04/14	2044	04/05/2023	11.43	Put	Bond Future	2,635.5800		2.6356	3,006.1400	3.0061	14.060	0	0	0
2023/04/14	2044	04/05/2023	11.43	Call	Bond Future	346.8200		0.3468	199.2800	0.1993	(42.541)	0	0	0
2023/04/14	2044	03/08/2023	12.16	Call	Bond Future	3,900.7800		3.9008	3,321.6400	3.3216	(14.847)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	2044	03/08/2023	12.16	Put	Bond Future	2,347.9600	2.3480	2,287.1100	2.2871	(2.592)	0	0	0
2023/04/14	2044	03/08/2023	12.00	Call	Bond Future	3,341.9600	3.3420	2,783.8900	2.7839	(16.699)	0	0	0
2023/04/14	2044	03/08/2023	12.00	Put	Bond Future	2,738.8800	2.7389	2,699.1000	2.6991	(1.452)	0	0	4,754
2023/04/14	2044	03/08/2023	12.15	Call	Bond Future	3,864.8500	3.8649	3,286.8500	3.2869	(14.955)	0	0	0
2023/04/14	2044	03/08/2023	12.15	Put	Bond Future	2,370.8000	2.3708	2,311.0900	2.3111	(2.519)	0	0	0
2023/04/14	2044	03/08/2023			Bond Future	11.9001	76.1951	11.9859	75.6768	0.720	0.0000	0.0000	36,862
2023/04/14	2044	03/08/2023	12.17	Call	Bond Future	3,936.8400	3.9368	3,356.5800	3.3566	(14.739)	0	0	0
2023/04/14	2044	03/08/2023	12.17	Put	Bond Future	2,325.3300	2.3253	2,263.3600	2.2634	(2.665)	0	0	0
2023/04/14	2044	03/08/2023	11.75	Call	Bond Future	2,545.2700	2.5453	2,034.0100	2.0340	(20.087)	0	0	0
2023/04/14	2044	03/08/2023	11.75	Put	Bond Future	3,467.3000	3.4673	3,474.3300	3.4743	0.203	0	0	3,076
2023/04/14	2044	02/11/2023	11.57	Call	Bond Future	2,745.7400	2.7457	2,222.0300	2.2220	(19.074)	0	0	0
2023/04/14	2044	02/11/2023	11.57	Put	Bond Future	5,388.6600	5.3887	5,388.0300	5.3880	(0.012)	0	0	0
2023/04/14	2044	02/11/2023			Bond Future	11.9985	77.8113	12.0862	77.2882	0.732	0.0000	0.0000	0
2023/04/14	2044	02/11/2023	11.56	Call	Bond Future	2,719.3500	2.7194	2,197.6000	2.1976	(19.187)	0	0	0
2023/04/14	2044	02/11/2023	11.56	Put	Bond Future	5,425.7700	5.4258	5,427.1000	5.4271	0.025	0	0	0
2023/04/14	2044	02/11/2023	11.55	Call	Bond Future	2,693.0800	2.6931	2,173.0900	2.1731	(19.308)	0	0	0
2023/04/14	2044	02/11/2023	11.55	Put	Bond Future	5,463.0900	5.4631	5,466.1800	5.4662	0.057	0	0	0
2023/04/14	2044	01/02/2024	12.29	Call	Bond Future	5,257.7500	5.2577	4,736.7200	4.7367	(9.910)	0	0	0
2023/04/14	2044	01/02/2024	12.29	Put	Bond Future	4,160.3100	4.1603	4,132.3900	4.1324	(0.671)	0	0	0
2023/04/14	2044	01/02/2024			Bond Future	12.1018	75.0902	12.1858	74.5971	0.694	0.0000	0.0000	0
2023/04/14	2044	01/02/2024	12.28	Call	Bond Future	5,224.9500	5.2250	4,704.4600	4.7045	(9.962)	0	0	0
2023/04/14	2044	01/02/2024	12.28	Put	Bond Future	4,185.1400	4.1851	4,157.7600	4.1578	(0.654)	0	0	0
2023/04/14	2044	01/02/2024	12.27	Call	Bond Future	5,192.2200	5.1922	4,672.2800	4.6723	(10.014)	0	0	0
2023/04/14	2044	01/02/2024	12.27	Put	Bond Future	4,210.1200	4.2101	4,183.2900	4.1833	(0.637)	0	0	0
2023/04/14	2044	02/05/2024	11.67	Call	Bond Future	3,656.3400	3.6563	3,121.8000	3.1218	(14.620)	0	0	0
2023/04/14	2044	02/05/2024	11.67	Put	Bond Future	6,933.2100	6.9332	6,846.4100	6.8464	(1.252)	0	0	0
2023/04/14	2044	02/05/2024			Bond Future	12.2141	76.6710	12.2916	76.2233	0.634	0.0000	0.0000	0
2023/04/14	2044	02/05/2024	11.66	Call	Bond Future	3,630.6200	3.6306	3,098.2600	3.0983	(14.663)	0	0	0
2023/04/14	2044	02/05/2024	11.66	Put	Bond Future	6,969.9300	6.9699	6,885.3100	6.8853	(1.214)	0	0	0
2023/04/14	2044	02/05/2024	11.65	Call	Bond Future	3,605.0000	3.6050	3,074.5200	3.0745	(14.715)	0	0	0
2023/04/14	2044	02/05/2024	11.65	Put	Bond Future	7,006.8300	7.0068	6,924.0900	6.9241	(1.181)	0	0	0
2023/04/14	2046	04/05/2023			Bond Future	113.7775	113.7775	114.4923	114.4923	0.628	0.0000	0.0000	12,310
2023/04/14	2046	03/08/2023			Bond Future	116.1610	116.1610	116.9062	116.9062	0.642	0.0000	0.0000	10,709
2023/04/14	2046	02/11/2023			Bond Future	116.5674	116.5674	117.3375	117.3375	0.661	0.0000	0.0000	0
2023/04/14	2046	01/02/2024			Bond Future	119.0811	119.0811	119.9300	119.9300	0.713	0.0000	0.0000	0
2023/04/14	2046	02/05/2024			Bond Future	119.4792	119.4792	120.4313	120.4313	0.797	0.0000	0.0000	0
2023/04/14	2050	04/05/2023			Bond Future	116.4558	116.4558	116.8525	116.8525	0.341	0.0000	0.0000	9,844
2023/04/14	2050	03/08/2023			Bond Future	116.7125	116.7125	117.1330	117.1330	0.360	0.0000	0.0000	9,630
2023/04/14	2050	02/11/2023			Bond Future	119.2153	119.2153	119.6545	119.6545	0.368	0.0000	0.0000	0
2023/04/14	2050	01/02/2024			Bond Future	119.5466	119.5466	120.0560	120.0560	0.426	0.0000	0.0000	0
2023/04/14	2050	02/05/2024			Bond Future	122.0935	122.0935	122.7012	122.7012	0.498	0.0000	0.0000	0
2023/04/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	AL37	04/05/2023			Index Future	883.0820	883.0820	880.7240	880.7240	(0.267)	0.0000	0.0000	0
2023/04/14	AL37	03/08/2023			Index Future	901.3620	901.3620	899.0740	899.0740	(0.254)	0.0000	0.0000	0
2023/04/14	AL37	02/11/2023			Index Future	920.4770	920.4770	918.2140	918.2140	(0.246)	0.0000	0.0000	0
2023/04/14	AL37	01/02/2024			Index Future	940.1210	940.1210	938.2920	938.2920	(0.195)	0.0000	0.0000	0
2023/04/14	AL37	02/05/2024			Index Future	959.9600	959.9600	958.7680	958.7680	(0.124)	0.0000	0.0000	0
2023/04/14	AL7T	04/05/2023			Index Future	1,016.6690	1,016.6690	1,011.8620	1,011.8620	(0.473)	0.0000	0.0000	0
2023/04/14	AL7T	03/08/2023			Index Future	1,037.7140	1,037.7140	1,032.9440	1,032.9440	(0.460)	0.0000	0.0000	0
2023/04/14	AL7T	02/11/2023			Index Future	1,059.7210	1,059.7210	1,054.9350	1,054.9350	(0.452)	0.0000	0.0000	0
2023/04/14	AL7T	01/02/2024			Index Future	1,082.3360	1,082.3360	1,078.0020	1,078.0020	(0.400)	0.0000	0.0000	0
2023/04/14	AL7T	02/05/2024			Index Future	1,105.1760	1,105.1760	1,101.5270	1,101.5270	(0.330)	0.0000	0.0000	0
2023/04/14	ALBI	04/05/2023			Index Future	888.3440	888.3440	884.2550	884.2550	(0.460)	0.0000	0.0000	99
2023/04/14	ALBI	03/08/2023			Index Future	906.7330	906.7330	902.6790	902.6790	(0.447)	0.0000	0.0000	17
2023/04/14	ALBI	02/11/2023			Index Future	925.9620	925.9620	921.8960	921.8960	(0.439)	0.0000	0.0000	0
2023/04/14	ALBI	01/02/2024			Index Future	945.7230	945.7230	942.0540	942.0540	(0.388)	0.0000	0.0000	0
2023/04/14	ALBI	02/05/2024			Index Future	965.6800	965.6800	962.6130	962.6130	(0.318)	0.0000	0.0000	0
2023/04/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/14	ES33	04/05/2023			Bond Future	11.9865	74.8867	12.0656	74.5123	0.659	0.0000	0.0000	0
2023/04/14	ES33	03/08/2023			Bond Future	12.1185	76.4554	12.1987	76.0832	0.662	0.0000	0.0000	350
2023/04/14	ES33	02/11/2023			Bond Future	12.2523	74.2981	12.3345	73.9241	0.671	0.0000	0.0000	0
2023/04/14	ES33	01/02/2024			Bond Future	12.3946	75.9001	12.4715	75.5575	0.620	0.0000	0.0000	0
2023/04/14	ES33	02/05/2024			Bond Future	12.5462	73.7188	12.6140	73.4232	0.540	0.0000	0.0000	0
2023/04/14	ES42	04/05/2023			Bond Future	12.4450	71.8292	12.5190	71.4234	0.595	0.0000	0.0000	0
2023/04/14	ES42	03/08/2023			Bond Future	12.5704	73.3338	12.6454	72.9292	0.597	0.0000	0.0000	4,000
2023/04/14	ES42	02/11/2023			Bond Future	12.6969	70.6434	12.7738	70.2360	0.606	0.0000	0.0000	0
2023/04/14	ES42	01/02/2024			Bond Future	12.8245	72.1663	12.8970	71.7881	0.566	0.0000	0.0000	0
2023/04/14	ES42	02/05/2024			Bond Future	12.9641	69.4405	13.0293	69.1068	0.503	0.0000	0.0000	0
2023/04/14	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/14	GOVI	04/05/2023	852.87	Call	GOVI	229,060.0000	22.9060	188,480.0000	18.8480	(17.716)	0	0	0
2023/04/14	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/14	GOVI	04/05/2023	852.86	Call	GOVI	229,160.0000	22.9160	188,580.0000	18.8580	(17.708)	0	0	0
2023/04/14	GOVI	04/05/2023			GOVI	875.7760	875.7760	871.7180	871.7180	(0.463)	0.0000	0.0000	262
2023/04/14	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/14	GOVI	04/05/2023	852.88	Call	GOVI	228,960.0000	22.8960	188,380.0000	18.8380	(17.724)	0	0	0
2023/04/14	GOVI	03/08/2023	837.21	Call	GOVI	566,950.0000	56.6950	526,710.0000	52.6710	(7.098)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/14	GOVI	03/08/2023	837.22	Call	GOVI	566,850.0000	56.6850	526,610.0000	52.6610	(7.099)	0	0	0
2023/04/14	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/14	GOVI	03/08/2023			GOVI	893.9050	893.9050	889.8810	889.8810	(0.450)	0.0000	0.0000	575
2023/04/14	GOVI	03/08/2023	837.23	Call	GOVI	566,750.0000	56.6750	526,510.0000	52.6510	(7.100)	0	0	0
2023/04/14	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/14	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/14	GOVI	02/11/2023	885.82	Call	GOVI	270,420.0000	27.0420	230,060.0000	23.0060	(14.925)	0	0	0
2023/04/14	GOVI	02/11/2023			GOVI	912.8620	912.8620	908.8260	908.8260	(0.442)	0.0000	0.0000	0
2023/04/14	GOVI	02/11/2023	885.80	Call	GOVI	270,620.0000	27.0620	230,260.0000	23.0260	(14.914)	0	0	0
2023/04/14	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/14	GOVI	02/11/2023	885.81	Call	GOVI	270,520.0000	27.0520	230,160.0000	23.0160	(14.919)	0	0	0
2023/04/14	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/14	GOVI	01/02/2024	880.00	Call	GOVI	523,430.0000	52.3430	486,980.0000	48.6980	(6.964)	0	0	0
2023/04/14	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/14	GOVI	01/02/2024			GOVI	932.3430	932.3430	928.6980	928.6980	(0.391)	0.0000	0.0000	0
2023/04/14	GOVI	01/02/2024	879.98	Call	GOVI	523,630.0000	52.3630	487,180.0000	48.7180	(6.961)	0	0	0
2023/04/14	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/14	GOVI	01/02/2024	879.99	Call	GOVI	523,530.0000	52.3530	487,080.0000	48.7080	(6.962)	0	0	0
2023/04/14	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/14	GOVI	02/05/2024	950.97	Put	GOVI	0.0000	0.0000	20,050.0000	2.0050	100.000	0	0	0
2023/04/14	GOVI	02/05/2024	950.98	Put	GOVI	0.0000	0.0000	20,150.0000	2.0150	100.000	0	0	0
2023/04/14	GOVI	02/05/2024	950.99	Call	GOVI	10,270.0000	1.0270	0.0000	0.0000	(100.000)	0	0	0
2023/04/14	GOVI	02/05/2024			GOVI	952.0170	952.0170	948.9650	948.9650	(0.321)	0.0000	0.0000	0
2023/04/14	GOVI	02/05/2024	950.97	Call	GOVI	10,470.0000	1.0470	0.0000	0.0000	(100.000)	0	0	0
2023/04/14	GOVI	02/05/2024	950.98	Call	GOVI	10,370.0000	1.0370	0.0000	0.0000	(100.000)	0	0	0
2023/04/14	GOVI	02/05/2024	950.99	Put	GOVI	0.0000	0.0000	20,250.0000	2.0250	100.000	0	0	0
2023/04/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/14	IGOV	04/05/2023			Index Future	327.8780	327.8780	328.7780	328.7780	0.274	0.0000	0.0000	654
2023/04/14	IGOV	03/08/2023			Index Future	334.7460	334.7460	335.7100	335.7100	0.288	0.0000	0.0000	0
2023/04/14	IGOV	02/11/2023			Index Future	341.9240	341.9240	342.9360	342.9360	0.296	0.0000	0.0000	0
2023/04/14	IGOV	01/02/2024			Index Future	349.2990	349.2990	350.5130	350.5130	0.348	0.0000	0.0000	0
2023/04/14	IGOV	02/05/2024			Index Future	356.7450	356.7450	358.2380	358.2380	0.419	0.0000	0.0000	0
2023/04/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0

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2023/04/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/04/14	JBAF	19/04/2023			Jibar Tradeable Future	7.9650	92.0350	7.9650	92.0350	0.000	0.0000	0.0000	0
2023/04/14	JBAF	17/05/2023			Jibar Tradeable Future	8.0200	91.9800	8.0200	91.9800	0.000	0.0000	0.0000	0
2023/04/14	JBAF	21/06/2023			Jibar Tradeable Future	8.2650	91.7350	8.2750	91.7250	0.121	0.0000	0.0000	0
2023/04/14	JBAF	19/07/2023			Jibar Tradeable Future	8.2800	91.7200	8.3000	91.7000	0.242	0.0000	0.0000	0
2023/04/14	JBAF	16/08/2023			Jibar Tradeable Future	8.3500	91.6500	8.3600	91.6400	0.120	0.0000	0.0000	0
2023/04/14	JBAF	20/09/2023			Jibar Tradeable Future	8.3750	91.6250	8.3850	91.6150	0.119	0.0000	0.0000	0
2023/04/14	JBAF	20/12/2023			Jibar Tradeable Future	8.2700	91.7300	8.2900	91.7100	0.242	0.0000	0.0000	0
2023/04/14	JBAF	20/03/2024			Jibar Tradeable Future	8.0800	91.9200	8.1200	91.8800	0.495	0.0000	0.0000	0
2023/04/14	JBAF	19/06/2024			Jibar Tradeable Future	7.8200	92.1800	7.8800	92.1200	0.767	0.0000	0.0000	0
2023/04/14	JBAF	18/09/2024			Jibar Tradeable Future	7.7450	92.2550	7.8050	92.1950	0.775	0.0000	0.0000	0
2023/04/14	JBAF	18/12/2024			Jibar Tradeable Future	7.6800	92.3200	7.7400	92.2600	0.781	0.0000	0.0000	0
2023/04/14	JBAF	19/03/2025			Jibar Tradeable Future	7.7100	92.2900	7.7800	92.2200	0.908	0.0000	0.0000	0
2023/04/14	R035	04/05/2023	13.18	Put	Bond Future	0.2600	0.0003	0.1500	0.0002	(42.308)	0	0	491
2023/04/14	R035	04/05/2023	13.18	Call	Bond Future	10,525.0600	10.5251	10,097.1700	10.0972	(4.065)	0	0	0
2023/04/14	R035	04/05/2023	12.46	Put	Bond Future	10.1600	0.0102	7.3300	0.0073	(27.854)	0	0	388
2023/04/14	R035	04/05/2023	12.46	Call	Bond Future	6,973.8300	6.9738	6,543.2200	6.5432	(6.175)	0	0	0
2023/04/14	R035	04/05/2023	10.60	Put	Bond Future	3,547.9600	3.5480	3,914.2000	3.9142	10.323	0	0	0
2023/04/14	R035	04/05/2023	10.60	Call	Bond Future	105.8900	0.1059	44.3500	0.0443	(58.117)	0	0	388
2023/04/14	R035	04/05/2023	10.55	Put	Bond Future	3,828.0400	3.8280	4,207.3500	4.2074	9.909	0	0	0
2023/04/14	R035	04/05/2023	10.55	Call	Bond Future	79.8500	0.0799	31.3800	0.0314	(60.701)	0	0	770
2023/04/14	R035	04/05/2023	11.20	Call	Bond Future	1,137.9300	1.1379	821.0500	0.8211	(27.847)	0	0	0
2023/04/14	R035	04/05/2023	11.17	Call	Bond Future	1,047.6000	1.0476	742.9700	0.7430	(29.079)	0	0	491
2023/04/14	R035	04/05/2023	11.05	Put	Bond Future	1,481.2400	1.4812	1,658.0600	1.6581	11.937	0	0	0
2023/04/14	R035	04/05/2023	11.05	Call	Bond Future	728.8700	0.7289	477.9100	0.4779	(34.431)	0	0	770
2023/04/14	R035	04/05/2023	11.22	Put	Bond Future	966.6100	0.9666	1,069.6000	1.0696	10.655	0	0	0
2023/04/14	R035	04/05/2023	11.21	Call	Bond Future	1,168.9600	1.1690	848.0900	0.8481	(27.449)	0	0	0
2023/04/14	R035	04/05/2023			Bond Future	11.1794	86.7510	11.2538	86.3233	0.665	0.0000	0.0000	124,019
2023/04/14	R035	04/05/2023	11.87	Put	Bond Future	117.9000	0.1179	111.2300	0.1112	(5.657)	0	0	770
2023/04/14	R035	04/05/2023	11.87	Call	Bond Future	3,978.1700	3.9782	3,543.7200	3.5437	(10.921)	0	0	0
2023/04/14	R035	04/05/2023	9.85	Put	Bond Future	8,193.7900	8.1938	8,621.3300	8.6213	5.218	0	0	0
2023/04/14	R035	04/05/2023	9.85	Call	Bond Future	0.3000	0.0003	0.0600	0.0001	(80.000)	0	0	388
2023/04/14	R035	04/05/2023	10.42	Put	Bond Future	4,586.9700	4.5870	4,990.4800	4.9905	8.797	0	0	0
2023/04/14	R035	04/05/2023	10.42	Call	Bond Future	35.8900	0.0359	11.6200	0.0116	(67.623)	0	0	491
2023/04/14	R035	04/05/2023	11.20	Put	Bond Future	1,019.2800	1.0193	1,130.1800	1.1302	10.880	0	0	0
2023/04/14	R035	04/05/2023	11.17	Put	Bond Future	1,102.1500	1.1022	1,225.3000	1.2253	11.174	0	0	0
2023/04/14	R035	04/05/2023	11.80	Put	Bond Future	152.7800	0.1528	147.9300	0.1479	(3.174)	0	0	1,035
2023/04/14	R035	04/05/2023	11.80	Call	Bond Future	3,633.2100	3.6332	3,200.5800	3.2006	(11.908)	0	0	0
2023/04/14	R035	04/05/2023	11.22	Call	Bond Future	1,200.4500	1.2005	875.6600	0.8757	(27.056)	0	0	0
2023/04/14	R035	04/05/2023	11.21	Put	Bond Future	992.6900	0.9927	1,099.6000	1.0996	10.770	0	0	0
2023/04/14	R035	03/08/2023	12.00	Call	Bond Future	5,203.0700	5.2031	4,742.4000	4.7424	(8.854)	0	0	0
2023/04/14	R035	03/08/2023	12.00	Put	Bond Future	1,251.3400	1.2513	1,215.6600	1.2157	(2.851)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	R035	03/08/2023			Bond Future	11.2794	88.5468	11.3546	88.1218	0.667	0.0000	0.0000	43,147
2023/04/14	R035	03/08/2023	11.98	Call	Bond Future	5,124.5000	5.1245	4,664.4800	4.6645	(8.977)	0	0	0
2023/04/14	R035	03/08/2023	11.98	Put	Bond Future	1,278.8800	1.2789	1,243.8500	1.2439	(2.739)	0	0	0
2023/04/14	R035	03/08/2023	11.99	Call	Bond Future	5,163.7400	5.1637	4,703.4700	4.7035	(8.914)	0	0	0
2023/04/14	R035	03/08/2023	11.99	Put	Bond Future	1,265.0400	1.2650	1,229.7600	1.2298	(2.789)	0	0	0
2023/04/14	R035	02/11/2023	12.85	Call	Bond Future	8,856.6600	8.8567	8,266.7500	8.2667	(6.661)	0	0	0
2023/04/14	R035	02/11/2023	12.85	Put	Bond Future	1,201.7800	1.2018	1,038.9100	1.0389	(13.552)	0	0	400
2023/04/14	R035	02/11/2023	11.41	Call	Bond Future	3,687.3100	3.6873	3,099.2200	3.0992	(15.949)	0	0	0
2023/04/14	R035	02/11/2023	11.41	Put	Bond Future	3,523.3500	3.5233	3,362.3000	3.3623	(4.571)	0	0	0
2023/04/14	R035	02/11/2023	11.42	Call	Bond Future	3,717.4200	3.7174	3,128.3300	3.1283	(15.847)	0	0	0
2023/04/14	R035	02/11/2023	11.42	Put	Bond Future	3,497.9500	3.4980	3,335.9000	3.3359	(4.633)	0	0	0
2023/04/14	R035	02/11/2023	11.12	Call	Bond Future	2,864.5200	2.8645	2,316.4500	2.3165	(19.133)	0	0	400
2023/04/14	R035	02/11/2023			Bond Future	11.3805	85.9170	11.4575	85.4900	0.676	0.0000	0.0000	0
2023/04/14	R035	02/11/2023	11.43	Call	Bond Future	3,747.6500	3.7476	3,157.5700	3.1576	(15.745)	0	0	0
2023/04/14	R035	02/11/2023	11.43	Put	Bond Future	3,472.7100	3.4727	3,309.6700	3.3097	(4.695)	0	0	0
2023/04/14	R035	02/11/2023	10.62	Call	Bond Future	1,715.3000	1.7153	1,279.5200	1.2795	(25.405)	0	0	400
2023/04/14	R035	02/11/2023	10.62	Put	Bond Future	6,104.2400	6.1042	6,095.5000	6.0955	(0.143)	0	0	0
2023/04/14	R035	02/11/2023	11.12	Put	Bond Future	4,333.1400	4.3331	4,212.1100	4.2121	(2.793)	0	0	0
2023/04/14	R035	01/02/2024	12.18	Put	Bond Future	2,616.6000	2.6166	2,588.6800	2.5887	(1.067)	0	0	0
2023/04/14	R035	01/02/2024	12.19	Call	Bond Future	6,314.1900	6.3142	5,895.4300	5.8954	(6.632)	0	0	0
2023/04/14	R035	01/02/2024	12.19	Put	Bond Future	2,599.9600	2.6000	2,571.6500	2.5717	(1.089)	0	0	0
2023/04/14	R035	01/02/2024	10.62	Call	Bond Future	1,965.1500	1.9651	1,674.4400	1.6744	(14.793)	0	0	400
2023/04/14	R035	01/02/2024	10.62	Put	Bond Future	6,900.8600	6.9009	7,000.6000	7.0006	1.445	0	0	0
2023/04/14	R035	01/02/2024	11.12	Put	Bond Future	5,102.2400	5.1022	5,143.7200	5.1437	0.813	0	0	0
2023/04/14	R035	01/02/2024			Bond Future	11.4882	87.7501	11.5599	87.3597	0.624	0.0000	0.0000	0
2023/04/14	R035	01/02/2024	13.46	Call	Bond Future	11,025.4600	11.0255	10,592.8400	10.5928	(3.924)	0	0	0
2023/04/14	R035	01/02/2024	13.46	Put	Bond Future	1,158.0800	1.1581	1,115.9100	1.1159	(3.641)	0	0	400
2023/04/14	R035	01/02/2024	12.18	Call	Bond Future	6,279.5400	6.2795	5,861.1700	5.8612	(6.662)	0	0	0
2023/04/14	R035	01/02/2024	12.20	Call	Bond Future	6,349.1800	6.3492	5,930.0400	5.9300	(6.601)	0	0	0
2023/04/14	R035	01/02/2024	12.20	Put	Bond Future	2,583.7200	2.5837	2,555.0300	2.5550	(1.110)	0	0	0
2023/04/14	R035	01/02/2024	11.12	Call	Bond Future	3,056.8300	3.0568	2,707.8600	2.7079	(11.416)	0	0	400
2023/04/14	R035	02/05/2024	11.19	Call	Bond Future	3,355.9300	3.3559	3,110.6600	3.1107	(7.309)	0	0	0
2023/04/14	R035	02/05/2024	11.19	Put	Bond Future	5,578.5300	5.5785	5,669.5200	5.6695	1.631	0	0	0
2023/04/14	R035	02/05/2024	11.20	Call	Bond Future	3,380.7000	3.3807	3,134.6500	3.1346	(7.278)	0	0	0
2023/04/14	R035	02/05/2024	11.20	Put	Bond Future	5,547.7300	5.5477	5,637.9400	5.6379	1.626	0	0	0
2023/04/14	R035	02/05/2024			Bond Future	11.5971	85.0898	11.6601	84.7535	0.542	0.0000	0.0000	0
2023/04/14	R035	02/05/2024	11.21	Call	Bond Future	3,405.2200	3.4052	3,158.3900	3.1584	(7.249)	0	0	0
2023/04/14	R035	02/05/2024	11.21	Put	Bond Future	5,516.7400	5.5167	5,606.1700	5.6062	1.621	0	0	0
2023/04/14	R186	04/05/2023	8.84	Call	Bond Future	1,246.1000	1.2461	1,071.9600	1.0720	(13.975)	0	0	0
2023/04/14	R186	04/05/2023	8.83	Put	Bond Future	221.5400	0.2215	256.0500	0.2561	15.577	0	0	0
2023/04/14	R186	04/05/2023		Call	Bond Future	10,066.6900	10.0667	9,859.0800	9.8591	(2.062)	0	0	0
2023/04/14	R186	04/05/2023			Bond Future	8.5133	110.0667	8.5787	109.8591	0.769	0.0000	0.0000	53,339
2023/04/14	R186	04/05/2023	8.84	Put	Bond Future	214.8000	0.2148	248.2700	0.2483	15.582	0	0	0
2023/04/14	R186	04/05/2023	8.83	Call	Bond Future	1,221.4700	1.2215	1,048.3700	1.0484	(14.171)	0	0	0
2023/04/14	R186	04/05/2023	8.82	Put	Bond Future	228.4600	0.2285	264.0500	0.2641	15.578	0	0	0
2023/04/14	R186	04/05/2023	8.82	Call	Bond Future	1,197.0000	1.1970	1,024.9800	1.0250	(14.371)	0	0	0
2023/04/14	R186	04/05/2023	8.36	Put	Bond Future	801.5100	0.8015	920.5400	0.9205	14.851	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	R186	04/05/2023	8.36	Call	Bond Future	313.3100	0.3133	224.7300	0.2247	(28.272)	0	0	200
2023/04/14	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/14	R186	03/08/2023	9.74	Call	Bond Future	3,766.0500	3.7661	3,578.1000	3.5781	(4.991)	0	0	0
2023/04/14	R186	03/08/2023	9.74	Put	Bond Future	220.0400	0.2200	229.5100	0.2295	4.304	0	0	0
2023/04/14	R186	03/08/2023	9.73	Put	Bond Future	223.2600	0.2233	232.9300	0.2329	4.331	0	0	0
2023/04/14	R186	03/08/2023			Bond Future	8.5241	107.0380	8.5905	106.8406	0.778	0.0000	0.0000	66,087
2023/04/14	R186	03/08/2023	9.75	Call	Bond Future	3,791.2900	3.7913	3,603.1500	3.6031	(4.962)	0	0	0
2023/04/14	R186	03/08/2023	9.75	Put	Bond Future	216.7400	0.2167	226.0200	0.2260	4.282	0	0	0
2023/04/14	R186	03/08/2023	9.73	Call	Bond Future	3,740.7200	3.7407	3,552.9700	3.5530	(5.019)	0	0	0
2023/04/14	R186	02/11/2023	9.40	Call	Bond Future	3,129.5200	3.1295	2,917.0900	2.9171	(6.788)	0	0	0
2023/04/14	R186	02/11/2023	9.40	Put	Bond Future	703.1000	0.7031	683.5300	0.6835	(2.783)	0	0	0
2023/04/14	R186	02/11/2023	9.15	Call	Bond Future	2,626.6800	2.6267	2,418.8100	2.4188	(7.914)	0	0	1,715
2023/04/14	R186	02/11/2023			Bond Future	8.5150	109.3082	8.5844	109.1153	0.815	0.0000	0.0000	2,765
2023/04/14	R186	02/11/2023	10.42	Call	Bond Future	5,398.8200	5.3988	5,202.1100	5.2021	(3.644)	0	0	0
2023/04/14	R186	02/11/2023	10.42	Put	Bond Future	262.4100	0.2624	258.5600	0.2586	(1.467)	0	0	1,715
2023/04/14	R186	02/11/2023	9.38	Call	Bond Future	3,088.2100	3.0882	2,876.0500	2.8761	(6.870)	0	0	0
2023/04/14	R186	02/11/2023	9.38	Put	Bond Future	715.8400	0.7158	696.5400	0.6965	(2.696)	0	0	0
2023/04/14	R186	02/11/2023	9.39	Call	Bond Future	3,108.8500	3.1088	2,896.5400	2.8965	(6.829)	0	0	0
2023/04/14	R186	02/11/2023	9.39	Put	Bond Future	709.4500	0.7094	690.0000	0.6900	(2.742)	0	0	0
2023/04/14	R186	02/11/2023	9.15	Put	Bond Future	878.5000	0.8785	863.4900	0.8635	(1.709)	0	0	0
2023/04/14	R186	01/02/2024	9.52	Put	Bond Future	831.8000	0.8318	784.9500	0.7850	(5.632)	0	0	0
2023/04/14	R186	01/02/2024	9.50	Call	Bond Future	3,387.8700	3.3879	3,201.1200	3.2011	(5.512)	0	0	0
2023/04/14	R186	01/02/2024	9.51	Call	Bond Future	3,407.0600	3.4071	3,220.3300	3.2203	(5.481)	0	0	0
2023/04/14	R186	01/02/2024			Bond Future	8.4992	106.3324	8.5534	106.1925	0.638	0.0000	0.0000	0
2023/04/14	R186	01/02/2024	9.52	Call	Bond Future	3,426.2900	3.4263	3,239.5600	3.2396	(5.450)	0	0	0
2023/04/14	R186	01/02/2024	9.50	Put	Bond Future	843.4300	0.8434	796.5600	0.7966	(5.557)	0	0	0
2023/04/14	R186	01/02/2024	9.51	Put	Bond Future	837.5900	0.8376	790.7400	0.7907	(5.593)	0	0	0
2023/04/14	R186	02/05/2024	8.01	Call	Bond Future	1,142.7600	1.1428	1,012.9900	1.0130	(11.356)	0	0	0
2023/04/14	R186	02/05/2024	8.01	Put	Bond Future	2,297.2300	2.2972	2,231.8000	2.2318	(2.848)	0	0	0
2023/04/14	R186	02/05/2024			Bond Future	8.4922	108.5726	8.5192	108.5082	0.319	0.0000	0.0000	0
2023/04/14	R186	02/05/2024	7.99	Call	Bond Future	1,120.9500	1.1209	992.3000	0.9923	(11.477)	0	0	0
2023/04/14	R186	02/05/2024	7.99	Put	Bond Future	2,323.6600	2.3237	2,259.3500	2.2594	(2.768)	0	0	0
2023/04/14	R186	02/05/2024	8.00	Call	Bond Future	1,131.8200	1.1318	1,002.4000	1.0024	(11.435)	0	0	0
2023/04/14	R186	02/05/2024	8.00	Put	Bond Future	2,310.4100	2.3104	2,245.3300	2.2453	(2.817)	0	0	0
2023/04/14	R197	04/05/2023			Bond Future	335.9030	335.9030	335.8921	335.8921	(0.003)	0.0000	0.0000	309
2023/04/14	R197	03/08/2023			Bond Future	333.8545	333.8545	333.8879	333.8879	0.010	0.0000	0.0000	0
2023/04/14	R197	02/11/2023			Bond Future	341.0138	341.0138	341.0754	341.0754	0.018	0.0000	0.0000	0
2023/04/14	R202	04/05/2023			Bond Future	252.8780	252.8780	253.4998	253.4998	0.246	0.0000	0.0000	4,492
2023/04/14	R202	03/08/2023			Bond Future	253.3498	253.3498	254.0184	254.0184	0.264	0.0000	0.0000	5,420
2023/04/14	R202	02/11/2023			Bond Future	258.7825	258.7825	259.4865	259.4865	0.272	0.0000	0.0000	0
2023/04/14	R202	01/02/2024			Bond Future	259.4131	259.4131	260.2640	260.2640	0.328	0.0000	0.0000	0
2023/04/14	R202	02/05/2024			Bond Future	264.9404	264.9404	265.9985	265.9985	0.399	0.0000	0.0000	0
2023/04/14	R209	04/05/2023	11.50	Put	Bond Future	411.2300	0.4112	475.3900	0.4754	15.602	0	0	0
2023/04/14	R209	04/05/2023	11.50	Put	Bond Future	3,869.1500	3.8692	4,248.7900	4.2488	9.812	0	0	0
2023/04/14	R209	04/05/2023	10.50	Call	Bond Future	34.2500	0.0342	12.9400	0.0129	(62.219)	0	0	4,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	R209	04/05/2023	10.00	Put	Bond Future	6,650.7800	6.6508	7,051.2000	7.0512	6.021	0	0	0
2023/04/14	R209	04/05/2023	10.00	Call	Bond Future	0.6600	0.0007	0.1300	0.0001	(80.303)	0	0	500
2023/04/14	R209	04/05/2023	11.10	Put	Bond Future	1,268.9200	1.2689	1,469.0200	1.4690	15.769	0	0	0
2023/04/14	R209	04/05/2023	11.10	Call	Bond Future	618.7600	0.6188	417.9100	0.4179	(32.460)	0	0	0
2023/04/14	R209	04/05/2023	11.09	Put	Bond Future	1,299.8700	1.2999	1,504.0700	1.5041	15.709	0	0	0
2023/04/14	R209	04/05/2023	11.09	Call	Bond Future	598.2800	0.5983	401.5300	0.4015	(32.886)	0	0	0
2023/04/14	R209	04/05/2023			Bond Future	11.2274	67.1599	11.3068	66.7590	0.707	0.0000	0.0000	19,449
2023/04/14	R209	04/05/2023	12.50	Put	Bond Future	7.6500	0.0077	7.1300	0.0071	(6.797)	0	0	9,750
2023/04/14	R209	04/05/2023	12.50	Call	Bond Future	6,045.3800	6.0454	5,643.9100	5.6439	(6.641)	0	0	0
2023/04/14	R209	04/05/2023	11.50	Call	Bond Future	1,773.8200	1.7738	1,437.0300	1.4370	(18.987)	0	0	2,250
2023/04/14	R209	04/05/2023	11.11	Put	Bond Future	1,238.4100	1.2384	1,434.4200	1.4344	15.828	0	0	0
2023/04/14	R209	04/05/2023	11.11	Call	Bond Future	639.6100	0.6396	434.6700	0.4347	(32.041)	0	0	0
2023/04/14	R209	04/05/2023	11.00	Put	Bond Future	1,600.3900	1.6004	1,841.4100	1.8414	15.060	0	0	8,250
2023/04/14	R209	04/05/2023	11.00	Call	Bond Future	433.5200	0.4335	273.5900	0.2736	(36.891)	0	0	1,250
2023/04/14	R209	03/08/2023	11.95	Put	Bond Future	1,209.0000	1.2090	1,191.2900	1.1913	(1.465)	0	0	0
2023/04/14	R209	03/08/2023	10.70	Call	Bond Future	1,007.0200	1.0070	759.2700	0.7593	(24.602)	0	0	1,800
2023/04/14	R209	03/08/2023	11.93	Call	Bond Future	4,196.2500	4.1963	3,779.2900	3.7793	(9.936)	0	0	0
2023/04/14	R209	03/08/2023	11.94	Call	Bond Future	4,229.8200	4.2298	3,812.4600	3.8125	(9.867)	0	0	0
2023/04/14	R209	03/08/2023	10.00	Call	Bond Future	274.9300	0.2749	169.0100	0.1690	(38.526)	0	0	1,800
2023/04/14	R209	03/08/2023	10.00	Put	Bond Future	7,347.5300	7.3475	7,641.7900	7.6418	4.005	0	0	0
2023/04/14	R209	03/08/2023			Bond Future	11.3187	68.5501	11.3991	68.1499	0.710	0.0000	0.0000	8,708
2023/04/14	R209	03/08/2023	11.95	Call	Bond Future	4,263.4700	4.2635	3,845.5800	3.8456	(9.802)	0	0	0
2023/04/14	R209	03/08/2023	10.70	Put	Bond Future	4,202.8700	4.2029	4,355.3000	4.3553	3.627	0	0	0
2023/04/14	R209	03/08/2023	11.93	Put	Bond Future	1,235.5000	1.2355	1,218.7200	1.2187	(1.358)	0	0	0
2023/04/14	R209	03/08/2023	11.94	Put	Bond Future	1,222.1800	1.2222	1,205.0000	1.2050	(1.406)	0	0	0
2023/04/14	R209	02/11/2023	11.33	Call	Bond Future	2,967.7400	2.9677	2,452.7900	2.4528	(17.352)	0	0	0
2023/04/14	R209	02/11/2023	11.33	Put	Bond Future	3,351.9000	3.3519	3,240.1600	3.2402	(3.334)	0	0	0
2023/04/14	R209	02/11/2023	11.34	Call	Bond Future	2,993.2900	2.9933	2,477.2100	2.4772	(17.241)	0	0	0
2023/04/14	R209	02/11/2023	11.34	Put	Bond Future	3,327.7800	3.3278	3,214.9100	3.2149	(3.392)	0	0	0
2023/04/14	R209	02/11/2023			Bond Future	11.4076	66.8513	11.4897	66.4480	0.720	0.0000	0.0000	0
2023/04/14	R209	02/11/2023	11.35	Call	Bond Future	3,018.9500	3.0189	2,501.7500	2.5018	(17.132)	0	0	0
2023/04/14	R209	02/11/2023	11.35	Put	Bond Future	3,303.8200	3.3038	3,189.8300	3.1898	(3.450)	0	0	0
2023/04/14	R209	01/02/2024	12.14	Call	Bond Future	5,387.2100	5.3872	5,011.9700	5.0120	(6.965)	0	0	0
2023/04/14	R209	01/02/2024	12.14	Put	Bond Future	2,367.0900	2.3671	2,368.0600	2.3681	0.041	0	0	0
2023/04/14	R209	01/02/2024	12.13	Put	Bond Future	2,382.3400	2.3823	2,383.7600	2.3838	0.060	0	0	0
2023/04/14	R209	01/02/2024			Bond Future	11.4984	68.2775	11.5761	67.9013	0.676	0.0000	0.0000	0
2023/04/14	R209	01/02/2024	12.12	Call	Bond Future	5,326.8200	5.3268	4,952.2600	4.9523	(7.032)	0	0	0
2023/04/14	R209	01/02/2024	12.12	Put	Bond Future	2,397.9200	2.3979	2,399.5700	2.3996	0.069	0	0	0
2023/04/14	R209	01/02/2024	12.13	Call	Bond Future	5,356.8800	5.3569	4,982.0900	4.9821	(6.996)	0	0	0
2023/04/14	R209	02/05/2024	11.17	Call	Bond Future	2,916.3700	2.9164	2,737.6900	2.7377	(6.127)	0	0	0
2023/04/14	R209	02/05/2024	11.17	Put	Bond Future	5,008.0500	5.0081	5,164.4200	5.1644	3.122	0	0	0
2023/04/14	R209	02/05/2024	11.18	Call	Bond Future	2,937.9200	2.9379	2,758.7700	2.7588	(6.098)	0	0	0
2023/04/14	R209	02/05/2024	11.18	Put	Bond Future	4,979.6400	4.9796	5,135.5400	5.1355	3.131	0	0	0
2023/04/14	R209	02/05/2024			Bond Future	11.5975	66.5645	11.6677	66.2295	0.605	0.0000	0.0000	0
2023/04/14	R209	02/05/2024	11.19	Call	Bond Future	2,959.5400	2.9595	2,779.9400	2.7799	(6.069)	0	0	0
2023/04/14	R209	02/05/2024	11.19	Put	Bond Future	4,951.3600	4.9514	5,106.8100	5.1068	3.140	0	0	0
2023/04/14	R210	04/05/2023			Bond Future	224.3978	224.3978	224.5719	224.5719	0.078	0.0000	0.0000	132

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	R210	03/08/2023			Bond Future	229.0983	229.0983	229.3064	229.3064	0.091	0.0000	0.0000	371
2023/04/14	R210	02/11/2023			Bond Future	230.8510	230.8510	231.0815	231.0815	0.100	0.0000	0.0000	0
2023/04/14	R210	01/02/2024			Bond Future	235.8294	235.8294	236.1870	236.1870	0.152	0.0000	0.0000	0
2023/04/14	R210	02/05/2024			Bond Future	237.6122	237.6122	238.1454	238.1454	0.224	0.0000	0.0000	0
2023/04/14	R213	04/05/2023	10.75	Put	Bond Future	232.9700	0.2330	280.5700	0.2806	20.432	0	0	0
2023/04/14	R213	04/05/2023	10.75	Call	Bond Future	2,276.1800	2.2762	1,952.8800	1.9529	(14.204)	0	0	0
2023/04/14	R213	04/05/2023			Bond Future	10.3058	83.8677	10.3854	83.4968	0.772	0.0000	0.0000	20,214
2023/04/14	R213	04/05/2023	10.74	Put	Bond Future	240.1700	0.2402	289.2700	0.2893	20.444	0	0	0
2023/04/14	R213	04/05/2023	10.74	Call	Bond Future	2,238.0900	2.2381	1,916.2900	1.9163	(14.378)	0	0	0
2023/04/14	R213	04/05/2023	10.73	Put	Bond Future	247.5200	0.2475	298.2200	0.2982	20.483	0	0	0
2023/04/14	R213	04/05/2023	10.73	Call	Bond Future	2,200.1300	2.2001	1,879.9300	1.8799	(14.554)	0	0	0
2023/04/14	R213	03/08/2023	11.62	Put	Bond Future	434.8100	0.4348	426.3500	0.4263	(1.946)	0	0	0
2023/04/14	R213	03/08/2023	11.63	Call	Bond Future	5,859.5800	5.8596	5,483.6600	5.4837	(6.415)	0	0	0
2023/04/14	R213	03/08/2023			Bond Future	10.3875	85.6038	10.4683	85.2365	0.777	0.0000	0.0000	13,736
2023/04/14	R213	03/08/2023	11.61	Call	Bond Future	5,787.0200	5.7870	5,411.4000	5.4114	(6.491)	0	0	0
2023/04/14	R213	03/08/2023	11.61	Put	Bond Future	440.3900	0.4404	432.0800	0.4321	(1.887)	0	0	0
2023/04/14	R213	03/08/2023	11.62	Call	Bond Future	5,823.3400	5.8233	5,447.5700	5.4476	(6.453)	0	0	0
2023/04/14	R213	03/08/2023	11.63	Put	Bond Future	429.1900	0.4292	420.5800	0.4206	(2.006)	0	0	0
2023/04/14	R213	02/11/2023	11.13	Call	Bond Future	4,438.4200	4.4384	4,061.0100	4.0610	(8.503)	0	0	0
2023/04/14	R213	02/11/2023	11.13	Put	Bond Future	1,567.3800	1.5674	1,558.3200	1.5583	(0.578)	0	0	0
2023/04/14	R213	02/11/2023			Bond Future	10.4706	83.8639	10.5535	83.4956	0.793	0.0000	0.0000	566
2023/04/14	R213	02/11/2023	11.11	Call	Bond Future	4,379.1500	4.3792	4,002.6900	4.0027	(8.597)	0	0	0
2023/04/14	R213	02/11/2023	11.11	Put	Bond Future	1,593.3200	1.5933	1,585.2100	1.5852	(0.509)	0	0	0
2023/04/14	R213	02/11/2023	11.12	Call	Bond Future	4,408.7500	4.4088	4,031.8100	4.0318	(8.550)	0	0	0
2023/04/14	R213	02/11/2023	11.12	Put	Bond Future	1,580.3000	1.5803	1,571.7100	1.5717	(0.544)	0	0	0
2023/04/14	R213	01/02/2024	11.70	Call	Bond Future	6,084.9700	6.0850	5,821.7200	5.8217	(4.326)	0	0	0
2023/04/14	R213	01/02/2024	11.70	Put	Bond Future	1,323.2300	1.3232	1,391.6700	1.3917	5.172	0	0	0
2023/04/14	R213	01/02/2024	11.71	Call	Bond Future	6,115.8300	6.1158	5,852.3600	5.8524	(4.308)	0	0	0
2023/04/14	R213	01/02/2024	11.71	Put	Bond Future	1,313.8600	1.3139	1,382.0800	1.3821	5.192	0	0	0
2023/04/14	R213	01/02/2024			Bond Future	10.5602	85.6533	10.6369	85.3216	0.726	0.0000	0.0000	0
2023/04/14	R213	01/02/2024	11.72	Call	Bond Future	6,146.9700	6.1470	5,882.7900	5.8828	(4.298)	0	0	0
2023/04/14	R213	01/02/2024	11.72	Put	Bond Future	1,304.8000	1.3048	1,372.3100	1.3723	5.174	0	0	0
2023/04/14	R213	02/05/2024	10.30	Call	Bond Future	2,410.3700	2.4104	2,302.6800	2.3027	(4.468)	0	0	0
2023/04/14	R213	02/05/2024	10.30	Put	Bond Future	3,915.9100	3.9159	4,085.8700	4.0859	4.340	0	0	0
2023/04/14	R213	02/05/2024			Bond Future	10.6525	83.9020	10.7184	83.6243	0.619	0.0000	0.0000	0
2023/04/14	R213	02/05/2024	10.28	Call	Bond Future	2,370.7600	2.3708	2,264.3000	2.2643	(4.491)	0	0	0
2023/04/14	R213	02/05/2024	10.28	Put	Bond Future	3,962.7400	3.9627	4,133.9300	4.1339	4.320	0	0	0
2023/04/14	R213	02/05/2024	10.29	Call	Bond Future	2,390.5200	2.3905	2,283.4500	2.2834	(4.479)	0	0	0
2023/04/14	R213	02/05/2024	10.29	Put	Bond Future	3,939.2700	3.9393	4,109.8500	4.1099	4.330	0	0	0
2023/04/14	R214	04/05/2023	11.37	Put	Bond Future	1,635.7100	1.6357	1,853.4300	1.8534	13.310	0	0	0
2023/04/14	R214	04/05/2023	11.37	Call	Bond Future	491.4700	0.4915	325.4400	0.3254	(33.782)	0	0	0
2023/04/14	R214	04/05/2023	11.36	Put	Bond Future	1,671.6800	1.6717	1,893.2400	1.8932	13.254	0	0	0
2023/04/14	R214	04/05/2023	11.36	Call	Bond Future	474.0500	0.4741	311.8600	0.3119	(34.214)	0	0	0
2023/04/14	R214	04/05/2023			Bond Future	11.5875	63.2152	11.6619	62.8315	0.642	0.0000	0.0000	11,680
2023/04/14	R214	04/05/2023	11.38	Put	Bond Future	1,600.1700	1.6002	1,814.0500	1.8141	13.366	0	0	0
2023/04/14	R214	04/05/2023	11.38	Call	Bond Future	509.2500	0.5092	339.3800	0.3394	(33.357)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	R214	03/08/2023	12.14	Call	Bond Future	3,860.4300	3.8604	3,397.6700	3.3977	(11.987)	0	0	0
2023/04/14	R214	03/08/2023	12.14	Put	Bond Future	1,574.9100	1.5749	1,495.3200	1.4953	(5.054)	0	0	0
2023/04/14	R214	03/08/2023	12.15	Call	Bond Future	3,892.7700	3.8928	3,429.6800	3.4297	(11.896)	0	0	0
2023/04/14	R214	03/08/2023	12.15	Put	Bond Future	1,559.0200	1.5590	1,479.1000	1.4791	(5.126)	0	0	0
2023/04/14	R214	03/08/2023			Bond Future	11.6802	64.5238	11.7554	64.1406	0.644	0.0000	0.0000	14,224
2023/04/14	R214	03/08/2023	12.16	Call	Bond Future	3,925.3100	3.9253	3,461.7900	3.4618	(11.808)	0	0	0
2023/04/14	R214	03/08/2023	12.16	Put	Bond Future	1,543.4000	1.5434	1,463.0500	1.4631	(5.206)	0	0	0
2023/04/14	R214	02/11/2023	11.45	Put	Bond Future	4,151.3800	4.1514	4,113.5000	4.1135	(0.912)	0	0	0
2023/04/14	R214	02/11/2023	11.46	Call	Bond Future	2,506.9900	2.5070	2,081.4900	2.0815	(16.973)	0	0	0
2023/04/14	R214	02/11/2023	11.46	Put	Bond Future	4,122.1200	4.1221	4,082.8800	4.0829	(0.952)	0	0	0
2023/04/14	R214	02/11/2023			Bond Future	11.7732	62.5908	11.8500	62.2045	0.652	0.0000	0.0000	0
2023/04/14	R214	02/11/2023	11.45	Call	Bond Future	2,483.6000	2.4836	2,059.4600	2.0595	(17.078)	0	0	0
2023/04/14	R214	02/11/2023	11.47	Call	Bond Future	2,530.3100	2.5303	2,103.6400	2.1036	(16.862)	0	0	0
2023/04/14	R214	02/11/2023	11.47	Put	Bond Future	4,092.8500	4.0929	4,052.4400	4.0524	(0.987)	0	0	0
2023/04/14	R214	01/02/2024	12.16	Call	Bond Future	4,614.9400	4.6149	4,249.6800	4.2497	(7.915)	0	0	0
2023/04/14	R214	01/02/2024	12.16	Put	Bond Future	3,199.3000	3.1993	3,195.2500	3.1952	(0.127)	0	0	0
2023/04/14	R214	01/02/2024			Bond Future	11.8710	63.9262	11.9437	63.5650	0.613	0.0000	0.0000	0
2023/04/14	R214	01/02/2024	12.14	Call	Bond Future	4,558.2800	4.5583	4,193.7000	4.1937	(7.998)	0	0	0
2023/04/14	R214	01/02/2024	12.14	Put	Bond Future	3,238.9500	3.2389	3,235.5800	3.2356	(0.104)	0	0	0
2023/04/14	R214	01/02/2024	12.15	Call	Bond Future	4,586.4700	4.5865	4,221.5400	4.2215	(7.957)	0	0	0
2023/04/14	R214	01/02/2024	12.15	Put	Bond Future	3,218.9600	3.2190	3,215.2400	3.2152	(0.116)	0	0	0
2023/04/14	R214	02/05/2024	11.46	Call	Bond Future	3,000.0200	3.0000	2,757.4000	2.7574	(8.087)	0	0	0
2023/04/14	R214	02/05/2024	11.46	Put	Bond Future	5,585.8100	5.5858	5,666.6500	5.6666	1.447	0	0	0
2023/04/14	R214	02/05/2024	11.47	Call	Bond Future	3,021.7600	3.0218	2,777.8900	2.7779	(8.070)	0	0	0
2023/04/14	R214	02/05/2024	11.47	Put	Bond Future	5,555.1100	5.5551	5,634.7000	5.6347	1.433	0	0	0
2023/04/14	R214	02/05/2024			Bond Future	11.9687	61.9706	12.0346	61.6472	0.551	0.0000	0.0000	0
2023/04/14	R214	02/05/2024	11.48	Call	Bond Future	3,043.8400	3.0438	2,798.4700	2.7985	(8.061)	0	0	0
2023/04/14	R214	02/05/2024	11.48	Put	Bond Future	5,524.8100	5.5248	5,602.9000	5.6029	1.413	0	0	0
2023/04/14	R248	04/05/2023	11.35	Put	Bond Future	2,927.0400	2.9270	3,295.3500	3.2954	12.583	0	0	0
2023/04/14	R248	04/05/2023	11.35	Call	Bond Future	299.5500	0.2995	169.4700	0.1695	(43.425)	0	0	0
2023/04/14	R248	04/05/2023	11.10	Call	Bond Future	85.7500	0.0857	37.6600	0.0377	(56.082)	0	0	1,500
2023/04/14	R248	04/05/2023	10.40	Put	Bond Future	9,474.0100	9.4740	9,972.0600	9.9721	5.257	0	0	0
2023/04/14	R248	04/05/2023	10.40	Call	Bond Future	0.4100	0.0004	0.0700	0.0001	(82.927)	0	0	1,500
2023/04/14	R248	04/05/2023			Bond Future	11.7538	77.5818	11.8332	77.0834	0.675	0.0000	0.0000	69,822
2023/04/14	R248	04/05/2023	11.34	Put	Bond Future	2,981.2300	2.9812	3,353.7300	3.3537	12.495	0	0	0
2023/04/14	R248	04/05/2023	11.34	Call	Bond Future	286.6500	0.2866	160.7600	0.1608	(43.918)	0	0	0
2023/04/14	R248	04/05/2023	11.33	Put	Bond Future	3,035.9800	3.0360	3,412.5800	3.4126	12.405	0	0	0
2023/04/14	R248	04/05/2023	11.33	Call	Bond Future	274.2200	0.2742	152.4300	0.1524	(44.413)	0	0	0
2023/04/14	R248	04/05/2023	11.10	Put	Bond Future	4,420.7100	4.4207	4,871.0100	4.8710	10.186	0	0	0
2023/04/14	R248	03/08/2023	12.11	Call	Bond Future	3,995.5600	3.9956	3,492.2400	3.4922	(12.597)	0	0	0
2023/04/14	R248	03/08/2023	12.11	Put	Bond Future	2,421.3100	2.4213	2,416.2700	2.4163	(0.208)	0	0	0
2023/04/14	R248	03/08/2023			Bond Future	11.8522	79.1877	11.9328	78.6894	0.680	0.0000	0.0000	171,858
2023/04/14	R248	03/08/2023	12.10	Call	Bond Future	3,958.8800	3.9589	3,456.7300	3.4567	(12.684)	0	0	0
2023/04/14	R248	03/08/2023	12.10	Put	Bond Future	2,444.6000	2.4446	2,440.7300	2.4407	(0.158)	0	0	0
2023/04/14	R248	03/08/2023	12.09	Call	Bond Future	3,922.3200	3.9223	3,421.3600	3.4214	(12.772)	0	0	0
2023/04/14	R248	03/08/2023	12.09	Put	Bond Future	2,468.1000	2.4681	2,465.4200	2.4654	(0.109)	0	0	0
2023/04/14	R248	02/11/2023	11.48	Call	Bond Future	2,789.6000	2.7896	2,189.0200	2.1890	(21.529)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/14	R248	02/11/2023	11.49	Put	Bond Future	5,738.6200	5.7386	5,638.0300	5.6380	(1.753)	0	0	0
2023/04/14	R248	02/11/2023	11.47	Call	Bond Future	2,763.0900	2.7631	2,165.2500	2.1653	(21.637)	0	0	0
2023/04/14	R248	02/11/2023			Bond Future	11.9510	76.4230	12.0335	75.9203	0.690	0.0000	0.0000	0
2023/04/14	R248	02/11/2023	11.48	Put	Bond Future	5,777.3500	5.7774	5,679.5000	5.6795	(1.694)	0	0	0
2023/04/14	R248	02/11/2023	11.49	Call	Bond Future	2,816.4700	2.8165	2,213.1500	2.2131	(21.421)	0	0	0
2023/04/14	R248	02/11/2023	11.47	Put	Bond Future	5,816.5300	5.8165	5,721.4200	5.7214	(1.635)	0	0	0
2023/04/14	R248	01/02/2024	12.15	Call	Bond Future	5,017.5100	5.0175	4,571.1100	4.5711	(8.897)	0	0	0
2023/04/14	R248	01/02/2024	12.15	Put	Bond Future	4,448.0700	4.4481	4,474.3800	4.4744	0.591	0	0	0
2023/04/14	R248	01/02/2024	12.14	Call	Bond Future	4,984.8500	4.9849	4,539.3300	4.5393	(8.937)	0	0	0
2023/04/14	R248	01/02/2024	12.14	Put	Bond Future	4,474.9800	4.4750	4,502.1700	4.5022	0.608	0	0	0
2023/04/14	R248	01/02/2024			Bond Future	12.0550	78.0534	12.1338	77.5807	0.654	0.0000	0.0000	0
2023/04/14	R248	01/02/2024	12.16	Call	Bond Future	5,050.5200	5.0505	4,603.2500	4.6032	(8.856)	0	0	0
2023/04/14	R248	01/02/2024	12.16	Put	Bond Future	4,421.5900	4.4216	4,447.0300	4.4470	0.575	0	0	0
2023/04/14	R248	02/05/2024	11.47	Call	Bond Future	3,149.9600	3.1500	2,867.4300	2.8674	(8.969)	0	0	0
2023/04/14	R248	02/05/2024	11.48	Put	Bond Future	7,411.2100	7.4112	7,554.9900	7.5550	1.940	0	0	0
2023/04/14	R248	02/05/2024	11.46	Call	Bond Future	3,125.8800	3.1259	2,844.4100	2.8444	(9.005)	0	0	0
2023/04/14	R248	02/05/2024			Bond Future	12.1589	75.2521	12.2311	74.8247	0.594	0.0000	0.0000	13,000
2023/04/14	R248	02/05/2024	11.47	Put	Bond Future	7,452.5900	7.4526	7,597.4200	7.5974	1.943	0	0	0
2023/04/14	R248	02/05/2024	11.48	Call	Bond Future	3,174.1400	3.1741	2,890.5600	2.8906	(8.934)	0	0	0
2023/04/14	R248	02/05/2024	11.46	Put	Bond Future	7,494.1700	7.4942	7,640.0600	7.6401	1.947	0	0	0

**Total**

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