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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/04/2023 TO 25/04/2023

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
2023/04/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	2025	04/05/2023		Bond Future	168.4512	168.4512	168.7028	168.7028	0.149	0.0000	0.0000	5,239
2023/04/25	2025	03/08/2023		Bond Future	170.2511	170.2511	170.5049	170.5049	0.149	0.0000	0.0000	5,798
2023/04/25	2025	02/11/2023		Bond Future	173.8677	173.8677	174.1280	174.1280	0.150	0.0000	0.0000	0
2023/04/25	2025	01/02/2024		Bond Future	176.0377	176.0377	176.3004	176.3004	0.149	0.0000	0.0000	0
2023/04/25	2025	02/05/2024		Bond Future	179.9609	179.9609	180.2302	180.2302	0.150	0.0000	0.0000	0
2023/04/25	2029	04/05/2023		Bond Future	122.3232	122.3232	122.5202	122.5202	0.161	0.0000	0.0000	1,233
2023/04/25	2029	03/08/2023		Bond Future	124.9140	124.9140	125.1130	125.1130	0.159	0.0000	0.0000	1,886

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/25	2029	02/11/2023			Bond Future	126.2221	126.2221	126.4258	126.4258	0.161	0.0000	0.0000	0
2023/04/25	2029	01/02/2024			Bond Future	129.1166	129.1166	129.3231	129.3231	0.160	0.0000	0.0000	0
2023/04/25	2029	02/05/2024			Bond Future	130.6096	130.6096	130.8203	130.8203	0.161	0.0000	0.0000	0
2023/04/25	2030	04/05/2023	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/25	2030	04/05/2023	9.03	Put	Bond Future	5,338.2500	5.3383	5,452.8200	5.4528	2.146	0	0	0
2023/04/25	2030	04/05/2023	9.58	Put	Bond Future	2,747.8700	2.7479	2,859.3400	2.8593	4.057	0	0	0
2023/04/25	2030	04/05/2023	9.67	Call	Bond Future	18.1700	0.0182	10.4400	0.0104	(42.543)	0	0	479
2023/04/25	2030	04/05/2023	9.67	Put	Bond Future	2,343.4300	2.3434	2,450.2700	2.4503	4.559	0	0	0
2023/04/25	2030	04/05/2023	11.34	Call	Bond Future	4,990.0800	4.9901	4,875.0900	4.8751	(2.304)	0	0	0
2023/04/25	2030	04/05/2023	11.34	Put	Bond Future	1.4600	0.0015	1.0400	0.0010	(28.767)	0	0	150
2023/04/25	2030	04/05/2023	10.52	Call	Bond Future	1,640.4800	1.6405	1,524.8000	1.5248	(7.052)	0	0	0
2023/04/25	2030	04/05/2023	10.52	Put	Bond Future	147.4900	0.1475	146.3800	0.1464	(0.753)	0	0	0
2023/04/25	2030	04/05/2023	10.53	Call	Bond Future	1,677.5500	1.6775	1,561.5700	1.5616	(6.914)	0	0	0
2023/04/25	2030	04/05/2023	10.53	Put	Bond Future	140.8400	0.1408	139.4300	0.1394	(1.001)	0	0	0
2023/04/25	2030	04/05/2023	9.78	Call	Bond Future	52.8900	0.0529	34.6400	0.0346	(34.506)	0	0	388
2023/04/25	2030	04/05/2023	9.78	Put	Bond Future	1,872.4500	1.8725	1,968.7700	1.9688	5.144	0	0	0
2023/04/25	2030	04/05/2023	10.00	Call	Bond Future	248.1100	0.2481	193.9900	0.1940	(21.813)	0	0	1,080
2023/04/25	2030	04/05/2023	10.00	Put	Bond Future	1,066.7100	1.0667	1,127.1600	1.1272	5.667	0	0	0
2023/04/25	2030	04/05/2023	10.42	Call	Bond Future	1,285.1000	1.2851	1,173.8400	1.1738	(8.658)	0	0	479
2023/04/25	2030	04/05/2023	10.42	Put	Bond Future	230.8100	0.2308	234.1200	0.2341	1.434	0	0	0
2023/04/25	2030	04/05/2023			Bond Future	10.1822	91.6947	10.2079	91.5801	0.252	0.0000	0.0000	14,104
2023/04/25	2030	04/05/2023	9.58	Call	Bond Future	6.2300	0.0062	3.1300	0.0031	(49.759)	0	0	150
2023/04/25	2030	04/05/2023	12.04	Call	Bond Future	7,834.6200	7.8346	7,720.0400	7.7200	(1.462)	0	0	0
2023/04/25	2030	04/05/2023	12.04	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,080
2023/04/25	2030	04/05/2023	12.50	Call	Bond Future	9,638.6900	9.6387	9,524.1200	9.5241	(1.189)	0	0	0
2023/04/25	2030	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2023/04/25	2030	04/05/2023	12.57	Call	Bond Future	9,908.7500	9.9088	9,794.1800	9.7942	(1.156)	0	0	0
2023/04/25	2030	04/05/2023	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/04/25	2030	04/05/2023	10.65	Call	Bond Future	2,138.3900	2.1384	2,020.5000	2.0205	(5.513)	0	0	350
2023/04/25	2030	04/05/2023	10.65	Put	Bond Future	79.1900	0.0792	75.8700	0.0759	(4.192)	0	0	0
2023/04/25	2030	04/05/2023	11.62	Call	Bond Future	6,142.1200	6.1421	6,027.4600	6.0275	(1.867)	0	0	0
2023/04/25	2030	04/05/2023	11.62	Put	Bond Future	0.2300	0.0002	0.1400	0.0001	(39.130)	0	0	388
2023/04/25	2030	04/05/2023	10.54	Call	Bond Future	1,714.8200	1.7148	1,598.5800	1.5986	(6.779)	0	0	0
2023/04/25	2030	04/05/2023	10.54	Put	Bond Future	134.4200	0.1344	132.7500	0.1328	(1.242)	0	0	0
2023/04/25	2030	03/08/2023	12.89	Call	Bond Future	10,506.9700	10.5070	10,389.0100	10.3890	(1.123)	0	0	0
2023/04/25	2030	03/08/2023	12.89	Put	Bond Future	21.8300	0.0218	22.5100	0.0225	3.115	0	0	350
2023/04/25	2030	03/08/2023	11.35	Call	Bond Future	4,913.4600	4.9135	4,808.0400	4.8080	(2.146)	0	0	0
2023/04/25	2030	03/08/2023	11.36	Put	Bond Future	391.1100	0.3911	404.1300	0.4041	3.329	0	0	0
2023/04/25	2030	03/08/2023	10.40	Call	Bond Future	1,996.2200	1.9962	1,921.9500	1.9219	(3.721)	0	0	1,012
2023/04/25	2030	03/08/2023	10.65	Call	Bond Future	2,665.8100	2.6658	2,580.7400	2.5807	(3.191)	0	0	350
2023/04/25	2030	03/08/2023	10.65	Put	Bond Future	1,050.9500	1.0509	1,084.5200	1.0845	3.194	0	0	0
2023/04/25	2030	03/08/2023	11.34	Call	Bond Future	4,878.6700	4.8787	4,773.4400	4.7734	(2.157)	0	0	0
2023/04/25	2030	03/08/2023	11.34	Put	Bond Future	402.7400	0.4027	416.1500	0.4162	3.330	0	0	0
2023/04/25	2030	03/08/2023			Bond Future	10.2729	89.6066	10.3003	89.4880	0.267	0.0000	0.0000	90,165
2023/04/25	2030	03/08/2023	11.35	Put	Bond Future	396.9400	0.3969	410.1600	0.4102	3.330	0	0	0
2023/04/25	2030	03/08/2023	11.36	Call	Bond Future	4,948.2000	4.9482	4,842.5800	4.8426	(2.135)	0	0	0
2023/04/25	2030	03/08/2023	12.59	Call	Bond Future	9,409.1400	9.4091	9,291.9000	9.2919	(1.246)	0	0	0

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2023/04/25	2030	03/08/2023	12.59	Put	Bond Future	43.8800	0.0439	45.2800	0.0453	3.191	0	0	1,012
2023/04/25	2030	03/08/2023	10.40	Put	Bond Future	1,447.8800	1.4479	1,492.2500	1.4922	3.064	0	0	0
2023/04/25	2030	02/11/2023	10.80	Call	Bond Future	3,407.7200	3.4077	3,325.9700	3.3260	(2.399)	0	0	0
2023/04/25	2030	02/11/2023	10.80	Put	Bond Future	1,581.0100	1.5810	1,619.7900	1.6198	2.453	0	0	0
2023/04/25	2030	02/11/2023	10.81	Call	Bond Future	3,434.8800	3.4349	3,352.8400	3.3528	(2.388)	0	0	0
2023/04/25	2030	02/11/2023	10.81	Put	Bond Future	1,567.2300	1.5672	1,605.7200	1.6057	2.456	0	0	0
2023/04/25	2030	02/11/2023	9.57	Call	Bond Future	919.9600	0.9200	881.8800	0.8819	(4.139)	0	0	800
2023/04/25	2030	02/11/2023	9.57	Put	Bond Future	4,317.7400	4.3177	4,400.1900	4.4002	1.910	0	0	0
2023/04/25	2030	02/11/2023	10.07	Call	Bond Future	1,706.1000	1.7061	1,649.4500	1.6494	(3.320)	0	0	800
2023/04/25	2030	02/11/2023	10.07	Put	Bond Future	2,934.2900	2.9343	2,998.1700	2.9982	2.177	0	0	0
2023/04/25	2030	02/11/2023			Bond Future	10.3597	91.4884	10.3884	91.3678	0.277	0.0000	0.0000	10
2023/04/25	2030	02/11/2023	11.57	Call	Bond Future	5,699.6600	5.6997	5,599.6200	5.5996	(1.755)	0	0	0
2023/04/25	2030	02/11/2023	11.57	Put	Bond Future	789.4000	0.7894	809.8900	0.8099	2.596	0	0	800
2023/04/25	2030	02/11/2023	10.82	Call	Bond Future	3,461.8900	3.4619	3,379.5500	3.3795	(2.378)	0	0	0
2023/04/25	2030	02/11/2023	10.82	Put	Bond Future	1,553.3200	1.5533	1,591.5100	1.5915	2.459	0	0	0
2023/04/25	2030	01/02/2024	11.37	Call	Bond Future	5,152.5800	5.1526	5,059.5100	5.0595	(1.806)	0	0	0
2023/04/25	2030	01/02/2024	11.37	Put	Bond Future	1,374.2500	1.3743	1,405.7900	1.4058	2.295	0	0	0
2023/04/25	2030	01/02/2024	12.10	Put	Bond Future	790.9200	0.7909	809.9400	0.8099	2.405	0	0	400
2023/04/25	2030	01/02/2024	9.57	Put	Bond Future	4,716.5600	4.7166	4,799.9300	4.7999	1.768	0	0	0
2023/04/25	2030	01/02/2024	9.93	Call	Bond Future	1,727.8800	1.7279	1,675.0000	1.6750	(3.060)	0	0	1,360
2023/04/25	2030	01/02/2024	9.93	Put	Bond Future	3,743.5200	3.7435	3,815.2500	3.8152	1.916	0	0	0
2023/04/25	2030	01/02/2024			Bond Future	10.4177	89.5606	10.4483	89.4360	0.294	0.0000	0.0000	0
2023/04/25	2030	01/02/2024	11.36	Call	Bond Future	5,123.9900	5.1240	5,031.1300	5.0311	(1.812)	0	0	0
2023/04/25	2030	01/02/2024	11.36	Put	Bond Future	1,384.2900	1.3843	1,416.0400	1.4160	2.294	0	0	0
2023/04/25	2030	01/02/2024	12.10	Call	Bond Future	7,330.7600	7.3308	7,225.1700	7.2252	(1.440)	0	0	0
2023/04/25	2030	01/02/2024	10.07	Call	Bond Future	1,980.6600	1.9807	1,923.2000	1.9232	(2.901)	0	0	400
2023/04/25	2030	01/02/2024	10.07	Put	Bond Future	3,411.9300	3.4119	3,479.0800	3.4791	1.968	0	0	0
2023/04/25	2030	01/02/2024	11.31	Call	Bond Future	4,981.2500	4.9813	4,889.4400	4.8894	(1.843)	0	0	0
2023/04/25	2030	01/02/2024	11.31	Put	Bond Future	1,435.0000	1.4350	1,467.8000	1.4678	2.286	0	0	1,360
2023/04/25	2030	01/02/2024	11.35	Call	Bond Future	5,095.4600	5.0955	5,002.8000	5.0028	(1.818)	0	0	0
2023/04/25	2030	01/02/2024	11.35	Put	Bond Future	1,394.4000	1.3944	1,426.3500	1.4263	2.291	0	0	0
2023/04/25	2030	01/02/2024	9.57	Call	Bond Future	1,176.5900	1.1766	1,135.3500	1.1353	(3.505)	0	0	400
2023/04/25	2030	02/05/2024	9.81	Call	Bond Future	1,597.0000	1.5970	1,548.5600	1.5486	(3.033)	0	0	0
2023/04/25	2030	02/05/2024	9.81	Put	Bond Future	4,373.1600	4.3732	4,451.7000	4.4517	1.796	0	0	0
2023/04/25	2030	02/05/2024	9.82	Call	Bond Future	1,612.3300	1.6123	1,563.5900	1.5636	(3.023)	0	0	0
2023/04/25	2030	02/05/2024	9.82	Put	Bond Future	4,347.5300	4.3475	4,425.7700	4.4258	1.800	0	0	0
2023/04/25	2030	02/05/2024			Bond Future	10.5006	91.5359	10.5328	91.4090	0.307	0.0000	0.0000	0
2023/04/25	2030	02/05/2024	9.83	Call	Bond Future	1,628.1000	1.6281	1,579.0500	1.5791	(3.013)	0	0	0
2023/04/25	2030	02/05/2024	9.83	Put	Bond Future	4,322.3600	4.3224	4,400.2900	4.4003	1.803	0	0	0
2023/04/25	2032	04/05/2023	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	2032	04/05/2023	9.85	Put	Bond Future	5,380.7400	5.3807	5,483.5200	5.4835	1.910	0	0	0
2023/04/25	2032	04/05/2023	11.37	Call	Bond Future	2,536.0600	2.5361	2,427.3400	2.4273	(4.287)	0	0	400
2023/04/25	2032	04/05/2023	13.43	Call	Bond Future	11,719.3400	11.7193	11,616.5600	11.6166	(0.877)	0	0	0
2023/04/25	2032	04/05/2023	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/25	2032	04/05/2023	10.89	Call	Bond Future	699.3400	0.6993	613.0900	0.6131	(12.333)	0	0	0
2023/04/25	2032	04/05/2023	10.89	Put	Bond Future	613.2100	0.6132	629.7400	0.6297	2.696	0	0	0
2023/04/25	2032	04/05/2023	11.06	Call	Bond Future	1,250.5100	1.2505	1,147.6000	1.1476	(8.229)	0	0	0

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2023/04/25	2032	04/05/2023	11.06	Put	Bond Future	312.3300	0.3123	312.2000	0.3122	(0.042)	0	0	730
2023/04/25	2032	04/05/2023	10.69	Call	Bond Future	264.9700	0.2650	212.1200	0.2121	(19.946)	0	0	0
2023/04/25	2032	04/05/2023			Bond Future	10.8729	86.1455	10.8933	86.0427	0.187	0.0000	0.0000	72,110
2023/04/25	2032	04/05/2023	9.80	Put	Bond Future	5,655.0000	5.6550	5,757.7800	5.7578	1.818	0	0	0
2023/04/25	2032	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2023/04/25	2032	04/05/2023	10.03	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	730
2023/04/25	2032	04/05/2023	10.03	Put	Bond Future	4,402.3600	4.4024	4,505.1000	4.5051	2.334	0	0	0
2023/04/25	2032	04/05/2023	11.37	Put	Bond Future	72.9300	0.0729	66.9900	0.0670	(8.145)	0	0	0
2023/04/25	2032	04/05/2023	11.00	Call	Bond Future	1,039.8200	1.0398	941.3400	0.9413	(9.471)	0	0	0
2023/04/25	2032	04/05/2023	11.00	Put	Bond Future	401.0800	0.4011	405.3800	0.4054	1.072	0	0	13,000
2023/04/25	2032	04/05/2023	10.69	Put	Bond Future	1,195.8300	1.1958	1,245.7600	1.2458	4.175	0	0	0
2023/04/25	2032	04/05/2023	10.87	Call	Bond Future	644.8400	0.6448	561.3600	0.5614	(12.946)	0	0	0
2023/04/25	2032	04/05/2023	10.87	Put	Bond Future	659.6900	0.6597	678.9900	0.6790	2.926	0	0	0
2023/04/25	2032	04/05/2023	10.88	Call	Bond Future	671.7900	0.6718	586.9000	0.5869	(12.636)	0	0	0
2023/04/25	2032	04/05/2023	10.88	Put	Bond Future	636.1300	0.6361	654.0200	0.6540	2.812	0	0	0
2023/04/25	2032	04/05/2023	10.30	Call	Bond Future	7.9200	0.0079	4.2700	0.0043	(46.086)	0	0	0
2023/04/25	2032	04/05/2023	10.30	Put	Bond Future	2,968.3100	2.9683	3,067.4400	3.0674	3.340	0	0	0
2023/04/25	2032	04/05/2023	10.53	Call	Bond Future	87.7800	0.0878	62.5400	0.0625	(28.754)	0	0	730
2023/04/25	2032	04/05/2023	10.53	Put	Bond Future	1,843.7700	1.8438	1,921.3100	1.9213	4.206	0	0	0
2023/04/25	2032	04/05/2023	10.62	Call	Bond Future	170.5600	0.1706	130.5100	0.1305	(23.481)	0	0	400
2023/04/25	2032	04/05/2023	10.62	Put	Bond Future	1,461.1400	1.4611	1,523.8700	1.5239	4.293	0	0	0
2023/04/25	2032	03/08/2023	11.77	Call	Bond Future	4,580.4300	4.5804	4,490.2800	4.4903	(1.968)	0	0	0
2023/04/25	2032	03/08/2023	11.77	Put	Bond Future	758.4500	0.7584	774.8300	0.7748	2.160	0	0	0
2023/04/25	2032	03/08/2023	11.90	Call	Bond Future	5,062.7400	5.0627	4,969.8700	4.9699	(1.834)	0	0	5,000
2023/04/25	2032	03/08/2023	11.90	Put	Bond Future	639.2200	0.6392	652.8800	0.6529	2.137	0	0	0
2023/04/25	2032	03/08/2023	10.30	Call	Bond Future	688.9000	0.6889	655.3400	0.6553	(4.872)	0	0	1,500
2023/04/25	2032	03/08/2023	10.30	Put	Bond Future	4,099.2700	4.0993	4,172.2400	4.1722	1.780	0	0	0
2023/04/25	2032	03/08/2023	9.60	Call	Bond Future	146.9400	0.1469	136.3200	0.1363	(7.227)	0	0	1,500
2023/04/25	2032	03/08/2023	9.60	Put	Bond Future	7,298.2100	7.2982	7,394.1200	7.3941	1.314	0	0	0
2023/04/25	2032	03/08/2023			Bond Future	10.9727	87.9487	10.9943	87.8421	0.197	0.0000	0.0000	103,050
2023/04/25	2032	03/08/2023	11.75	Call	Bond Future	4,507.3900	4.5074	4,417.6900	4.4177	(1.990)	0	0	0
2023/04/25	2032	03/08/2023	11.75	Put	Bond Future	778.4800	0.7785	795.3100	0.7953	2.162	0	0	0
2023/04/25	2032	03/08/2023	11.76	Call	Bond Future	4,543.8700	4.5439	4,453.9400	4.4539	(1.979)	0	0	0
2023/04/25	2032	03/08/2023	11.76	Put	Bond Future	768.4100	0.7684	785.0100	0.7850	2.160	0	0	0
2023/04/25	2032	02/11/2023	11.24	Call	Bond Future	3,245.9600	3.2460	3,178.3200	3.1783	(2.084)	0	0	0
2023/04/25	2032	02/11/2023	11.24	Put	Bond Future	2,468.5900	2.4686	2,509.1700	2.5092	1.644	0	0	0
2023/04/25	2032	02/11/2023	11.90	Call	Bond Future	5,278.3000	5.2783	5,194.6000	5.1946	(1.586)	0	0	0
2023/04/25	2032	02/11/2023	11.90	Put	Bond Future	1,429.3500	1.4294	1,453.8700	1.4539	1.715	0	0	0
2023/04/25	2032	02/11/2023			Bond Future	11.0780	85.6347	11.1004	85.5265	0.203	0.0000	0.0000	64,607
2023/04/25	2032	02/11/2023	11.23	Call	Bond Future	3,218.1900	3.2182	3,150.8300	3.1508	(2.093)	0	0	0
2023/04/25	2032	02/11/2023	11.23	Put	Bond Future	2,488.5300	2.4885	2,529.3900	2.5294	1.642	0	0	0
2023/04/25	2032	02/11/2023	11.22	Call	Bond Future	3,190.7700	3.1908	3,123.7000	3.1237	(2.102)	0	0	0
2023/04/25	2032	02/11/2023	11.22	Put	Bond Future	2,508.8500	2.5088	2,550.0000	2.5500	1.640	0	0	0
2023/04/25	2032	01/02/2024	11.84	Call	Bond Future	5,232.5900	5.2326	5,153.1800	5.1532	(1.518)	0	0	0
2023/04/25	2032	01/02/2024	11.84	Put	Bond Future	2,091.3300	2.0913	2,123.8500	2.1238	1.555	0	0	0
2023/04/25	2032	01/02/2024	10.01	Call	Bond Future	1,083.6600	1.0837	1,051.7900	1.0518	(2.941)	0	0	1,200
2023/04/25	2032	01/02/2024	10.01	Put	Bond Future	6,740.6000	6.7406	6,820.6600	6.8207	1.188	0	0	0
2023/04/25	2032	01/02/2024	11.83	Call	Bond Future	5,202.0500	5.2021	5,122.8500	5.1228	(1.522)	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
2023/04/25	2032	01/02/2024	11.83	Put	Bond Future	2,105.7600	2.1058	2,138.4900	2.1385	1.554	0	0	0
2023/04/25	2032	01/02/2024			Bond Future	11.1583	87.5808	11.1820	87.4689	0.213	0.0000	0.0000	0
2023/04/25	2032	01/02/2024	11.85	Call	Bond Future	5,263.4700	5.2635	5,183.8600	5.1839	(1.513)	0	0	0
2023/04/25	2032	01/02/2024	11.85	Put	Bond Future	2,077.2700	2.0773	2,109.5900	2.1096	1.556	0	0	0
2023/04/25	2032	01/02/2024	12.62	Call	Bond Future	7,778.9000	7.7789	7,686.6100	7.6866	(1.186)	0	0	0
2023/04/25	2032	01/02/2024	12.62	Put	Bond Future	1,227.9200	1.2279	1,247.5600	1.2476	1.599	0	0	1,200
2023/04/25	2032	01/02/2024	10.76	Call	Bond Future	2,355.7200	2.3557	2,303.0200	2.3030	(2.237)	0	0	1,200
2023/04/25	2032	01/02/2024	10.76	Put	Bond Future	4,264.4800	4.2645	4,323.7100	4.3237	1.389	0	0	0
2023/04/25	2032	02/05/2024	10.56	Call	Bond Future	2,048.6900	2.0487	2,002.4800	2.0025	(2.256)	0	0	0
2023/04/25	2032	02/05/2024	10.56	Put	Bond Future	5,343.3900	5.3434	5,411.2700	5.4113	1.270	0	0	0
2023/04/25	2032	02/05/2024			Bond Future	11.2569	85.3509	11.2816	85.2368	0.220	0.0000	0.0000	0
2023/04/25	2032	02/05/2024	10.54	Call	Bond Future	2,012.0000	2.0120	1,966.3100	1.9663	(2.271)	0	0	0
2023/04/25	2032	02/05/2024	10.54	Put	Bond Future	5,403.6900	5.4037	5,472.0900	5.4721	1.266	0	0	0
2023/04/25	2032	02/05/2024	10.55	Call	Bond Future	2,030.3000	2.0303	1,984.3500	1.9844	(2.263)	0	0	0
2023/04/25	2032	02/05/2024	10.55	Put	Bond Future	5,373.4700	5.3735	5,441.6100	5.4416	1.268	0	0	0
2023/04/25	2033	04/05/2023			Bond Future	116.4423	116.4423	116.5638	116.5638	0.104	0.0000	0.0000	553
2023/04/25	2033	03/08/2023			Bond Future	118.9085	118.9085	119.0305	119.0305	0.103	0.0000	0.0000	7,164
2023/04/25	2033	02/11/2023			Bond Future	119.9964	119.9964	120.1214	120.1214	0.104	0.0000	0.0000	0
2023/04/25	2033	01/02/2024			Bond Future	122.7479	122.7479	122.8741	122.8741	0.103	0.0000	0.0000	0
2023/04/25	2033	02/05/2024			Bond Future	124.0028	124.0028	124.1314	124.1314	0.104	0.0000	0.0000	0
2023/04/25	2037	04/05/2023	10.95	Call	Bond Future	2.3400	0.0023	1.3200	0.0013	(43.590)	0	0	703
2023/04/25	2037	04/05/2023	10.95	Put	Bond Future	4,358.0200	4.3580	4,383.4800	4.3835	0.584	0	0	0
2023/04/25	2037	04/05/2023	11.03	Put	Bond Future	3,873.7800	3.8738	3,897.9800	3.8980	0.625	0	0	0
2023/04/25	2037	04/05/2023	11.30	Call	Bond Future	76.2500	0.0763	59.8300	0.0598	(21.534)	0	0	0
2023/04/25	2037	04/05/2023	11.30	Put	Bond Future	2,327.9200	2.3279	2,337.9800	2.3380	0.432	0	0	0
2023/04/25	2037	04/05/2023	11.94	Call	Bond Future	1,630.6500	1.6306	1,582.2900	1.5823	(2.966)	0	0	0
2023/04/25	2037	04/05/2023	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/25	2037	04/05/2023	11.31	Call	Bond Future	82.3100	0.0823	65.0200	0.0650	(21.006)	0	0	0
2023/04/25	2037	04/05/2023	11.31	Put	Bond Future	2,275.0200	2.2750	2,284.2100	2.2842	0.404	0	0	0
2023/04/25	2037	04/05/2023			Bond Future	11.6897	80.7201	11.6943	80.6936	0.040	0.0000	0.0000	30,518
2023/04/25	2037	04/05/2023	11.03	Call	Bond Future	6.0100	0.0060	3.7300	0.0037	(37.937)	0	0	400
2023/04/25	2037	04/05/2023	11.94	Put	Bond Future	232.6000	0.2326	210.7200	0.2107	(9.407)	0	0	703
2023/04/25	2037	04/05/2023	13.73	Call	Bond Future	10,393.3500	10.3934	10,366.8700	10.3669	(0.255)	0	0	0
2023/04/25	2037	04/05/2023	11.32	Call	Bond Future	88.7500	0.0888	70.5600	0.0706	(20.496)	0	0	0
2023/04/25	2037	04/05/2023	11.32	Put	Bond Future	2,222.5600	2.2226	2,230.8500	2.2309	0.373	0	0	0
2023/04/25	2037	04/05/2023	11.78	Call	Bond Future	999.8400	0.9998	948.2000	0.9482	(5.165)	0	0	400
2023/04/25	2037	04/05/2023	11.78	Put	Bond Future	491.0800	0.4911	465.9200	0.4659	(5.123)	0	0	0
2023/04/25	2037	03/08/2023	12.12	Call	Bond Future	3,453.5800	3.4536	3,423.8500	3.4238	(0.861)	0	0	0
2023/04/25	2037	03/08/2023	12.12	Put	Bond Future	1,728.6600	1.7287	1,727.5000	1.7275	(0.067)	0	0	0
2023/04/25	2037	03/08/2023	12.13	Call	Bond Future	3,488.0500	3.4881	3,458.2400	3.4582	(0.855)	0	0	0
2023/04/25	2037	03/08/2023	12.13	Put	Bond Future	1,709.3600	1.7094	1,708.1200	1.7081	(0.073)	0	0	0
2023/04/25	2037	03/08/2023			Bond Future	11.8046	78.1519	11.8097	78.1234	0.044	0.0000	0.0000	127,243
2023/04/25	2037	03/08/2023	12.14	Call	Bond Future	3,522.7900	3.5228	3,492.9100	3.4929	(0.848)	0	0	0
2023/04/25	2037	03/08/2023	12.14	Put	Bond Future	1,690.3900	1.6904	1,689.0800	1.6891	(0.077)	0	0	0
2023/04/25	2037	03/08/2023	11.00	Call	Bond Future	680.8200	0.6808	666.4000	0.6664	(2.118)	0	0	1,800
2023/04/25	2037	03/08/2023	11.00	Put	Bond Future	5,348.8200	5.3488	5,362.9700	5.3630	0.265	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
2023/04/25	2037	03/08/2023	10.30	Call	Bond Future	131.6300	0.1316	126.8900	0.1269	(3.601)	0	0	1,800
2023/04/25	2037	03/08/2023	10.30	Put	Bond Future	9,198.0400	9.1980	9,221.8700	9.2219	0.259	0	0	0
2023/04/25	2037	02/11/2023	11.57	Call	Bond Future	2,316.9200	2.3169	2,296.7500	2.2968	(0.871)	0	0	0
2023/04/25	2037	02/11/2023	11.55	Put	Bond Future	4,301.8400	4.3018	4,310.4700	4.3105	0.201	0	0	0
2023/04/25	2037	02/11/2023	11.56	Put	Bond Future	4,269.6800	4.2697	4,278.2100	4.2782	0.200	0	0	0
2023/04/25	2037	02/11/2023			Bond Future	11.9150	79.7930	11.9202	79.7644	0.044	0.0000	0.0000	0
2023/04/25	2037	02/11/2023	11.57	Put	Bond Future	4,237.7300	4.2377	4,246.1500	4.2462	0.199	0	0	0
2023/04/25	2037	02/11/2023	11.55	Call	Bond Future	2,267.5500	2.2675	2,247.5900	2.2476	(0.880)	0	0	0
2023/04/25	2037	02/11/2023	11.56	Call	Bond Future	2,292.1600	2.2922	2,272.1000	2.2721	(0.875)	0	0	0
2023/04/25	2037	01/02/2024	12.33	Call	Bond Future	4,914.8600	4.9149	4,889.8300	4.8898	(0.509)	0	0	0
2023/04/25	2037	01/02/2024	12.33	Put	Bond Future	3,209.2200	3.2092	3,214.6700	3.2147	0.170	0	0	0
2023/04/25	2037	01/02/2024			Bond Future	12.0081	77.3495	12.0137	77.3190	0.047	0.0000	0.0000	0
2023/04/25	2037	01/02/2024	12.31	Call	Bond Future	4,851.6800	4.8517	4,826.7700	4.8268	(0.513)	0	0	0
2023/04/25	2037	01/02/2024	12.31	Put	Bond Future	3,250.3900	3.2504	3,255.9600	3.2560	0.171	0	0	0
2023/04/25	2037	01/02/2024	12.32	Call	Bond Future	4,883.2300	4.8832	4,858.2600	4.8583	(0.511)	0	0	0
2023/04/25	2037	01/02/2024	12.32	Put	Bond Future	3,229.7400	3.2297	3,235.2500	3.2352	0.171	0	0	0
2023/04/25	2037	02/05/2024	11.45	Call	Bond Future	2,745.4600	2.7455	2,727.8800	2.7279	(0.640)	0	0	0
2023/04/25	2037	02/05/2024	11.43	Put	Bond Future	6,474.5100	6.4745	6,487.8900	6.4879	0.207	0	0	0
2023/04/25	2037	02/05/2024	11.44	Call	Bond Future	2,724.2100	2.7242	2,706.7100	2.7067	(0.642)	0	0	0
2023/04/25	2037	02/05/2024	11.44	Put	Bond Future	6,438.6000	6.4386	6,451.9200	6.4519	0.207	0	0	0
2023/04/25	2037	02/05/2024			Bond Future	12.1174	79.0552	12.1232	79.0244	0.048	0.0000	0.0000	0
2023/04/25	2037	02/05/2024	11.45	Put	Bond Future	6,403.1500	6.4032	6,416.3900	6.4164	0.207	0	0	0
2023/04/25	2037	02/05/2024	11.43	Call	Bond Future	2,703.3700	2.7034	2,685.9300	2.6859	(0.645)	0	0	0
2023/04/25	2038	04/05/2023			Bond Future	128.0459	128.0459	129.4647	129.4647	1.108	0.0000	0.0000	2,894
2023/04/25	2038	03/08/2023			Bond Future	128.7691	128.7691	130.2155	130.2155	1.123	0.0000	0.0000	2,175
2023/04/25	2038	02/11/2023			Bond Future	131.5044	131.5044	132.9825	132.9825	1.124	0.0000	0.0000	1,343
2023/04/25	2038	01/02/2024			Bond Future	132.4762	132.4762	133.9849	133.9849	1.139	0.0000	0.0000	0
2023/04/25	2038	02/05/2024			Bond Future	135.4283	135.4283	136.9713	136.9713	1.139	0.0000	0.0000	0
2023/04/25	2040	04/05/2023	10.73	Put	Bond Future	7,711.0400	7.7110	7,648.5100	7.6485	(0.811)	0	0	0
2023/04/25	2040	04/05/2023	12.78	Call	Bond Future	4,838.2700	4.8383	4,898.0400	4.8980	1.235	0	0	0
2023/04/25	2040	04/05/2023	12.78	Put	Bond Future	6.6900	0.0067	3.9300	0.0039	(41.256)	0	0	388
2023/04/25	2040	04/05/2023	13.45	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	486
2023/04/25	2040	04/05/2023	11.43	Call	Bond Future	34.7200	0.0347	28.8500	0.0288	(16.907)	0	0	0
2023/04/25	2040	04/05/2023	11.43	Put	Bond Future	3,112.4600	3.1125	3,044.0600	3.0441	(2.198)	0	0	0
2023/04/25	2040	04/05/2023	12.05	Put	Bond Future	467.7800	0.4678	409.7000	0.4097	(12.416)	0	0	684
2023/04/25	2040	04/05/2023			Bond Future	11.9299	81.3790	11.9195	81.4415	(0.088)	0.0000	0.0000	17,730
2023/04/25	2040	04/05/2023	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/25	2040	04/05/2023	10.17	Put	Bond Future	11,713.8000	11.7138	11,651.2700	11.6513	(0.534)	0	0	0
2023/04/25	2040	04/05/2023	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	486
2023/04/25	2040	04/05/2023	10.92	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	388
2023/04/25	2040	04/05/2023	10.92	Put	Bond Future	6,414.2900	6.4143	6,351.7300	6.3517	(0.975)	0	0	0
2023/04/25	2040	04/05/2023	13.45	Call	Bond Future	8,315.6500	8.3157	8,378.1600	8.3782	0.752	0	0	0
2023/04/25	2040	04/05/2023	11.48	Call	Bond Future	53.1900	0.0532	45.5300	0.0455	(14.401)	0	0	486
2023/04/25	2040	04/05/2023	11.48	Put	Bond Future	2,814.7500	2.8148	2,744.5600	2.7446	(2.494)	0	0	0
2023/04/25	2040	04/05/2023	12.05	Call	Bond Future	1,179.9500	1.1800	1,184.4000	1.1844	0.377	0	0	0
2023/04/25	2040	04/05/2023	11.03	Call	Bond Future	0.3300	0.0003	0.1900	0.0002	(42.424)	0	0	684

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/25	2040	04/05/2023	11.03	Put	Bond Future	5,677.3800	5.6774	5,614.7100	5.6147	(1.104)	0	0	0
2023/04/25	2040	04/05/2023	11.41	Call	Bond Future	29.0100	0.0290	23.8000	0.0238	(17.959)	0	0	0
2023/04/25	2040	04/05/2023	11.41	Put	Bond Future	3,233.7600	3.2338	3,166.0200	3.1660	(2.095)	0	0	0
2023/04/25	2040	04/05/2023	11.42	Call	Bond Future	31.7500	0.0317	26.2100	0.0262	(17.449)	0	0	0
2023/04/25	2040	04/05/2023	11.42	Put	Bond Future	3,172.9500	3.1730	3,104.8800	3.1049	(2.145)	0	0	0
2023/04/25	2040	03/08/2023	12.23	Call	Bond Future	3,221.1900	3.2212	3,244.4500	3.2444	0.722	0	0	0
2023/04/25	2040	03/08/2023	12.23	Put	Bond Future	2,161.5400	2.1615	2,122.4600	2.1225	(1.808)	0	0	0
2023/04/25	2040	03/08/2023			Bond Future	12.0476	78.5741	12.0370	78.6364	(0.088)	0.0000	0.0000	139,795
2023/04/25	2040	03/08/2023	12.22	Call	Bond Future	3,186.9600	3.1870	3,210.0100	3.2100	0.723	0	0	0
2023/04/25	2040	03/08/2023	12.22	Put	Bond Future	2,184.8100	2.1848	2,145.5200	2.1455	(1.798)	0	0	0
2023/04/25	2040	03/08/2023	12.21	Call	Bond Future	3,152.8900	3.1529	3,175.7200	3.1757	0.724	0	0	0
2023/04/25	2040	03/08/2023	12.21	Put	Bond Future	2,208.3000	2.2083	2,168.7900	2.1688	(1.789)	0	0	0
2023/04/25	2040	02/11/2023	11.59	Call	Bond Future	1,954.0800	1.9541	1,969.3100	1.9693	0.779	0	0	0
2023/04/25	2040	02/11/2023	11.60	Put	Bond Future	5,323.6200	5.3236	5,274.8800	5.2749	(0.916)	0	0	0
2023/04/25	2040	02/11/2023	11.58	Call	Bond Future	1,931.4400	1.9314	1,946.5100	1.9465	0.780	0	0	0
2023/04/25	2040	02/11/2023	11.58	Put	Bond Future	5,401.5100	5.4015	5,352.4600	5.3525	(0.908)	0	0	0
2023/04/25	2040	02/11/2023			Bond Future	12.1604	80.2240	12.1493	80.2881	(0.091)	0.0000	0.0000	29
2023/04/25	2040	02/11/2023	11.59	Put	Bond Future	5,362.3400	5.3623	5,313.4500	5.3135	(0.912)	0	0	0
2023/04/25	2040	02/11/2023	11.60	Call	Bond Future	1,977.0900	1.9771	1,992.4700	1.9925	0.778	0	0	0
2023/04/25	2040	01/02/2024	12.34	Call	Bond Future	4,505.4400	4.5054	4,533.0800	4.5331	0.613	0	0	0
2023/04/25	2040	01/02/2024	12.34	Put	Bond Future	4,035.4300	4.0354	3,998.6900	3.9987	(0.910)	0	0	0
2023/04/25	2040	01/02/2024	12.33	Call	Bond Future	4,474.0600	4.4741	4,501.5700	4.5016	0.615	0	0	0
2023/04/25	2040	01/02/2024	12.33	Put	Bond Future	4,060.4800	4.0605	4,023.6100	4.0236	(0.908)	0	0	0
2023/04/25	2040	01/02/2024			Bond Future	12.2571	77.5400	12.2458	77.6044	(0.092)	0.0000	0.0000	11
2023/04/25	2040	01/02/2024	12.35	Call	Bond Future	4,536.6300	4.5366	4,564.4000	4.5644	0.612	0	0	0
2023/04/25	2040	01/02/2024	12.35	Put	Bond Future	4,010.2500	4.0102	3,973.6400	3.9736	(0.913)	0	0	0
2023/04/25	2040	02/05/2024	11.61	Call	Bond Future	2,886.6500	2.8867	2,906.1200	2.9061	0.674	0	0	0
2023/04/25	2040	02/05/2024	11.62	Put	Bond Future	7,292.4900	7.2925	7,245.8900	7.2459	(0.639)	0	0	0
2023/04/25	2040	02/05/2024	11.60	Call	Bond Future	2,863.8500	2.8638	2,883.2000	2.8832	0.676	0	0	0
2023/04/25	2040	02/05/2024			Bond Future	12.3689	79.2498	12.3571	79.3160	(0.095)	0.0000	0.0000	0
2023/04/25	2040	02/05/2024	11.61	Put	Bond Future	7,330.7100	7.3307	7,283.9900	7.2840	(0.637)	0	0	0
2023/04/25	2040	02/05/2024	11.62	Call	Bond Future	2,909.5400	2.9095	2,929.1300	2.9291	0.673	0	0	0
2023/04/25	2040	02/05/2024	11.60	Put	Bond Future	7,369.1000	7.3691	7,322.2600	7.3223	(0.636)	0	0	0
2023/04/25	2044	04/05/2023	11.41	Call	Bond Future	17.0700	0.0171	16.9200	0.0169	(0.879)	0	0	0
2023/04/25	2044	04/05/2023	11.41	Put	Bond Future	3,703.9600	3.7040	3,490.8600	3.4909	(5.753)	0	0	0
2023/04/25	2044	04/05/2023	11.42	Call	Bond Future	18.8100	0.0188	18.7200	0.0187	(0.478)	0	0	0
2023/04/25	2044	04/05/2023	11.42	Put	Bond Future	3,640.6600	3.6407	3,427.6200	3.4276	(5.852)	0	0	0
2023/04/25	2044	04/05/2023	11.75	Put	Bond Future	1,759.6300	1.7596	1,565.7500	1.5657	(11.018)	0	0	4,423
2023/04/25	2044	04/05/2023			Bond Future	11.9994	77.6757	11.9641	77.8887	(0.295)	0.0000	0.0000	30,443
2023/04/25	2044	04/05/2023	11.43	Call	Bond Future	20.6900	0.0207	20.6800	0.0207	(0.048)	0	0	0
2023/04/25	2044	04/05/2023	11.43	Put	Bond Future	3,577.5900	3.5776	3,364.6300	3.3646	(5.953)	0	0	0
2023/04/25	2044	04/05/2023	11.75	Call	Bond Future	235.1700	0.2352	254.2400	0.2542	8.109	0	0	0
2023/04/25	2044	04/05/2023	12.00	Call	Bond Future	787.9000	0.7879	860.0300	0.8600	9.155	0	0	0
2023/04/25	2044	04/05/2023	12.00	Put	Bond Future	784.5400	0.7845	643.7200	0.6437	(17.949)	0	0	4,423
2023/04/25	2044	04/05/2023	12.25	Call	Bond Future	1,752.7100	1.7527	1,891.9500	1.8919	7.944	0	0	0
2023/04/25	2044	04/05/2023	12.25	Put	Bond Future	271.8300	0.2718	198.1200	0.1981	(27.116)	0	0	1,798
2023/04/25	2044	03/08/2023	12.16	Call	Bond Future	2,773.0900	2.7731	2,876.8100	2.8768	3.740	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
2023/04/25	2044	03/08/2023	12.16	Put	Bond Future	2,496.7800	2.4968	2,384.5700	2.3846	(4.494)	0	0	0
2023/04/25	2044	03/08/2023	12.00	Call	Bond Future	2,278.9700	2.2790	2,370.3200	2.3703	4.008	0	0	0
2023/04/25	2044	03/08/2023	12.00	Put	Bond Future	2,952.4000	2.9524	2,827.8200	2.8278	(4.220)	0	0	4,754
2023/04/25	2044	03/08/2023	12.15	Call	Bond Future	2,740.8900	2.7409	2,843.8400	2.8438	3.756	0	0	0
2023/04/25	2044	03/08/2023	12.15	Put	Bond Future	2,523.3500	2.5234	2,410.3700	2.4104	(4.477)	0	0	0
2023/04/25	2044	03/08/2023			Bond Future	12.1131	74.9186	12.0766	75.1345	(0.301)	0.0000	0.0000	84,450
2023/04/25	2044	03/08/2023	12.17	Call	Bond Future	2,805.4600	2.8055	2,909.9400	2.9099	3.724	0	0	0
2023/04/25	2044	03/08/2023	12.17	Put	Bond Future	2,470.4600	2.4705	2,359.0100	2.3590	(4.511)	0	0	0
2023/04/25	2044	03/08/2023	11.75	Call	Bond Future	1,605.9000	1.6059	1,677.6500	1.6776	4.468	0	0	0
2023/04/25	2044	03/08/2023	11.75	Put	Bond Future	3,804.4400	3.8044	3,660.2600	3.6603	(3.790)	0	0	3,076
2023/04/25	2044	02/11/2023	11.57	Call	Bond Future	1,849.1500	1.8491	1,918.1900	1.9182	3.734	0	0	0
2023/04/25	2044	02/11/2023	11.57	Put	Bond Future	5,811.6400	5.8116	5,659.6600	5.6597	(2.615)	0	0	0
2023/04/25	2044	02/11/2023			Bond Future	12.2219	76.4917	12.1840	76.7127	(0.310)	0.0000	0.0000	0
2023/04/25	2044	02/11/2023	11.56	Call	Bond Future	1,827.2100	1.8272	1,895.6700	1.8957	3.747	0	0	0
2023/04/25	2044	02/11/2023	11.56	Put	Bond Future	5,853.2000	5.8532	5,700.6400	5.7006	(2.606)	0	0	0
2023/04/25	2044	02/11/2023	11.55	Call	Bond Future	1,805.2100	1.8052	1,873.0900	1.8731	3.760	0	0	0
2023/04/25	2044	02/11/2023	11.55	Put	Bond Future	5,894.7900	5.8948	5,741.6500	5.7416	(2.598)	0	0	0
2023/04/25	2044	01/02/2024	12.29	Call	Bond Future	4,258.0600	4.2581	4,369.1500	4.3692	2.609	0	0	0
2023/04/25	2044	01/02/2024	12.29	Put	Bond Future	4,402.7200	4.4027	4,288.9600	4.2890	(2.584)	0	0	0
2023/04/25	2044	01/02/2024			Bond Future	12.3152	73.8481	12.2761	74.0730	(0.317)	0.0000	0.0000	0
2023/04/25	2044	01/02/2024	12.28	Call	Bond Future	4,227.4100	4.2274	4,338.0200	4.3380	2.616	0	0	0
2023/04/25	2044	01/02/2024	12.28	Put	Bond Future	4,429.7000	4.4297	4,315.4600	4.3155	(2.579)	0	0	0
2023/04/25	2044	01/02/2024	12.27	Call	Bond Future	4,196.8400	4.1968	4,306.9800	4.3070	2.624	0	0	0
2023/04/25	2044	01/02/2024	12.27	Put	Bond Future	4,456.8400	4.4568	4,342.1300	4.3421	(2.574)	0	0	0
2023/04/25	2044	02/05/2024	11.67	Call	Bond Future	2,769.7200	2.7697	2,852.1300	2.8521	2.975	0	0	0
2023/04/25	2044	02/05/2024	11.67	Put	Bond Future	7,241.1400	7.2411	7,093.4200	7.0934	(2.040)	0	0	0
2023/04/25	2044	02/05/2024			Bond Future	12.4225	75.4765	12.3819	75.7066	(0.327)	0.0000	0.0000	0
2023/04/25	2044	02/05/2024	11.66	Call	Bond Future	2,747.8100	2.7478	2,829.7700	2.8298	2.983	0	0	0
2023/04/25	2044	02/05/2024	11.66	Put	Bond Future	7,281.6700	7.2817	7,133.5000	7.1335	(2.035)	0	0	0
2023/04/25	2044	02/05/2024	11.65	Call	Bond Future	2,725.7200	2.7257	2,807.2100	2.8072	2.990	0	0	0
2023/04/25	2044	02/05/2024	11.65	Put	Bond Future	7,322.1000	7.3221	7,173.4600	7.1735	(2.030)	0	0	0
2023/04/25	2046	04/05/2023			Bond Future	112.7381	112.7381	113.9720	113.9720	1.094	0.0000	0.0000	10,249
2023/04/25	2046	03/08/2023			Bond Future	115.1260	115.1260	116.3839	116.3839	1.093	0.0000	0.0000	13,069
2023/04/25	2046	02/11/2023			Bond Future	115.4573	115.4573	116.7422	116.7422	1.113	0.0000	0.0000	4,231
2023/04/25	2046	01/02/2024			Bond Future	118.1054	118.1054	119.4182	119.4182	1.112	0.0000	0.0000	0
2023/04/25	2046	02/05/2024			Bond Future	118.5617	118.5617	119.9027	119.9027	1.131	0.0000	0.0000	0
2023/04/25	2050	04/05/2023			Bond Future	115.7042	115.7042	116.4903	116.4903	0.679	0.0000	0.0000	9,844
2023/04/25	2050	03/08/2023			Bond Future	115.9402	115.9402	116.7410	116.7410	0.691	0.0000	0.0000	10,548
2023/04/25	2050	02/11/2023			Bond Future	118.4030	118.4030	119.2217	119.2217	0.691	0.0000	0.0000	3,146
2023/04/25	2050	01/02/2024			Bond Future	118.8429	118.8429	119.6773	119.6773	0.702	0.0000	0.0000	0
2023/04/25	2050	02/05/2024			Bond Future	121.4912	121.4912	122.3447	122.3447	0.703	0.0000	0.0000	0
2023/04/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	AL37	04/05/2023			Index Future	872.5620	872.5620	872.3160	872.3160	(0.028)	0.0000	0.0000	0
2023/04/25	AL37	03/08/2023			Index Future	890.8220	890.8220	890.5670	890.5670	(0.029)	0.0000	0.0000	0
2023/04/25	AL37	02/11/2023			Index Future	909.5370	909.5370	909.2780	909.2780	(0.028)	0.0000	0.0000	0
2023/04/25	AL37	01/02/2024			Index Future	930.1790	930.1790	929.9110	929.9110	(0.029)	0.0000	0.0000	0
2023/04/25	AL37	02/05/2024			Index Future	950.7120	950.7120	950.4390	950.4390	(0.029)	0.0000	0.0000	0
2023/04/25	AL7T	04/05/2023			Index Future	1,000.4610	1,000.4610	999.4180	999.4180	(0.104)	0.0000	0.0000	0
2023/04/25	AL7T	03/08/2023			Index Future	1,021.3980	1,021.3980	1,020.3280	1,020.3280	(0.105)	0.0000	0.0000	0
2023/04/25	AL7T	02/11/2023			Index Future	1,042.8560	1,042.8560	1,041.7650	1,041.7650	(0.105)	0.0000	0.0000	0
2023/04/25	AL7T	01/02/2024			Index Future	1,066.5230	1,066.5230	1,065.4040	1,065.4040	(0.105)	0.0000	0.0000	0
2023/04/25	AL7T	02/05/2024			Index Future	1,090.0660	1,090.0660	1,088.9230	1,088.9230	(0.105)	0.0000	0.0000	0
2023/04/25	ALBI	04/05/2023			Index Future	875.4540	875.4540	875.4870	875.4870	0.004	0.0000	0.0000	15
2023/04/25	ALBI	03/08/2023			Index Future	893.7740	893.7740	893.8040	893.8040	0.003	0.0000	0.0000	84
2023/04/25	ALBI	02/11/2023			Index Future	912.5510	912.5510	912.5830	912.5830	0.004	0.0000	0.0000	0
2023/04/25	ALBI	01/02/2024			Index Future	933.2610	933.2610	933.2900	933.2900	0.003	0.0000	0.0000	0
2023/04/25	ALBI	02/05/2024			Index Future	953.8620	953.8620	953.8930	953.8930	0.003	0.0000	0.0000	0
2023/04/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/25	ES33	04/05/2023			Bond Future	12.2072	73.8479	12.2060	73.8537	(0.010)	0.0000	0.0000	0
2023/04/25	ES33	03/08/2023			Bond Future	12.3447	75.4119	12.3437	75.4166	(0.008)	0.0000	0.0000	350
2023/04/25	ES33	02/11/2023			Bond Future	12.4914	73.2173	12.4902	73.2225	(0.009)	0.0000	0.0000	0
2023/04/25	ES33	01/02/2024			Bond Future	12.6209	74.8977	12.6199	74.9020	(0.008)	0.0000	0.0000	0
2023/04/25	ES33	02/05/2024			Bond Future	12.7657	72.7672	12.7646	72.7719	(0.009)	0.0000	0.0000	0
2023/04/25	ES42	04/05/2023			Bond Future	12.6613	70.6543	12.6554	70.6861	(0.047)	0.0000	0.0000	0
2023/04/25	ES42	03/08/2023			Bond Future	12.7919	72.1508	12.7860	72.1820	(0.046)	0.0000	0.0000	4,000
2023/04/25	ES42	02/11/2023			Bond Future	12.9301	69.4205	12.9238	69.4529	(0.048)	0.0000	0.0000	0
2023/04/25	ES42	01/02/2024			Bond Future	13.0475	71.0148	13.0412	71.0469	(0.048)	0.0000	0.0000	0
2023/04/25	ES42	02/05/2024			Bond Future	13.1824	68.3341	13.1758	68.3673	(0.050)	0.0000	0.0000	0
2023/04/25	GOVI	04/05/2023	852.86	Call	GOVI	101,340.0000	10.1340	101,590.0000	10.1590	0.247	0	0	0
2023/04/25	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	04/05/2023	852.87	Call	GOVI	101,240.0000	10.1240	101,490.0000	10.1490	0.247	0	0	0
2023/04/25	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	04/05/2023			GOVI	862.9940	862.9940	863.0190	863.0190	0.003	0.0000	0.0000	95
2023/04/25	GOVI	04/05/2023	852.88	Call	GOVI	101,140.0000	10.1140	101,390.0000	10.1390	0.247	0	0	0
2023/04/25	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	03/08/2023	837.21	Call	GOVI	438,440.0000	43.8440	438,650.0000	43.8650	0.048	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
2023/04/25	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	03/08/2023	837.22	Call	GOVI	438,340.0000	43.8340	438,550.0000	43.8550	0.048	0	0	0
2023/04/25	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	03/08/2023			GOVI	881.0540	881.0540	881.0750	881.0750	0.002	0.0000	0.0000	837
2023/04/25	GOVI	03/08/2023	837.23	Call	GOVI	438,240.0000	43.8240	438,450.0000	43.8450	0.048	0	0	0
2023/04/25	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	02/11/2023	885.82	Call	GOVI	137,430.0000	13.7430	137,670.0000	13.7670	0.175	0	0	0
2023/04/25	GOVI	02/11/2023			GOVI	899.5630	899.5630	899.5870	899.5870	0.003	0.0000	0.0000	0
2023/04/25	GOVI	02/11/2023	885.80	Call	GOVI	137,630.0000	13.7630	137,870.0000	13.7870	0.174	0	0	0
2023/04/25	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	02/11/2023	885.81	Call	GOVI	137,530.0000	13.7530	137,770.0000	13.7770	0.175	0	0	0
2023/04/25	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	01/02/2024	880.00	Call	GOVI	399,790.0000	39.9790	400,000.0000	40.0000	0.053	0	0	0
2023/04/25	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	01/02/2024			GOVI	919.9790	919.9790	920.0000	920.0000	0.002	0.0000	0.0000	0
2023/04/25	GOVI	01/02/2024	879.98	Call	GOVI	399,990.0000	39.9990	400,200.0000	40.0200	0.053	0	0	0
2023/04/25	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	01/02/2024	879.99	Call	GOVI	399,890.0000	39.9890	400,100.0000	40.0100	0.053	0	0	0
2023/04/25	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	02/05/2024	950.97	Put	GOVI	106,830.0000	10.6830	106,610.0000	10.6610	(0.206)	0	0	0
2023/04/25	GOVI	02/05/2024	950.98	Put	GOVI	106,930.0000	10.6930	106,710.0000	10.6710	(0.206)	0	0	0
2023/04/25	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	02/05/2024			GOVI	940.2870	940.2870	940.3090	940.3090	0.002	0.0000	0.0000	0
2023/04/25	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/25	GOVI	02/05/2024	950.99	Put	GOVI	107,030.0000	10.7030	106,810.0000	10.6810	(0.206)	0	0	0
2023/04/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/25	IGOV	04/05/2023			Index Future	326.5160	326.5160	328.2980	328.2980	0.546	0.0000	0.0000	275
2023/04/25	IGOV	03/08/2023			Index Future	333.4300	333.4300	335.2480	335.2480	0.545	0.0000	0.0000	638
2023/04/25	IGOV	02/11/2023			Index Future	340.5140	340.5140	342.3710	342.3710	0.545	0.0000	0.0000	16
2023/04/25	IGOV	01/02/2024			Index Future	348.3190	348.3190	350.2180	350.2180	0.545	0.0000	0.0000	0
2023/04/25	IGOV	02/05/2024			Index Future	356.0840	356.0840	358.0250	358.0250	0.545	0.0000	0.0000	0
2023/04/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/04/25	JBAF	17/05/2023			Jibar Tradeable Future	8.0950	91.9050	8.0800	91.9200	(0.185)	0.0000	0.0000	0
2023/04/25	JBAF	21/06/2023			Jibar Tradeable Future	8.3750	91.6250	8.3650	91.6350	(0.119)	0.0000	0.0000	0
2023/04/25	JBAF	19/07/2023			Jibar Tradeable Future	8.4600	91.5400	8.4350	91.5650	(0.296)	0.0000	0.0000	0
2023/04/25	JBAF	16/08/2023			Jibar Tradeable Future	8.5700	91.4300	8.5450	91.4550	(0.292)	0.0000	0.0000	0
2023/04/25	JBAF	20/09/2023			Jibar Tradeable Future	8.5750	91.4250	8.5350	91.4650	(0.466)	0.0000	0.0000	0
2023/04/25	JBAF	18/10/2023			Jibar Tradeable Future	8.5900	91.4100	8.5500	91.4500	(0.466)	0.0000	0.0000	0
2023/04/25	JBAF	20/12/2023			Jibar Tradeable Future	8.5300	91.4700	8.4800	91.5200	(0.586)	0.0000	0.0000	0
2023/04/25	JBAF	20/03/2024			Jibar Tradeable Future	8.3700	91.6300	8.3100	91.6900	(0.717)	0.0000	0.0000	0
2023/04/25	JBAF	19/06/2024			Jibar Tradeable Future	8.2000	91.8000	8.1300	91.8700	(0.854)	0.0000	0.0000	0
2023/04/25	JBAF	18/09/2024			Jibar Tradeable Future	8.1550	91.8450	8.0700	91.9300	(1.042)	0.0000	0.0000	0
2023/04/25	JBAF	18/12/2024			Jibar Tradeable Future	8.0000	92.0000	7.9150	92.0850	(1.063)	0.0000	0.0000	0
2023/04/25	JBAF	19/03/2025			Jibar Tradeable Future	8.0050	91.9950	7.9100	92.0900	(1.187)	0.0000	0.0000	0
2023/04/25	R035	04/05/2023	10.55	Call	Bond Future	0.4400	0.0004	0.2100	0.0002	(52.273)	0	0	770
2023/04/25	R035	04/05/2023	10.55	Put	Bond Future	5,000.6200	5.0006	5,029.3500	5.0294	0.575	0	0	0
2023/04/25	R035	04/05/2023	13.18	Call	Bond Future	9,272.8100	9.2728	9,243.8500	9.2438	(0.312)	0	0	0
2023/04/25	R035	04/05/2023	13.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	491
2023/04/25	R035	04/05/2023	12.46	Call	Bond Future	5,712.4500	5.7125	5,683.1500	5.6832	(0.513)	0	0	0
2023/04/25	R035	04/05/2023	12.46	Put	Bond Future	0.7700	0.0008	0.4300	0.0004	(44.156)	0	0	388
2023/04/25	R035	04/05/2023	11.20	Call	Bond Future	259.1900	0.2592	224.4700	0.2245	(13.396)	0	0	0
2023/04/25	R035	04/05/2023	11.21	Call	Bond Future	274.6200	0.2746	238.8800	0.2389	(13.014)	0	0	0
2023/04/25	R035	04/05/2023	11.22	Put	Bond Future	1,308.8400	1.3088	1,301.0600	1.3011	(0.594)	0	0	0
2023/04/25	R035	04/05/2023	10.60	Call	Bond Future	0.9000	0.0009	0.4600	0.0005	(48.889)	0	0	388
2023/04/25	R035	04/05/2023	10.60	Put	Bond Future	4,694.9600	4.6950	4,723.4800	4.7235	0.607	0	0	0
2023/04/25	R035	04/05/2023	11.05	Call	Bond Future	96.2100	0.0962	76.8500	0.0768	(20.123)	0	0	770
2023/04/25	R035	04/05/2023	11.05	Put	Bond Future	2,100.5700	2.1006	2,110.1700	2.1102	0.457	0	0	0
2023/04/25	R035	04/05/2023	11.17	Call	Bond Future	216.6100	0.2166	185.0000	0.1850	(14.593)	0	0	491
2023/04/25	R035	04/05/2023			Bond Future	11.3985	85.4990	11.4036	85.4701	0.045	0.0000	0.0000	25,514
2023/04/25	R035	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/25	R035	04/05/2023	9.85	Put	Bond Future	9,445.4800	9.4455	9,474.4400	9.4744	0.307	0	0	0
2023/04/25	R035	04/05/2023	10.42	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	491
2023/04/25	R035	04/05/2023	10.42	Put	Bond Future	5,803.1300	5.8031	5,832.0500	5.8321	0.498	0	0	0
2023/04/25	R035	04/05/2023	11.80	Call	Bond Future	2,323.4600	2.3235	2,280.6500	2.2806	(1.843)	0	0	0
2023/04/25	R035	04/05/2023	11.80	Put	Bond Future	95.0200	0.0950	81.1700	0.0812	(14.576)	0	0	1,035
2023/04/25	R035	04/05/2023	11.87	Call	Bond Future	2,670.3800	2.6704	2,630.6600	2.6307	(1.487)	0	0	0
2023/04/25	R035	04/05/2023	11.87	Put	Bond Future	62.1000	0.0621	51.3400	0.0513	(17.327)	0	0	770
2023/04/25	R035	04/05/2023	11.20	Put	Bond Future	1,392.5300	1.3925	1,386.7700	1.3868	(0.414)	0	0	0
2023/04/25	R035	04/05/2023	11.21	Put	Bond Future	1,350.3400	1.3503	1,343.5600	1.3436	(0.502)	0	0	0
2023/04/25	R035	04/05/2023	11.22	Call	Bond Future	290.6900	0.2907	253.9500	0.2539	(12.639)	0	0	0
2023/04/25	R035	04/05/2023	11.17	Put	Bond Future	1,523.1500	1.5231	1,520.5000	1.5205	(0.174)	0	0	0
2023/04/25	R035	03/08/2023	12.00	Call	Bond Future	4,052.8100	4.0528	4,020.4300	4.0204	(0.799)	0	0	0
2023/04/25	R035	03/08/2023	12.00	Put	Bond Future	1,359.2000	1.3592	1,357.9600	1.3580	(0.091)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/25	R035	03/08/2023			Bond Future	11.5036		87.2887	11.5092		87.2575	0.0000	0.0000	54,858
2023/04/25	R035	03/08/2023	11.98	Call	Bond Future	3,978.8900		3.9789	3,946.6500		3.9467	(0.810)	0	0
2023/04/25	R035	03/08/2023	11.98	Put	Bond Future	1,391.3900		1.3914	1,390.2900		1.3903	(0.079)	0	0
2023/04/25	R035	03/08/2023	11.99	Call	Bond Future	4,015.8700		4.0159	3,983.5600		3.9836	(0.805)	0	0
2023/04/25	R035	03/08/2023	11.99	Put	Bond Future	1,375.2900		1.3753	1,374.1200		1.3741	(0.085)	0	0
2023/04/25	R035	02/11/2023	12.85	Call	Bond Future	7,504.0100		7.5040	7,472.6000		7.4726	(0.419)	0	0
2023/04/25	R035	02/11/2023	12.85	Put	Bond Future	1,151.5000		1.1515	1,151.4100		1.1514	(0.008)	0	400
2023/04/25	R035	02/11/2023	11.41	Call	Bond Future	2,595.6800		2.5957	2,573.2100		2.5732	(0.866)	0	0
2023/04/25	R035	02/11/2023	11.41	Put	Bond Future	3,734.0900		3.7341	3,742.9400		3.7429	0.237	0	0
2023/04/25	R035	02/11/2023	11.42	Call	Bond Future	2,622.2400		2.6222	2,599.6600		2.5997	(0.861)	0	0
2023/04/25	R035	02/11/2023	11.42	Put	Bond Future	3,705.1400		3.7051	3,713.8800		3.7139	0.236	0	0
2023/04/25	R035	02/11/2023	11.12	Call	Bond Future	1,890.1200		1.8901	1,870.8400		1.8708	(1.020)	0	400
2023/04/25	R035	02/11/2023			Bond Future	11.6169		84.6147	11.6227		84.5833	0.049	0.0000	99,908
2023/04/25	R035	02/11/2023	11.43	Call	Bond Future	2,648.9300		2.6489	2,626.2500		2.6263	(0.856)	0	0
2023/04/25	R035	02/11/2023	11.43	Put	Bond Future	3,676.3600		3.6764	3,685.0000		3.6850	0.235	0	0
2023/04/25	R035	02/11/2023	10.62	Call	Bond Future	989.2700		0.9893	975.8900		0.9759	(1.353)	0	400
2023/04/25	R035	02/11/2023	10.62	Put	Bond Future	6,680.5800		6.6806	6,698.5200		6.6985	0.269	0	0
2023/04/25	R035	02/11/2023	11.12	Put	Bond Future	4,661.1100		4.6611	4,673.1500		4.6731	0.258	0	0
2023/04/25	R035	01/02/2024	12.18	Put	Bond Future	2,822.7100		2.8227	2,828.6200		2.8286	0.209	0	0
2023/04/25	R035	01/02/2024	12.19	Call	Bond Future	5,305.6100		5.3056	5,278.2300		5.2782	(0.516)	0	0
2023/04/25	R035	01/02/2024	12.19	Put	Bond Future	2,804.1900		2.8042	2,810.0400		2.8100	0.209	0	0
2023/04/25	R035	01/02/2024	10.62	Call	Bond Future	1,385.9400		1.3859	1,371.8600		1.3719	(1.016)	0	400
2023/04/25	R035	01/02/2024	10.62	Put	Bond Future	7,534.4600		7.5345	7,553.6100		7.5536	0.254	0	0
2023/04/25	R035	01/02/2024	11.12	Put	Bond Future	5,573.3200		5.5733	5,587.6600		5.5877	0.257	0	0
2023/04/25	R035	01/02/2024			Bond Future	11.7125		86.5373	11.7187		86.5041	0.053	0.0000	0.0000
2023/04/25	R035	01/02/2024	13.46	Call	Bond Future	9,867.1200		9.8671	9,834.8500		9.8349	(0.327)	0	0
2023/04/25	R035	01/02/2024	13.46	Put	Bond Future	1,212.5500		1.2125	1,213.5100		1.2135	0.079	0	400
2023/04/25	R035	01/02/2024	12.18	Call	Bond Future	5,272.8400		5.2728	5,245.5200		5.2455	(0.518)	0	0
2023/04/25	R035	01/02/2024	12.20	Call	Bond Future	5,338.7300		5.3387	5,311.2900		5.3113	(0.514)	0	0
2023/04/25	R035	01/02/2024	12.20	Put	Bond Future	2,786.0800		2.7861	2,791.8700		2.7919	0.208	0	0
2023/04/25	R035	01/02/2024	11.12	Call	Bond Future	2,315.1000		2.3151	2,296.2100		2.2962	(0.816)	0	400
2023/04/25	R035	02/05/2024	11.19	Call	Bond Future	2,718.0800		2.7181	2,699.4300		2.6994	(0.686)	0	0
2023/04/25	R035	02/05/2024	11.19	Put	Bond Future	6,096.3300		6.0963	6,111.3100		6.1113	0.246	0	0
2023/04/25	R035	02/05/2024	11.20	Call	Bond Future	2,740.2700		2.7403	2,721.5300		2.7215	(0.684)	0	0
2023/04/25	R035	02/05/2024	11.20	Put	Bond Future	6,062.9500		6.0629	6,077.8400		6.0778	0.246	0	0
2023/04/25	R035	02/05/2024			Bond Future	11.8148		83.9341	11.8212		83.9005	0.054	0.0000	0.0000
2023/04/25	R035	02/05/2024	11.21	Call	Bond Future	2,762.2100		2.7622	2,743.3900		2.7434	(0.681)	0	0
2023/04/25	R035	02/05/2024	11.21	Put	Bond Future	6,029.3800		6.0294	6,044.1900		6.0442	0.246	0	0
2023/04/25	R186	04/05/2023		Call	Bond Future	9,014.1500		9.0141	9,085.1000		9.0851	0.787	0	0
2023/04/25	R186	04/05/2023	8.83	Put	Bond Future	425.6800		0.4257	369.3800		0.3694	(13.226)	0	0
2023/04/25	R186	04/05/2023	8.84	Call	Bond Future	389.2500		0.3892	404.7600		0.4048	3.985	0	0
2023/04/25	R186	04/05/2023			Bond Future	8.8468		109.0142	8.8242		109.0851	(0.256)	0.0000	0.0000
2023/04/25	R186	04/05/2023		Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0
2023/04/25	R186	04/05/2023	8.36	Call	Bond Future	14.0000		0.0140	12.9900		0.0130	(7.214)	0	200
2023/04/25	R186	04/05/2023	8.36	Put	Bond Future	1,554.7400		1.5547	1,482.7800		1.4828	(4.628)	0	200
2023/04/25	R186	04/05/2023	8.82	Call	Bond Future	357.2800		0.3573	371.0900		0.3711	3.865	0	0
2023/04/25	R186	04/05/2023	8.82	Put	Bond Future	441.2800		0.4413	384.1400		0.3841	(12.949)	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
2023/04/25	R186	04/05/2023	8.83	Call	Bond Future	373.0700	0.3731	387.7200	0.3877	3.927	0	0	0
2023/04/25	R186	04/05/2023	8.84	Put	Bond Future	410.4900	0.4105	355.0500	0.3551	(13.506)	0	0	0
2023/04/25	R186	03/08/2023	9.74	Call	Bond Future	2,831.3900	2.8314	2,884.0700	2.8841	1.861	0	0	0
2023/04/25	R186	03/08/2023	9.74	Put	Bond Future	335.2000	0.3352	317.4700	0.3175	(5.289)	0	0	0
2023/04/25	R186	03/08/2023	9.73	Put	Bond Future	340.1600	0.3402	322.2300	0.3222	(5.271)	0	0	0
2023/04/25	R186	03/08/2023			Bond Future	8.8787	105.9882	8.8548	106.0586	(0.269)	0.0000	0.0000	81,027
2023/04/25	R186	03/08/2023	9.75	Call	Bond Future	2,854.8800	2.8549	2,907.7600	2.9078	1.852	0	0	0
2023/04/25	R186	03/08/2023	9.75	Put	Bond Future	330.1500	0.3302	312.6200	0.3126	(5.310)	0	0	0
2023/04/25	R186	03/08/2023	9.73	Call	Bond Future	2,807.8000	2.8078	2,860.2800	2.8603	1.869	0	0	0
2023/04/25	R186	02/11/2023	9.40	Call	Bond Future	2,265.0700	2.2651	2,308.4600	2.3085	1.916	0	0	0
2023/04/25	R186	02/11/2023	9.40	Put	Bond Future	932.6800	0.9327	903.4600	0.9035	(3.133)	0	0	0
2023/04/25	R186	02/11/2023	9.15	Call	Bond Future	1,821.9300	1.8219	1,860.3400	1.8603	2.108	0	0	1,715
2023/04/25	R186	02/11/2023			Bond Future	8.9108	108.2142	8.8844	108.2868	(0.297)	0.0000	0.0000	16,388
2023/04/25	R186	02/11/2023	10.42	Call	Bond Future	4,401.5000	4.4015	4,460.0700	4.4601	1.331	0	0	0
2023/04/25	R186	02/11/2023	10.42	Put	Bond Future	359.1200	0.3591	345.0800	0.3451	(3.910)	0	0	1,715
2023/04/25	R186	02/11/2023	9.38	Call	Bond Future	2,228.1500	2.2281	2,271.1600	2.2712	1.930	0	0	0
2023/04/25	R186	02/11/2023	9.38	Put	Bond Future	949.8100	0.9498	920.2100	0.9202	(3.116)	0	0	0
2023/04/25	R186	02/11/2023	9.39	Call	Bond Future	2,246.5800	2.2466	2,289.7800	2.2898	1.923	0	0	0
2023/04/25	R186	02/11/2023	9.39	Put	Bond Future	941.2100	0.9412	911.8000	0.9118	(3.125)	0	0	0
2023/04/25	R186	02/11/2023	9.15	Put	Bond Future	1,167.7800	1.1678	1,133.5800	1.1336	(2.929)	0	0	0
2023/04/25	R186	01/02/2024	9.52	Put	Bond Future	1,017.0800	1.0171	989.4800	0.9895	(2.714)	0	0	0
2023/04/25	R186	01/02/2024	9.50	Call	Bond Future	2,605.7400	2.6057	2,650.4700	2.6505	1.717	0	0	0
2023/04/25	R186	01/02/2024	9.51	Call	Bond Future	2,623.4000	2.6234	2,668.2800	2.6683	1.711	0	0	0
2023/04/25	R186	01/02/2024			Bond Future	8.8773	105.3619	8.8488	105.4345	(0.320)	0.0000	0.0000	0
2023/04/25	R186	01/02/2024	9.52	Call	Bond Future	2,641.1000	2.6411	2,686.1400	2.6861	1.705	0	0	0
2023/04/25	R186	01/02/2024	9.50	Put	Bond Future	1,031.7700	1.0318	1,003.8600	1.0039	(2.705)	0	0	0
2023/04/25	R186	01/02/2024	9.51	Put	Bond Future	1,024.4000	1.0244	996.6400	0.9966	(2.710)	0	0	0
2023/04/25	R186	02/05/2024	8.01	Call	Bond Future	712.9700	0.7130	734.0300	0.7340	2.954	0	0	0
2023/04/25	R186	02/05/2024	8.01	Put	Bond Future	2,754.0400	2.7540	2,700.3800	2.7004	(1.948)	0	0	0
2023/04/25	R186	02/05/2024			Bond Future	8.8671	107.6860	8.8353	107.7607	(0.358)	0.0000	0.0000	0
2023/04/25	R186	02/05/2024	7.99	Call	Bond Future	696.4300	0.6964	717.1500	0.7172	2.975	0	0	0
2023/04/25	R186	02/05/2024	7.99	Put	Bond Future	2,785.7400	2.7857	2,731.7400	2.7317	(1.938)	0	0	0
2023/04/25	R186	02/05/2024	8.00	Call	Bond Future	704.4800	0.7045	725.3700	0.7254	2.965	0	0	0
2023/04/25	R186	02/05/2024	8.00	Put	Bond Future	2,769.6700	2.7697	2,715.8400	2.7158	(1.944)	0	0	0
2023/04/25	R197	04/05/2023			Bond Future	336.3068	336.3068	336.5254	336.5254	0.065	0.0000	0.0000	309
2023/04/25	R197	03/08/2023			Bond Future	334.3162	334.3162	334.5333	334.5333	0.065	0.0000	0.0000	0
2023/04/25	R197	02/11/2023			Bond Future	341.4179	341.4179	346.7987	346.7987	1.576	0.0000	0.0000	0
2023/04/25	R202	04/05/2023			Bond Future	251.9160	251.9160	252.9323	252.9323	0.403	0.0000	0.0000	4,492
2023/04/25	R202	03/08/2023			Bond Future	252.4109	252.4109	253.4441	253.4441	0.409	0.0000	0.0000	5,420
2023/04/25	R202	02/11/2023			Bond Future	257.7730	257.7730	258.8297	258.8297	0.410	0.0000	0.0000	0
2023/04/25	R202	01/02/2024			Bond Future	258.6560	258.6560	259.7312	259.7312	0.416	0.0000	0.0000	0
2023/04/25	R202	02/05/2024			Bond Future	264.4202	264.4202	265.5206	265.5206	0.416	0.0000	0.0000	0
2023/04/25	R209	04/05/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/04/25	R209	04/05/2023	10.00	Put	Bond Future	7,777.3000	7.7773	7,779.8700	7.7799	0.033	0	0	0
2023/04/25	R209	04/05/2023	10.50	Call	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	4,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/25	R209	04/05/2023	10.50	Put	Bond Future	4,962.1600		4.9622	4,964.6900	4.9647	0.051	0	0	0
2023/04/25	R209	04/05/2023	11.50	Put	Bond Future	503.6000		0.5036	473.5800	0.4736	(5.961)	0	0	0
2023/04/25	R209	04/05/2023	11.09	Call	Bond Future	77.3600		0.0774	63.5300	0.0635	(17.877)	0	0	0
2023/04/25	R209	04/05/2023	11.09	Put	Bond Future	1,906.1300		1.9061	1,894.8700	1.8949	(0.591)	0	0	0
2023/04/25	R209	04/05/2023	11.10	Call	Bond Future	83.3900		0.0834	68.8800	0.0689	(17.400)	0	0	0
2023/04/25	R209	04/05/2023	11.10	Put	Bond Future	1,860.7300		1.8607	1,848.7900	1.8488	(0.642)	0	0	0
2023/04/25	R209	04/05/2023			Bond Future	11.4523		66.0327	11.4529	66.0302	0.005	0.0000	0.0000	18,758
2023/04/25	R209	04/05/2023	11.00	Call	Bond Future	37.3200		0.0373	28.8700	0.0289	(22.642)	0	0	1,250
2023/04/25	R209	04/05/2023	11.00	Put	Bond Future	2,331.3700		2.3314	2,325.4900	2.3255	(0.252)	0	0	8,250
2023/04/25	R209	04/05/2023	11.50	Call	Bond Future	739.0100		0.7390	706.4200	0.7064	(4.410)	0	0	2,250
2023/04/25	R209	04/05/2023	12.50	Call	Bond Future	4,911.3600		4.9114	4,908.4200	4.9084	(0.060)	0	0	0
2023/04/25	R209	04/05/2023	12.50	Put	Bond Future	0.8100		0.0008	0.4400	0.0004	(45.679)	0	0	9,750
2023/04/25	R209	04/05/2023	11.11	Call	Bond Future	89.7500		0.0897	74.5700	0.0746	(16.914)	0	0	0
2023/04/25	R209	04/05/2023	11.11	Put	Bond Future	1,815.7300		1.8157	1,803.1200	1.8031	(0.694)	0	0	0
2023/04/25	R209	03/08/2023	11.93	Call	Bond Future	3,191.3400		3.1913	3,178.7400	3.1787	(0.395)	0	0	0
2023/04/25	R209	03/08/2023	11.94	Call	Bond Future	3,222.5700		3.2226	3,209.9800	3.2100	(0.391)	0	0	0
2023/04/25	R209	03/08/2023	11.95	Put	Bond Future	1,334.4500		1.3344	1,325.7300	1.3257	(0.653)	0	0	0
2023/04/25	R209	03/08/2023	10.70	Call	Bond Future	520.5500		0.5205	513.1100	0.5131	(1.429)	0	0	1,800
2023/04/25	R209	03/08/2023	11.25	Put	Bond Future	0.0000		0.0000	2,867.3500	2.8674	100.000	0	0	0
2023/04/25	R209	03/08/2023	10.00	Call	Bond Future	94.1600		0.0942	91.6200	0.0916	(2.698)	0	0	1,800
2023/04/25	R209	03/08/2023	10.00	Put	Bond Future	8,301.9100		8.3019	8,303.2300	8.3032	0.016	0	0	0
2023/04/25	R209	03/08/2023			Bond Future	11.5485		67.4149	11.5493	67.4111	0.007	0.0000	0.0000	12,806
2023/04/25	R209	03/08/2023	11.93	Put	Bond Future	1,365.7400		1.3657	1,357.0000	1.3570	(0.640)	0	0	0
2023/04/25	R209	03/08/2023	11.94	Put	Bond Future	1,350.0800		1.3501	1,341.3500	1.3413	(0.647)	0	0	0
2023/04/25	R209	03/08/2023	11.95	Call	Bond Future	3,253.7700		3.2538	3,241.1900	3.2412	(0.387)	0	0	0
2023/04/25	R209	03/08/2023	10.70	Put	Bond Future	4,851.5500		4.8515	4,847.9700	4.8480	(0.074)	0	0	0
2023/04/25	R209	03/08/2023	10.75	Call	Bond Future	0.0000		0.0000	568.6400	0.5686	100.000	0	0	3,500
2023/04/25	R209	03/08/2023	10.75	Put	Bond Future	0.0000		0.0000	4,637.4300	4.6374	100.000	0	0	0
2023/04/25	R209	03/08/2023	11.25	Call	Bond Future	0.0000		0.0000	1,383.6400	1.3836	100.000	0	0	3,500
2023/04/25	R209	02/11/2023	11.33	Call	Bond Future	2,033.7900		2.0338	2,025.3200	2.0253	(0.416)	0	0	0
2023/04/25	R209	02/11/2023	11.33	Put	Bond Future	3,590.7500		3.5907	3,585.7900	3.5858	(0.138)	0	0	0
2023/04/25	R209	02/11/2023	11.34	Call	Bond Future	2,055.8800		2.0559	2,047.3800	2.0474	(0.413)	0	0	0
2023/04/25	R209	02/11/2023	11.34	Put	Bond Future	3,563.1700		3.5632	3,558.1800	3.5582	(0.140)	0	0	0
2023/04/25	R209	02/11/2023			Bond Future	11.6485		65.6785	11.6492	65.6749	0.006	0.0000	0.0000	0
2023/04/25	R209	02/11/2023	11.35	Call	Bond Future	2,078.0900		2.0781	2,069.5600	2.0696	(0.410)	0	0	0
2023/04/25	R209	02/11/2023	11.35	Put	Bond Future	3,535.7600		3.5358	3,530.7400	3.5307	(0.142)	0	0	0
2023/04/25	R209	01/02/2024	12.13	Put	Bond Future	2,598.4600		2.5985	2,594.2800	2.5943	(0.161)	0	0	0
2023/04/25	R209	01/02/2024	12.14	Call	Bond Future	4,495.0100		4.4950	4,486.2600	4.4863	(0.195)	0	0	0
2023/04/25	R209	01/02/2024	12.14	Put	Bond Future	2,581.3900		2.5814	2,577.2000	2.5772	(0.162)	0	0	0
2023/04/25	R209	01/02/2024			Bond Future	11.7287		67.1710	11.7296	67.1665	0.008	0.0000	0.0000	0
2023/04/25	R209	01/02/2024	12.12	Call	Bond Future	4,438.0500		4.4381	4,429.3200	4.4293	(0.197)	0	0	0
2023/04/25	R209	01/02/2024	12.12	Put	Bond Future	2,615.6500		2.6156	2,611.4800	2.6115	(0.159)	0	0	0
2023/04/25	R209	01/02/2024	12.13	Call	Bond Future	4,466.5000		4.4665	4,457.7600	4.4578	(0.196)	0	0	0
2023/04/25	R209	02/05/2024	11.17	Call	Bond Future	2,389.2800		2.3893	2,382.7900	2.3828	(0.272)	0	0	0
2023/04/25	R209	02/05/2024	11.17	Put	Bond Future	5,545.6800		5.5457	5,543.5900	5.5436	(0.038)	0	0	0
2023/04/25	R209	02/05/2024	11.18	Call	Bond Future	2,408.7500		2.4088	2,402.2400	2.4022	(0.270)	0	0	0
2023/04/25	R209	02/05/2024	11.18	Put	Bond Future	5,515.1900		5.5152	5,513.0800	5.5131	(0.038)	0	0	0
2023/04/25	R209	02/05/2024			Bond Future	11.8223		65.4998	11.8233	65.4954	0.008	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
2023/04/25	R209	02/05/2024	11.19	Call	Bond Future	2,428.3000	2.4283	2,421.7800	2.4218	(0.269)	0	0	0
2023/04/25	R209	02/05/2024	11.19	Put	Bond Future	5,484.8400	5.4848	5,482.7200	5.4827	(0.039)	0	0	0
2023/04/25	R210	04/05/2023			Bond Future	224.5802	224.5802	225.0144	225.0144	0.193	0.0000	0.0000	72
2023/04/25	R210	03/08/2023			Bond Future	229.3367	229.3367	229.7762	229.7762	0.192	0.0000	0.0000	371
2023/04/25	R210	02/11/2023			Bond Future	231.0036	231.0036	231.4530	231.4530	0.195	0.0000	0.0000	0
2023/04/25	R210	01/02/2024			Bond Future	236.3012	236.3012	236.7577	236.7577	0.193	0.0000	0.0000	0
2023/04/25	R210	02/05/2024			Bond Future	238.2695	238.2695	238.7346	238.7346	0.195	0.0000	0.0000	0
2023/04/25	R213	04/05/2023	10.75	Call	Bond Future	1,008.7300	1.0087	916.8900	0.9169	(9.105)	0	0	0
2023/04/25	R213	04/05/2023	10.75	Put	Bond Future	335.1800	0.3352	338.0100	0.3380	0.844	0	0	0
2023/04/25	R213	04/05/2023			Bond Future	10.6020	82.4981	10.6227	82.4034	0.195	0.0000	0.0000	8,503
2023/04/25	R213	04/05/2023	10.73	Call	Bond Future	946.4700	0.9465	856.1500	0.8561	(9.543)	0	0	0
2023/04/25	R213	04/05/2023	10.73	Put	Bond Future	363.5200	0.3635	367.8700	0.3679	1.197	0	0	0
2023/04/25	R213	04/05/2023	10.74	Call	Bond Future	977.3800	0.9774	886.2800	0.8863	(9.321)	0	0	0
2023/04/25	R213	04/05/2023	10.74	Put	Bond Future	349.1200	0.3491	352.6900	0.3527	1.023	0	0	0
2023/04/25	R213	03/08/2023	11.62	Put	Bond Future	539.7400	0.5397	552.2200	0.5522	2.312	0	0	0
2023/04/25	R213	03/08/2023	11.63	Call	Bond Future	4,583.8300	4.5838	4,497.9000	4.4979	(1.875)	0	0	0
2023/04/25	R213	03/08/2023			Bond Future	10.6930	84.2249	10.7150	84.1267	0.206	0.0000	0.0000	25,611
2023/04/25	R213	03/08/2023	11.61	Call	Bond Future	4,514.8400	4.5148	4,429.2800	4.4293	(1.895)	0	0	0
2023/04/25	R213	03/08/2023	11.61	Put	Bond Future	547.1200	0.5471	559.7800	0.5598	2.314	0	0	0
2023/04/25	R213	03/08/2023	11.62	Call	Bond Future	4,549.3600	4.5494	4,463.6200	4.4636	(1.885)	0	0	0
2023/04/25	R213	03/08/2023	11.63	Put	Bond Future	532.3500	0.5323	544.6400	0.5446	2.309	0	0	0
2023/04/25	R213	02/11/2023	11.13	Call	Bond Future	3,328.0000	3.3280	3,261.5200	3.2615	(1.998)	0	0	0
2023/04/25	R213	02/11/2023	11.13	Put	Bond Future	1,882.1100	1.8821	1,915.3300	1.9153	1.765	0	0	0
2023/04/25	R213	02/11/2023			Bond Future	10.7942	82.4388	10.8171	82.3391	0.212	0.0000	0.0000	0
2023/04/25	R213	02/11/2023	11.11	Call	Bond Future	3,274.6400	3.2746	3,208.6600	3.2087	(2.015)	0	0	0
2023/04/25	R213	02/11/2023	11.11	Put	Bond Future	1,913.9600	1.9140	1,947.6800	1.9477	1.762	0	0	0
2023/04/25	R213	02/11/2023	11.12	Call	Bond Future	3,301.2800	3.3013	3,235.0500	3.2350	(2.006)	0	0	0
2023/04/25	R213	02/11/2023	11.12	Put	Bond Future	1,897.9800	1.8980	1,931.4500	1.9315	1.763	0	0	0
2023/04/25	R213	01/02/2024	11.70	Call	Bond Future	5,057.4700	5.0575	4,981.6900	4.9817	(1.498)	0	0	0
2023/04/25	R213	01/02/2024	11.70	Put	Bond Future	1,637.4100	1.6374	1,664.8100	1.6648	1.673	0	0	0
2023/04/25	R213	01/02/2024	11.71	Call	Bond Future	5,086.5100	5.0865	5,010.5600	5.0106	(1.493)	0	0	0
2023/04/25	R213	01/02/2024	11.71	Put	Bond Future	1,626.2200	1.6262	1,653.4500	1.6534	1.674	0	0	0
2023/04/25	R213	01/02/2024			Bond Future	10.8729	84.3116	10.8972	84.2084	0.224	0.0000	0.0000	0
2023/04/25	R213	01/02/2024	11.72	Call	Bond Future	5,115.3400	5.1153	5,039.2100	5.0392	(1.488)	0	0	0
2023/04/25	R213	01/02/2024	11.72	Put	Bond Future	1,614.8500	1.6149	1,641.9000	1.6419	1.675	0	0	0
2023/04/25	R213	02/05/2024	10.30	Call	Bond Future	1,857.9600	1.8580	1,815.0500	1.8150	(2.310)	0	0	0
2023/04/25	R213	02/05/2024	10.30	Put	Bond Future	4,652.6600	4.6527	4,714.8700	4.7149	1.337	0	0	0
2023/04/25	R213	02/05/2024			Bond Future	10.9608	82.6128	10.9862	82.5077	0.232	0.0000	0.0000	0
2023/04/25	R213	02/05/2024	10.28	Call	Bond Future	1,824.2600	1.8243	1,781.8400	1.7818	(2.325)	0	0	0
2023/04/25	R213	02/05/2024	10.28	Put	Bond Future	4,705.4000	4.7054	4,768.1000	4.7681	1.333	0	0	0
2023/04/25	R213	02/05/2024	10.29	Call	Bond Future	1,841.0700	1.8411	1,798.4000	1.7984	(2.318)	0	0	0
2023/04/25	R213	02/05/2024	10.29	Put	Bond Future	4,678.9800	4.6790	4,741.4300	4.7414	1.335	0	0	0
2023/04/25	R214	04/05/2023	11.36	Call	Bond Future	47.4100	0.0474	38.7800	0.0388	(18.203)	0	0	0
2023/04/25	R214	04/05/2023	11.36	Put	Bond Future	2,369.0800	2.3691	2,337.6700	2.3377	(1.326)	0	0	0
2023/04/25	R214	04/05/2023	11.37	Call	Bond Future	51.4000	0.0514	42.3100	0.0423	(17.685)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/25	R214	04/05/2023	11.37	Put	Bond Future	2,319.6800		2.3197	2,287.8100	2.2878	(1.374)	0	0	0
2023/04/25	R214	04/05/2023			Bond Future	11.8074		62.0912	11.8029	62.1140	(0.038)	0.0000	0.0000	11,585
2023/04/25	R214	04/05/2023	11.38	Call	Bond Future	55.6500		0.0557	46.0800	0.0461	(17.197)	0	0	0
2023/04/25	R214	04/05/2023	11.38	Put	Bond Future	2,270.6100		2.2706	2,238.2600	2.2383	(1.425)	0	0	0
2023/04/25	R214	03/08/2023	12.14	Call	Bond Future	2,827.6500		2.8276	2,830.2300	2.8302	0.091	0	0	0
2023/04/25	R214	03/08/2023	12.14	Put	Bond Future	1,675.0300		1.6750	1,655.5200	1.6555	(1.165)	0	0	0
2023/04/25	R214	03/08/2023	12.15	Call	Bond Future	2,857.4400		2.8574	2,860.1100	2.8601	0.093	0	0	0
2023/04/25	R214	03/08/2023	12.15	Put	Bond Future	1,656.5900		1.6566	1,637.1700	1.6372	(1.172)	0	0	0
2023/04/25	R214	03/08/2023			Bond Future	11.9047		63.3909	11.9003	63.4129	(0.037)	0.0000	0.0000	16,996
2023/04/25	R214	03/08/2023	12.16	Call	Bond Future	2,887.3500		2.8874	2,890.1100	2.8901	0.096	0	0	0
2023/04/25	R214	03/08/2023	12.16	Put	Bond Future	1,638.3400		1.6383	1,619.0100	1.6190	(1.180)	0	0	0
2023/04/25	R214	02/11/2023	11.45	Put	Bond Future	4,519.9200		4.5199	4,498.4700	4.4985	(0.475)	0	0	0
2023/04/25	R214	02/11/2023	11.46	Call	Bond Future	1,702.0200		1.7020	1,703.5900	1.7036	0.092	0	0	0
2023/04/25	R214	02/11/2023	11.46	Put	Bond Future	4,486.8700		4.4869	4,465.4700	4.4655	(0.477)	0	0	0
2023/04/25	R214	02/11/2023			Bond Future	12.0081		61.4211	12.0034	61.4440	(0.039)	0.0000	0.0000	0
2023/04/25	R214	02/11/2023	11.45	Call	Bond Future	1,682.4200		1.6824	1,683.9400	1.6839	0.090	0	0	0
2023/04/25	R214	02/11/2023	11.47	Call	Bond Future	1,721.7500		1.7218	1,723.3700	1.7234	0.094	0	0	0
2023/04/25	R214	02/11/2023	11.47	Put	Bond Future	4,454.0100		4.4540	4,432.6600	4.4327	(0.479)	0	0	0
2023/04/25	R214	01/02/2024	12.16	Call	Bond Future	3,768.6800		3.7687	3,774.5600	3.7746	0.156	0	0	0
2023/04/25	R214	01/02/2024	12.16	Put	Bond Future	3,462.5100		3.4625	3,445.8000	3.4458	(0.483)	0	0	0
2023/04/25	R214	01/02/2024			Bond Future	12.0966		62.8167	12.0919	62.8393	(0.039)	0.0000	0.0000	0
2023/04/25	R214	01/02/2024	12.14	Call	Bond Future	3,715.8400		3.7158	3,721.6300	3.7216	0.156	0	0	0
2023/04/25	R214	01/02/2024	12.14	Put	Bond Future	3,505.9800		3.5060	3,489.1800	3.4892	(0.479)	0	0	0
2023/04/25	R214	01/02/2024	12.15	Call	Bond Future	3,742.1100		3.7421	3,747.9500	3.7480	0.156	0	0	0
2023/04/25	R214	01/02/2024	12.15	Put	Bond Future	3,484.0700		3.4841	3,467.3200	3.4673	(0.481)	0	0	0
2023/04/25	R214	02/05/2024	11.46	Call	Bond Future	2,405.6800		2.4057	2,409.7600	2.4098	0.170	0	0	0
2023/04/25	R214	02/05/2024	11.46	Put	Bond Future	6,064.3500		6.0643	6,045.0900	6.0451	(0.318)	0	0	0
2023/04/25	R214	02/05/2024	11.47	Call	Bond Future	2,424.5600		2.4246	2,428.6800	2.4287	0.170	0	0	0
2023/04/25	R214	02/05/2024	11.47	Put	Bond Future	6,030.7900		6.0308	6,011.5700	6.0116	(0.319)	0	0	0
2023/04/25	R214	02/05/2024			Bond Future	12.1896		60.8977	12.1847	60.9211	(0.040)	0.0000	0.0000	0
2023/04/25	R214	02/05/2024	11.48	Call	Bond Future	2,443.5200		2.4435	2,447.6800	2.4477	0.170	0	0	0
2023/04/25	R214	02/05/2024	11.48	Put	Bond Future	5,997.3700		5.9974	5,978.1900	5.9782	(0.320)	0	0	0
2023/04/25	R248	04/05/2023	10.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/04/25	R248	04/05/2023	10.40	Put	Bond Future	10,713.8400		10.7138	10,530.4900	10.5305	(1.711)	0	0	0
2023/04/25	R248	04/05/2023	11.10	Call	Bond Future	0.8300		0.0008	0.6500	0.0007	(21.687)	0	0	1,500
2023/04/25	R248	04/05/2023	11.35	Call	Bond Future	15.4300		0.0154	14.4200	0.0144	(6.546)	0	0	0
2023/04/25	R248	04/05/2023	11.35	Put	Bond Future	3,883.1600		3.8832	3,698.8000	3.6988	(4.748)	0	0	0
2023/04/25	R248	04/05/2023			Bond Future	11.9530		76.3415	11.9232	76.5249	(0.249)	0.0000	0.0000	24,817
2023/04/25	R248	04/05/2023	11.10	Put	Bond Future	5,576.0300		5.5760	5,392.5000	5.3925	(3.291)	0	0	0
2023/04/25	R248	04/05/2023	11.33	Call	Bond Future	12.6000		0.0126	11.6600	0.0117	(7.460)	0	0	0
2023/04/25	R248	04/05/2023	11.33	Put	Bond Future	4,014.6000		4.0146	3,830.3100	3.8303	(4.590)	0	0	0
2023/04/25	R248	04/05/2023	11.34	Call	Bond Future	13.9500		0.0140	12.9700	0.0130	(7.025)	0	0	0
2023/04/25	R248	04/05/2023	11.34	Put	Bond Future	3,948.7700		3.9488	3,764.4400	3.7644	(4.668)	0	0	0
2023/04/25	R248	03/08/2023	12.11	Call	Bond Future	2,940.8600		2.9409	3,027.7600	3.0278	2.955	0	0	0
2023/04/25	R248	03/08/2023	12.11	Put	Bond Future	2,614.8200		2.6148	2,515.9400	2.5159	(3.782)	0	0	0
2023/04/25	R248	03/08/2023			Bond Future	12.0558		77.9395	12.0251	78.1253	(0.255)	0.0000	0.0000	239,474
2023/04/25	R248	03/08/2023	12.10	Call	Bond Future	2,907.8300		2.9078	2,994.1000	2.9941	2.967	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/25	R248	03/08/2023	12.10	Put	Bond Future	2,641.7600	2.6418	2,542.2500	2.5422	(3.767)	0	0	0
2023/04/25	R248	03/08/2023	12.09	Call	Bond Future	2,874.9600	2.8750	2,960.5900	2.9606	2.978	0	0	0
2023/04/25	R248	03/08/2023	12.09	Put	Bond Future	2,668.9500	2.6689	2,568.8000	2.5688	(3.752)	0	0	0
2023/04/25	R248	02/11/2023	11.48	Call	Bond Future	1,825.0300	1.8250	1,881.4900	1.8815	3.094	0	0	0
2023/04/25	R248	02/11/2023	11.49	Put	Bond Future	6,059.3400	6.0593	5,926.1500	5.9262	(2.198)	0	0	0
2023/04/25	R248	02/11/2023	11.47	Call	Bond Future	1,803.7000	1.8037	1,859.6600	1.8597	3.103	0	0	0
2023/04/25	R248	02/11/2023			Bond Future	12.1647	75.1325	12.1328	75.3227	(0.262)	0.0000	0.0000	11,069
2023/04/25	R248	02/11/2023	11.48	Put	Bond Future	6,103.2600	6.1033	5,969.5800	5.9696	(2.190)	0	0	0
2023/04/25	R248	02/11/2023	11.49	Call	Bond Future	1,846.7100	1.8467	1,903.6600	1.9037	3.084	0	0	0
2023/04/25	R248	02/11/2023	11.47	Put	Bond Future	6,147.6200	6.1476	6,013.4400	6.0134	(2.183)	0	0	0
2023/04/25	R248	01/02/2024	12.15	Call	Bond Future	4,109.0400	4.1090	4,199.6500	4.1996	2.205	0	0	0
2023/04/25	R248	01/02/2024	12.15	Put	Bond Future	4,753.0900	4.7531	4,650.3500	4.6504	(2.162)	0	0	0
2023/04/25	R248	01/02/2024	12.14	Call	Bond Future	4,078.8900	4.0789	4,169.0800	4.1691	2.211	0	0	0
2023/04/25	R248	01/02/2024	12.14	Put	Bond Future	4,782.5100	4.7825	4,679.3500	4.6794	(2.157)	0	0	0
2023/04/25	R248	01/02/2024			Bond Future	12.2590	76.8399	12.2261	77.0333	(0.268)	0.0000	0.0000	0
2023/04/25	R248	01/02/2024	12.16	Call	Bond Future	4,139.5500	4.1395	4,230.5800	4.2306	2.199	0	0	0
2023/04/25	R248	01/02/2024	12.16	Put	Bond Future	4,724.1100	4.7241	4,621.7900	4.6218	(2.166)	0	0	0
2023/04/25	R248	02/05/2024	11.47	Call	Bond Future	2,538.9700	2.5390	2,603.6300	2.6036	2.547	0	0	0
2023/04/25	R248	02/05/2024	11.48	Put	Bond Future	7,963.3000	7.9633	7,830.4700	7.8305	(1.668)	0	0	0
2023/04/25	R248	02/05/2024	11.46	Call	Bond Future	2,517.5900	2.5176	2,581.8700	2.5819	2.553	0	0	0
2023/04/25	R248	02/05/2024			Bond Future	12.3578	74.0863	12.3236	74.2842	(0.276)	0.0000	0.0000	13,000
2023/04/25	R248	02/05/2024	11.47	Put	Bond Future	8,007.3900	8.0074	7,874.1600	7.8742	(1.664)	0	0	0
2023/04/25	R248	02/05/2024	11.48	Call	Bond Future	2,560.4400	2.5604	2,625.5000	2.6255	2.541	0	0	0
2023/04/25	R248	02/05/2024	11.46	Put	Bond Future	8,051.6700	8.0517	7,918.0600	7.9181	(1.659)	0	0	0

Total

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