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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/04/2023 TO 26/04/2023

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
2023/04/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	2025	04/05/2023		Bond Future	168.7028	168.7028	168.7497	168.7497	0.028	0.0000	0.0000	5,239
2023/04/26	2025	03/08/2023		Bond Future	170.5049	170.5049	170.5520	170.5520	0.028	0.0000	0.0000	5,808
2023/04/26	2025	02/11/2023		Bond Future	174.1280	174.1280	174.1764	174.1764	0.028	0.0000	0.0000	0
2023/04/26	2025	01/02/2024		Bond Future	176.3004	176.3004	176.3492	176.3492	0.028	0.0000	0.0000	0
2023/04/26	2025	02/05/2024		Bond Future	180.2302	180.2302	180.2803	180.2803	0.028	0.0000	0.0000	0
2023/04/26	2029	04/05/2023		Bond Future	122.5202	122.5202	122.5020	122.5020	(0.015)	0.0000	0.0000	1,233
2023/04/26	2029	03/08/2023		Bond Future	125.1130	125.1130	125.0938	125.0938	(0.015)	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
2023/04/26	2029	02/11/2023			Bond Future	126.4258	126.4258	126.4064	126.4064	(0.015)	0.0000	0.0000	0
2023/04/26	2029	01/02/2024			Bond Future	129.3231	129.3231	129.3029	129.3029	(0.016)	0.0000	0.0000	0
2023/04/26	2029	02/05/2024			Bond Future	130.8203	130.8203	130.7997	130.7997	(0.016)	0.0000	0.0000	0
2023/04/26	2030	04/05/2023	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/26	2030	04/05/2023	9.03	Put	Bond Future	5,452.8200	5.4528	5,425.3900	5.4254	(0.503)	0	0	0
2023/04/26	2030	04/05/2023	9.58	Put	Bond Future	2,859.3400	2.8593	2,830.8100	2.8308	(0.998)	0	0	0
2023/04/26	2030	04/05/2023	9.67	Call	Bond Future	10.4400	0.0104	7.5700	0.0076	(27.490)	0	0	479
2023/04/26	2030	04/05/2023	9.67	Put	Bond Future	2,450.2700	2.4503	2,419.9700	2.4200	(1.237)	0	0	0
2023/04/26	2030	04/05/2023	11.34	Call	Bond Future	4,875.0900	4.8751	4,901.9800	4.9020	0.552	0	0	0
2023/04/26	2030	04/05/2023	11.34	Put	Bond Future	1.0400	0.0010	0.5000	0.0005	(51.923)	0	0	150
2023/04/26	2030	04/05/2023	10.52	Call	Bond Future	1,524.8000	1.5248	1,525.8400	1.5258	0.068	0	0	0
2023/04/26	2030	04/05/2023	10.52	Put	Bond Future	146.3800	0.1464	119.9900	0.1200	(18.028)	0	0	0
2023/04/26	2030	04/05/2023	10.53	Call	Bond Future	1,561.5700	1.5616	1,563.3500	1.5634	0.114	0	0	0
2023/04/26	2030	04/05/2023	10.53	Put	Bond Future	139.4300	0.1394	113.7800	0.1138	(18.396)	0	0	0
2023/04/26	2030	04/05/2023	9.78	Call	Bond Future	34.6400	0.0346	27.7800	0.0278	(19.804)	0	0	388
2023/04/26	2030	04/05/2023	9.78	Put	Bond Future	1,968.7700	1.9688	1,934.4800	1.9345	(1.742)	0	0	0
2023/04/26	2030	04/05/2023	10.00	Call	Bond Future	193.9900	0.1940	176.7100	0.1767	(8.908)	0	0	1,080
2023/04/26	2030	04/05/2023	10.00	Put	Bond Future	1,127.1600	1.1272	1,082.4500	1.0825	(3.967)	0	0	0
2023/04/26	2030	04/05/2023	10.42	Call	Bond Future	1,173.8400	1.1738	1,167.4400	1.1674	(0.545)	0	0	479
2023/04/26	2030	04/05/2023	10.42	Put	Bond Future	234.1200	0.2341	200.2900	0.2003	(14.450)	0	0	0
2023/04/26	2030	04/05/2023			Bond Future	10.2079	91.5801	10.2017	91.6075	(0.060)	0.0000	0.0000	14,092
2023/04/26	2030	04/05/2023	9.58	Call	Bond Future	3.1300	0.0031	2.0300	0.0020	(35.144)	0	0	150
2023/04/26	2030	04/05/2023	12.04	Call	Bond Future	7,720.0400	7.7200	7,747.4700	7.7475	0.355	0	0	0
2023/04/26	2030	04/05/2023	12.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,080
2023/04/26	2030	04/05/2023	12.50	Call	Bond Future	9,524.1200	9.5241	9,551.5500	9.5515	0.288	0	0	0
2023/04/26	2030	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2023/04/26	2030	04/05/2023	12.57	Call	Bond Future	9,794.1800	9.7942	9,821.6100	9.8216	0.280	0	0	0
2023/04/26	2030	04/05/2023	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/04/26	2030	04/05/2023	10.65	Call	Bond Future	2,020.5000	2.0205	2,030.4400	2.0304	0.492	0	0	350
2023/04/26	2030	04/05/2023	10.65	Put	Bond Future	75.8700	0.0759	58.3800	0.0584	(23.053)	0	0	0
2023/04/26	2030	04/05/2023	11.62	Call	Bond Future	6,027.4600	6.0275	6,054.8000	6.0548	0.454	0	0	0
2023/04/26	2030	04/05/2023	11.62	Put	Bond Future	0.1400	0.0001	0.0500	0.0001	(64.286)	0	0	388
2023/04/26	2030	04/05/2023	10.54	Call	Bond Future	1,598.5800	1.5986	1,601.0800	1.6011	0.156	0	0	0
2023/04/26	2030	04/05/2023	10.54	Put	Bond Future	132.7500	0.1328	107.8200	0.1078	(18.780)	0	0	0
2023/04/26	2030	03/08/2023	12.89	Call	Bond Future	10,389.0100	10.3890	10,415.4600	10.4155	0.255	0	0	0
2023/04/26	2030	03/08/2023	12.89	Put	Bond Future	22.5100	0.0225	21.3600	0.0214	(5.109)	0	0	350
2023/04/26	2030	03/08/2023	11.35	Call	Bond Future	4,808.0400	4.8080	4,825.4700	4.8255	0.363	0	0	0
2023/04/26	2030	03/08/2023	11.36	Put	Bond Future	404.1300	0.4041	394.0700	0.3941	(2.489)	0	0	0
2023/04/26	2030	03/08/2023	10.40	Call	Bond Future	1,921.9500	1.9219	1,928.7000	1.9287	0.351	0	0	1,012
2023/04/26	2030	03/08/2023	10.65	Call	Bond Future	2,580.7400	2.5807	2,590.3900	2.5904	0.374	0	0	350
2023/04/26	2030	03/08/2023	10.65	Put	Bond Future	1,084.5200	1.0845	1,066.5700	1.0666	(1.655)	0	0	0
2023/04/26	2030	03/08/2023	11.34	Call	Bond Future	4,773.4400	4.7734	4,790.7800	4.7908	0.363	0	0	0
2023/04/26	2030	03/08/2023	11.34	Put	Bond Future	416.1500	0.4162	405.8900	0.4059	(2.465)	0	0	0
2023/04/26	2030	03/08/2023			Bond Future	10.3003	89.4880	10.2940	89.5156	(0.062)	0.0000	0.0000	90,165
2023/04/26	2030	03/08/2023	11.35	Put	Bond Future	410.1600	0.4102	399.9900	0.4000	(2.480)	0	0	0
2023/04/26	2030	03/08/2023	11.36	Call	Bond Future	4,842.5800	4.8426	4,860.1200	4.8601	0.362	0	0	0
2023/04/26	2030	03/08/2023	12.59	Call	Bond Future	9,291.9000	9.2919	9,317.4800	9.3175	0.275	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
2023/04/26	2030	03/08/2023	12.59	Put	Bond Future	45.2800	0.0453	43.2600	0.0433	(4.461)	0	0	1,012
2023/04/26	2030	03/08/2023	10.40	Put	Bond Future	1,492.2500	1.4922	1,471.4000	1.4714	(1.397)	0	0	0
2023/04/26	2030	02/11/2023	10.80	Call	Bond Future	3,325.9700	3.3260	3,337.7100	3.3377	0.353	0	0	0
2023/04/26	2030	02/11/2023	10.80	Put	Bond Future	1,619.7900	1.6198	1,603.2400	1.6032	(1.022)	0	0	0
2023/04/26	2030	02/11/2023	10.81	Call	Bond Future	3,352.8400	3.3528	3,364.6600	3.3647	0.353	0	0	0
2023/04/26	2030	02/11/2023	10.81	Put	Bond Future	1,605.7200	1.6057	1,589.2500	1.5893	(1.026)	0	0	0
2023/04/26	2030	02/11/2023	9.57	Call	Bond Future	881.8800	0.8819	884.8700	0.8849	0.339	0	0	800
2023/04/26	2030	02/11/2023	9.57	Put	Bond Future	4,400.1900	4.4002	4,374.8900	4.3749	(0.575)	0	0	0
2023/04/26	2030	02/11/2023	10.07	Call	Bond Future	1,649.4500	1.6494	1,655.5300	1.6555	0.369	0	0	800
2023/04/26	2030	02/11/2023	10.07	Put	Bond Future	2,998.1700	2.9982	2,975.9600	2.9760	(0.741)	0	0	0
2023/04/26	2030	02/11/2023			Bond Future	10.3884	91.3678	10.3817	91.3961	(0.065)	0.0000	0.0000	10
2023/04/26	2030	02/11/2023	11.57	Call	Bond Future	5,599.6200	5.5996	5,617.0000	5.6170	0.310	0	0	0
2023/04/26	2030	02/11/2023	11.57	Put	Bond Future	809.8900	0.8099	798.9800	0.7990	(1.347)	0	0	800
2023/04/26	2030	02/11/2023	10.82	Call	Bond Future	3,379.5500	3.3795	3,391.4500	3.3914	0.352	0	0	0
2023/04/26	2030	02/11/2023	10.82	Put	Bond Future	1,591.5100	1.5915	1,575.1200	1.5751	(1.030)	0	0	0
2023/04/26	2030	01/02/2024	11.37	Call	Bond Future	5,059.5100	5.0595	5,075.3300	5.0753	0.313	0	0	0
2023/04/26	2030	01/02/2024	11.37	Put	Bond Future	1,405.7900	1.4058	1,393.0000	1.3930	(0.910)	0	0	0
2023/04/26	2030	01/02/2024	12.10	Put	Bond Future	809.9400	0.8099	801.0600	0.8011	(1.096)	0	0	400
2023/04/26	2030	01/02/2024	9.57	Put	Bond Future	4,799.9300	4.7999	4,775.9500	4.7760	(0.500)	0	0	0
2023/04/26	2030	01/02/2024	9.93	Call	Bond Future	1,675.0000	1.6750	1,681.6600	1.6817	0.398	0	0	1,360
2023/04/26	2030	01/02/2024	9.93	Put	Bond Future	3,815.2500	3.8152	3,793.3000	3.7933	(0.575)	0	0	0
2023/04/26	2030	01/02/2024			Bond Future	10.4483	89.4360	10.4413	89.4646	(0.067)	0.0000	0.0000	0
2023/04/26	2030	01/02/2024	11.36	Call	Bond Future	5,031.1300	5.0311	5,046.8900	5.0469	0.313	0	0	0
2023/04/26	2030	01/02/2024	11.36	Put	Bond Future	1,416.0400	1.4160	1,403.1900	1.4032	(0.907)	0	0	0
2023/04/26	2030	01/02/2024	12.10	Call	Bond Future	7,225.1700	7.2252	7,244.9000	7.2449	0.273	0	0	0
2023/04/26	2030	01/02/2024	10.07	Call	Bond Future	1,923.2000	1.9232	1,930.7200	1.9307	0.391	0	0	400
2023/04/26	2030	01/02/2024	10.07	Put	Bond Future	3,479.0800	3.4791	3,457.9900	3.4580	(0.606)	0	0	0
2023/04/26	2030	01/02/2024	11.31	Call	Bond Future	4,889.4400	4.8894	4,904.9100	4.9049	0.316	0	0	0
2023/04/26	2030	01/02/2024	11.31	Put	Bond Future	1,467.8000	1.4678	1,454.6600	1.4547	(0.895)	0	0	1,360
2023/04/26	2030	01/02/2024	11.35	Call	Bond Future	5,002.8000	5.0028	5,018.5100	5.0185	0.314	0	0	0
2023/04/26	2030	01/02/2024	11.35	Put	Bond Future	1,426.3500	1.4263	1,413.4500	1.4134	(0.904)	0	0	0
2023/04/26	2030	01/02/2024	9.57	Call	Bond Future	1,135.3500	1.1353	1,139.9800	1.1400	0.408	0	0	400
2023/04/26	2030	02/05/2024	9.81	Call	Bond Future	1,548.5600	1.5486	1,555.4800	1.5555	0.447	0	0	0
2023/04/26	2030	02/05/2024	9.81	Put	Bond Future	4,451.7000	4.4517	4,429.3200	4.4293	(0.503)	0	0	0
2023/04/26	2030	02/05/2024	9.82	Call	Bond Future	1,563.5900	1.5636	1,570.5600	1.5706	0.446	0	0	0
2023/04/26	2030	02/05/2024	9.82	Put	Bond Future	4,425.7700	4.4258	4,403.4400	4.4034	(0.505)	0	0	0
2023/04/26	2030	02/05/2024			Bond Future	10.5328	91.4090	10.5253	91.4383	(0.071)	0.0000	0.0000	0
2023/04/26	2030	02/05/2024	9.83	Call	Bond Future	1,579.0500	1.5791	1,586.0800	1.5861	0.445	0	0	0
2023/04/26	2030	02/05/2024	9.83	Put	Bond Future	4,400.2900	4.4003	4,378.0200	4.3780	(0.506)	0	0	0
2023/04/26	2032	04/05/2023	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	2032	04/05/2023	9.85	Put	Bond Future	5,483.5200	5.4835	5,502.8400	5.5028	0.352	0	0	0
2023/04/26	2032	04/05/2023	11.37	Call	Bond Future	2,427.3400	2.4273	2,394.9600	2.3950	(1.334)	0	0	400
2023/04/26	2032	04/05/2023	13.43	Call	Bond Future	11,616.5600	11.6166	11,597.2400	11.5972	(0.166)	0	0	0
2023/04/26	2032	04/05/2023	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/26	2032	04/05/2023	10.89	Call	Bond Future	613.0900	0.6131	567.9600	0.5680	(7.361)	0	0	0
2023/04/26	2032	04/05/2023	10.89	Put	Bond Future	629.7400	0.6297	603.9300	0.6039	(4.099)	0	0	0
2023/04/26	2032	04/05/2023	11.06	Call	Bond Future	1,147.6000	1.1476	1,101.8400	1.1018	(3.987)	0	0	0

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2023/04/26	2032	04/05/2023	11.06	Put	Bond Future	312.2000	0.3122	285.7600	0.2858	(8.469)	0	0	730
2023/04/26	2032	04/05/2023	10.69	Call	Bond Future	212.1200	0.2121	181.6100	0.1816	(14.383)	0	0	0
2023/04/26	2032	04/05/2023			Bond Future	10.8933	86.0427	10.8971	86.0234	0.035	0.0000	0.0000	72,110
2023/04/26	2032	04/05/2023	9.80	Put	Bond Future	5,757.7800	5.7578	5,777.1000	5.7771	0.336	0	0	0
2023/04/26	2032	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2023/04/26	2032	04/05/2023	10.03	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	730
2023/04/26	2032	04/05/2023	10.03	Put	Bond Future	4,505.1000	4.5051	4,524.4100	4.5244	0.429	0	0	0
2023/04/26	2032	04/05/2023	11.37	Put	Bond Future	66.9900	0.0670	53.9300	0.0539	(19.495)	0	0	0
2023/04/26	2032	04/05/2023	11.00	Call	Bond Future	941.3400	0.9413	894.6100	0.8946	(4.964)	0	0	0
2023/04/26	2032	04/05/2023	11.00	Put	Bond Future	405.3800	0.4054	377.9700	0.3780	(6.762)	0	0	13,000
2023/04/26	2032	04/05/2023	10.69	Put	Bond Future	1,245.7600	1.2458	1,234.5700	1.2346	(0.898)	0	0	0
2023/04/26	2032	04/05/2023	10.87	Call	Bond Future	561.3600	0.5614	517.0400	0.5170	(7.895)	0	0	0
2023/04/26	2032	04/05/2023	10.87	Put	Bond Future	678.9900	0.6790	653.9900	0.6540	(3.682)	0	0	0
2023/04/26	2032	04/05/2023	10.88	Call	Bond Future	586.9000	0.5869	542.1600	0.5422	(7.623)	0	0	0
2023/04/26	2032	04/05/2023	10.88	Put	Bond Future	654.0200	0.6540	628.6000	0.6286	(3.887)	0	0	0
2023/04/26	2032	04/05/2023	10.30	Call	Bond Future	4.2700	0.0043	2.5000	0.0025	(41.452)	0	0	0
2023/04/26	2032	04/05/2023	10.30	Put	Bond Future	3,067.4400	3.0674	3,084.9900	3.0850	0.572	0	0	0
2023/04/26	2032	04/05/2023	10.53	Call	Bond Future	62.5400	0.0625	48.0400	0.0480	(23.185)	0	0	730
2023/04/26	2032	04/05/2023	10.53	Put	Bond Future	1,921.3100	1.9213	1,926.1300	1.9261	0.251	0	0	0
2023/04/26	2032	04/05/2023	10.62	Call	Bond Future	130.5100	0.1305	107.2000	0.1072	(17.861)	0	0	400
2023/04/26	2032	04/05/2023	10.62	Put	Bond Future	1,523.8700	1.5239	1,519.8800	1.5199	(0.262)	0	0	0
2023/04/26	2032	03/08/2023	11.77	Call	Bond Future	4,490.2800	4.4903	4,466.4500	4.4664	(0.531)	0	0	0
2023/04/26	2032	03/08/2023	11.77	Put	Bond Future	774.8300	0.7748	771.1200	0.7711	(0.479)	0	0	0
2023/04/26	2032	03/08/2023	11.90	Call	Bond Future	4,969.8700	4.9699	4,945.9700	4.9460	(0.481)	0	0	5,000
2023/04/26	2032	03/08/2023	11.90	Put	Bond Future	652.8800	0.6529	649.1000	0.6491	(0.579)	0	0	0
2023/04/26	2032	03/08/2023	10.30	Call	Bond Future	655.3400	0.6553	643.1400	0.6431	(1.862)	0	0	1,500
2023/04/26	2032	03/08/2023	10.30	Put	Bond Future	4,172.2400	4.1722	4,180.1600	4.1802	0.190	0	0	0
2023/04/26	2032	03/08/2023	9.60	Call	Bond Future	136.3200	0.1363	131.9300	0.1319	(3.220)	0	0	1,500
2023/04/26	2032	03/08/2023	9.60	Put	Bond Future	7,394.1200	7.3941	7,409.8500	7.4099	0.213	0	0	0
2023/04/26	2032	03/08/2023			Bond Future	10.9943	87.8421	10.9984	87.8220	0.037	0.0000	0.0000	103,110
2023/04/26	2032	03/08/2023	11.75	Call	Bond Future	4,417.6900	4.4177	4,393.8800	4.3939	(0.539)	0	0	0
2023/04/26	2032	03/08/2023	11.75	Put	Bond Future	795.3100	0.7953	791.6200	0.7916	(0.464)	0	0	0
2023/04/26	2032	03/08/2023	11.76	Call	Bond Future	4,453.9400	4.4539	4,430.1200	4.4301	(0.535)	0	0	0
2023/04/26	2032	03/08/2023	11.76	Put	Bond Future	785.0100	0.7850	781.3100	0.7813	(0.471)	0	0	0
2023/04/26	2032	02/11/2023	11.24	Call	Bond Future	3,178.3200	3.1783	3,159.6500	3.1596	(0.587)	0	0	0
2023/04/26	2032	02/11/2023	11.24	Put	Bond Future	2,509.1700	2.5092	2,510.8800	2.5109	0.068	0	0	0
2023/04/26	2032	02/11/2023	11.90	Call	Bond Future	5,194.6000	5.1946	5,173.3500	5.1734	(0.409)	0	0	0
2023/04/26	2032	02/11/2023	11.90	Put	Bond Future	1,453.8700	1.4539	1,453.0000	1.4530	(0.060)	0	0	0
2023/04/26	2032	02/11/2023			Bond Future	11.1004	85.5265	11.1046	85.5061	0.038	0.0000	0.0000	64,382
2023/04/26	2032	02/11/2023	11.23	Call	Bond Future	3,150.8300	3.1508	3,132.2200	3.1322	(0.591)	0	0	0
2023/04/26	2032	02/11/2023	11.23	Put	Bond Future	2,529.3900	2.5294	2,531.1600	2.5312	0.070	0	0	0
2023/04/26	2032	02/11/2023	11.22	Call	Bond Future	3,123.7000	3.1237	3,105.1500	3.1051	(0.594)	0	0	0
2023/04/26	2032	02/11/2023	11.22	Put	Bond Future	2,550.0000	2.5500	2,551.8300	2.5518	0.072	0	0	0
2023/04/26	2032	01/02/2024	11.84	Call	Bond Future	5,153.1800	5.1532	5,133.5800	5.1336	(0.380)	0	0	0
2023/04/26	2032	01/02/2024	11.84	Put	Bond Future	2,123.8500	2.1238	2,125.4200	2.1254	0.074	0	0	0
2023/04/26	2032	01/02/2024	10.01	Call	Bond Future	1,051.7900	1.0518	1,042.4200	1.0424	(0.891)	0	0	1,200
2023/04/26	2032	01/02/2024	10.01	Put	Bond Future	6,820.6600	6.8207	6,832.4600	6.8325	0.173	0	0	0
2023/04/26	2032	01/02/2024	11.83	Call	Bond Future	5,122.8500	5.1228	5,103.2800	5.1033	(0.382)	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
2023/04/26	2032	01/02/2024	11.83	Put	Bond Future	2,138.4900	2.1385	2,140.0900	2.1401	0.075	0	0	0
2023/04/26	2032	01/02/2024			Bond Future	11.1820	87.4689	11.1865	87.4477	0.040	0.0000	0.0000	0
2023/04/26	2032	01/02/2024	11.85	Call	Bond Future	5,183.8600	5.1839	5,164.2300	5.1642	(0.379)	0	0	0
2023/04/26	2032	01/02/2024	11.85	Put	Bond Future	2,109.5900	2.1096	2,111.1300	2.1111	0.073	0	0	0
2023/04/26	2032	01/02/2024	12.62	Call	Bond Future	7,686.6100	7.6866	7,665.2000	7.6652	(0.279)	0	0	0
2023/04/26	2032	01/02/2024	12.62	Put	Bond Future	1,247.5600	1.2476	1,247.3200	1.2473	(0.019)	0	0	1,200
2023/04/26	2032	01/02/2024	10.76	Call	Bond Future	2,303.0200	2.3030	2,288.6500	2.2887	(0.624)	0	0	1,200
2023/04/26	2032	01/02/2024	10.76	Put	Bond Future	4,323.7100	4.3237	4,330.5100	4.3305	0.157	0	0	0
2023/04/26	2032	02/05/2024	10.56	Call	Bond Future	2,002.4800	2.0025	1,990.3700	1.9904	(0.605)	0	0	0
2023/04/26	2032	02/05/2024	10.56	Put	Bond Future	5,411.2700	5.4113	5,420.7000	5.4207	0.174	0	0	0
2023/04/26	2032	02/05/2024			Bond Future	11.2816	85.2368	11.2863	85.2152	0.041	0.0000	0.0000	0
2023/04/26	2032	02/05/2024	10.54	Call	Bond Future	1,966.3100	1.9663	1,954.3200	1.9543	(0.610)	0	0	0
2023/04/26	2032	02/05/2024	10.54	Put	Bond Future	5,472.0900	5.4721	5,481.6400	5.4816	0.175	0	0	0
2023/04/26	2032	02/05/2024	10.55	Call	Bond Future	1,984.3500	1.9844	1,972.3000	1.9723	(0.607)	0	0	0
2023/04/26	2032	02/05/2024	10.55	Put	Bond Future	5,441.6100	5.4416	5,451.1000	5.4511	0.174	0	0	0
2023/04/26	2033	04/05/2023			Bond Future	116.5638	116.5638	116.6810	116.6810	0.101	0.0000	0.0000	553
2023/04/26	2033	03/08/2023			Bond Future	119.0305	119.0305	119.1497	119.1497	0.100	0.0000	0.0000	7,164
2023/04/26	2033	02/11/2023			Bond Future	120.1214	120.1214	120.2433	120.2433	0.101	0.0000	0.0000	0
2023/04/26	2033	01/02/2024			Bond Future	122.8741	122.8741	122.9985	122.9985	0.101	0.0000	0.0000	0
2023/04/26	2033	02/05/2024			Bond Future	124.1314	124.1314	124.2585	124.2585	0.102	0.0000	0.0000	0
2023/04/26	2037	04/05/2023	10.95	Call	Bond Future	1.3200	0.0013	0.7700	0.0008	(41.667)	0	0	703
2023/04/26	2037	04/05/2023	10.95	Put	Bond Future	4,383.4800	4.3835	4,347.0000	4.3470	(0.832)	0	0	0
2023/04/26	2037	04/05/2023	11.03	Put	Bond Future	3,897.9800	3.8980	3,860.7100	3.8607	(0.956)	0	0	0
2023/04/26	2037	04/05/2023	11.30	Call	Bond Future	59.8300	0.0598	49.2500	0.0492	(17.683)	0	0	0
2023/04/26	2037	04/05/2023	11.30	Put	Bond Future	2,337.9800	2.3380	2,291.4700	2.2915	(1.989)	0	0	0
2023/04/26	2037	04/05/2023	11.94	Call	Bond Future	1,582.2900	1.5823	1,582.9400	1.5829	0.041	0	0	0
2023/04/26	2037	04/05/2023	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/26	2037	04/05/2023	11.31	Call	Bond Future	65.0200	0.0650	53.8800	0.0539	(17.133)	0	0	0
2023/04/26	2037	04/05/2023	11.31	Put	Bond Future	2,284.2100	2.2842	2,237.1400	2.2371	(2.061)	0	0	0
2023/04/26	2037	04/05/2023			Bond Future	11.6943	80.6936	11.6880	80.7295	(0.054)	0.0000	0.0000	30,510
2023/04/26	2037	04/05/2023	11.03	Call	Bond Future	3.7300	0.0037	2.3900	0.0024	(35.925)	0	0	400
2023/04/26	2037	04/05/2023	11.94	Put	Bond Future	210.7200	0.2107	175.4400	0.1754	(16.743)	0	0	703
2023/04/26	2037	04/05/2023	13.73	Call	Bond Future	10,366.8700	10.3669	10,402.8000	10.4028	0.347	0	0	0
2023/04/26	2037	04/05/2023	11.32	Call	Bond Future	70.5600	0.0706	58.8500	0.0588	(16.596)	0	0	0
2023/04/26	2037	04/05/2023	11.32	Put	Bond Future	2,230.8500	2.2309	2,183.2100	2.1832	(2.136)	0	0	0
2023/04/26	2037	04/05/2023	11.78	Call	Bond Future	948.2000	0.9482	933.4200	0.9334	(1.559)	0	0	400
2023/04/26	2037	04/05/2023	11.78	Put	Bond Future	465.9200	0.4659	415.2100	0.4152	(10.884)	0	0	0
2023/04/26	2037	03/08/2023	12.12	Call	Bond Future	3,423.8500	3.4238	3,434.5200	3.4345	0.312	0	0	0
2023/04/26	2037	03/08/2023	12.12	Put	Bond Future	1,727.5000	1.7275	1,701.8700	1.7019	(1.484)	0	0	0
2023/04/26	2037	03/08/2023	12.13	Call	Bond Future	3,458.2400	3.4582	3,469.0500	3.4690	0.313	0	0	0
2023/04/26	2037	03/08/2023	12.13	Put	Bond Future	1,708.1200	1.7081	1,682.6300	1.6826	(1.492)	0	0	0
2023/04/26	2037	03/08/2023			Bond Future	11.8097	78.1234	11.8032	78.1597	(0.055)	0.0000	0.0000	127,118
2023/04/26	2037	03/08/2023	12.14	Call	Bond Future	3,492.9100	3.4929	3,503.8600	3.5039	0.313	0	0	0
2023/04/26	2037	03/08/2023	12.14	Put	Bond Future	1,689.0800	1.6891	1,663.7300	1.6637	(1.501)	0	0	0
2023/04/26	2037	03/08/2023	11.00	Call	Bond Future	666.4000	0.6664	666.0700	0.6661	(0.050)	0	0	1,800
2023/04/26	2037	03/08/2023	11.00	Put	Bond Future	5,362.9700	5.3630	5,326.3400	5.3263	(0.683)	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
2023/04/26	2037	03/08/2023	10.30	Call	Bond Future	126.8900	0.1269	125.9000	0.1259	(0.780)	0	0	1,800
2023/04/26	2037	03/08/2023	10.30	Put	Bond Future	9,221.8700	9.2219	9,184.5800	9.1846	(0.404)	0	0	0
2023/04/26	2037	02/11/2023	11.57	Call	Bond Future	2,296.7500	2.2968	2,304.4100	2.3044	0.334	0	0	0
2023/04/26	2037	02/11/2023	11.55	Put	Bond Future	4,310.4700	4.3105	4,280.7700	4.2808	(0.689)	0	0	0
2023/04/26	2037	02/11/2023	11.56	Put	Bond Future	4,278.2100	4.2782	4,248.6000	4.2486	(0.692)	0	0	0
2023/04/26	2037	02/11/2023			Bond Future	11.9202	79.7644	11.9134	79.8015	(0.057)	0.0000	0.0000	0
2023/04/26	2037	02/11/2023	11.57	Put	Bond Future	4,246.1500	4.2462	4,216.6300	4.2166	(0.695)	0	0	0
2023/04/26	2037	02/11/2023	11.55	Call	Bond Future	2,247.5900	2.2476	2,255.0700	2.2551	0.333	0	0	0
2023/04/26	2037	02/11/2023	11.56	Call	Bond Future	2,272.1000	2.2721	2,279.6700	2.2797	0.333	0	0	0
2023/04/26	2037	01/02/2024	12.33	Call	Bond Future	4,889.8300	4.8898	4,905.2500	4.9052	0.315	0	0	0
2023/04/26	2037	01/02/2024	12.33	Put	Bond Future	3,214.6700	3.2147	3,192.2900	3.1923	(0.696)	0	0	0
2023/04/26	2037	01/02/2024			Bond Future	12.0137	77.3190	12.0067	77.3568	(0.058)	0.0000	0.0000	0
2023/04/26	2037	01/02/2024	12.31	Call	Bond Future	4,826.7700	4.8268	4,842.0400	4.8420	0.316	0	0	0
2023/04/26	2037	01/02/2024	12.31	Put	Bond Future	3,255.9600	3.2560	3,233.4300	3.2334	(0.692)	0	0	0
2023/04/26	2037	01/02/2024	12.32	Call	Bond Future	4,858.2600	4.8583	4,873.6100	4.8736	0.316	0	0	0
2023/04/26	2037	01/02/2024	12.32	Put	Bond Future	3,235.2500	3.2352	3,212.8000	3.2128	(0.694)	0	0	0
2023/04/26	2037	02/05/2024	11.45	Call	Bond Future	2,727.8800	2.7279	2,737.6100	2.7376	0.357	0	0	0
2023/04/26	2037	02/05/2024	11.43	Put	Bond Future	6,487.8900	6.4879	6,458.8200	6.4588	(0.448)	0	0	0
2023/04/26	2037	02/05/2024	11.44	Call	Bond Future	2,706.7100	2.7067	2,716.3700	2.7164	0.357	0	0	0
2023/04/26	2037	02/05/2024	11.44	Put	Bond Future	6,451.9200	6.4519	6,422.9100	6.4229	(0.450)	0	0	0
2023/04/26	2037	02/05/2024			Bond Future	12.1232	79.0244	12.1159	79.0630	(0.060)	0.0000	0.0000	0
2023/04/26	2037	02/05/2024	11.45	Put	Bond Future	6,416.3900	6.4164	6,387.4500	6.3875	(0.451)	0	0	0
2023/04/26	2037	02/05/2024	11.43	Call	Bond Future	2,685.9300	2.6859	2,695.5300	2.6955	0.357	0	0	0
2023/04/26	2038	04/05/2023			Bond Future	129.4647	129.4647	129.3302	129.3302	(0.104)	0.0000	0.0000	2,894
2023/04/26	2038	03/08/2023			Bond Future	130.2155	130.2155	130.0775	130.0775	(0.106)	0.0000	0.0000	2,175
2023/04/26	2038	02/11/2023			Bond Future	132.9825	132.9825	132.8416	132.8416	(0.106)	0.0000	0.0000	1,343
2023/04/26	2038	01/02/2024			Bond Future	133.9849	133.9849	133.8404	133.8404	(0.108)	0.0000	0.0000	0
2023/04/26	2038	02/05/2024			Bond Future	136.9713	136.9713	136.8237	136.8237	(0.108)	0.0000	0.0000	0
2023/04/26	2040	04/05/2023	10.73	Put	Bond Future	7,648.5100	7.6485	7,460.1500	7.4601	(2.463)	0	0	0
2023/04/26	2040	04/05/2023	12.78	Call	Bond Future	4,898.0400	4.8980	5,084.1300	5.0841	3.799	0	0	0
2023/04/26	2040	04/05/2023	12.78	Put	Bond Future	3.9300	0.0039	1.6600	0.0017	(57.761)	0	0	388
2023/04/26	2040	04/05/2023	13.45	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	486
2023/04/26	2040	04/05/2023	11.43	Call	Bond Future	28.8500	0.0288	28.0300	0.0280	(2.842)	0	0	0
2023/04/26	2040	04/05/2023	11.43	Put	Bond Future	3,044.0600	3.0441	2,854.8800	2.8549	(6.215)	0	0	0
2023/04/26	2040	04/05/2023	12.05	Put	Bond Future	409.7000	0.4097	314.2300	0.3142	(23.302)	0	0	684
2023/04/26	2040	04/05/2023			Bond Future	11.9195	81.4415	11.8881	81.6299	(0.264)	0.0000	0.0000	17,730
2023/04/26	2040	04/05/2023	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/26	2040	04/05/2023	10.17	Put	Bond Future	11,651.2700	11.6513	11,462.9100	11.4629	(1.617)	0	0	0
2023/04/26	2040	04/05/2023	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	486
2023/04/26	2040	04/05/2023	10.92	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	388
2023/04/26	2040	04/05/2023	10.92	Put	Bond Future	6,351.7300	6.3517	6,163.3600	6.1634	(2.966)	0	0	0
2023/04/26	2040	04/05/2023	13.45	Call	Bond Future	8,378.1600	8.3782	8,566.5100	8.5665	2.248	0	0	0
2023/04/26	2040	04/05/2023	11.48	Call	Bond Future	45.5300	0.0455	45.2600	0.0453	(0.593)	0	0	486
2023/04/26	2040	04/05/2023	11.48	Put	Bond Future	2,744.5600	2.7446	2,555.9300	2.5559	(6.873)	0	0	0
2023/04/26	2040	04/05/2023	12.05	Call	Bond Future	1,184.4000	1.1844	1,277.2900	1.2773	7.843	0	0	0
2023/04/26	2040	04/05/2023	11.03	Call	Bond Future	0.1900	0.0002	0.1300	0.0001	(31.579)	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
2023/04/26	2040	04/05/2023	11.03	Put	Bond Future	5,614.7100	5.6147	5,426.2900	5.4263	(3.356)	0	0	0
2023/04/26	2040	04/05/2023	11.41	Call	Bond Future	23.8000	0.0238	22.8800	0.0229	(3.866)	0	0	0
2023/04/26	2040	04/05/2023	11.41	Put	Bond Future	3,166.0200	3.1660	2,976.7400	2.9767	(5.978)	0	0	0
2023/04/26	2040	04/05/2023	11.42	Call	Bond Future	26.2100	0.0262	25.3400	0.0253	(3.319)	0	0	0
2023/04/26	2040	04/05/2023	11.42	Put	Bond Future	3,104.8800	3.1049	2,915.6500	2.9156	(6.095)	0	0	0
2023/04/26	2040	03/08/2023	12.23	Call	Bond Future	3,244.4500	3.2444	3,344.5700	3.3446	3.086	0	0	0
2023/04/26	2040	03/08/2023	12.23	Put	Bond Future	2,122.4600	2.1225	2,030.6400	2.0306	(4.326)	0	0	0
2023/04/26	2040	03/08/2023			Bond Future	12.0370	78.6364	12.0044	78.8284	(0.271)	0.0000	0.0000	139,375
2023/04/26	2040	03/08/2023	12.22	Call	Bond Future	3,210.0100	3.2100	3,309.4700	3.3095	3.098	0	0	0
2023/04/26	2040	03/08/2023	12.22	Put	Bond Future	2,145.5200	2.1455	2,053.0400	2.0530	(4.310)	0	0	0
2023/04/26	2040	03/08/2023	12.21	Call	Bond Future	3,175.7200	3.1757	3,274.5300	3.2745	3.111	0	0	0
2023/04/26	2040	03/08/2023	12.21	Put	Bond Future	2,168.7900	2.1688	2,075.6600	2.0757	(4.294)	0	0	0
2023/04/26	2040	02/11/2023	11.59	Call	Bond Future	1,969.3100	1.9693	2,033.6700	2.0337	3.268	0	0	0
2023/04/26	2040	02/11/2023	11.60	Put	Bond Future	5,274.8800	5.2749	5,143.6500	5.1437	(2.488)	0	0	0
2023/04/26	2040	02/11/2023	11.58	Call	Bond Future	1,946.5100	1.9465	2,010.3500	2.0103	3.280	0	0	0
2023/04/26	2040	02/11/2023	11.58	Put	Bond Future	5,352.4600	5.3525	5,220.1800	5.2202	(2.471)	0	0	0
2023/04/26	2040	02/11/2023			Bond Future	12.1493	80.2881	12.1155	80.4843	(0.278)	0.0000	0.0000	29
2023/04/26	2040	02/11/2023	11.59	Put	Bond Future	5,313.4500	5.3135	5,181.6900	5.1817	(2.480)	0	0	0
2023/04/26	2040	02/11/2023	11.60	Call	Bond Future	1,992.4700	1.9925	2,057.3600	2.0574	3.257	0	0	0
2023/04/26	2040	01/02/2024	12.34	Call	Bond Future	4,533.0800	4.5331	4,635.8800	4.6359	2.268	0	0	0
2023/04/26	2040	01/02/2024	12.34	Put	Bond Future	3,998.6900	3.9987	3,901.2500	3.9013	(2.437)	0	0	0
2023/04/26	2040	01/02/2024	12.33	Call	Bond Future	4,501.5700	4.5016	4,603.9500	4.6039	2.274	0	0	0
2023/04/26	2040	01/02/2024	12.33	Put	Bond Future	4,023.6100	4.0236	3,925.7500	3.9257	(2.432)	0	0	0
2023/04/26	2040	01/02/2024			Bond Future	12.2458	77.6044	12.2107	77.8047	(0.286)	0.0000	0.0000	11
2023/04/26	2040	01/02/2024	12.35	Call	Bond Future	4,564.4000	4.5644	4,667.6300	4.6676	2.262	0	0	0
2023/04/26	2040	01/02/2024	12.35	Put	Bond Future	3,973.6400	3.9736	3,876.6300	3.8766	(2.441)	0	0	0
2023/04/26	2040	02/05/2024	11.61	Call	Bond Future	2,906.1200	2.9061	2,979.6500	2.9796	2.530	0	0	0
2023/04/26	2040	02/05/2024	11.62	Put	Bond Future	7,245.8900	7.2459	7,115.1300	7.1151	(1.805)	0	0	0
2023/04/26	2040	02/05/2024	11.60	Call	Bond Future	2,883.2000	2.8832	2,956.3300	2.9563	2.536	0	0	0
2023/04/26	2040	02/05/2024			Bond Future	12.3571	79.3160	12.3207	79.5207	(0.294)	0.0000	0.0000	0
2023/04/26	2040	02/05/2024	11.61	Put	Bond Future	7,283.9900	7.2840	7,152.8300	7.1528	(1.801)	0	0	0
2023/04/26	2040	02/05/2024	11.62	Call	Bond Future	2,929.1300	2.9291	3,003.0600	3.0031	2.524	0	0	0
2023/04/26	2040	02/05/2024	11.60	Put	Bond Future	7,322.2600	7.3223	7,190.7000	7.1907	(1.797)	0	0	0
2023/04/26	2044	04/05/2023	11.41	Call	Bond Future	16.9200	0.0169	14.3500	0.0144	(15.189)	0	0	0
2023/04/26	2044	04/05/2023	11.41	Put	Bond Future	3,490.8600	3.4909	3,359.1900	3.3592	(3.772)	0	0	0
2023/04/26	2044	04/05/2023	11.42	Call	Bond Future	18.7200	0.0187	16.0000	0.0160	(14.530)	0	0	0
2023/04/26	2044	04/05/2023	11.42	Put	Bond Future	3,427.6200	3.4276	3,295.8000	3.2958	(3.846)	0	0	0
2023/04/26	2044	04/05/2023	11.75	Put	Bond Future	1,565.7500	1.5657	1,435.6300	1.4356	(8.310)	0	0	4,423
2023/04/26	2044	04/05/2023			Bond Future	11.9641	77.8887	11.9427	78.0178	(0.178)	0.0000	0.0000	30,436
2023/04/26	2044	04/05/2023	11.43	Call	Bond Future	20.6800	0.0207	17.8000	0.0178	(13.926)	0	0	0
2023/04/26	2044	04/05/2023	11.43	Put	Bond Future	3,364.6300	3.3646	3,232.6500	3.2326	(3.923)	0	0	0
2023/04/26	2044	04/05/2023	11.75	Call	Bond Future	254.2400	0.2542	253.2200	0.2532	(0.401)	0	0	0
2023/04/26	2044	04/05/2023	12.00	Call	Bond Future	860.0300	0.8600	890.9000	0.8909	3.589	0	0	0
2023/04/26	2044	04/05/2023	12.00	Put	Bond Future	643.7200	0.6437	545.4900	0.5455	(15.260)	0	0	4,423
2023/04/26	2044	04/05/2023	12.25	Call	Bond Future	1,891.9500	1.8919	1,971.2000	1.9712	4.189	0	0	0
2023/04/26	2044	04/05/2023	12.25	Put	Bond Future	198.1200	0.1981	148.2700	0.1483	(25.162)	0	0	1,798
2023/04/26	2044	03/08/2023	12.16	Call	Bond Future	2,876.8100	2.8768	2,936.1900	2.9362	2.064	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
2023/04/26	2044	03/08/2023	12.16	Put	Bond Future	2,384.5700	2.3846	2,312.4600	2.3125	(3.024)	0	0	0
2023/04/26	2044	03/08/2023	12.00	Call	Bond Future	2,370.3200	2.3703	2,422.1900	2.4222	2.188	0	0	0
2023/04/26	2044	03/08/2023	12.00	Put	Bond Future	2,827.8200	2.8278	2,748.2000	2.7482	(2.816)	0	0	4,754
2023/04/26	2044	03/08/2023	12.15	Call	Bond Future	2,843.8400	2.8438	2,902.7600	2.9028	2.072	0	0	0
2023/04/26	2044	03/08/2023	12.15	Put	Bond Future	2,410.3700	2.4104	2,337.8000	2.3378	(3.011)	0	0	0
2023/04/26	2044	03/08/2023			Bond Future	12.0766	75.1345	12.0545	75.2660	(0.183)	0.0000	0.0000	84,414
2023/04/26	2044	03/08/2023	12.17	Call	Bond Future	2,909.9400	2.9099	2,969.7800	2.9698	2.056	0	0	0
2023/04/26	2044	03/08/2023	12.17	Put	Bond Future	2,359.0100	2.3590	2,287.3600	2.2874	(3.037)	0	0	0
2023/04/26	2044	03/08/2023	11.75	Call	Bond Future	1,677.6500	1.6776	1,717.7600	1.7178	2.391	0	0	0
2023/04/26	2044	03/08/2023	11.75	Put	Bond Future	3,660.2600	3.6603	3,568.8800	3.5689	(2.497)	0	0	3,076
2023/04/26	2044	02/11/2023	11.57	Call	Bond Future	1,918.1900	1.9182	1,957.8100	1.9578	2.065	0	0	0
2023/04/26	2044	02/11/2023	11.57	Put	Bond Future	5,659.6600	5.6597	5,564.9500	5.5650	(1.673)	0	0	0
2023/04/26	2044	02/11/2023			Bond Future	12.1840	76.7127	12.1611	76.8470	(0.188)	0.0000	0.0000	0
2023/04/26	2044	02/11/2023	11.56	Call	Bond Future	1,895.6700	1.8957	1,934.9400	1.9349	2.072	0	0	0
2023/04/26	2044	02/11/2023	11.56	Put	Bond Future	5,700.6400	5.7006	5,605.5800	5.6056	(1.668)	0	0	0
2023/04/26	2044	02/11/2023	11.55	Call	Bond Future	1,873.0900	1.8731	1,912.0100	1.9120	2.078	0	0	0
2023/04/26	2044	02/11/2023	11.55	Put	Bond Future	5,741.6500	5.7416	5,646.2400	5.6462	(1.662)	0	0	0
2023/04/26	2044	01/02/2024	12.29	Call	Bond Future	4,369.1500	4.3692	4,434.7500	4.4348	1.501	0	0	0
2023/04/26	2044	01/02/2024	12.29	Put	Bond Future	4,288.9600	4.2890	4,217.5000	4.2175	(1.666)	0	0	0
2023/04/26	2044	01/02/2024			Bond Future	12.2761	74.0730	12.2524	74.2100	(0.193)	0.0000	0.0000	0
2023/04/26	2044	01/02/2024	12.28	Call	Bond Future	4,338.0200	4.3380	4,403.3400	4.4033	1.506	0	0	0
2023/04/26	2044	01/02/2024	12.28	Put	Bond Future	4,315.4600	4.3155	4,243.7200	4.2437	(1.662)	0	0	0
2023/04/26	2044	01/02/2024	12.27	Call	Bond Future	4,306.9800	4.3070	4,372.0100	4.3720	1.510	0	0	0
2023/04/26	2044	01/02/2024	12.27	Put	Bond Future	4,342.1300	4.3421	4,270.1000	4.2701	(1.659)	0	0	0
2023/04/26	2044	02/05/2024	11.67	Call	Bond Future	2,852.1300	2.8521	2,900.8600	2.9009	1.709	0	0	0
2023/04/26	2044	02/05/2024	11.67	Put	Bond Future	7,093.4200	7.0934	7,001.9400	7.0019	(1.290)	0	0	0
2023/04/26	2044	02/05/2024			Bond Future	12.3819	75.7066	12.3573	75.8468	(0.199)	0.0000	0.0000	0
2023/04/26	2044	02/05/2024	11.66	Call	Bond Future	2,829.7700	2.8298	2,878.2200	2.8782	1.712	0	0	0
2023/04/26	2044	02/05/2024	11.66	Put	Bond Future	7,133.5000	7.1335	7,041.7400	7.0417	(1.286)	0	0	0
2023/04/26	2044	02/05/2024	11.65	Call	Bond Future	2,807.2100	2.8072	2,855.3900	2.8554	1.716	0	0	0
2023/04/26	2044	02/05/2024	11.65	Put	Bond Future	7,173.4600	7.1735	7,081.4300	7.0814	(1.283)	0	0	0
2023/04/26	2046	04/05/2023			Bond Future	113.9720	113.9720	113.9883	113.9883	0.014	0.0000	0.0000	10,249
2023/04/26	2046	03/08/2023			Bond Future	116.3839	116.3839	116.4001	116.4001	0.014	0.0000	0.0000	13,069
2023/04/26	2046	02/11/2023			Bond Future	116.7422	116.7422	116.7589	116.7589	0.014	0.0000	0.0000	4,231
2023/04/26	2046	01/02/2024			Bond Future	119.4182	119.4182	119.4347	119.4347	0.014	0.0000	0.0000	0
2023/04/26	2046	02/05/2024			Bond Future	119.9027	119.9027	119.9195	119.9195	0.014	0.0000	0.0000	0
2023/04/26	2050	04/05/2023			Bond Future	116.4903	116.4903	116.3031	116.3031	(0.161)	0.0000	0.0000	9,844
2023/04/26	2050	03/08/2023			Bond Future	116.7410	116.7410	116.5492	116.5492	(0.164)	0.0000	0.0000	10,548
2023/04/26	2050	02/11/2023			Bond Future	119.2217	119.2217	119.0262	119.0262	(0.164)	0.0000	0.0000	3,146
2023/04/26	2050	01/02/2024			Bond Future	119.6773	119.6773	119.4768	119.4768	(0.168)	0.0000	0.0000	0
2023/04/26	2050	02/05/2024			Bond Future	122.3447	122.3447	122.1398	122.1398	(0.167)	0.0000	0.0000	0
2023/04/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	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
2023/04/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	AL37	04/05/2023			Index Future	872.3160	872.3160	872.4400	872.4400	0.014	0.0000	0.0000	0
2023/04/26	AL37	03/08/2023			Index Future	890.5670	890.5670	890.6900	890.6900	0.014	0.0000	0.0000	0
2023/04/26	AL37	02/11/2023			Index Future	909.2780	909.2780	909.4040	909.4040	0.014	0.0000	0.0000	0
2023/04/26	AL37	01/02/2024			Index Future	929.9110	929.9110	930.0370	930.0370	0.014	0.0000	0.0000	0
2023/04/26	AL37	02/05/2024			Index Future	950.4390	950.4390	950.5690	950.5690	0.014	0.0000	0.0000	0
2023/04/26	AL7T	04/05/2023			Index Future	999.4180	999.4180	999.3380	999.3380	(0.008)	0.0000	0.0000	0
2023/04/26	AL7T	03/08/2023			Index Future	1,020.3280	1,020.3280	1,020.2420	1,020.2420	(0.008)	0.0000	0.0000	0
2023/04/26	AL7T	02/11/2023			Index Future	1,041.7650	1,041.7650	1,041.6790	1,041.6790	(0.008)	0.0000	0.0000	0
2023/04/26	AL7T	01/02/2024			Index Future	1,065.4040	1,065.4040	1,065.3130	1,065.3130	(0.009)	0.0000	0.0000	0
2023/04/26	AL7T	02/05/2024			Index Future	1,088.9230	1,088.9230	1,088.8310	1,088.8310	(0.008)	0.0000	0.0000	0
2023/04/26	ALBI	04/05/2023			Index Future	875.4870	875.4870	876.0700	876.0700	0.067	0.0000	0.0000	15
2023/04/26	ALBI	03/08/2023			Index Future	893.8040	893.8040	894.3950	894.3950	0.066	0.0000	0.0000	84
2023/04/26	ALBI	02/11/2023			Index Future	912.5830	912.5830	913.1870	913.1870	0.066	0.0000	0.0000	0
2023/04/26	ALBI	01/02/2024			Index Future	933.2900	933.2900	933.9060	933.9060	0.066	0.0000	0.0000	0
2023/04/26	ALBI	02/05/2024			Index Future	953.8930	953.8930	954.5230	954.5230	0.066	0.0000	0.0000	0
2023/04/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	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
2023/04/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/26	ES33	04/05/2023			Bond Future	12.2060	73.8537	12.1994	73.8845	(0.054)	0.0000	0.0000	0
2023/04/26	ES33	03/08/2023			Bond Future	12.3437	75.4166	12.3369	75.4476	(0.055)	0.0000	0.0000	350
2023/04/26	ES33	02/11/2023			Bond Future	12.4902	73.2225	12.4831	73.2543	(0.057)	0.0000	0.0000	0
2023/04/26	ES33	01/02/2024			Bond Future	12.6199	74.9020	12.6126	74.9343	(0.058)	0.0000	0.0000	0
2023/04/26	ES33	02/05/2024			Bond Future	12.7646	72.7719	12.7569	72.8050	(0.060)	0.0000	0.0000	0
2023/04/26	ES42	04/05/2023			Bond Future	12.6554	70.6861	12.6288	70.8287	(0.210)	0.0000	0.0000	0
2023/04/26	ES42	03/08/2023			Bond Future	12.7860	72.1820	12.7585	72.3272	(0.215)	0.0000	0.0000	4,000
2023/04/26	ES42	02/11/2023			Bond Future	12.9238	69.4529	12.8952	69.6014	(0.222)	0.0000	0.0000	0
2023/04/26	ES42	01/02/2024			Bond Future	13.0412	71.0469	13.0115	71.1985	(0.228)	0.0000	0.0000	0
2023/04/26	ES42	02/05/2024			Bond Future	13.1758	68.3673	13.1448	68.5224	(0.235)	0.0000	0.0000	0
2023/04/26	GOVI	04/05/2023	852.86	Call	GOVI	101,590.0000	10.1590	107,090.0000	10.7090	5.414	0	0	0
2023/04/26	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	04/05/2023	852.87	Call	GOVI	101,490.0000	10.1490	106,990.0000	10.6990	5.419	0	0	0
2023/04/26	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	04/05/2023			GOVI	863.0190	863.0190	863.5690	863.5690	0.064	0.0000	0.0000	95
2023/04/26	GOVI	04/05/2023	852.88	Call	GOVI	101,390.0000	10.1390	106,890.0000	10.6890	5.425	0	0	0
2023/04/26	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	03/08/2023	837.21	Call	GOVI	438,650.0000	43.8650	444,230.0000	44.4230	1.272	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
2023/04/26	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	03/08/2023	837.22	Call	GOVI	438,550.0000	43.8550	444,130.0000	44.4130	1.272	0	0	0
2023/04/26	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	03/08/2023			GOVI	881.0750	881.0750	881.6330	881.6330	0.063	0.0000	0.0000	837
2023/04/26	GOVI	03/08/2023	837.23	Call	GOVI	438,450.0000	43.8450	444,030.0000	44.4030	1.273	0	0	0
2023/04/26	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	02/11/2023	885.82	Call	GOVI	137,670.0000	13.7670	143,370.0000	14.3370	4.140	0	0	0
2023/04/26	GOVI	02/11/2023			GOVI	899.5870	899.5870	900.1570	900.1570	0.063	0.0000	0.0000	0
2023/04/26	GOVI	02/11/2023	885.80	Call	GOVI	137,870.0000	13.7870	143,570.0000	14.3570	4.134	0	0	0
2023/04/26	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	02/11/2023	885.81	Call	GOVI	137,770.0000	13.7770	143,470.0000	14.3470	4.137	0	0	0
2023/04/26	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	01/02/2024	880.00	Call	GOVI	400,000.0000	40.0000	405,800.0000	40.5800	1.450	0	0	0
2023/04/26	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	01/02/2024			GOVI	920.0000	920.0000	920.5800	920.5800	0.063	0.0000	0.0000	0
2023/04/26	GOVI	01/02/2024	879.98	Call	GOVI	400,200.0000	40.0200	406,000.0000	40.6000	1.449	0	0	0
2023/04/26	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	01/02/2024	879.99	Call	GOVI	400,100.0000	40.0100	405,900.0000	40.5900	1.450	0	0	0
2023/04/26	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	02/05/2024	950.97	Put	GOVI	106,610.0000	10.6610	100,670.0000	10.0670	(5.572)	0	0	0
2023/04/26	GOVI	02/05/2024	950.98	Put	GOVI	106,710.0000	10.6710	100,770.0000	10.0770	(5.566)	0	0	0
2023/04/26	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	02/05/2024			GOVI	940.3090	940.3090	940.9030	940.9030	0.063	0.0000	0.0000	0
2023/04/26	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	GOVI	02/05/2024	950.99	Put	GOVI	106,810.0000	10.6810	100,870.0000	10.0870	(5.561)	0	0	0
2023/04/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/26	IGOV	04/05/2023			Index Future	328.2980	328.2980	328.1410	328.1410	(0.048)	0.0000	0.0000	275
2023/04/26	IGOV	03/08/2023			Index Future	335.2480	335.2480	335.0870	335.0870	(0.048)	0.0000	0.0000	638
2023/04/26	IGOV	02/11/2023			Index Future	342.3710	342.3710	342.2070	342.2070	(0.048)	0.0000	0.0000	16
2023/04/26	IGOV	01/02/2024			Index Future	350.2180	350.2180	350.0490	350.0490	(0.048)	0.0000	0.0000	0
2023/04/26	IGOV	02/05/2024			Index Future	358.0250	358.0250	357.8530	357.8530	(0.048)	0.0000	0.0000	0
2023/04/26	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/26	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/26	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/26	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
2023/04/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/04/26	JBAF	17/05/2023			Jibar Tradeable Future	8.0800	91.9200	8.0800	91.9200	0.000	0.0000	0.0000	0
2023/04/26	JBAF	21/06/2023			Jibar Tradeable Future	8.3650	91.6350	8.3900	91.6100	0.299	0.0000	0.0000	0
2023/04/26	JBAF	19/07/2023			Jibar Tradeable Future	8.4350	91.5650	8.4600	91.5400	0.296	0.0000	0.0000	0
2023/04/26	JBAF	16/08/2023			Jibar Tradeable Future	8.5450	91.4550	8.5650	91.4350	0.234	0.0000	0.0000	0
2023/04/26	JBAF	20/09/2023			Jibar Tradeable Future	8.5350	91.4650	8.5650	91.4350	0.351	0.0000	0.0000	0
2023/04/26	JBAF	18/10/2023			Jibar Tradeable Future	8.5500	91.4500	8.5800	91.4200	0.351	0.0000	0.0000	0
2023/04/26	JBAF	20/12/2023			Jibar Tradeable Future	8.4800	91.5200	8.5200	91.4800	0.472	0.0000	0.0000	0
2023/04/26	JBAF	20/03/2024			Jibar Tradeable Future	8.3100	91.6900	8.3550	91.6450	0.542	0.0000	0.0000	0
2023/04/26	JBAF	19/06/2024			Jibar Tradeable Future	8.1300	91.8700	8.2000	91.8000	0.861	0.0000	0.0000	0
2023/04/26	JBAF	18/09/2024			Jibar Tradeable Future	8.0700	91.9300	8.1400	91.8600	0.867	0.0000	0.0000	0
2023/04/26	JBAF	18/12/2024			Jibar Tradeable Future	7.9150	92.0850	8.0300	91.9700	1.453	0.0000	0.0000	0
2023/04/26	JBAF	19/03/2025			Jibar Tradeable Future	7.9100	92.0900	8.0000	92.0000	1.138	0.0000	0.0000	0
2023/04/26	R035	04/05/2023	10.55	Call	Bond Future	0.2100	0.0002	0.0900	0.0001	(57.143)	0	0	770
2023/04/26	R035	04/05/2023	10.55	Put	Bond Future	5,029.3500	5.0294	5,022.2700	5.0223	(0.141)	0	0	0
2023/04/26	R035	04/05/2023	13.18	Call	Bond Future	9,243.8500	9.2438	9,250.8100	9.2508	0.075	0	0	0
2023/04/26	R035	04/05/2023	13.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	491
2023/04/26	R035	04/05/2023	12.46	Call	Bond Future	5,683.1500	5.6832	5,689.8800	5.6899	0.118	0	0	0
2023/04/26	R035	04/05/2023	12.46	Put	Bond Future	0.4300	0.0004	0.2000	0.0002	(53.488)	0	0	388
2023/04/26	R035	04/05/2023	11.20	Call	Bond Future	224.4700	0.2245	197.9300	0.1979	(11.823)	0	0	0
2023/04/26	R035	04/05/2023	11.21	Call	Bond Future	238.8800	0.2389	211.6400	0.2116	(11.403)	0	0	0
2023/04/26	R035	04/05/2023	11.22	Put	Bond Future	1,301.0600	1.3011	1,266.1700	1.2662	(2.682)	0	0	0
2023/04/26	R035	04/05/2023	10.60	Call	Bond Future	0.4600	0.0005	0.2200	0.0002	(52.174)	0	0	388
2023/04/26	R035	04/05/2023	10.60	Put	Bond Future	4,723.4800	4.7235	4,716.2800	4.7163	(0.152)	0	0	0
2023/04/26	R035	04/05/2023	11.05	Call	Bond Future	76.8500	0.0768	62.0600	0.0621	(19.245)	0	0	770
2023/04/26	R035	04/05/2023	11.05	Put	Bond Future	2,110.1700	2.1102	2,088.4200	2.0884	(1.031)	0	0	0
2023/04/26	R035	04/05/2023	11.17	Call	Bond Future	185.0000	0.1850	160.7100	0.1607	(13.130)	0	0	491
2023/04/26	R035	04/05/2023			Bond Future	11.4036	85.4701	11.4023	85.4770	(0.011)	0.0000	0.0000	25,288
2023/04/26	R035	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/26	R035	04/05/2023	9.85	Put	Bond Future	9,474.4400	9.4744	9,467.4800	9.4675	(0.073)	0	0	0
2023/04/26	R035	04/05/2023	10.42	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	491
2023/04/26	R035	04/05/2023	10.42	Put	Bond Future	5,832.0500	5.8321	5,825.0800	5.8251	(0.120)	0	0	0
2023/04/26	R035	04/05/2023	11.80	Call	Bond Future	2,280.6500	2.2806	2,270.6400	2.2706	(0.439)	0	0	0
2023/04/26	R035	04/05/2023	11.80	Put	Bond Future	81.1700	0.0812	64.2000	0.0642	(20.907)	0	0	1,035
2023/04/26	R035	04/05/2023	11.87	Call	Bond Future	2,630.6600	2.6307	2,625.1600	2.6252	(0.209)	0	0	0
2023/04/26	R035	04/05/2023	11.87	Put	Bond Future	51.3400	0.0513	38.8800	0.0389	(24.270)	0	0	770
2023/04/26	R035	04/05/2023	11.20	Put	Bond Future	1,386.7700	1.3868	1,353.2700	1.3533	(2.416)	0	0	0
2023/04/26	R035	04/05/2023	11.21	Put	Bond Future	1,343.5600	1.3436	1,309.3600	1.3094	(2.545)	0	0	0
2023/04/26	R035	04/05/2023	11.22	Call	Bond Future	253.9500	0.2539	226.0200	0.2260	(10.998)	0	0	0
2023/04/26	R035	04/05/2023	11.17	Put	Bond Future	1,520.5000	1.5205	1,489.2500	1.4893	(2.055)	0	0	0
2023/04/26	R035	03/08/2023	12.00	Call	Bond Future	4,020.4300	4.0204	4,013.7200	4.0137	(0.167)	0	0	0
2023/04/26	R035	03/08/2023	12.00	Put	Bond Future	1,357.9600	1.3580	1,344.5900	1.3446	(0.985)	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	
2023/04/26	R035	03/08/2023			Bond Future		11.5092	87.2575	11.5080	87.2642	(0.010)	0.0000	0.0000	54,920
2023/04/26	R035	03/08/2023	11.98	Call	Bond Future	3,946.6500		3.9467	3,939.8300	3.9398	(0.173)	0	0	0
2023/04/26	R035	03/08/2023	11.98	Put	Bond Future	1,390.2900		1.3903	1,376.8100	1.3768	(0.970)	0	0	0
2023/04/26	R035	03/08/2023	11.99	Call	Bond Future	3,983.5600		3.9836	3,976.8000	3.9768	(0.170)	0	0	0
2023/04/26	R035	03/08/2023	11.99	Put	Bond Future	1,374.1200		1.3741	1,360.7000	1.3607	(0.977)	0	0	0
2023/04/26	R035	02/11/2023	12.85	Call	Bond Future	7,472.6000		7.4726	7,471.2500	7.4713	(0.018)	0	0	0
2023/04/26	R035	02/11/2023	12.85	Put	Bond Future	1,151.4100		1.1514	1,143.0900	1.1431	(0.723)	0	0	400
2023/04/26	R035	02/11/2023	11.41	Call	Bond Future	2,573.2100		2.5732	2,568.3200	2.5683	(0.190)	0	0	0
2023/04/26	R035	02/11/2023	11.41	Put	Bond Future	3,742.9400		3.7429	3,731.0800	3.7311	(0.317)	0	0	0
2023/04/26	R035	02/11/2023	11.42	Call	Bond Future	2,599.6600		2.5997	2,594.7800	2.5948	(0.188)	0	0	0
2023/04/26	R035	02/11/2023	11.42	Put	Bond Future	3,713.8800		3.7139	3,702.0300	3.7020	(0.319)	0	0	0
2023/04/26	R035	02/11/2023	11.12	Call	Bond Future	1,870.8400		1.8708	1,865.9200	1.8659	(0.263)	0	0	400
2023/04/26	R035	02/11/2023			Bond Future		11.6227	84.5833	11.6214	84.5903	(0.011)	0.0000	0.0000	99,689
2023/04/26	R035	02/11/2023	11.43	Call	Bond Future	2,626.2500		2.6263	2,621.3700	2.6214	(0.186)	0	0	0
2023/04/26	R035	02/11/2023	11.43	Put	Bond Future	3,685.0000		3.6850	3,673.1500	3.6731	(0.322)	0	0	0
2023/04/26	R035	02/11/2023	10.62	Call	Bond Future	975.8900		0.9759	971.6300	0.9716	(0.437)	0	0	400
2023/04/26	R035	02/11/2023	10.62	Put	Bond Future	6,698.5200		6.6985	6,687.2900	6.6873	(0.168)	0	0	0
2023/04/26	R035	02/11/2023	11.12	Put	Bond Future	4,673.1500		4.6731	4,661.2600	4.6613	(0.254)	0	0	0
2023/04/26	R035	01/02/2024	12.18	Put	Bond Future	2,828.6200		2.8286	2,819.2900	2.8193	(0.330)	0	0	0
2023/04/26	R035	01/02/2024	12.19	Call	Bond Future	5,278.2300		5.2782	5,275.7200	5.2757	(0.048)	0	0	0
2023/04/26	R035	01/02/2024	12.19	Put	Bond Future	2,810.0400		2.8100	2,800.7300	2.8007	(0.331)	0	0	0
2023/04/26	R035	01/02/2024	10.62	Call	Bond Future	1,371.8600		1.3719	1,368.5000	1.3685	(0.245)	0	0	400
2023/04/26	R035	01/02/2024	10.62	Put	Bond Future	7,553.6100		7.5536	7,543.4500	7.5435	(0.135)	0	0	0
2023/04/26	R035	01/02/2024	11.12	Put	Bond Future	5,587.6600		5.5877	5,577.2700	5.5773	(0.186)	0	0	0
2023/04/26	R035	01/02/2024			Bond Future		11.7187	86.5041	11.7174	86.5109	(0.011)	0.0000	0.0000	0
2023/04/26	R035	01/02/2024	13.46	Call	Bond Future	9,834.8500		9.8349	9,835.0900	9.8351	0.002	0	0	0
2023/04/26	R035	01/02/2024	13.46	Put	Bond Future	1,213.5100		1.2135	1,206.9500	1.2069	(0.541)	0	0	400
2023/04/26	R035	01/02/2024	12.18	Call	Bond Future	5,245.5200		5.2455	5,242.9900	5.2430	(0.048)	0	0	0
2023/04/26	R035	01/02/2024	12.20	Call	Bond Future	5,311.2900		5.3113	5,308.8000	5.3088	(0.047)	0	0	0
2023/04/26	R035	01/02/2024	12.20	Put	Bond Future	2,791.8700		2.7919	2,782.5800	2.7826	(0.333)	0	0	0
2023/04/26	R035	01/02/2024	11.12	Call	Bond Future	2,296.2100		2.2962	2,292.6200	2.2926	(0.156)	0	0	400
2023/04/26	R035	02/05/2024	11.19	Call	Bond Future	2,699.4300		2.6994	2,696.8900	2.6969	(0.094)	0	0	0
2023/04/26	R035	02/05/2024	11.19	Put	Bond Future	6,111.3100		6.1113	6,101.7300	6.1017	(0.157)	0	0	0
2023/04/26	R035	02/05/2024	11.20	Call	Bond Future	2,721.5300		2.7215	2,719.0000	2.7190	(0.093)	0	0	0
2023/04/26	R035	02/05/2024	11.20	Put	Bond Future	6,077.8400		6.0778	6,068.2700	6.0683	(0.157)	0	0	0
2023/04/26	R035	02/05/2024			Bond Future		11.8212	83.9005	11.8199	83.9075	(0.011)	0.0000	0.0000	0
2023/04/26	R035	02/05/2024	11.21	Call	Bond Future	2,743.3900		2.7434	2,740.8700	2.7409	(0.092)	0	0	0
2023/04/26	R035	02/05/2024	11.21	Put	Bond Future	6,044.1900		6.0442	6,034.6300	6.0346	(0.158)	0	0	0
2023/04/26	R186	04/05/2023		Call	Bond Future	9,085.1000		9.0851	9,086.9800	9.0870	0.021	0	0	0
2023/04/26	R186	04/05/2023	8.83	Put	Bond Future	369.3800		0.3694	346.8200	0.3468	(6.108)	0	0	0
2023/04/26	R186	04/05/2023	8.84	Call	Bond Future	404.7600		0.4048	384.0800	0.3841	(5.109)	0	0	0
2023/04/26	R186	04/05/2023			Bond Future		8.8242	109.0851	8.8236	109.0870	(0.007)	0.0000	0.0000	39,040
2023/04/26	R186	04/05/2023		Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/26	R186	04/05/2023	8.36	Call	Bond Future	12.9900		0.0130	9.4000	0.0094	(27.637)	0	0	200
2023/04/26	R186	04/05/2023	8.36	Put	Bond Future	1,482.7800		1.4828	1,477.3100	1.4773	(0.369)	0	0	200
2023/04/26	R186	04/05/2023	8.82	Call	Bond Future	371.0900		0.3711	350.4300	0.3504	(5.567)	0	0	0
2023/04/26	R186	04/05/2023	8.82	Put	Bond Future	384.1400		0.3841	361.6000	0.3616	(5.868)	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
2023/04/26	R186	04/05/2023	8.83	Call	Bond Future	387.7200	0.3877	367.0400	0.3670	(5.334)	0	0	0
2023/04/26	R186	04/05/2023	8.84	Put	Bond Future	355.0500	0.3551	332.4900	0.3325	(6.354)	0	0	0
2023/04/26	R186	03/08/2023	9.74	Call	Bond Future	2,884.0700	2.8841	2,881.1500	2.8812	(0.101)	0	0	0
2023/04/26	R186	03/08/2023	9.74	Put	Bond Future	317.4700	0.3175	313.1300	0.3131	(1.367)	0	0	0
2023/04/26	R186	03/08/2023	9.73	Put	Bond Future	322.2300	0.3222	317.8600	0.3179	(1.356)	0	0	0
2023/04/26	R186	03/08/2023			Bond Future	8.8548	106.0586	8.8543	106.0600	(0.005)	0.0000	0.0000	81,027
2023/04/26	R186	03/08/2023	9.75	Call	Bond Future	2,907.7600	2.9078	2,904.8700	2.9049	(0.099)	0	0	0
2023/04/26	R186	03/08/2023	9.75	Put	Bond Future	312.6200	0.3126	308.3100	0.3083	(1.379)	0	0	0
2023/04/26	R186	03/08/2023	9.73	Call	Bond Future	2,860.2800	2.8603	2,857.3300	2.8573	(0.103)	0	0	0
2023/04/26	R186	02/11/2023	9.40	Call	Bond Future	2,308.4600	2.3085	2,305.8400	2.3058	(0.113)	0	0	0
2023/04/26	R186	02/11/2023	9.40	Put	Bond Future	903.4600	0.9035	899.2200	0.8992	(0.469)	0	0	0
2023/04/26	R186	02/11/2023	9.15	Call	Bond Future	1,860.3400	1.8603	1,857.5200	1.8575	(0.152)	0	0	1,715
2023/04/26	R186	02/11/2023			Bond Future	8.8844	108.2868	8.8838	108.2884	(0.007)	0.0000	0.0000	16,388
2023/04/26	R186	02/11/2023	10.42	Call	Bond Future	4,460.0700	4.4601	4,458.8300	4.4588	(0.028)	0	0	0
2023/04/26	R186	02/11/2023	10.42	Put	Bond Future	345.0800	0.3451	342.2200	0.3422	(0.829)	0	0	1,715
2023/04/26	R186	02/11/2023	9.38	Call	Bond Future	2,271.1600	2.2712	2,268.5200	2.2685	(0.116)	0	0	0
2023/04/26	R186	02/11/2023	9.38	Put	Bond Future	920.2100	0.9202	915.9500	0.9159	(0.463)	0	0	0
2023/04/26	R186	02/11/2023	9.39	Call	Bond Future	2,289.7800	2.2898	2,287.1500	2.2872	(0.115)	0	0	0
2023/04/26	R186	02/11/2023	9.39	Put	Bond Future	911.8000	0.9118	907.5500	0.9075	(0.466)	0	0	0
2023/04/26	R186	02/11/2023	9.15	Put	Bond Future	1,133.5800	1.1336	1,129.1400	1.1291	(0.392)	0	0	0
2023/04/26	R186	01/02/2024	9.52	Put	Bond Future	989.4800	0.9895	986.2500	0.9863	(0.326)	0	0	0
2023/04/26	R186	01/02/2024	9.50	Call	Bond Future	2,650.4700	2.6505	2,648.5100	2.6485	(0.074)	0	0	0
2023/04/26	R186	01/02/2024	9.51	Call	Bond Future	2,668.2800	2.6683	2,666.3200	2.6663	(0.073)	0	0	0
2023/04/26	R186	01/02/2024			Bond Future	8.8488	105.4345	8.8483	105.4358	(0.006)	0.0000	0.0000	0
2023/04/26	R186	01/02/2024	9.52	Call	Bond Future	2,686.1400	2.6861	2,684.1800	2.6842	(0.073)	0	0	0
2023/04/26	R186	01/02/2024	9.50	Put	Bond Future	1,003.8600	1.0039	1,000.6300	1.0006	(0.322)	0	0	0
2023/04/26	R186	01/02/2024	9.51	Put	Bond Future	996.6400	0.9966	993.4100	0.9934	(0.324)	0	0	0
2023/04/26	R186	02/05/2024	8.01	Call	Bond Future	734.0300	0.7340	732.6800	0.7327	(0.184)	0	0	0
2023/04/26	R186	02/05/2024	8.01	Put	Bond Future	2,700.3800	2.7004	2,697.6400	2.6976	(0.101)	0	0	0
2023/04/26	R186	02/05/2024			Bond Future	8.8353	107.7607	8.8348	107.7621	(0.007)	0.0000	0.0000	0
2023/04/26	R186	02/05/2024	7.99	Call	Bond Future	717.1500	0.7172	715.8100	0.7158	(0.187)	0	0	0
2023/04/26	R186	02/05/2024	7.99	Put	Bond Future	2,731.7400	2.7317	2,729.0100	2.7290	(0.100)	0	0	0
2023/04/26	R186	02/05/2024	8.00	Call	Bond Future	725.3700	0.7254	724.0200	0.7240	(0.186)	0	0	0
2023/04/26	R186	02/05/2024	8.00	Put	Bond Future	2,715.8400	2.7158	2,713.1000	2.7131	(0.101)	0	0	0
2023/04/26	R197	04/05/2023			Bond Future	336.5254	336.5254	336.5351	336.5351	0.003	0.0000	0.0000	309
2023/04/26	R197	03/08/2023			Bond Future	334.5333	334.5333	334.5418	334.5418	0.003	0.0000	0.0000	0
2023/04/26	R197	02/11/2023			Bond Future	346.7987	346.7987	341.6512	341.6512	(1.484)	0.0000	0.0000	0
2023/04/26	R202	04/05/2023			Bond Future	252.9323	252.9323	252.9896	252.9896	0.023	0.0000	0.0000	4,492
2023/04/26	R202	03/08/2023			Bond Future	253.4441	253.4441	253.5016	253.5016	0.023	0.0000	0.0000	5,420
2023/04/26	R202	02/11/2023			Bond Future	258.8297	258.8297	258.8890	258.8890	0.023	0.0000	0.0000	0
2023/04/26	R202	01/02/2024			Bond Future	259.7312	259.7312	259.7906	259.7906	0.023	0.0000	0.0000	0
2023/04/26	R202	02/05/2024			Bond Future	265.5206	265.5206	265.5816	265.5816	0.023	0.0000	0.0000	0
2023/04/26	R209	04/05/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/04/26	R209	04/05/2023	10.00	Put	Bond Future	7,779.8700	7.7799	7,749.4700	7.7495	(0.391)	0	0	0
2023/04/26	R209	04/05/2023	10.50	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	4,500

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
2023/04/26	R209	04/05/2023	10.50	Put	Bond Future	4,964.6900	4.9647	4,934.2600	4.9343	(0.613)	0	0	0
2023/04/26	R209	04/05/2023	11.50	Put	Bond Future	473.5800	0.4736	427.8000	0.4278	(9.667)	0	0	0
2023/04/26	R209	04/05/2023	11.09	Call	Bond Future	63.5300	0.0635	53.1400	0.0531	(16.354)	0	0	0
2023/04/26	R209	04/05/2023	11.09	Put	Bond Future	1,894.8700	1.8949	1,854.0800	1.8541	(2.153)	0	0	0
2023/04/26	R209	04/05/2023	11.10	Call	Bond Future	68.8800	0.0689	57.9900	0.0580	(15.810)	0	0	0
2023/04/26	R209	04/05/2023	11.10	Put	Bond Future	1,848.7900	1.8488	1,807.5000	1.8075	(2.233)	0	0	0
2023/04/26	R209	04/05/2023			Bond Future	11.4529	66.0302	11.4467	66.0606	(0.054)	0.0000	0.0000	18,758
2023/04/26	R209	04/05/2023	11.00	Call	Bond Future	28.8700	0.0289	22.6200	0.0226	(21.649)	0	0	1,250
2023/04/26	R209	04/05/2023	11.00	Put	Bond Future	2,325.4900	2.3255	2,288.8400	2.2888	(1.576)	0	0	8,250
2023/04/26	R209	04/05/2023	11.50	Call	Bond Future	706.4200	0.7064	691.0400	0.6910	(2.177)	0	0	2,250
2023/04/26	R209	04/05/2023	12.50	Call	Bond Future	4,908.4200	4.9084	4,938.5700	4.9386	0.614	0	0	0
2023/04/26	R209	04/05/2023	12.50	Put	Bond Future	0.4400	0.0004	0.1900	0.0002	(56.818)	0	0	9,750
2023/04/26	R209	04/05/2023	11.11	Call	Bond Future	74.5700	0.0746	63.1700	0.0632	(15.288)	0	0	0
2023/04/26	R209	04/05/2023	11.11	Put	Bond Future	1,803.1200	1.8031	1,761.3200	1.7613	(2.318)	0	0	0
2023/04/26	R209	03/08/2023	11.93	Call	Bond Future	3,178.7400	3.1787	3,188.5300	3.1885	0.308	0	0	0
2023/04/26	R209	03/08/2023	11.94	Call	Bond Future	3,209.9800	3.2100	3,219.8900	3.2199	0.309	0	0	0
2023/04/26	R209	03/08/2023	11.95	Put	Bond Future	1,325.7300	1.3257	1,305.0500	1.3050	(1.560)	0	0	0
2023/04/26	R209	03/08/2023	10.70	Call	Bond Future	513.1100	0.5131	512.5500	0.5126	(0.109)	0	0	1,800
2023/04/26	R209	03/08/2023	11.25	Put	Bond Future	2,867.3500	2.8674	2,839.1500	2.8392	(0.983)	0	0	0
2023/04/26	R209	03/08/2023	10.00	Call	Bond Future	91.6200	0.0916	90.7900	0.0908	(0.906)	0	0	1,800
2023/04/26	R209	03/08/2023	10.00	Put	Bond Future	8,303.2300	8.3032	8,271.6900	8.2717	(0.380)	0	0	0
2023/04/26	R209	03/08/2023			Bond Future	11.5493	67.4111	11.5430	67.4418	(0.054)	0.0000	0.0000	12,806
2023/04/26	R209	03/08/2023	11.93	Put	Bond Future	1,357.0000	1.3570	1,336.0800	1.3361	(1.542)	0	0	0
2023/04/26	R209	03/08/2023	11.94	Put	Bond Future	1,341.3500	1.3413	1,320.5500	1.3206	(1.551)	0	0	0
2023/04/26	R209	03/08/2023	11.95	Call	Bond Future	3,241.1900	3.2412	3,251.2200	3.2512	0.309	0	0	0
2023/04/26	R209	03/08/2023	10.70	Put	Bond Future	4,847.9700	4.8480	4,816.7000	4.8167	(0.645)	0	0	0
2023/04/26	R209	03/08/2023	10.75	Call	Bond Future	568.6400	0.5686	568.2300	0.5682	(0.072)	0	0	3,500
2023/04/26	R209	03/08/2023	10.75	Put	Bond Future	4,637.4300	4.6374	4,606.3100	4.6063	(0.671)	0	0	0
2023/04/26	R209	03/08/2023	11.25	Call	Bond Future	1,383.6400	1.3836	1,386.1500	1.3862	0.181	0	0	3,500
2023/04/26	R209	02/11/2023	11.33	Call	Bond Future	2,025.3200	2.0253	2,031.9000	2.0319	0.325	0	0	0
2023/04/26	R209	02/11/2023	11.33	Put	Bond Future	3,585.7900	3.5858	3,560.9000	3.5609	(0.694)	0	0	0
2023/04/26	R209	02/11/2023	11.34	Call	Bond Future	2,047.3800	2.0474	2,054.0300	2.0540	0.325	0	0	0
2023/04/26	R209	02/11/2023	11.34	Put	Bond Future	3,558.1800	3.5582	3,533.3600	3.5334	(0.698)	0	0	0
2023/04/26	R209	02/11/2023			Bond Future	11.6492	65.6749	11.6426	65.7064	(0.056)	0.0000	0.0000	0
2023/04/26	R209	02/11/2023	11.35	Call	Bond Future	2,069.5600	2.0696	2,076.2900	2.0763	0.325	0	0	0
2023/04/26	R209	02/11/2023	11.35	Put	Bond Future	3,530.7400	3.5307	3,506.0000	3.5060	(0.701)	0	0	0
2023/04/26	R209	01/02/2024	12.13	Put	Bond Future	2,594.2800	2.5943	2,575.9100	2.5759	(0.708)	0	0	0
2023/04/26	R209	01/02/2024	12.14	Call	Bond Future	4,486.2600	4.4863	4,499.8800	4.4999	0.304	0	0	0
2023/04/26	R209	01/02/2024	12.14	Put	Bond Future	2,577.2000	2.5772	2,558.9000	2.5589	(0.710)	0	0	0
2023/04/26	R209	01/02/2024			Bond Future	11.7296	67.1665	11.7229	67.1984	(0.057)	0.0000	0.0000	0
2023/04/26	R209	01/02/2024	12.12	Call	Bond Future	4,429.3200	4.4293	4,442.8000	4.4428	0.304	0	0	0
2023/04/26	R209	01/02/2024	12.12	Put	Bond Future	2,611.4800	2.6115	2,593.0400	2.5930	(0.706)	0	0	0
2023/04/26	R209	01/02/2024	12.13	Call	Bond Future	4,457.7600	4.4578	4,471.3100	4.4713	0.304	0	0	0
2023/04/26	R209	02/05/2024	11.17	Call	Bond Future	2,382.7900	2.3828	2,390.9800	2.3910	0.344	0	0	0
2023/04/26	R209	02/05/2024	11.17	Put	Bond Future	5,543.5900	5.5436	5,519.0800	5.5191	(0.442)	0	0	0
2023/04/26	R209	02/05/2024	11.18	Call	Bond Future	2,402.2400	2.4022	2,410.4900	2.4105	0.343	0	0	0
2023/04/26	R209	02/05/2024	11.18	Put	Bond Future	5,513.0800	5.5131	5,488.6300	5.4886	(0.443)	0	0	0
2023/04/26	R209	02/05/2024			Bond Future	11.8233	65.4954	11.8163	65.5281	(0.059)	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
2023/04/26	R209	02/05/2024	11.19	Call	Bond Future	2,421.7800	2.4218	2,430.0900	2.4301	0.343	0	0	0
2023/04/26	R209	02/05/2024	11.19	Put	Bond Future	5,482.7200	5.4827	5,458.3300	5.4583	(0.445)	0	0	0
2023/04/26	R210	04/05/2023			Bond Future	225.0144	225.0144	225.0410	225.0410	0.012	0.0000	0.0000	72
2023/04/26	R210	03/08/2023			Bond Future	229.7762	229.7762	229.8022	229.8022	0.011	0.0000	0.0000	371
2023/04/26	R210	02/11/2023			Bond Future	231.4530	231.4530	231.4799	231.4799	0.012	0.0000	0.0000	0
2023/04/26	R210	01/02/2024			Bond Future	236.7577	236.7577	236.7845	236.7845	0.011	0.0000	0.0000	0
2023/04/26	R210	02/05/2024			Bond Future	238.7346	238.7346	238.7620	238.7620	0.011	0.0000	0.0000	0
2023/04/26	R213	04/05/2023	10.75	Call	Bond Future	916.8900	0.9169	874.4000	0.8744	(4.634)	0	0	0
2023/04/26	R213	04/05/2023	10.75	Put	Bond Future	338.0100	0.3380	313.3800	0.3134	(7.287)	0	0	0
2023/04/26	R213	04/05/2023			Bond Future	10.6227	82.4034	10.6266	82.3855	0.037	0.0000	0.0000	8,503
2023/04/26	R213	04/05/2023	10.73	Call	Bond Future	856.1500	0.8561	813.5000	0.8135	(4.982)	0	0	0
2023/04/26	R213	04/05/2023	10.73	Put	Bond Future	367.8700	0.3679	343.0800	0.3431	(6.739)	0	0	0
2023/04/26	R213	04/05/2023	10.74	Call	Bond Future	886.2800	0.8863	843.7000	0.8437	(4.804)	0	0	0
2023/04/26	R213	04/05/2023	10.74	Put	Bond Future	352.6900	0.3527	327.9700	0.3280	(7.009)	0	0	0
2023/04/26	R213	03/08/2023	11.62	Put	Bond Future	552.2200	0.5522	549.1000	0.5491	(0.565)	0	0	0
2023/04/26	R213	03/08/2023	11.63	Call	Bond Future	4,497.9000	4.4979	4,476.1900	4.4762	(0.483)	0	0	0
2023/04/26	R213	03/08/2023			Bond Future	10.7150	84.1267	10.7192	84.1081	0.039	0.0000	0.0000	25,611
2023/04/26	R213	03/08/2023	11.61	Call	Bond Future	4,429.2800	4.4293	4,407.5600	4.4076	(0.490)	0	0	0
2023/04/26	R213	03/08/2023	11.61	Put	Bond Future	559.7800	0.5598	556.6500	0.5566	(0.559)	0	0	0
2023/04/26	R213	03/08/2023	11.62	Call	Bond Future	4,463.6200	4.4636	4,441.9100	4.4419	(0.486)	0	0	0
2023/04/26	R213	03/08/2023	11.63	Put	Bond Future	544.6400	0.5446	541.5200	0.5415	(0.573)	0	0	0
2023/04/26	R213	02/11/2023	11.13	Call	Bond Future	3,261.5200	3.2615	3,243.7400	3.2437	(0.545)	0	0	0
2023/04/26	R213	02/11/2023	11.13	Put	Bond Future	1,915.3300	1.9153	1,916.4200	1.9164	0.057	0	0	0
2023/04/26	R213	02/11/2023			Bond Future	10.8171	82.3391	10.8215	82.3202	0.040	0.0000	0.0000	0
2023/04/26	R213	02/11/2023	11.11	Call	Bond Future	3,208.6600	3.2087	3,190.9700	3.1910	(0.551)	0	0	0
2023/04/26	R213	02/11/2023	11.11	Put	Bond Future	1,947.6800	1.9477	1,948.8600	1.9489	0.061	0	0	0
2023/04/26	R213	02/11/2023	11.12	Call	Bond Future	3,235.0500	3.2350	3,217.3100	3.2173	(0.548)	0	0	0
2023/04/26	R213	02/11/2023	11.12	Put	Bond Future	1,931.4500	1.9315	1,932.5800	1.9326	0.059	0	0	0
2023/04/26	R213	01/02/2024	11.70	Call	Bond Future	4,981.6900	4.9817	4,963.3700	4.9634	(0.368)	0	0	0
2023/04/26	R213	01/02/2024	11.70	Put	Bond Future	1,664.8100	1.6648	1,666.0900	1.6661	0.077	0	0	0
2023/04/26	R213	01/02/2024	11.71	Call	Bond Future	5,010.5600	5.0106	4,992.2100	4.9922	(0.366)	0	0	0
2023/04/26	R213	01/02/2024	11.71	Put	Bond Future	1,653.4500	1.6534	1,654.7000	1.6547	0.076	0	0	0
2023/04/26	R213	01/02/2024			Bond Future	10.8972	84.2084	10.9018	84.1888	0.042	0.0000	0.0000	0
2023/04/26	R213	01/02/2024	11.72	Call	Bond Future	5,039.2100	5.0392	5,020.8400	5.0208	(0.365)	0	0	0
2023/04/26	R213	01/02/2024	11.72	Put	Bond Future	1,641.9000	1.6419	1,643.1300	1.6431	0.075	0	0	0
2023/04/26	R213	02/05/2024	10.30	Call	Bond Future	1,815.0500	1.8150	1,803.8900	1.8039	(0.615)	0	0	0
2023/04/26	R213	02/05/2024	10.30	Put	Bond Future	4,714.8700	4.7149	4,723.6800	4.7237	0.187	0	0	0
2023/04/26	R213	02/05/2024			Bond Future	10.9862	82.5077	10.9911	82.4877	0.044	0.0000	0.0000	0
2023/04/26	R213	02/05/2024	10.28	Call	Bond Future	1,781.8400	1.7818	1,770.7900	1.7708	(0.620)	0	0	0
2023/04/26	R213	02/05/2024	10.28	Put	Bond Future	4,768.1000	4.7681	4,777.0200	4.7770	0.187	0	0	0
2023/04/26	R213	02/05/2024	10.29	Call	Bond Future	1,798.4000	1.7984	1,787.2900	1.7873	(0.618)	0	0	0
2023/04/26	R213	02/05/2024	10.29	Put	Bond Future	4,741.4300	4.7414	4,750.2900	4.7503	0.187	0	0	0
2023/04/26	R214	04/05/2023	11.36	Call	Bond Future	38.7800	0.0388	36.7900	0.0368	(5.132)	0	0	0
2023/04/26	R214	04/05/2023	11.36	Put	Bond Future	2,337.6700	2.3377	2,203.4400	2.2034	(5.742)	0	0	0
2023/04/26	R214	04/05/2023	11.37	Call	Bond Future	42.3100	0.0423	40.3300	0.0403	(4.680)	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
2023/04/26	R214	04/05/2023	11.37	Put	Bond Future	2,287.8100	2.2878	2,153.5900	2.1536	(5.867)	0	0	0
2023/04/26	R214	04/05/2023			Bond Future	11.8029	62.1140	11.7767	62.2462	(0.222)	0.0000	0.0000	11,585
2023/04/26	R214	04/05/2023	11.38	Call	Bond Future	46.0800	0.0461	44.1300	0.0441	(4.232)	0	0	0
2023/04/26	R214	04/05/2023	11.38	Put	Bond Future	2,238.2600	2.2383	2,104.0700	2.1041	(5.995)	0	0	0
2023/04/26	R214	03/08/2023	12.14	Call	Bond Future	2,830.2300	2.8302	2,901.2100	2.9012	2.508	0	0	0
2023/04/26	R214	03/08/2023	12.14	Put	Bond Future	1,655.5200	1.6555	1,591.7800	1.5918	(3.850)	0	0	0
2023/04/26	R214	03/08/2023	12.15	Call	Bond Future	2,860.1100	2.8601	2,931.5500	2.9315	2.498	0	0	0
2023/04/26	R214	03/08/2023	12.15	Put	Bond Future	1,637.1700	1.6372	1,573.8900	1.5739	(3.865)	0	0	0
2023/04/26	R214	03/08/2023			Bond Future	11.9003	63.4129	11.8732	63.5477	(0.227)	0.0000	0.0000	16,996
2023/04/26	R214	03/08/2023	12.16	Call	Bond Future	2,890.1100	2.8901	2,962.0100	2.9620	2.488	0	0	0
2023/04/26	R214	03/08/2023	12.16	Put	Bond Future	1,619.0100	1.6190	1,556.1900	1.5562	(3.880)	0	0	0
2023/04/26	R214	02/11/2023	11.45	Put	Bond Future	4,498.4700	4.4985	4,405.1700	4.4052	(2.074)	0	0	0
2023/04/26	R214	02/11/2023	11.46	Call	Bond Future	1,703.5900	1.7036	1,748.3000	1.7483	2.624	0	0	0
2023/04/26	R214	02/11/2023	11.46	Put	Bond Future	4,465.4700	4.4655	4,372.5400	4.3725	(2.081)	0	0	0
2023/04/26	R214	02/11/2023			Bond Future	12.0034	61.4440	11.9754	61.5817	(0.233)	0.0000	0.0000	0
2023/04/26	R214	02/11/2023	11.45	Call	Bond Future	1,683.9400	1.6839	1,728.2800	1.7283	2.633	0	0	0
2023/04/26	R214	02/11/2023	11.47	Call	Bond Future	1,723.3700	1.7234	1,768.4500	1.7684	2.616	0	0	0
2023/04/26	R214	02/11/2023	11.47	Put	Bond Future	4,432.6600	4.4327	4,340.1000	4.3401	(2.088)	0	0	0
2023/04/26	R214	01/02/2024	12.16	Call	Bond Future	3,774.5600	3.7746	3,844.9400	3.8449	1.865	0	0	0
2023/04/26	R214	01/02/2024	12.16	Put	Bond Future	3,445.8000	3.4458	3,375.6500	3.3756	(2.036)	0	0	0
2023/04/26	R214	01/02/2024			Bond Future	12.0919	62.8393	12.0630	62.9798	(0.239)	0.0000	0.0000	0
2023/04/26	R214	01/02/2024	12.14	Call	Bond Future	3,721.6300	3.7216	3,791.4100	3.7914	1.875	0	0	0
2023/04/26	R214	01/02/2024	12.14	Put	Bond Future	3,489.1800	3.4892	3,418.4300	3.4184	(2.028)	0	0	0
2023/04/26	R214	01/02/2024	12.15	Call	Bond Future	3,747.9500	3.7480	3,818.0300	3.8180	1.870	0	0	0
2023/04/26	R214	01/02/2024	12.15	Put	Bond Future	3,467.3200	3.4673	3,396.8700	3.3969	(2.032)	0	0	0
2023/04/26	R214	02/05/2024	11.46	Call	Bond Future	2,409.7600	2.4098	2,460.8700	2.4609	2.121	0	0	0
2023/04/26	R214	02/05/2024	11.46	Put	Bond Future	6,045.0900	6.0451	5,952.4400	5.9524	(1.533)	0	0	0
2023/04/26	R214	02/05/2024	11.47	Call	Bond Future	2,428.6800	2.4287	2,480.0700	2.4801	2.116	0	0	0
2023/04/26	R214	02/05/2024	11.47	Put	Bond Future	6,011.5700	6.0116	5,919.2000	5.9192	(1.537)	0	0	0
2023/04/26	R214	02/05/2024			Bond Future	12.1847	60.9211	12.1548	61.0648	(0.246)	0.0000	0.0000	0
2023/04/26	R214	02/05/2024	11.48	Call	Bond Future	2,447.6800	2.4477	2,499.3500	2.4994	2.111	0	0	0
2023/04/26	R214	02/05/2024	11.48	Put	Bond Future	5,978.1900	5.9782	5,886.1000	5.8861	(1.540)	0	0	0
2023/04/26	R248	04/05/2023	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/04/26	R248	04/05/2023	10.40	Put	Bond Future	10,530.4900	10.5305	10,368.5600	10.3686	(1.538)	0	0	0
2023/04/26	R248	04/05/2023	11.10	Call	Bond Future	0.6500	0.0007	0.4600	0.0005	(29.231)	0	0	1,500
2023/04/26	R248	04/05/2023	11.35	Call	Bond Future	14.4200	0.0144	12.6800	0.0127	(12.067)	0	0	0
2023/04/26	R248	04/05/2023	11.35	Put	Bond Future	3,698.8000	3.6988	3,535.1300	3.5351	(4.425)	0	0	0
2023/04/26	R248	04/05/2023			Bond Future	11.9232	76.5249	11.8970	76.6868	(0.220)	0.0000	0.0000	24,817
2023/04/26	R248	04/05/2023	11.10	Put	Bond Future	5,392.5000	5.3925	5,230.3800	5.2304	(3.006)	0	0	0
2023/04/26	R248	04/05/2023	11.33	Call	Bond Future	11.6600	0.0117	10.1000	0.0101	(13.379)	0	0	0
2023/04/26	R248	04/05/2023	11.33	Put	Bond Future	3,830.3100	3.8303	3,666.8200	3.6668	(4.268)	0	0	0
2023/04/26	R248	04/05/2023	11.34	Call	Bond Future	12.9700	0.0130	11.3200	0.0113	(12.722)	0	0	0
2023/04/26	R248	04/05/2023	11.34	Put	Bond Future	3,764.4400	3.7644	3,600.8600	3.6009	(4.345)	0	0	0
2023/04/26	R248	03/08/2023	12.11	Call	Bond Future	3,027.7600	3.0278	3,105.0000	3.1050	2.551	0	0	0
2023/04/26	R248	03/08/2023	12.11	Put	Bond Future	2,515.9400	2.5159	2,428.2000	2.4282	(3.487)	0	0	0
2023/04/26	R248	03/08/2023			Bond Future	12.0251	78.1253	11.9980	78.2903	(0.226)	0.0000	0.0000	239,474
2023/04/26	R248	03/08/2023	12.10	Call	Bond Future	2,994.1000	2.9941	3,070.7700	3.0708	2.561	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
2023/04/26	R248	03/08/2023	12.10	Put	Bond Future	2,542.2500	2.5422	2,453.9400	2.4539	(3.474)	0	0	0
2023/04/26	R248	03/08/2023	12.09	Call	Bond Future	2,960.5900	2.9606	3,036.7000	3.0367	2.571	0	0	0
2023/04/26	R248	03/08/2023	12.09	Put	Bond Future	2,568.8000	2.5688	2,479.9300	2.4799	(3.460)	0	0	0
2023/04/26	R248	02/11/2023	11.48	Call	Bond Future	1,881.4900	1.8815	1,931.7000	1.9317	2.669	0	0	0
2023/04/26	R248	02/11/2023	11.49	Put	Bond Future	5,926.1500	5.9262	5,808.1700	5.8082	(1.991)	0	0	0
2023/04/26	R248	02/11/2023	11.47	Call	Bond Future	1,859.6600	1.8597	1,909.4400	1.9094	2.677	0	0	0
2023/04/26	R248	02/11/2023			Bond Future	12.1328	75.3227	12.1046	75.4913	(0.232)	0.0000	0.0000	11,069
2023/04/26	R248	02/11/2023	11.48	Put	Bond Future	5,969.5800	5.9696	5,851.1600	5.8512	(1.984)	0	0	0
2023/04/26	R248	02/11/2023	11.49	Call	Bond Future	1,903.6600	1.9037	1,954.3100	1.9543	2.661	0	0	0
2023/04/26	R248	02/11/2023	11.47	Put	Bond Future	6,013.4400	6.0134	5,894.5900	5.8946	(1.976)	0	0	0
2023/04/26	R248	01/02/2024	12.15	Call	Bond Future	4,199.6500	4.1996	4,280.5600	4.2806	1.927	0	0	0
2023/04/26	R248	01/02/2024	12.15	Put	Bond Future	4,650.3500	4.6504	4,559.1200	4.5591	(1.962)	0	0	0
2023/04/26	R248	01/02/2024	12.14	Call	Bond Future	4,169.0800	4.1691	4,249.6200	4.2496	1.932	0	0	0
2023/04/26	R248	01/02/2024	12.14	Put	Bond Future	4,679.3500	4.6794	4,587.7500	4.5877	(1.958)	0	0	0
2023/04/26	R248	01/02/2024			Bond Future	12.2261	77.0333	12.1969	77.2054	(0.239)	0.0000	0.0000	0
2023/04/26	R248	01/02/2024	12.16	Call	Bond Future	4,230.5800	4.2306	4,311.8500	4.3119	1.921	0	0	0
2023/04/26	R248	01/02/2024	12.16	Put	Bond Future	4,621.7900	4.6218	4,530.9200	4.5309	(1.966)	0	0	0
2023/04/26	R248	02/05/2024	11.47	Call	Bond Future	2,603.6300	2.6036	2,661.4800	2.6615	2.222	0	0	0
2023/04/26	R248	02/05/2024	11.48	Put	Bond Future	7,830.4700	7.8305	7,712.6200	7.7126	(1.505)	0	0	0
2023/04/26	R248	02/05/2024	11.46	Call	Bond Future	2,581.8700	2.5819	2,639.3700	2.6394	2.227	0	0	0
2023/04/26	R248	02/05/2024			Bond Future	12.3236	74.2842	12.2934	74.4602	(0.245)	0.0000	0.0000	13,000
2023/04/26	R248	02/05/2024	11.47	Put	Bond Future	7,874.1600	7.8742	7,755.9700	7.7560	(1.501)	0	0	0
2023/04/26	R248	02/05/2024	11.48	Call	Bond Future	2,625.5000	2.6255	2,683.6900	2.6837	2.216	0	0	0
2023/04/26	R248	02/05/2024	11.46	Put	Bond Future	7,918.0600	7.9181	7,799.5200	7.7995	(1.497)	0	0	0

**Total**

**1699096**