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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/05/2023 TO 02/05/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	2025	04/05/2023		Bond Future	168.7962	168.7962	168.8146	168.8146	0.011	0.0000	0.0000	5,239
2023/05/02	2025	03/08/2023		Bond Future	170.6103	170.6103	170.6282	170.6282	0.010	0.0000	0.0000	5,808
2023/05/02	2025	02/11/2023		Bond Future	174.3230	174.3230	174.3412	174.3412	0.010	0.0000	0.0000	0
2023/05/02	2025	01/02/2024		Bond Future	176.3815	176.3815	176.4000	176.4000	0.010	0.0000	0.0000	0
2023/05/02	2025	02/05/2024		Bond Future	180.3722	180.3722	180.3911	180.3911	0.010	0.0000	0.0000	0
2023/05/02	2029	04/05/2023		Bond Future	122.5172	122.5172	122.5326	122.5326	0.013	0.0000	0.0000	1,233
2023/05/02	2029	03/08/2023		Bond Future	125.1173	125.1173	125.1324	125.1324	0.012	0.0000	0.0000	1,886

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/02	2029	02/11/2023			Bond Future	126.4934	126.4934	126.5087	126.5087	0.012	0.0000	0.0000	0
2023/05/02	2029	01/02/2024			Bond Future	129.3064	129.3064	129.3220	129.3220	0.012	0.0000	0.0000	0
2023/05/02	2029	02/05/2024			Bond Future	130.8449	130.8449	130.8608	130.8608	0.012	0.0000	0.0000	0
2023/05/02	2030	04/05/2023	9.03	Put	Bond Future	5,286.1900	5.2862	5,370.7600	5.3708	1.600	0	0	0
2023/05/02	2030	04/05/2023	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/05/02	2030	04/05/2023	9.78	Put	Bond Future	1,773.1900	1.7732	1,852.0800	1.8521	4.449	0	0	0
2023/05/02	2030	04/05/2023	9.78	Call	Bond Future	5.6900	0.0057	0.0100	0.0000	(99.824)	0	0	388
2023/05/02	2030	04/05/2023	9.67	Put	Bond Future	2,273.8400	2.2738	2,357.7700	2.3578	3.691	0	0	0
2023/05/02	2030	04/05/2023	9.67	Call	Bond Future	0.6400	0.0006	0.0000	0.0000	(100.000)	0	0	479
2023/05/02	2030	04/05/2023	9.58	Put	Bond Future	2,689.6500	2.6896	2,774.1500	2.7742	3.142	0	0	0
2023/05/02	2030	04/05/2023	10.52	Put	Bond Future	39.7700	0.0398	2.3000	0.0023	(94.217)	0	0	0
2023/05/02	2030	04/05/2023	10.52	Call	Bond Future	1,584.8200	1.5848	1,462.7800	1.4628	(7.701)	0	0	0
2023/05/02	2030	04/05/2023	10.42	Put	Bond Future	83.3700	0.0834	12.5600	0.0126	(84.935)	0	0	0
2023/05/02	2030	04/05/2023	10.42	Call	Bond Future	1,189.7200	1.1897	1,034.3400	1.0343	(13.060)	0	0	0
2023/05/02	2030	04/05/2023	10.00	Put	Bond Future	874.2000	0.8742	864.1400	0.8641	(1.151)	0	0	0
2023/05/02	2030	04/05/2023	10.00	Call	Bond Future	107.6600	0.1077	13.0300	0.0130	(87.897)	0	0	1,080
2023/05/02	2030	04/05/2023	10.53	Put	Bond Future	36.8000	0.0368	1.9200	0.0019	(94.783)	0	0	0
2023/05/02	2030	04/05/2023	10.53	Call	Bond Future	1,625.5700	1.6256	1,506.1200	1.5061	(7.348)	0	0	0
2023/05/02	2030	04/05/2023	11.34	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	150
2023/05/02	2030	04/05/2023	11.34	Call	Bond Future	5,040.7000	5.0407	4,956.1100	4.9561	(1.678)	0	0	0
2023/05/02	2030	04/05/2023			Bond Future	10.1706	91.7467	10.1895	91.6622	0.186	0.0000	0.0000	13,467
2023/05/02	2030	04/05/2023	9.58	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	150
2023/05/02	2030	04/05/2023	10.65	Put	Bond Future	13.8900	0.0139	0.1800	0.0002	(98.704)	0	0	0
2023/05/02	2030	04/05/2023	10.65	Call	Bond Future	2,125.1500	2.1251	2,026.8700	2.0269	(4.625)	0	0	350
2023/05/02	2030	04/05/2023	10.54	Put	Bond Future	34.0200	0.0340	1.5900	0.0016	(95.326)	0	0	0
2023/05/02	2030	04/05/2023	10.54	Call	Bond Future	1,666.4800	1.6665	1,549.4800	1.5495	(7.021)	0	0	0
2023/05/02	2030	04/05/2023	12.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,080
2023/05/02	2030	04/05/2023	12.04	Call	Bond Future	7,886.6700	7.8867	7,802.1000	7.8021	(1.072)	0	0	0
2023/05/02	2030	04/05/2023	11.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/05/02	2030	04/05/2023	11.62	Call	Bond Future	6,193.9500	6.1939	6,109.3800	6.1094	(1.365)	0	0	0
2023/05/02	2030	04/05/2023	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/05/02	2030	04/05/2023	12.57	Call	Bond Future	9,960.8100	9.9608	9,876.2400	9.8762	(0.849)	0	0	0
2023/05/02	2030	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2023/05/02	2030	04/05/2023	12.50	Call	Bond Future	9,690.7500	9.6908	9,606.1800	9.6062	(0.873)	0	0	0
2023/05/02	2030	03/08/2023	10.65	Put	Bond Future	965.4000	0.9654	962.6300	0.9626	(0.287)	0	0	0
2023/05/02	2030	03/08/2023	11.34	Call	Bond Future	4,883.4700	4.8835	4,787.6100	4.7876	(1.963)	0	0	0
2023/05/02	2030	03/08/2023	11.34	Put	Bond Future	350.5100	0.3505	341.5600	0.3416	(2.553)	0	0	0
2023/05/02	2030	03/08/2023	11.35	Call	Bond Future	4,918.8200	4.9188	4,822.9700	4.8230	(1.949)	0	0	0
2023/05/02	2030	03/08/2023	10.40	Call	Bond Future	1,961.4200	1.9614	1,878.5600	1.8786	(4.224)	0	0	1,012
2023/05/02	2030	03/08/2023	11.36	Put	Bond Future	340.0100	0.3400	331.0700	0.3311	(2.629)	0	0	0
2023/05/02	2030	03/08/2023	12.89	Call	Bond Future	10,561.5300	10.5615	10,472.6200	10.4726	(0.842)	0	0	0
2023/05/02	2030	03/08/2023	12.89	Put	Bond Future	19.3600	0.0194	17.3600	0.0174	(10.331)	0	0	350
2023/05/02	2030	03/08/2023	10.65	Call	Bond Future	2,637.2900	2.6373	2,547.6100	2.5476	(3.400)	0	0	350
2023/05/02	2030	03/08/2023			Bond Future	10.2598	89.6637	10.2798	89.5767	0.196	0.0000	0.0000	90,790
2023/05/02	2030	03/08/2023	11.35	Put	Bond Future	345.2700	0.3453	336.3300	0.3363	(2.589)	0	0	0
2023/05/02	2030	03/08/2023	11.36	Call	Bond Future	4,954.1300	4.9541	4,858.2800	4.8583	(1.935)	0	0	0
2023/05/02	2030	03/08/2023	10.40	Put	Bond Future	1,356.0500	1.3560	1,360.1000	1.3601	0.299	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
2023/05/02	2030	03/08/2023	12.59	Call	Bond Future	9,461.8200	9.4618	9,371.5800	9.3716	(0.954)	0	0	0
2023/05/02	2030	03/08/2023	12.59	Put	Bond Future	39.5300	0.0395	36.2000	0.0362	(8.424)	0	0	1,012
2023/05/02	2030	02/11/2023	10.80	Call	Bond Future	3,433.0600	3.4331	3,352.5400	3.3525	(2.345)	0	0	0
2023/05/02	2030	02/11/2023	10.80	Put	Bond Future	1,501.0300	1.5010	1,509.3500	1.5094	0.554	0	0	0
2023/05/02	2030	02/11/2023	10.81	Call	Bond Future	3,460.5700	3.4606	3,379.8600	3.3799	(2.332)	0	0	0
2023/05/02	2030	02/11/2023	10.81	Put	Bond Future	1,487.6000	1.4876	1,495.7300	1.4957	0.547	0	0	0
2023/05/02	2030	02/11/2023	9.57	Call	Bond Future	943.1200	0.9431	898.3800	0.8984	(4.744)	0	0	800
2023/05/02	2030	02/11/2023	9.57	Put	Bond Future	4,235.5800	4.2356	4,279.6800	4.2797	1.041	0	0	0
2023/05/02	2030	02/11/2023	10.07	Call	Bond Future	1,718.2900	1.7183	1,656.8200	1.6568	(3.577)	0	0	800
2023/05/02	2030	02/11/2023	10.07	Put	Bond Future	2,841.1600	2.8412	2,868.5300	2.8685	0.963	0	0	0
2023/05/02	2030	02/11/2023			Bond Future	10.3347	91.5937	10.3558	91.5048	0.204	0.0000	0.0000	10
2023/05/02	2030	02/11/2023	11.57	Call	Bond Future	5,753.7900	5.7538	5,663.6100	5.6636	(1.567)	0	0	0
2023/05/02	2030	02/11/2023	11.57	Put	Bond Future	738.2100	0.7382	736.8700	0.7369	(0.182)	0	0	800
2023/05/02	2030	02/11/2023	10.82	Call	Bond Future	3,488.1600	3.4882	3,407.2600	3.4073	(2.319)	0	0	0
2023/05/02	2030	02/11/2023	10.82	Put	Bond Future	1,474.2700	1.4743	1,482.2100	1.4822	0.539	0	0	0
2023/05/02	2030	01/02/2024	11.37	Call	Bond Future	5,105.4000	5.1054	5,022.7800	5.0228	(1.618)	0	0	0
2023/05/02	2030	01/02/2024	11.37	Put	Bond Future	1,283.6900	1.2837	1,291.8300	1.2918	0.634	0	0	0
2023/05/02	2030	01/02/2024	12.10	Put	Bond Future	744.9100	0.7449	746.6300	0.7466	0.231	0	0	400
2023/05/02	2030	01/02/2024	9.57	Put	Bond Future	4,666.5800	4.6666	4,714.3800	4.7144	1.024	0	0	0
2023/05/02	2030	01/02/2024	9.93	Call	Bond Future	1,692.3200	1.6923	1,639.4700	1.6395	(3.123)	0	0	1,360
2023/05/02	2030	01/02/2024	9.93	Put	Bond Future	3,664.5800	3.6646	3,702.4900	3.7025	1.034	0	0	0
2023/05/02	2030	01/02/2024			Bond Future	10.4070	89.6040	10.4293	89.5132	0.214	0.0000	0.0000	0
2023/05/02	2030	01/02/2024	11.36	Call	Bond Future	5,076.5200	5.0765	4,994.0200	4.9940	(1.625)	0	0	0
2023/05/02	2030	01/02/2024	11.36	Put	Bond Future	1,293.4400	1.2934	1,301.7000	1.3017	0.639	0	0	0
2023/05/02	2030	01/02/2024	12.10	Call	Bond Future	7,328.1300	7.3281	7,239.0900	7.2391	(1.215)	0	0	0
2023/05/02	2030	01/02/2024	10.07	Call	Bond Future	1,933.6600	1.9337	1,877.0300	1.8770	(2.929)	0	0	400
2023/05/02	2030	01/02/2024	10.07	Put	Bond Future	3,321.5500	3.3215	3,355.6800	3.3557	1.028	0	0	0
2023/05/02	2030	01/02/2024	11.31	Call	Bond Future	4,932.0800	4.9321	4,850.2100	4.8502	(1.660)	0	0	0
2023/05/02	2030	01/02/2024	11.31	Put	Bond Future	1,342.4500	1.3425	1,351.3400	1.3513	0.662	0	0	1,360
2023/05/02	2030	01/02/2024	11.35	Call	Bond Future	5,047.4400	5.0474	4,965.0600	4.9651	(1.632)	0	0	0
2023/05/02	2030	01/02/2024	11.35	Put	Bond Future	1,303.0000	1.3030	1,311.3800	1.3114	0.643	0	0	0
2023/05/02	2030	01/02/2024	9.57	Call	Bond Future	1,169.9900	1.1700	1,127.0300	1.1270	(3.672)	0	0	400
2023/05/02	2030	02/05/2024	9.81	Call	Bond Future	1,579.4900	1.5795	1,532.8200	1.5328	(2.955)	0	0	0
2023/05/02	2030	02/05/2024	9.81	Put	Bond Future	4,279.8800	4.2799	4,326.0200	4.3260	1.078	0	0	0
2023/05/02	2030	02/05/2024	9.82	Call	Bond Future	1,594.5400	1.5945	1,547.6200	1.5476	(2.943)	0	0	0
2023/05/02	2030	02/05/2024	9.82	Put	Bond Future	4,253.9700	4.2540	4,299.8600	4.2999	1.079	0	0	0
2023/05/02	2030	02/05/2024			Bond Future	10.4813	91.6117	10.5049	91.5189	0.224	0.0000	0.0000	0
2023/05/02	2030	02/05/2024	9.83	Call	Bond Future	1,609.6800	1.6097	1,562.5100	1.5625	(2.930)	0	0	0
2023/05/02	2030	02/05/2024	9.83	Put	Bond Future	4,228.1700	4.2282	4,273.8100	4.2738	1.079	0	0	0
2023/05/02	2032	04/05/2023	9.85	Put	Bond Future	5,395.8000	5.3958	5,465.6600	5.4657	1.295	0	0	0
2023/05/02	2032	04/05/2023	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	2032	04/05/2023	10.69	Call	Bond Future	94.3000	0.0943	9.5000	0.0095	(89.926)	0	0	0
2023/05/02	2032	04/05/2023	10.89	Put	Bond Future	399.9000	0.3999	250.1600	0.2502	(37.444)	0	0	0
2023/05/02	2032	04/05/2023	10.89	Call	Bond Future	470.9700	0.4710	251.3700	0.2514	(46.627)	0	0	0
2023/05/02	2032	04/05/2023	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/05/02	2032	04/05/2023	13.43	Call	Bond Future	11,704.2800	11.7043	11,634.4200	11.6344	(0.597)	0	0	0
2023/05/02	2032	04/05/2023	11.37	Call	Bond Future	2,460.2800	2.4603	2,378.3100	2.3783	(3.332)	0	0	0

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2023/05/02	2032	04/05/2023	11.06	Put	Bond Future	138.4300	0.1384	31.4500	0.0315	(77.281)	0	0	730
2023/05/02	2032	04/05/2023	11.06	Call	Bond Future	1,061.5500	1.0616	884.7100	0.8847	(16.659)	0	0	0
2023/05/02	2032	04/05/2023			Bond Future	10.8759	86.1305	10.8898	86.0606	0.127	0.0000	0.0000	72,110
2023/05/02	2032	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2023/05/02	2032	04/05/2023	9.80	Put	Bond Future	5,670.0600	5.6701	5,739.9200	5.7399	1.232	0	0	0
2023/05/02	2032	04/05/2023	10.53	Put	Bond Future	1,781.7400	1.7817	1,840.9600	1.8410	3.324	0	0	0
2023/05/02	2032	04/05/2023	10.53	Call	Bond Future	10.6900	0.0107	0.0500	0.0001	(99.532)	0	0	730
2023/05/02	2032	04/05/2023	10.30	Put	Bond Future	2,975.5000	2.9755	3,045.3100	3.0453	2.346	0	0	0
2023/05/02	2032	04/05/2023	10.30	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/05/02	2032	04/05/2023	10.03	Put	Bond Future	4,417.3600	4.4174	4,487.2200	4.4872	1.581	0	0	0
2023/05/02	2032	04/05/2023	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	730
2023/05/02	2032	04/05/2023	10.87	Put	Bond Future	446.4900	0.4465	302.0100	0.3020	(32.359)	0	0	0
2023/05/02	2032	04/05/2023	10.87	Call	Bond Future	416.5800	0.4166	202.2400	0.2022	(51.452)	0	0	0
2023/05/02	2032	04/05/2023	10.69	Put	Bond Future	1,040.2200	1.0402	1,025.2800	1.0253	(1.436)	0	0	0
2023/05/02	2032	04/05/2023	10.62	Put	Bond Future	1,346.8500	1.3469	1,376.8600	1.3769	2.228	0	0	0
2023/05/02	2032	04/05/2023	10.62	Call	Bond Future	41.2100	0.0412	1.3600	0.0014	(96.700)	0	0	0
2023/05/02	2032	04/05/2023	11.00	Put	Bond Future	206.6900	0.2067	72.1700	0.0722	(65.083)	0	0	13,000
2023/05/02	2032	04/05/2023	11.00	Call	Bond Future	830.3700	0.8304	625.9900	0.6260	(24.613)	0	0	0
2023/05/02	2032	04/05/2023	10.88	Put	Bond Future	422.7400	0.4227	275.2700	0.2753	(34.884)	0	0	0
2023/05/02	2032	04/05/2023	10.88	Call	Bond Future	443.3400	0.4433	226.0100	0.2260	(49.021)	0	0	0
2023/05/02	2032	04/05/2023	11.37	Put	Bond Future	12.2100	0.0122	0.1000	0.0001	(99.181)	0	0	0
2023/05/02	2032	03/08/2023	9.60	Call	Bond Future	136.9100	0.1369	119.9400	0.1199	(12.395)	0	0	1,500
2023/05/02	2032	03/08/2023	9.60	Put	Bond Future	7,299.9400	7.2999	7,354.8000	7.3548	0.752	0	0	0
2023/05/02	2032	03/08/2023	10.30	Call	Bond Future	629.6500	0.6297	583.5100	0.5835	(7.328)	0	0	1,500
2023/05/02	2032	03/08/2023	10.30	Put	Bond Future	4,051.7800	4.0518	4,077.4700	4.0775	0.634	0	0	0
2023/05/02	2032	03/08/2023	11.77	Call	Bond Future	4,500.9300	4.5009	4,412.3500	4.4124	(1.968)	0	0	0
2023/05/02	2032	03/08/2023	11.77	Put	Bond Future	690.7100	0.6907	673.9600	0.6740	(2.425)	0	0	0
2023/05/02	2032	03/08/2023	11.90	Call	Bond Future	4,989.3900	4.9894	4,900.9600	4.9010	(1.772)	0	0	5,000
2023/05/02	2032	03/08/2023	11.90	Put	Bond Future	577.6300	0.5776	561.0300	0.5610	(2.874)	0	0	0
2023/05/02	2032	03/08/2023			Bond Future	10.9751	87.9369	10.9896	87.8651	0.133	0.0000	0.0000	103,715
2023/05/02	2032	03/08/2023	11.75	Call	Bond Future	4,427.0000	4.4270	4,338.4300	4.3384	(2.001)	0	0	0
2023/05/02	2032	03/08/2023	11.75	Put	Bond Future	709.8500	0.7098	693.1100	0.6931	(2.358)	0	0	0
2023/05/02	2032	03/08/2023	11.76	Call	Bond Future	4,463.8500	4.4638	4,375.2800	4.3753	(1.984)	0	0	0
2023/05/02	2032	03/08/2023	11.76	Put	Bond Future	700.1500	0.7002	683.4100	0.6834	(2.391)	0	0	0
2023/05/02	2032	02/11/2023	11.24	Call	Bond Future	3,215.7200	3.2157	3,144.9300	3.1449	(2.201)	0	0	0
2023/05/02	2032	02/11/2023	11.24	Put	Bond Future	2,405.4700	2.4055	2,408.0900	2.4081	0.109	0	0	0
2023/05/02	2032	02/11/2023	11.90	Call	Bond Future	5,263.7000	5.2637	5,183.9600	5.1840	(1.515)	0	0	0
2023/05/02	2032	02/11/2023	11.90	Put	Bond Future	1,381.8700	1.3819	1,375.5400	1.3755	(0.458)	0	0	0
2023/05/02	2032	02/11/2023			Bond Future	11.0712	85.6676	11.0864	85.5942	0.137	0.0000	0.0000	64,382
2023/05/02	2032	02/11/2023	11.23	Call	Bond Future	3,187.8400	3.1878	3,117.2500	3.1173	(2.214)	0	0	0
2023/05/02	2032	02/11/2023	11.23	Put	Bond Future	2,425.3000	2.4253	2,428.1200	2.4281	0.116	0	0	0
2023/05/02	2032	02/11/2023	11.22	Call	Bond Future	3,160.3200	3.1603	3,089.9200	3.0899	(2.228)	0	0	0
2023/05/02	2032	02/11/2023	11.22	Put	Bond Future	2,445.5200	2.4455	2,448.5300	2.4485	0.123	0	0	0
2023/05/02	2032	01/02/2024	11.84	Call	Bond Future	5,128.3500	5.1284	5,056.2300	5.0562	(1.406)	0	0	0
2023/05/02	2032	01/02/2024	11.84	Put	Bond Future	2,014.6200	2.0146	2,017.5600	2.0176	0.146	0	0	0
2023/05/02	2032	01/02/2024	10.01	Call	Bond Future	1,093.1900	1.0932	1,057.2200	1.0572	(3.290)	0	0	1,200
2023/05/02	2032	01/02/2024	10.01	Put	Bond Future	6,777.6600	6.7777	6,816.7500	6.8167	0.577	0	0	0
2023/05/02	2032	01/02/2024	11.83	Call	Bond Future	5,097.4200	5.0974	5,025.4200	5.0254	(1.412)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/02	2032	01/02/2024	11.83	Put	Bond Future	2,028.6600	2.0287	2,031.7200	2.0317	0.151	0	0	0
2023/05/02	2032	01/02/2024			Bond Future	11.1641	87.5533	11.1801	87.4782	0.143	0.0000	0.0000	0
2023/05/02	2032	01/02/2024	11.85	Call	Bond Future	5,159.3400	5.1593	5,087.1100	5.0871	(1.400)	0	0	0
2023/05/02	2032	01/02/2024	11.85	Put	Bond Future	2,000.6700	2.0007	2,003.5000	2.0035	0.141	0	0	0
2023/05/02	2032	01/02/2024	12.62	Call	Bond Future	7,693.9500	7.6939	7,615.7900	7.6158	(1.016)	0	0	0
2023/05/02	2032	01/02/2024	12.62	Put	Bond Future	1,170.5000	1.1705	1,167.4000	1.1674	(0.265)	0	0	1,200
2023/05/02	2032	01/02/2024	10.76	Call	Bond Future	2,276.3800	2.2764	2,223.0400	2.2230	(2.343)	0	0	1,200
2023/05/02	2032	01/02/2024	10.76	Put	Bond Future	4,212.6700	4.2127	4,234.3900	4.2344	0.516	0	0	0
2023/05/02	2032	02/05/2024	10.56	Call	Bond Future	1,979.6500	1.9797	1,934.7900	1.9348	(2.266)	0	0	0
2023/05/02	2032	02/05/2024	10.56	Put	Bond Future	5,272.6900	5.2727	5,304.5700	5.3046	0.605	0	0	0
2023/05/02	2032	02/05/2024			Bond Future	11.2565	85.3525	11.2732	85.2758	0.148	0.0000	0.0000	0
2023/05/02	2032	02/05/2024	10.54	Call	Bond Future	1,944.5500	1.9446	1,900.1100	1.9001	(2.285)	0	0	0
2023/05/02	2032	02/05/2024	10.54	Put	Bond Future	5,334.5800	5.3346	5,366.8800	5.3669	0.605	0	0	0
2023/05/02	2032	02/05/2024	10.55	Call	Bond Future	1,962.0600	1.9621	1,917.4100	1.9174	(2.276)	0	0	0
2023/05/02	2032	02/05/2024	10.55	Put	Bond Future	5,303.5700	5.3036	5,335.6600	5.3357	0.605	0	0	0
2023/05/02	2033	04/05/2023			Bond Future	116.6970	116.6970	116.7132	116.7132	0.014	0.0000	0.0000	553
2023/05/02	2033	03/08/2023			Bond Future	119.1736	119.1736	119.1895	119.1895	0.013	0.0000	0.0000	7,164
2023/05/02	2033	02/11/2023			Bond Future	120.3277	120.3277	120.3439	120.3439	0.014	0.0000	0.0000	0
2023/05/02	2033	01/02/2024			Bond Future	123.0036	123.0036	123.0201	123.0201	0.013	0.0000	0.0000	0
2023/05/02	2033	02/05/2024			Bond Future	124.3037	124.3037	124.3205	124.3205	0.014	0.0000	0.0000	0
2023/05/02	2037	04/05/2023	10.95	Put	Bond Future	4,140.4600	4.1405	4,331.2300	4.3312	4.607	0	0	0
2023/05/02	2037	04/05/2023	10.95	Call	Bond Future	0.5500	0.0006	0.0000	0.0000	(100.000)	0	0	703
2023/05/02	2037	04/05/2023	11.31	Put	Bond Future	2,022.2500	2.0222	2,168.9700	2.1690	7.255	0	0	0
2023/05/02	2037	04/05/2023	11.31	Call	Bond Future	45.3100	0.0453	0.7100	0.0007	(98.433)	0	0	0
2023/05/02	2037	04/05/2023	11.30	Put	Bond Future	2,077.0800	2.0771	2,227.7700	2.2278	7.255	0	0	0
2023/05/02	2037	04/05/2023	11.30	Call	Bond Future	41.1800	0.0412	0.5500	0.0006	(98.664)	0	0	0
2023/05/02	2037	04/05/2023	11.03	Put	Bond Future	3,653.7600	3.6538	3,843.3200	3.8433	5.188	0	0	0
2023/05/02	2037	04/05/2023	11.94	Call	Bond Future	1,696.6500	1.6966	1,434.3200	1.4343	(15.462)	0	0	0
2023/05/02	2037	04/05/2023	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/05/02	2037	04/05/2023			Bond Future	11.6516	80.9359	11.6854	80.7445	0.289	0.0000	0.0000	29,756
2023/05/02	2037	04/05/2023	11.03	Call	Bond Future	1.7600	0.0018	0.0000	0.0000	(100.000)	0	0	400
2023/05/02	2037	04/05/2023	11.94	Put	Bond Future	82.8300	0.0828	11.8200	0.0118	(85.730)	0	0	703
2023/05/02	2037	04/05/2023	11.78	Put	Bond Future	255.8000	0.2558	116.0700	0.1161	(54.625)	0	0	0
2023/05/02	2037	04/05/2023	11.78	Call	Bond Future	980.3300	0.9803	649.2800	0.6493	(33.769)	0	0	0
2023/05/02	2037	04/05/2023	11.32	Put	Bond Future	1,967.8300	1.9678	2,110.2600	2.1103	7.238	0	0	0
2023/05/02	2037	04/05/2023	11.32	Call	Bond Future	49.7900	0.0498	0.9000	0.0009	(98.192)	0	0	0
2023/05/02	2037	04/05/2023	13.73	Call	Bond Future	10,609.1200	10.6091	10,417.8000	10.4178	(1.803)	0	0	0
2023/05/02	2037	03/08/2023	12.12	Call	Bond Future	3,507.3000	3.5073	3,334.9600	3.3350	(4.914)	0	0	0
2023/05/02	2037	03/08/2023	12.12	Put	Bond Future	1,558.7500	1.5588	1,582.1800	1.5822	1.503	0	0	0
2023/05/02	2037	03/08/2023	12.13	Call	Bond Future	3,542.8400	3.5428	3,369.9500	3.3700	(4.880)	0	0	0
2023/05/02	2037	03/08/2023	12.13	Put	Bond Future	1,540.5200	1.5405	1,563.4000	1.5634	1.485	0	0	0
2023/05/02	2037	03/08/2023			Bond Future	11.7644	78.3756	11.7996	78.1798	0.299	0.0000	0.0000	129,706
2023/05/02	2037	03/08/2023	10.30	Call	Bond Future	135.3500	0.1354	111.7300	0.1117	(17.451)	0	0	1,800
2023/05/02	2037	03/08/2023	10.30	Put	Bond Future	8,978.1300	8.9781	9,150.2800	9.1503	1.917	0	0	0
2023/05/02	2037	03/08/2023	11.00	Call	Bond Future	673.6000	0.6736	598.5500	0.5985	(11.142)	0	0	1,800
2023/05/02	2037	03/08/2023	11.00	Put	Bond Future	5,117.9700	5.1180	5,238.6900	5.2387	2.359	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/02	2037	03/08/2023	12.14	Call	Bond Future	3,578.5100	3.5785	3,405.0800	3.4051	(4.846)	0	0	0
2023/05/02	2037	03/08/2023	12.14	Put	Bond Future	1,522.4800	1.5225	1,544.8200	1.5448	1.467	0	0	0
2023/05/02	2037	02/11/2023	11.57	Call	Bond Future	2,347.0800	2.3471	2,228.9100	2.2289	(5.035)	0	0	0
2023/05/02	2037	02/11/2023	11.55	Put	Bond Future	4,061.4800	4.0615	4,144.7300	4.1447	2.050	0	0	0
2023/05/02	2037	02/11/2023	11.56	Put	Bond Future	4,029.7300	4.0297	4,112.3200	4.1123	2.050	0	0	0
2023/05/02	2037	02/11/2023			Bond Future	11.8658	80.0627	11.9023	79.8626	0.307	0.0000	0.0000	0
2023/05/02	2037	02/11/2023	11.57	Put	Bond Future	3,998.1800	3.9982	4,080.1100	4.0801	2.049	0	0	0
2023/05/02	2037	02/11/2023	11.55	Call	Bond Future	2,296.9000	2.2969	2,180.0500	2.1800	(5.087)	0	0	0
2023/05/02	2037	02/11/2023	11.56	Call	Bond Future	2,321.9200	2.3219	2,204.4100	2.2044	(5.061)	0	0	0
2023/05/02	2037	01/02/2024	12.33	Call	Bond Future	4,957.8200	4.9578	4,807.7100	4.8077	(3.028)	0	0	0
2023/05/02	2037	01/02/2024	12.33	Put	Bond Future	3,032.8100	3.0328	3,087.2100	3.0872	1.794	0	0	0
2023/05/02	2037	01/02/2024			Bond Future	11.9674	77.5688	12.0053	77.3643	0.317	0.0000	0.0000	0
2023/05/02	2037	01/02/2024	12.31	Call	Bond Future	4,893.5900	4.8936	4,744.2900	4.7443	(3.051)	0	0	0
2023/05/02	2037	01/02/2024	12.31	Put	Bond Future	3,072.9300	3.0729	3,128.1400	3.1281	1.797	0	0	0
2023/05/02	2037	01/02/2024	12.32	Call	Bond Future	4,925.6700	4.9257	4,775.9600	4.7760	(3.039)	0	0	0
2023/05/02	2037	01/02/2024	12.32	Put	Bond Future	3,052.8100	3.0528	3,107.6100	3.1076	1.795	0	0	0
2023/05/02	2037	02/05/2024	11.45	Call	Bond Future	2,709.4700	2.7095	2,605.7400	2.6057	(3.828)	0	0	0
2023/05/02	2037	02/05/2024	11.43	Put	Bond Future	6,186.1900	6.1862	6,292.5000	6.2925	1.719	0	0	0
2023/05/02	2037	02/05/2024	11.44	Call	Bond Future	2,687.9100	2.6879	2,584.6600	2.5847	(3.841)	0	0	0
2023/05/02	2037	02/05/2024	11.44	Put	Bond Future	6,150.6000	6.1506	6,256.4300	6.2564	1.721	0	0	0
2023/05/02	2037	02/05/2024			Bond Future	12.0700	79.3069	12.1094	79.0978	0.326	0.0000	0.0000	0
2023/05/02	2037	02/05/2024	11.45	Put	Bond Future	6,115.4600	6.1155	6,220.8100	6.2208	1.723	0	0	0
2023/05/02	2037	02/05/2024	11.43	Call	Bond Future	2,666.7500	2.6668	2,563.9800	2.5640	(3.854)	0	0	0
2023/05/02	2038	04/05/2023			Bond Future	129.3487	129.3487	129.3673	129.3673	0.014	0.0000	0.0000	2,821
2023/05/02	2038	03/08/2023			Bond Future	130.1046	130.1046	130.1231	130.1231	0.014	0.0000	0.0000	2,000
2023/05/02	2038	02/11/2023			Bond Future	132.9358	132.9358	132.9546	132.9546	0.014	0.0000	0.0000	1,343
2023/05/02	2038	01/02/2024			Bond Future	133.8468	133.8468	133.8658	133.8658	0.014	0.0000	0.0000	0
2023/05/02	2038	02/05/2024			Bond Future	136.8750	136.8750	136.8945	136.8945	0.014	0.0000	0.0000	0
2023/05/02	2040	04/05/2023	13.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	486
2023/05/02	2040	04/05/2023	12.78	Put	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	388
2023/05/02	2040	04/05/2023	12.78	Call	Bond Future	5,211.0600	5.2111	5,008.3100	5.0083	(3.891)	0	0	0
2023/05/02	2040	04/05/2023	12.05	Put	Bond Future	192.9300	0.1929	63.2700	0.0633	(67.206)	0	0	684
2023/05/02	2040	04/05/2023	10.73	Put	Bond Future	7,331.7400	7.3317	7,534.3100	7.5343	2.763	0	0	0
2023/05/02	2040	04/05/2023	11.43	Put	Bond Future	2,717.1700	2.7172	2,901.0700	2.9011	6.768	0	0	0
2023/05/02	2040	04/05/2023	11.43	Call	Bond Future	18.7300	0.0187	0.0600	0.0001	(99.680)	0	0	0
2023/05/02	2040	04/05/2023			Bond Future	11.8667	81.7583	11.9004	81.5557	0.284	0.0000	0.0000	15,311
2023/05/02	2040	04/05/2023	13.45	Call	Bond Future	8,694.9200	8.6949	8,492.3500	8.4924	(2.330)	0	0	0
2023/05/02	2040	04/05/2023	12.05	Call	Bond Future	1,284.4000	1.2844	952.1700	0.9522	(25.867)	0	0	0
2023/05/02	2040	04/05/2023	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	486
2023/05/02	2040	04/05/2023	10.17	Put	Bond Future	11,334.5000	11.3345	11,537.0700	11.5371	1.787	0	0	0
2023/05/02	2040	04/05/2023	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/05/02	2040	04/05/2023	11.41	Put	Bond Future	2,840.4800	2.8405	3,028.0600	3.0281	6.604	0	0	0
2023/05/02	2040	04/05/2023	11.41	Call	Bond Future	15.0300	0.0150	0.0400	0.0000	(99.734)	0	0	0
2023/05/02	2040	04/05/2023	11.03	Put	Bond Future	5,297.8200	5.2978	5,500.3200	5.5003	3.822	0	0	0
2023/05/02	2040	04/05/2023	11.03	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	684
2023/05/02	2040	04/05/2023	10.92	Put	Bond Future	6,034.9400	6.0349	6,237.5000	6.2375	3.356	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
2023/05/02	2040	04/05/2023	10.92	Call	Bond Future		0.0100	0.0000	0.0000	(100.000)	0	0	388
2023/05/02	2040	04/05/2023	11.48	Put	Bond Future	2,413.8600		2.4139	2,585.0800	7.093	0	0	0
2023/05/02	2040	04/05/2023	11.48	Call	Bond Future	31.6000		0.0316	0.2500	(99.209)	0	0	486
2023/05/02	2040	04/05/2023	11.42	Put	Bond Future	2,778.6900		2.7787	2,964.5200	6.688	0	0	0
2023/05/02	2040	04/05/2023	11.42	Call	Bond Future	16.7900		0.0168	0.0500	(99.702)	0	0	0
2023/05/02	2040	03/08/2023	12.23	Call	Bond Future	3,345.4500		3.3455	3,169.1400	(5.270)	0	0	0
2023/05/02	2040	03/08/2023	12.23	Put	Bond Future	1,895.1400		1.8951	1,926.0900	1.633	0	0	0
2023/05/02	2040	03/08/2023			Bond Future	11.9813		78.9648	12.0164	0.293	0.0000	0.0000	141,752
2023/05/02	2040	03/08/2023	12.22	Call	Bond Future	3,309.5900		3.3096	3,133.9400	(5.307)	0	0	0
2023/05/02	2040	03/08/2023	12.22	Put	Bond Future	1,916.7800		1.9168	1,948.3900	1.649	0	0	0
2023/05/02	2040	03/08/2023	12.21	Call	Bond Future	3,274.0400		3.2740	3,099.0600	(5.344)	0	0	0
2023/05/02	2040	03/08/2023	12.21	Put	Bond Future	1,938.7900		1.9388	1,971.0700	1.665	0	0	0
2023/05/02	2040	02/11/2023	11.59	Call	Bond Future	2,089.5700		2.0896	1,976.2500	(5.423)	0	0	0
2023/05/02	2040	02/11/2023	11.60	Put	Bond Future	5,019.7500		5.0198	5,117.4600	1.947	0	0	0
2023/05/02	2040	02/11/2023	11.58	Call	Bond Future	2,065.7800		2.0658	1,953.1800	(5.451)	0	0	0
2023/05/02	2040	02/11/2023	11.58	Put	Bond Future	5,095.3300		5.0953	5,194.4800	1.946	0	0	0
2023/05/02	2040	02/11/2023			Bond Future	12.0845		80.6645	12.1209	0.301	0.0000	0.0000	29
2023/05/02	2040	02/11/2023	11.59	Put	Bond Future	5,057.3100		5.0573	5,155.7400	1.946	0	0	0
2023/05/02	2040	02/11/2023	11.60	Call	Bond Future	2,113.7400		2.1137	1,999.7000	(5.395)	0	0	0
2023/05/02	2040	01/02/2024	12.34	Call	Bond Future	4,605.5200		4.6055	4,455.4800	(3.258)	0	0	0
2023/05/02	2040	01/02/2024	12.34	Put	Bond Future	3,741.9300		3.7419	3,808.3600	1.775	0	0	0
2023/05/02	2040	01/02/2024	12.33	Call	Bond Future	4,573.5200		4.5735	4,423.9500	(3.270)	0	0	0
2023/05/02	2040	01/02/2024	12.33	Put	Bond Future	3,766.3600		3.7664	3,833.2600	1.776	0	0	0
2023/05/02	2040	01/02/2024			Bond Future	12.1882		77.9336	12.2260	0.310	0.0000	0.0000	11
2023/05/02	2040	01/02/2024	12.35	Call	Bond Future	4,637.6100		4.6376	4,487.1000	(3.245)	0	0	0
2023/05/02	2040	01/02/2024	12.35	Put	Bond Future	3,717.6500		3.7176	3,783.6100	1.774	0	0	0
2023/05/02	2040	02/05/2024	11.61	Call	Bond Future	2,852.2100		2.8522	2,743.5700	(3.809)	0	0	0
2023/05/02	2040	02/05/2024	11.62	Put	Bond Future	6,828.0200		6.8280	6,940.2000	1.643	0	0	0
2023/05/02	2040	02/05/2024	11.60	Call	Bond Future	2,829.7800		2.8298	2,721.6400	(3.821)	0	0	0
2023/05/02	2040	02/05/2024			Bond Future	12.2925		79.6798	12.3317	0.319	0.0000	0.0000	0
2023/05/02	2040	02/05/2024	11.61	Put	Bond Future	6,866.2900		6.8663	6,978.9900	1.641	0	0	0
2023/05/02	2040	02/05/2024	11.62	Call	Bond Future	2,875.0500		2.8750	2,765.8900	(3.797)	0	0	0
2023/05/02	2040	02/05/2024	11.60	Put	Bond Future	6,905.0500		6.9050	7,018.2500	1.639	0	0	0
2023/05/02	2044	04/05/2023	11.75	Put	Bond Future	1,261.6700		1.2617	1,200.9200	(4.815)	0	0	4,423
2023/05/02	2044	04/05/2023	11.42	Put	Bond Future	3,160.4100		3.1604	3,264.3100	3.288	0	0	0
2023/05/02	2044	04/05/2023	11.42	Call	Bond Future	9.8400		0.0098	0.0200	(99.797)	0	0	0
2023/05/02	2044	04/05/2023	11.41	Put	Bond Future	3,224.3600		3.2244	3,329.3400	3.256	0	0	0
2023/05/02	2044	04/05/2023	11.41	Call	Bond Future	8.7500		0.0088	0.0100	(99.886)	0	0	0
2023/05/02	2044	04/05/2023			Bond Future	11.9214		78.1470	11.9402	0.157	0.0000	0.0000	29,811
2023/05/02	2044	04/05/2023	12.25	Put	Bond Future	71.5000		0.0715	5.7200	(92.000)	0	0	1,798
2023/05/02	2044	04/05/2023	12.25	Call	Bond Future	2,023.6600		2.0237	1,844.1600	(8.870)	0	0	0
2023/05/02	2044	04/05/2023	12.00	Put	Bond Future	384.8600		0.3849	191.0800	(50.351)	0	0	4,423
2023/05/02	2044	04/05/2023	12.00	Call	Bond Future	859.5000		0.8595	552.0000	(35.777)	0	0	0
2023/05/02	2044	04/05/2023	11.75	Call	Bond Future	208.4900		0.2085	34.0200	(83.683)	0	0	0
2023/05/02	2044	04/05/2023	11.43	Put	Bond Future	3,096.6700		3.0967	3,199.3600	3.316	0	0	0
2023/05/02	2044	04/05/2023	11.43	Call	Bond Future	11.0500		0.0110	0.0200	(99.819)	0	0	0
2023/05/02	2044	03/08/2023	12.16	Call	Bond Future	2,993.0200		2.9930	2,874.0300	(3.976)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/02	2044	03/08/2023	12.16	Put	Bond Future	2,232.3400	2.2323	2,229.8700	2.2299	(0.111)	0	0	0
2023/05/02	2044	03/08/2023	12.00	Call	Bond Future	2,469.2900	2.4693	2,357.5700	2.3576	(4.524)	0	0	0
2023/05/02	2044	03/08/2023	12.00	Put	Bond Future	2,658.3500	2.6583	2,663.1500	2.6631	0.181	0	0	4,754
2023/05/02	2044	03/08/2023	12.15	Call	Bond Future	2,958.9500	2.9589	2,840.3700	2.8404	(4.008)	0	0	0
2023/05/02	2044	03/08/2023	12.15	Put	Bond Future	2,257.0400	2.2570	2,254.9800	2.2550	(0.091)	0	0	0
2023/05/02	2044	03/08/2023			Bond Future	12.0316	75.4029	12.0511	75.2864	0.162	0.0000	0.0000	85,125
2023/05/02	2044	03/08/2023	12.17	Call	Bond Future	3,027.2500	3.0273	2,907.8500	2.9079	(3.944)	0	0	0
2023/05/02	2044	03/08/2023	12.17	Put	Bond Future	2,207.8800	2.2079	2,205.0000	2.2050	(0.130)	0	0	0
2023/05/02	2044	03/08/2023	11.75	Call	Bond Future	1,751.5100	1.7515	1,654.1400	1.6541	(5.559)	0	0	0
2023/05/02	2044	03/08/2023	11.75	Put	Bond Future	3,465.6800	3.4657	3,484.8300	3.4848	0.553	0	0	3,076
2023/05/02	2044	02/11/2023	11.57	Call	Bond Future	1,938.2500	1.9382	1,862.3300	1.8623	(3.917)	0	0	0
2023/05/02	2044	02/11/2023	11.57	Put	Bond Future	5,366.3300	5.3663	5,409.5300	5.4095	0.805	0	0	0
2023/05/02	2044	02/11/2023			Bond Future	12.1306	77.0261	12.1509	76.9070	0.167	0.0000	0.0000	0
2023/05/02	2044	02/11/2023	11.56	Call	Bond Future	1,915.5300	1.9155	1,840.0600	1.8401	(3.940)	0	0	0
2023/05/02	2044	02/11/2023	11.56	Put	Bond Future	5,407.1100	5.4071	5,450.7600	5.4508	0.807	0	0	0
2023/05/02	2044	02/11/2023	11.55	Call	Bond Future	1,893.1600	1.8932	1,818.1500	1.8181	(3.962)	0	0	0
2023/05/02	2044	02/11/2023	11.55	Put	Bond Future	5,448.3300	5.4483	5,492.4400	5.4924	0.810	0	0	0
2023/05/02	2044	01/02/2024	12.29	Call	Bond Future	4,424.6100	4.4246	4,328.4800	4.3285	(2.173)	0	0	0
2023/05/02	2044	01/02/2024	12.29	Put	Bond Future	4,077.1800	4.0772	4,102.7700	4.1028	0.628	0	0	0
2023/05/02	2044	01/02/2024			Bond Future	12.2299	74.3402	12.2509	74.2185	0.172	0.0000	0.0000	0
2023/05/02	2044	01/02/2024	12.28	Call	Bond Future	4,392.8900	4.3929	4,297.0300	4.2970	(2.182)	0	0	0
2023/05/02	2044	01/02/2024	12.28	Put	Bond Future	4,103.0900	4.1031	4,128.9500	4.1289	0.630	0	0	0
2023/05/02	2044	01/02/2024	12.27	Call	Bond Future	4,361.5100	4.3615	4,265.9300	4.2659	(2.191)	0	0	0
2023/05/02	2044	01/02/2024	12.27	Put	Bond Future	4,129.4200	4.1294	4,155.5600	4.1556	0.633	0	0	0
2023/05/02	2044	02/05/2024	11.67	Call	Bond Future	2,981.2400	2.9812	2,908.1400	2.9081	(2.452)	0	0	0
2023/05/02	2044	02/05/2024	11.67	Put	Bond Future	6,923.2300	6.9232	6,974.5800	6.9746	0.742	0	0	0
2023/05/02	2044	02/05/2024			Bond Future	12.3294	76.0059	12.3512	75.8815	0.177	0.0000	0.0000	0
2023/05/02	2044	02/05/2024	11.66	Call	Bond Future	2,958.2500	2.9582	2,885.4500	2.8855	(2.461)	0	0	0
2023/05/02	2044	02/05/2024	11.66	Put	Bond Future	6,962.6800	6.9627	7,014.3300	7.0143	0.742	0	0	0
2023/05/02	2044	02/05/2024	11.65	Call	Bond Future	2,935.0700	2.9351	2,862.5700	2.8626	(2.470)	0	0	0
2023/05/02	2044	02/05/2024	11.65	Put	Bond Future	7,002.0200	7.0020	7,053.9700	7.0540	0.742	0	0	0
2023/05/02	2046	04/05/2023			Bond Future	113.4620	113.4620	113.4784	113.4784	0.014	0.0000	0.0000	10,249
2023/05/02	2046	03/08/2023			Bond Future	115.8700	115.8700	115.8860	115.8860	0.014	0.0000	0.0000	12,946
2023/05/02	2046	02/11/2023			Bond Future	116.2755	116.2755	116.2918	116.2918	0.014	0.0000	0.0000	4,231
2023/05/02	2046	01/02/2024			Bond Future	118.8614	118.8614	118.8781	118.8781	0.014	0.0000	0.0000	0
2023/05/02	2046	02/05/2024			Bond Future	119.3708	119.3708	119.3879	119.3879	0.014	0.0000	0.0000	0
2023/05/02	2050	04/05/2023			Bond Future	115.9132	115.9132	115.7274	115.7274	(0.160)	0.0000	0.0000	9,844
2023/05/02	2050	03/08/2023			Bond Future	116.1586	116.1586	115.9683	115.9683	(0.164)	0.0000	0.0000	10,574
2023/05/02	2050	02/11/2023			Bond Future	118.6865	118.6865	118.4919	118.4919	(0.164)	0.0000	0.0000	3,146
2023/05/02	2050	01/02/2024			Bond Future	119.0493	119.0493	118.8503	118.8503	(0.167)	0.0000	0.0000	0
2023/05/02	2050	02/05/2024			Bond Future	121.7427	121.7427	121.5393	121.5393	(0.167)	0.0000	0.0000	0
2023/05/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	AL37	04/05/2023			Index Future	873.0610	873.0610	872.4500	872.4500	(0.070)	0.0000	0.0000	0
2023/05/02	AL37	03/08/2023			Index Future	891.3770	891.3770	890.7340	890.7340	(0.072)	0.0000	0.0000	0
2023/05/02	AL37	02/11/2023			Index Future	910.5630	910.5630	909.9030	909.9030	(0.072)	0.0000	0.0000	0
2023/05/02	AL37	01/02/2024			Index Future	930.6050	930.6050	929.9300	929.9300	(0.073)	0.0000	0.0000	0
2023/05/02	AL37	02/05/2024			Index Future	951.4580	951.4580	950.7680	950.7680	(0.073)	0.0000	0.0000	0
2023/05/02	AL7T	04/05/2023			Index Future	1,001.0450	1,001.0450	999.6630	999.6630	(0.138)	0.0000	0.0000	0
2023/05/02	AL7T	03/08/2023			Index Future	1,022.0460	1,022.0460	1,020.6130	1,020.6130	(0.140)	0.0000	0.0000	0
2023/05/02	AL7T	02/11/2023			Index Future	1,044.0440	1,044.0440	1,042.5770	1,042.5770	(0.141)	0.0000	0.0000	0
2023/05/02	AL7T	01/02/2024			Index Future	1,067.0240	1,067.0240	1,065.5240	1,065.5240	(0.141)	0.0000	0.0000	0
2023/05/02	AL7T	02/05/2024			Index Future	1,090.9340	1,090.9340	1,089.4010	1,089.4010	(0.141)	0.0000	0.0000	0
2023/05/02	ALBI	04/05/2023			Index Future	877.6590	877.6590	876.3480	876.3480	(0.149)	0.0000	0.0000	0
2023/05/02	ALBI	03/08/2023			Index Future	896.0720	896.0720	894.7130	894.7130	(0.152)	0.0000	0.0000	99
2023/05/02	ALBI	02/11/2023			Index Future	915.3580	915.3580	913.9680	913.9680	(0.152)	0.0000	0.0000	0
2023/05/02	ALBI	01/02/2024			Index Future	935.5060	935.5060	934.0840	934.0840	(0.152)	0.0000	0.0000	0
2023/05/02	ALBI	02/05/2024			Index Future	956.4690	956.4690	955.0160	955.0160	(0.152)	0.0000	0.0000	0
2023/05/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2023/05/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/02	ES33	04/05/2023			Bond Future	12.1628	74.0556	12.1963	73.8990	0.276	0.0000	0.0000	0
2023/05/02	ES33	03/08/2023			Bond Future	12.2977	75.6272	12.3327	75.4669	0.285	0.0000	0.0000	350
2023/05/02	ES33	02/11/2023			Bond Future	12.4338	73.4755	12.4703	73.3116	0.294	0.0000	0.0000	0
2023/05/02	ES33	01/02/2024			Bond Future	12.5727	75.1095	12.6108	74.9420	0.303	0.0000	0.0000	0
2023/05/02	ES33	02/05/2024			Bond Future	12.7095	73.0093	12.7492	72.8380	0.313	0.0000	0.0000	0
2023/05/02	ES42	04/05/2023			Bond Future	12.5923	71.0256	12.6309	70.8174	0.307	0.0000	0.0000	0
2023/05/02	ES42	03/08/2023			Bond Future	12.7196	72.5330	12.7598	72.3200	0.316	0.0000	0.0000	4,000
2023/05/02	ES42	02/11/2023			Bond Future	12.8478	69.8481	12.8896	69.6305	0.325	0.0000	0.0000	0
2023/05/02	ES42	01/02/2024			Bond Future	12.9719	71.4016	13.0153	71.1791	0.335	0.0000	0.0000	0
2023/05/02	ES42	02/05/2024			Bond Future	13.0988	68.7542	13.1440	68.5267	0.345	0.0000	0.0000	0
2023/05/02	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	04/05/2023	852.87	Call	GOVI	122,630.0000	12.2630	109,890.0000	10.9890	(10.389)	0	0	0
2023/05/02	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	04/05/2023	852.86	Call	GOVI	122,730.0000	12.2730	109,990.0000	10.9990	(10.381)	0	0	0
2023/05/02	GOVI	04/05/2023			GOVI	865.1330	865.1330	863.8590	863.8590	(0.147)	0.0000	0.0000	95
2023/05/02	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	04/05/2023	852.88	Call	GOVI	122,530.0000	12.2530	109,790.0000	10.9790	(10.397)	0	0	0
2023/05/02	GOVI	03/08/2023	837.21	Call	GOVI	460,730.0000	46.0730	447,520.0000	44.7520	(2.867)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/02	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	03/08/2023	837.22	Call	GOVI	460,630.0000	46.0630	447,420.0000	44.7420	(2.868)	0	0	0
2023/05/02	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	03/08/2023			GOVI	883.2830	883.2830	881.9620	881.9620	(0.150)	0.0000	0.0000	836
2023/05/02	GOVI	03/08/2023	837.23	Call	GOVI	460,530.0000	46.0530	447,320.0000	44.7320	(2.868)	0	0	0
2023/05/02	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	02/11/2023	885.82	Call	GOVI	164,740.0000	16.4740	151,230.0000	15.1230	(8.201)	0	0	0
2023/05/02	GOVI	02/11/2023			GOVI	902.2940	902.2940	900.9430	900.9430	(0.150)	0.0000	0.0000	0
2023/05/02	GOVI	02/11/2023	885.80	Call	GOVI	164,940.0000	16.4940	151,430.0000	15.1430	(8.191)	0	0	0
2023/05/02	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	02/11/2023	885.81	Call	GOVI	164,840.0000	16.4840	151,330.0000	15.1330	(8.196)	0	0	0
2023/05/02	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	01/02/2024	880.00	Call	GOVI	421,540.0000	42.1540	407,720.0000	40.7720	(3.278)	0	0	0
2023/05/02	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	01/02/2024			GOVI	922.1540	922.1540	920.7720	920.7720	(0.150)	0.0000	0.0000	0
2023/05/02	GOVI	01/02/2024	879.98	Call	GOVI	421,740.0000	42.1740	407,920.0000	40.7920	(3.277)	0	0	0
2023/05/02	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	01/02/2024	879.99	Call	GOVI	421,640.0000	42.1640	407,820.0000	40.7820	(3.278)	0	0	0
2023/05/02	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	02/05/2024	950.97	Put	GOVI	81,520.0000	8.1520	95,650.0000	9.5650	17.333	0	0	0
2023/05/02	GOVI	02/05/2024	950.98	Put	GOVI	81,620.0000	8.1620	95,750.0000	9.5750	17.312	0	0	0
2023/05/02	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	02/05/2024			GOVI	942.8180	942.8180	941.4050	941.4050	(0.150)	0.0000	0.0000	0
2023/05/02	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	GOVI	02/05/2024	950.99	Put	GOVI	81,720.0000	8.1720	95,850.0000	9.5850	17.291	0	0	0
2023/05/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/02	IGOV	04/05/2023			Index Future	327.6200	327.6200	327.4380	327.4380	(0.056)	0.0000	0.0000	275
2023/05/02	IGOV	03/08/2023			Index Future	334.5750	334.5750	334.3820	334.3820	(0.058)	0.0000	0.0000	638
2023/05/02	IGOV	02/11/2023			Index Future	341.8560	341.8560	341.6580	341.6580	(0.058)	0.0000	0.0000	16
2023/05/02	IGOV	01/02/2024			Index Future	349.4580	349.4580	349.2550	349.2550	(0.058)	0.0000	0.0000	0
2023/05/02	IGOV	02/05/2024			Index Future	357.3650	357.3650	357.1580	357.1580	(0.058)	0.0000	0.0000	0
2023/05/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0

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2023/05/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/05/02	JBAF	17/05/2023			Jibar Tradeable Future	8.0850	91.9150	8.0950	91.9050	0.124	0.0000	0.0000	0
2023/05/02	JBAF	21/06/2023			Jibar Tradeable Future	8.3900	91.6100	8.4050	91.5950	0.179	0.0000	0.0000	0
2023/05/02	JBAF	19/07/2023			Jibar Tradeable Future	8.4600	91.5400	8.4850	91.5150	0.296	0.0000	0.0000	0
2023/05/02	JBAF	16/08/2023			Jibar Tradeable Future	8.5650	91.4350	8.5950	91.4050	0.350	0.0000	0.0000	0
2023/05/02	JBAF	20/09/2023			Jibar Tradeable Future	8.5650	91.4350	8.5900	91.4100	0.292	0.0000	0.0000	0
2023/05/02	JBAF	18/10/2023			Jibar Tradeable Future	8.5800	91.4200	8.6000	91.4000	0.233	0.0000	0.0000	0
2023/05/02	JBAF	20/12/2023			Jibar Tradeable Future	8.5200	91.4800	8.5600	91.4400	0.469	0.0000	0.0000	0
2023/05/02	JBAF	20/03/2024			Jibar Tradeable Future	8.3550	91.6450	8.3900	91.6100	0.419	0.0000	0.0000	0
2023/05/02	JBAF	19/06/2024			Jibar Tradeable Future	8.2000	91.8000	8.2250	91.7750	0.305	0.0000	0.0000	0
2023/05/02	JBAF	18/09/2024			Jibar Tradeable Future	8.1350	91.8650	8.1450	91.8550	0.123	0.0000	0.0000	0
2023/05/02	JBAF	18/12/2024			Jibar Tradeable Future	8.0300	91.9700	8.0500	91.9500	0.249	0.0000	0.0000	0
2023/05/02	JBAF	19/03/2025			Jibar Tradeable Future	8.0000	92.0000	8.0200	91.9800	0.250	0.0000	0.0000	0
2023/05/02	R035	04/05/2023	13.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	491
2023/05/02	R035	04/05/2023	13.18	Call	Bond Future	9,456.2600	9.4563	9,236.2200	9.2362	(2.327)	0	0	0
2023/05/02	R035	04/05/2023	12.46	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	388
2023/05/02	R035	04/05/2023	12.46	Call	Bond Future	5,895.1400	5.8951	5,675.0900	5.6751	(3.733)	0	0	0
2023/05/02	R035	04/05/2023	10.60	Put	Bond Future	4,510.7900	4.5108	4,730.6500	4.7306	4.874	0	0	0
2023/05/02	R035	04/05/2023	10.60	Call	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	388
2023/05/02	R035	04/05/2023	10.55	Put	Bond Future	4,816.8100	4.8168	5,036.7700	5.0368	4.567	0	0	0
2023/05/02	R035	04/05/2023	10.55	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	770
2023/05/02	R035	04/05/2023	11.20	Call	Bond Future	190.2800	0.1903	22.3200	0.0223	(88.270)	0	0	0
2023/05/02	R035	04/05/2023	11.17	Call	Bond Future	152.4400	0.1524	13.2100	0.0132	(91.334)	0	0	0
2023/05/02	R035	04/05/2023	11.05	Put	Bond Future	1,876.6200	1.8766	2,042.0300	2.0420	8.814	0	0	0
2023/05/02	R035	04/05/2023	11.05	Call	Bond Future	55.7100	0.0557	1.0800	0.0011	(98.061)	0	0	770
2023/05/02	R035	04/05/2023	11.22	Put	Bond Future	1,053.9100	1.0539	1,085.7400	1.0857	3.020	0	0	0
2023/05/02	R035	04/05/2023	11.21	Call	Bond Future	204.3600	0.2044	26.3600	0.0264	(87.101)	0	0	0
2023/05/02	R035	04/05/2023			Bond Future	11.3661	85.6825	11.4049	85.4625	0.342	0.0000	0.0000	24,657
2023/05/02	R035	04/05/2023	11.87	Put	Bond Future	11.2100	0.0112	0.1400	0.0001	(98.751)	0	0	770
2023/05/02	R035	04/05/2023	11.87	Call	Bond Future	2,802.9400	2.8029	2,571.8300	2.5718	(8.245)	0	0	0
2023/05/02	R035	04/05/2023	9.85	Put	Bond Future	9,262.0300	9.2620	9,482.0700	9.4821	2.376	0	0	0
2023/05/02	R035	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/05/02	R035	04/05/2023	10.42	Put	Bond Future	5,619.6300	5.6196	5,839.6600	5.8397	3.915	0	0	0
2023/05/02	R035	04/05/2023	10.42	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	491
2023/05/02	R035	04/05/2023	11.20	Put	Bond Future	1,140.1700	1.1402	1,192.2500	1.1922	4.568	0	0	0
2023/05/02	R035	04/05/2023	11.17	Put	Bond Future	1,275.5300	1.2755	1,356.3400	1.3563	6.335	0	0	0
2023/05/02	R035	04/05/2023	11.80	Put	Bond Future	21.9900	0.0220	0.6800	0.0007	(96.908)	0	0	1,035
2023/05/02	R035	04/05/2023	11.80	Call	Bond Future	2,433.8800	2.4339	2,192.5300	2.1925	(9.916)	0	0	0
2023/05/02	R035	04/05/2023	11.22	Call	Bond Future	219.2100	0.2192	31.0000	0.0310	(85.858)	0	0	0
2023/05/02	R035	04/05/2023	11.21	Put	Bond Future	1,096.6300	1.0966	1,138.6700	1.1387	3.834	0	0	0
2023/05/02	R035	03/08/2023	12.00	Call	Bond Future	4,107.0400	4.1070	3,906.5700	3.9066	(4.881)	0	0	0
2023/05/02	R035	03/08/2023	12.00	Put	Bond Future	1,222.5400	1.2225	1,247.2100	1.2472	2.018	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/02	R035	03/08/2023			Bond Future	11.4692	87.4796	11.5097	87.2544	0.353	0.0000	0.0000	54,651
2023/05/02	R035	03/08/2023	11.98	Call	Bond Future	4,031.1300	4.0311	3,831.7600	3.8318	(4.946)	0	0	0
2023/05/02	R035	03/08/2023	11.98	Put	Bond Future	1,252.7400	1.2527	1,278.5100	1.2785	2.057	0	0	0
2023/05/02	R035	03/08/2023	11.99	Call	Bond Future	4,068.9500	4.0689	3,869.0300	3.8690	(4.913)	0	0	0
2023/05/02	R035	03/08/2023	11.99	Put	Bond Future	1,237.4800	1.2375	1,262.7000	1.2627	2.038	0	0	0
2023/05/02	R035	02/11/2023	12.85	Call	Bond Future	7,696.8200	7.6968	7,487.3800	7.4874	(2.721)	0	0	0
2023/05/02	R035	02/11/2023	12.85	Put	Bond Future	1,105.2700	1.1053	1,125.8700	1.1259	1.864	0	0	400
2023/05/02	R035	02/11/2023	11.41	Call	Bond Future	2,702.7600	2.7028	2,562.2800	2.5623	(5.198)	0	0	0
2023/05/02	R035	02/11/2023	11.41	Put	Bond Future	3,602.1300	3.6021	3,691.6900	3.6917	2.486	0	0	0
2023/05/02	R035	02/11/2023	11.42	Call	Bond Future	2,730.2000	2.7302	2,589.0100	2.5890	(5.171)	0	0	0
2023/05/02	R035	02/11/2023	11.42	Put	Bond Future	3,574.0600	3.5741	3,662.9100	3.6629	2.486	0	0	0
2023/05/02	R035	02/11/2023	11.12	Call	Bond Future	1,974.1500	1.9741	1,855.3700	1.8554	(6.017)	0	0	400
2023/05/02	R035	02/11/2023			Bond Future	11.5732	84.8537	11.6153	84.6236	0.364	0.0000	0.0000	99,689
2023/05/02	R035	02/11/2023	11.43	Call	Bond Future	2,757.5400	2.7575	2,615.6500	2.6156	(5.146)	0	0	0
2023/05/02	R035	02/11/2023	11.43	Put	Bond Future	3,545.9300	3.5459	3,634.0800	3.6341	2.486	0	0	0
2023/05/02	R035	02/11/2023	10.62	Call	Bond Future	1,039.1400	1.0391	958.9400	0.9589	(7.718)	0	0	400
2023/05/02	R035	02/11/2023	10.62	Put	Bond Future	6,491.4100	6.4914	6,641.2500	6.6413	2.308	0	0	0
2023/05/02	R035	02/11/2023	11.12	Put	Bond Future	4,506.1000	4.5061	4,617.3600	4.6174	2.469	0	0	0
2023/05/02	R035	01/02/2024	12.18	Put	Bond Future	2,691.3100	2.6913	2,752.7700	2.7528	2.284	0	0	0
2023/05/02	R035	01/02/2024	12.19	Call	Bond Future	5,359.1300	5.3591	5,185.0200	5.1850	(3.249)	0	0	0
2023/05/02	R035	01/02/2024	12.19	Put	Bond Future	2,673.5100	2.6735	2,734.5300	2.7345	2.282	0	0	0
2023/05/02	R035	01/02/2024	10.62	Call	Bond Future	1,425.3500	1.4253	1,340.9200	1.3409	(5.923)	0	0	400
2023/05/02	R035	01/02/2024	10.62	Put	Bond Future	7,389.6700	7.3897	7,540.3700	7.5404	2.039	0	0	0
2023/05/02	R035	01/02/2024	11.12	Put	Bond Future	5,414.5400	5.4145	5,534.6100	5.5346	2.218	0	0	0
2023/05/02	R035	01/02/2024			Bond Future	11.6781	86.7215	11.7220	86.4864	0.376	0.0000	0.0000	0
2023/05/02	R035	01/02/2024	13.46	Call	Bond Future	9,982.1500	9.9822	9,769.1100	9.7691	(2.134)	0	0	0
2023/05/02	R035	01/02/2024	13.46	Put	Bond Future	1,143.3800	1.1434	1,165.4700	1.1655	1.932	0	0	400
2023/05/02	R035	01/02/2024	12.18	Call	Bond Future	5,325.6400	5.3256	5,151.9700	5.1520	(3.261)	0	0	0
2023/05/02	R035	01/02/2024	12.20	Call	Bond Future	5,392.4000	5.3924	5,217.8500	5.2178	(3.237)	0	0	0
2023/05/02	R035	01/02/2024	12.20	Put	Bond Future	2,655.5500	2.6556	2,716.1300	2.7161	2.281	0	0	0
2023/05/02	R035	01/02/2024	11.12	Call	Bond Future	2,340.5200	2.3405	2,225.4600	2.2255	(4.916)	0	0	400
2023/05/02	R035	02/05/2024	11.19	Call	Bond Future	2,745.5900	2.7456	2,628.5200	2.6285	(4.264)	0	0	0
2023/05/02	R035	02/05/2024	11.19	Put	Bond Future	5,906.2100	5.9062	6,029.5200	6.0295	2.088	0	0	0
2023/05/02	R035	02/05/2024	11.20	Call	Bond Future	2,767.1500	2.7671	2,649.5400	2.6495	(4.250)	0	0	0
2023/05/02	R035	02/05/2024	11.20	Put	Bond Future	5,872.2000	5.8722	5,994.9700	5.9950	2.091	0	0	0
2023/05/02	R035	02/05/2024			Bond Future	11.7735	84.1518	11.8192	83.9114	0.388	0.0000	0.0000	0
2023/05/02	R035	02/05/2024	11.21	Call	Bond Future	2,789.1300	2.7891	2,670.9700	2.6710	(4.236)	0	0	0
2023/05/02	R035	02/05/2024	11.21	Put	Bond Future	5,838.6700	5.8387	5,960.8900	5.9609	2.093	0	0	0
2023/05/02	R186	04/05/2023	8.84	Call	Bond Future	313.4400	0.3134	153.5700	0.1536	(51.005)	0	0	0
2023/05/02	R186	04/05/2023	8.83	Put	Bond Future	274.3300	0.2743	193.4800	0.1935	(29.472)	0	0	0
2023/05/02	R186	04/05/2023		Call	Bond Future	9,088.6700	9.0887	9,011.8600	9.0119	(0.845)	0	0	0
2023/05/02	R186	04/05/2023			Bond Future	8.8230	109.0887	8.8475	109.0119	0.277	0.0000	0.0000	39,040
2023/05/02	R186	04/05/2023	8.84	Put	Bond Future	260.1600	0.2602	177.1000	0.1771	(31.927)	0	0	0
2023/05/02	R186	04/05/2023	8.83	Call	Bond Future	296.2400	0.2962	138.5800	0.1386	(53.220)	0	0	0
2023/05/02	R186	04/05/2023	8.82	Put	Bond Future	289.1300	0.2891	210.8600	0.2109	(27.071)	0	0	0
2023/05/02	R186	04/05/2023	8.82	Call	Bond Future	279.6500	0.2796	124.5700	0.1246	(55.455)	0	0	0
2023/05/02	R186	04/05/2023	8.36	Put	Bond Future	1,467.7700	1.4678	1,543.0300	1.5430	5.128	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/02	R186	04/05/2023	8.36	Call	Bond Future	1.5500	0.0016	0.0000	0.0000	(100.000)	0	0	200
2023/05/02	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/02	R186	03/08/2023	9.74	Call	Bond Future	2,853.3700	2.8534	2,772.9000	2.7729	(2.820)	0	0	0
2023/05/02	R186	03/08/2023	9.74	Put	Bond Future	276.7200	0.2767	275.2900	0.2753	(0.517)	0	0	0
2023/05/02	R186	03/08/2023	9.73	Put	Bond Future	281.3000	0.2813	279.9500	0.2800	(0.480)	0	0	0
2023/05/02	R186	03/08/2023			Bond Future	8.8514	106.0686	8.8782	105.9896	0.303	0.0000	0.0000	81,552
2023/05/02	R186	03/08/2023	9.75	Call	Bond Future	2,877.4000	2.8774	2,796.8500	2.7969	(2.799)	0	0	0
2023/05/02	R186	03/08/2023	9.75	Put	Bond Future	272.2100	0.2722	270.7000	0.2707	(0.555)	0	0	0
2023/05/02	R186	03/08/2023	9.73	Call	Bond Future	2,829.4000	2.8294	2,749.0100	2.7490	(2.841)	0	0	0
2023/05/02	R186	02/11/2023	9.40	Call	Bond Future	2,314.6600	2.3147	2,246.9400	2.2469	(2.926)	0	0	0
2023/05/02	R186	02/11/2023	9.40	Put	Bond Future	844.7500	0.8447	857.8500	0.8578	1.551	0	0	0
2023/05/02	R186	02/11/2023	9.15	Call	Bond Future	1,859.1600	1.8592	1,796.5400	1.7965	(3.368)	0	0	1,715
2023/05/02	R186	02/11/2023			Bond Future	8.8608	108.3517	8.8902	108.2709	0.332	0.0000	0.0000	16,388
2023/05/02	R186	02/11/2023	10.42	Call	Bond Future	4,494.2500	4.4943	4,415.1800	4.4152	(1.759)	0	0	0
2023/05/02	R186	02/11/2023	10.42	Put	Bond Future	314.3500	0.3143	316.1000	0.3161	0.557	0	0	1,715
2023/05/02	R186	02/11/2023	9.38	Call	Bond Future	2,276.5700	2.2766	2,209.2100	2.2092	(2.959)	0	0	0
2023/05/02	R186	02/11/2023	9.38	Put	Bond Future	860.7100	0.8607	874.1700	0.8742	1.564	0	0	0
2023/05/02	R186	02/11/2023	9.39	Call	Bond Future	2,295.7300	2.2957	2,228.1900	2.2282	(2.942)	0	0	0
2023/05/02	R186	02/11/2023	9.39	Put	Bond Future	852.8400	0.8528	866.1200	0.8661	1.557	0	0	0
2023/05/02	R186	02/11/2023	9.15	Put	Bond Future	1,067.4900	1.0675	1,085.6900	1.0857	1.705	0	0	0
2023/05/02	R186	01/02/2024	9.52	Put	Bond Future	985.6200	0.9856	1,002.5000	1.0025	1.713	0	0	0
2023/05/02	R186	01/02/2024	9.50	Call	Bond Future	2,638.8400	2.6388	2,573.4000	2.5734	(2.480)	0	0	0
2023/05/02	R186	01/02/2024	9.51	Call	Bond Future	2,656.6400	2.6566	2,591.0400	2.5910	(2.469)	0	0	0
2023/05/02	R186	01/02/2024			Bond Future	8.8517	105.4271	8.8841	105.3444	0.366	0.0000	0.0000	0
2023/05/02	R186	01/02/2024	9.52	Call	Bond Future	2,674.8200	2.6748	2,609.0700	2.6091	(2.458)	0	0	0
2023/05/02	R186	01/02/2024	9.50	Put	Bond Future	999.6900	0.9997	1,016.8800	1.0169	1.720	0	0	0
2023/05/02	R186	01/02/2024	9.51	Put	Bond Future	992.4600	0.9925	1,009.4900	1.0095	1.716	0	0	0
2023/05/02	R186	02/05/2024	8.01	Call	Bond Future	689.4900	0.6895	657.3800	0.6574	(4.657)	0	0	0
2023/05/02	R186	02/05/2024	8.01	Put	Bond Future	2,627.1600	2.6272	2,679.5600	2.6796	1.995	0	0	0
2023/05/02	R186	02/05/2024			Bond Future	8.8232	107.7894	8.8591	107.7049	0.407	0.0000	0.0000	0
2023/05/02	R186	02/05/2024	7.99	Call	Bond Future	673.2400	0.6732	641.6100	0.6416	(4.698)	0	0	0
2023/05/02	R186	02/05/2024	7.99	Put	Bond Future	2,659.1500	2.6592	2,712.0300	2.7120	1.989	0	0	0
2023/05/02	R186	02/05/2024	8.00	Call	Bond Future	681.3300	0.6813	649.4700	0.6495	(4.676)	0	0	0
2023/05/02	R186	02/05/2024	8.00	Put	Bond Future	2,643.1200	2.6431	2,695.7700	2.6958	1.992	0	0	0
2023/05/02	R197	04/05/2023			Bond Future	336.8764	336.8764	336.8811	336.8811	0.001	0.0000	0.0000	309
2023/05/02	R197	03/08/2023			Bond Future	334.9119	334.9119	334.9148	334.9148	0.001	0.0000	0.0000	12
2023/05/02	R197	02/11/2023			Bond Future	342.2000	342.2000	342.2028	342.2028	0.001	0.0000	0.0000	0
2023/05/02	R202	04/05/2023			Bond Future	252.7875	252.7875	252.8235	252.8235	0.014	0.0000	0.0000	4,492
2023/05/02	R202	03/08/2023			Bond Future	253.3114	253.3114	253.3468	253.3468	0.014	0.0000	0.0000	5,420
2023/05/02	R202	02/11/2023			Bond Future	258.8238	258.8238	258.8598	258.8598	0.014	0.0000	0.0000	0
2023/05/02	R202	01/02/2024			Bond Future	259.5500	259.5500	259.5867	259.5867	0.014	0.0000	0.0000	0
2023/05/02	R202	02/05/2024			Bond Future	265.4223	265.4223	265.4598	265.4598	0.014	0.0000	0.0000	0
2023/05/02	R209	04/05/2023	11.50	Put	Bond Future	277.7100	0.2777	153.5500	0.1536	(44.709)	0	0	0
2023/05/02	R209	04/05/2023	10.50	Put	Bond Future	4,754.7900	4.7548	4,923.2500	4.9232	3.543	0	0	0
2023/05/02	R209	04/05/2023	10.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	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
2023/05/02	R209	04/05/2023	10.00	Put	Bond Future	7,570.0000	7.5700	7,738.4700	7.7385	2.225	0	0	0
2023/05/02	R209	04/05/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/05/02	R209	04/05/2023	11.10	Put	Bond Future	1,620.3400	1.6203	1,739.6600	1.7397	7.364	0	0	0
2023/05/02	R209	04/05/2023	11.10	Call	Bond Future	50.3000	0.0503	1.1500	0.0012	(97.714)	0	0	0
2023/05/02	R209	04/05/2023	11.09	Put	Bond Future	1,667.3000	1.6673	1,790.8400	1.7908	7.410	0	0	0
2023/05/02	R209	04/05/2023	11.09	Call	Bond Future	45.8300	0.0458	0.9000	0.0009	(98.036)	0	0	0
2023/05/02	R209	04/05/2023			Bond Future	11.4106	66.2400	11.4445	66.0715	0.297	0.0000	0.0000	19,258
2023/05/02	R209	04/05/2023	12.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	9,750
2023/05/02	R209	04/05/2023	12.50	Call	Bond Future	5,117.8600	5.1179	4,949.3800	4.9494	(3.292)	0	0	0
2023/05/02	R209	04/05/2023	11.50	Call	Bond Future	720.4200	0.7204	427.7900	0.4278	(40.619)	0	0	2,250
2023/05/02	R209	04/05/2023	11.11	Put	Bond Future	1,573.7900	1.5738	1,688.6000	1.6886	7.295	0	0	0
2023/05/02	R209	04/05/2023	11.11	Call	Bond Future	55.1100	0.0551	1.4500	0.0014	(97.369)	0	0	0
2023/05/02	R209	04/05/2023	11.00	Put	Bond Future	2,105.3400	2.1053	2,255.3100	2.2553	7.123	0	0	8,250
2023/05/02	R209	04/05/2023	11.00	Call	Bond Future	18.5900	0.0186	0.0900	0.0001	(99.516)	0	0	1,250
2023/05/02	R209	03/08/2023	11.93	Call	Bond Future	3,261.1500	3.2612	3,106.7200	3.1067	(4.735)	0	0	0
2023/05/02	R209	03/08/2023	11.94	Call	Bond Future	3,293.2600	3.2933	3,138.3800	3.1384	(4.703)	0	0	0
2023/05/02	R209	03/08/2023	11.95	Put	Bond Future	1,191.7900	1.1918	1,208.8400	1.2088	1.431	0	0	0
2023/05/02	R209	03/08/2023	10.70	Call	Bond Future	519.5000	0.5195	458.6200	0.4586	(11.719)	0	0	1,800
2023/05/02	R209	03/08/2023	11.25	Put	Bond Future	2,672.9100	2.6729	2,735.8600	2.7359	2.355	0	0	0
2023/05/02	R209	03/08/2023	10.00	Call	Bond Future	98.4300	0.0984	80.4500	0.0804	(18.267)	0	0	1,800
2023/05/02	R209	03/08/2023	10.00	Put	Bond Future	8,091.8100	8.0918	8,246.2100	8.2462	1.908	0	0	0
2023/05/02	R209	03/08/2023			Bond Future	11.5047	67.6293	11.5399	67.4569	0.306	0.0000	0.0000	12,956
2023/05/02	R209	03/08/2023	11.93	Put	Bond Future	1,221.1800	1.2212	1,239.1300	1.2391	1.470	0	0	0
2023/05/02	R209	03/08/2023	11.94	Put	Bond Future	1,206.4000	1.2064	1,223.9000	1.2239	1.451	0	0	0
2023/05/02	R209	03/08/2023	11.95	Call	Bond Future	3,325.4800	3.3255	3,170.1500	3.1701	(4.671)	0	0	0
2023/05/02	R209	03/08/2023	10.70	Put	Bond Future	4,636.1300	4.6361	4,747.6300	4.7476	2.405	0	0	0
2023/05/02	R209	03/08/2023	10.75	Call	Bond Future	577.0600	0.5771	511.8800	0.5119	(11.295)	0	0	3,500
2023/05/02	R209	03/08/2023	10.75	Put	Bond Future	4,427.6200	4.4276	4,534.8200	4.5348	2.421	0	0	0
2023/05/02	R209	03/08/2023	11.25	Call	Bond Future	1,407.4300	1.4074	1,298.0000	1.2980	(7.775)	0	0	3,500
2023/05/02	R209	02/11/2023	11.33	Call	Bond Future	2,076.3900	2.0764	1,971.4000	1.9714	(5.056)	0	0	0
2023/05/02	R209	02/11/2023	11.33	Put	Bond Future	3,379.9200	3.3799	3,451.1000	3.4511	2.106	0	0	0
2023/05/02	R209	02/11/2023	11.34	Call	Bond Future	2,098.9300	2.0989	1,993.3600	1.9934	(5.030)	0	0	0
2023/05/02	R209	02/11/2023	11.34	Put	Bond Future	3,352.7900	3.3528	3,423.3900	3.4234	2.106	0	0	0
2023/05/02	R209	02/11/2023			Bond Future	11.5959	65.9319	11.6324	65.7557	0.315	0.0000	0.0000	2
2023/05/02	R209	02/11/2023	11.35	Call	Bond Future	2,121.5900	2.1216	2,015.4400	2.0154	(5.003)	0	0	0
2023/05/02	R209	02/11/2023	11.35	Put	Bond Future	3,325.8300	3.3258	3,395.8500	3.3958	2.105	0	0	0
2023/05/02	R209	01/02/2024	12.13	Put	Bond Future	2,448.6700	2.4487	2,493.8700	2.4939	1.846	0	0	0
2023/05/02	R209	01/02/2024	12.14	Call	Bond Future	4,557.8900	4.5579	4,422.7000	4.4227	(2.966)	0	0	0
2023/05/02	R209	01/02/2024	12.14	Put	Bond Future	2,432.1100	2.4321	2,476.9600	2.4770	1.844	0	0	0
2023/05/02	R209	01/02/2024			Bond Future	11.6841	67.3832	11.7219	67.2031	0.324	0.0000	0.0000	0
2023/05/02	R209	01/02/2024	12.12	Call	Bond Future	4,499.9100	4.4999	4,365.4200	4.3654	(2.989)	0	0	0
2023/05/02	R209	01/02/2024	12.12	Put	Bond Future	2,465.3500	2.4653	2,510.9000	2.5109	1.848	0	0	0
2023/05/02	R209	01/02/2024	12.13	Call	Bond Future	4,528.8700	4.5289	4,394.0300	4.3940	(2.977)	0	0	0
2023/05/02	R209	02/05/2024	11.17	Call	Bond Future	2,336.0600	2.3361	2,244.9100	2.2449	(3.902)	0	0	0
2023/05/02	R209	02/05/2024	11.17	Put	Bond Future	5,252.6900	5.2527	5,345.5900	5.3456	1.769	0	0	0
2023/05/02	R209	02/05/2024	11.18	Call	Bond Future	2,355.0500	2.3550	2,263.4700	2.2635	(3.889)	0	0	0
2023/05/02	R209	02/05/2024	11.18	Put	Bond Future	5,221.7200	5.2217	5,314.1900	5.3142	1.771	0	0	0
2023/05/02	R209	02/05/2024			Bond Future	11.7713	65.7396	11.8105	65.5555	0.333	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/02	R209	02/05/2024	11.19	Call	Bond Future	2,374.1300	2.3741	2,282.1100	2.2821	(3.876)	0	0	0
2023/05/02	R209	02/05/2024	11.19	Put	Bond Future	5,190.9000	5.1909	5,282.9300	5.2829	1.773	0	0	0
2023/05/02	R210	04/05/2023			Bond Future	225.0671	225.0671	225.0937	225.0937	0.012	0.0000	0.0000	72
2023/05/02	R210	03/08/2023			Bond Future	229.8436	229.8436	229.8694	229.8694	0.011	0.0000	0.0000	371
2023/05/02	R210	02/11/2023			Bond Future	231.6376	231.6376	231.6639	231.6639	0.011	0.0000	0.0000	0
2023/05/02	R210	01/02/2024			Bond Future	236.7888	236.7888	236.8156	236.8156	0.011	0.0000	0.0000	0
2023/05/02	R210	02/05/2024			Bond Future	238.8419	238.8419	238.8694	238.8694	0.012	0.0000	0.0000	0
2023/05/02	R213	04/05/2023	10.75	Put	Bond Future	171.6500	0.1716	62.6200	0.0626	(63.519)	0	0	0
2023/05/02	R213	04/05/2023	10.75	Call	Bond Future	806.2800	0.8063	587.8500	0.5878	(27.091)	0	0	0
2023/05/02	R213	04/05/2023			Bond Future	10.6105	82.4591	10.6344	82.3497	0.226	0.0000	0.0000	8,503
2023/05/02	R213	04/05/2023	10.74	Put	Bond Future	183.0300	0.1830	71.1200	0.0711	(61.143)	0	0	0
2023/05/02	R213	04/05/2023	10.74	Call	Bond Future	772.3700	0.7724	551.0600	0.5511	(28.653)	0	0	0
2023/05/02	R213	04/05/2023	10.73	Put	Bond Future	195.0300	0.1950	80.5500	0.0805	(58.699)	0	0	0
2023/05/02	R213	04/05/2023	10.73	Call	Bond Future	739.0600	0.7391	515.1800	0.5152	(30.293)	0	0	0
2023/05/02	R213	03/08/2023	11.62	Put	Bond Future	492.6900	0.4927	487.3200	0.4873	(1.090)	0	0	0
2023/05/02	R213	03/08/2023	11.63	Call	Bond Future	4,500.7600	4.5008	4,383.1400	4.3831	(2.613)	0	0	0
2023/05/02	R213	03/08/2023			Bond Future	10.7011	84.1886	10.7263	84.0764	0.235	0.0000	0.0000	24,947
2023/05/02	R213	03/08/2023	11.61	Call	Bond Future	4,431.3200	4.4313	4,313.8700	4.3139	(2.650)	0	0	0
2023/05/02	R213	03/08/2023	11.61	Put	Bond Future	499.9000	0.4999	494.6100	0.4946	(1.058)	0	0	0
2023/05/02	R213	03/08/2023	11.62	Call	Bond Future	4,466.0100	4.4660	4,348.4800	4.3485	(2.632)	0	0	0
2023/05/02	R213	03/08/2023	11.63	Put	Bond Future	485.5800	0.4856	480.1200	0.4801	(1.124)	0	0	0
2023/05/02	R213	02/11/2023	11.13	Call	Bond Future	3,292.5600	3.2976	3,202.3200	3.2023	(2.888)	0	0	0
2023/05/02	R213	02/11/2023	11.13	Put	Bond Future	1,846.0100	1.8460	1,865.3900	1.8654	1.050	0	0	0
2023/05/02	R213	02/11/2023			Bond Future	10.7929	82.4444	10.8193	82.3298	0.244	0.0000	0.0000	187
2023/05/02	R213	02/11/2023	11.11	Call	Bond Future	3,244.1100	3.2441	3,149.4200	3.1494	(2.919)	0	0	0
2023/05/02	R213	02/11/2023	11.11	Put	Bond Future	1,877.7700	1.8778	1,897.7000	1.8977	1.061	0	0	0
2023/05/02	R213	02/11/2023	11.12	Call	Bond Future	3,270.7900	3.2708	3,175.8200	3.1758	(2.904)	0	0	0
2023/05/02	R213	02/11/2023	11.12	Put	Bond Future	1,861.8300	1.8618	1,881.4800	1.8815	1.055	0	0	0
2023/05/02	R213	01/02/2024	11.70	Call	Bond Future	4,940.9600	4.9410	4,841.0100	4.8410	(2.023)	0	0	0
2023/05/02	R213	01/02/2024	11.70	Put	Bond Future	1,573.3400	1.5733	1,590.5600	1.5906	1.094	0	0	0
2023/05/02	R213	01/02/2024	11.71	Call	Bond Future	4,969.8300	4.9698	4,869.7100	4.8697	(2.015)	0	0	0
2023/05/02	R213	01/02/2024	11.71	Put	Bond Future	1,561.9800	1.5620	1,579.0300	1.5790	1.092	0	0	0
2023/05/02	R213	01/02/2024			Bond Future	10.8852	84.2592	10.9128	84.1420	0.254	0.0000	0.0000	0
2023/05/02	R213	01/02/2024	11.72	Call	Bond Future	4,999.0100	4.9990	4,898.7100	4.8987	(2.006)	0	0	0
2023/05/02	R213	01/02/2024	11.72	Put	Bond Future	1,550.9600	1.5510	1,567.8300	1.5678	1.088	0	0	0
2023/05/02	R213	02/05/2024	10.30	Call	Bond Future	1,742.8400	1.7428	1,684.5100	1.6845	(3.347)	0	0	0
2023/05/02	R213	02/05/2024	10.30	Put	Bond Future	4,562.7100	4.5627	4,624.1700	4.6242	1.347	0	0	0
2023/05/02	R213	02/05/2024			Bond Future	10.9669	82.5877	10.9959	82.4679	0.264	0.0000	0.0000	0
2023/05/02	R213	02/05/2024	10.28	Call	Bond Future	1,711.2600	1.7113	1,653.5500	1.6535	(3.372)	0	0	0
2023/05/02	R213	02/05/2024	10.28	Put	Bond Future	4,617.5700	4.6176	4,679.6500	4.6796	1.344	0	0	0
2023/05/02	R213	02/05/2024	10.29	Call	Bond Future	1,727.1600	1.7272	1,669.1400	1.6691	(3.359)	0	0	0
2023/05/02	R213	02/05/2024	10.29	Put	Bond Future	4,590.2400	4.5902	4,652.0100	4.6520	1.346	0	0	0
2023/05/02	R214	04/05/2023	11.37	Put	Bond Future	1,960.1900	1.9602	2,127.5800	2.1276	8.539	0	0	0
2023/05/02	R214	04/05/2023	11.37	Call	Bond Future	30.3300	0.0303	0.2600	0.0003	(99.143)	0	0	0
2023/05/02	R214	04/05/2023	11.36	Put	Bond Future	2,010.6800	2.0107	2,180.9100	2.1809	8.466	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/02	R214	04/05/2023	11.36	Call	Bond Future	27.4300	0.0274	0.2000	0.0002	(99.271)	0	0	0
2023/05/02	R214	04/05/2023			Bond Future	11.7405	62.4296	11.7795	62.2321	0.332	0.0000	0.0000	11,585
2023/05/02	R214	04/05/2023	11.38	Put	Bond Future	1,910.0200	1.9100	2,074.3400	2.0743	8.603	0	0	0
2023/05/02	R214	04/05/2023	11.38	Call	Bond Future	33.4800	0.0335	0.3400	0.0003	(98.984)	0	0	0
2023/05/02	R214	03/08/2023	12.14	Call	Bond Future	3,009.2600	3.0093	2,840.4800	2.8405	(5.609)	0	0	0
2023/05/02	R214	03/08/2023	12.14	Put	Bond Future	1,508.5200	1.5085	1,541.7300	1.5417	2.201	0	0	0
2023/05/02	R214	03/08/2023	12.15	Call	Bond Future	3,040.2300	3.0402	2,870.8500	2.8708	(5.571)	0	0	0
2023/05/02	R214	03/08/2023	12.15	Put	Bond Future	1,491.2600	1.4913	1,523.8700	1.5239	2.187	0	0	0
2023/05/02	R214	03/08/2023			Bond Future	11.8350	63.7390	11.8754	63.5370	0.341	0.0000	0.0000	18,576
2023/05/02	R214	03/08/2023	12.16	Call	Bond Future	3,071.3200	3.0713	2,901.3400	2.9013	(5.534)	0	0	0
2023/05/02	R214	03/08/2023	12.16	Put	Bond Future	1,474.1900	1.4742	1,506.2000	1.5062	2.171	0	0	0
2023/05/02	R214	02/11/2023	11.45	Put	Bond Future	4,195.7200	4.1957	4,296.0900	4.2961	2.392	0	0	0
2023/05/02	R214	02/11/2023	11.46	Call	Bond Future	1,765.8500	1.7659	1,659.1100	1.6591	(6.045)	0	0	0
2023/05/02	R214	02/11/2023	11.46	Put	Bond Future	4,163.0700	4.1631	4,262.7500	4.2627	2.394	0	0	0
2023/05/02	R214	02/11/2023			Bond Future	11.9294	61.8087	11.9712	61.6023	0.350	0.0000	0.0000	0
2023/05/02	R214	02/11/2023	11.45	Call	Bond Future	1,745.8500	1.7459	1,639.8000	1.6398	(6.074)	0	0	0
2023/05/02	R214	02/11/2023	11.47	Call	Bond Future	1,785.9800	1.7860	1,678.5500	1.6785	(6.015)	0	0	0
2023/05/02	R214	02/11/2023	11.47	Put	Bond Future	4,130.6100	4.1306	4,229.6000	4.2296	2.396	0	0	0
2023/05/02	R214	01/02/2024	12.16	Call	Bond Future	3,868.0400	3.8680	3,726.1400	3.7261	(3.669)	0	0	0
2023/05/02	R214	01/02/2024	12.16	Put	Bond Future	3,209.3600	3.2094	3,278.4100	3.2784	2.152	0	0	0
2023/05/02	R214	01/02/2024			Bond Future	12.0242	63.1692	12.0674	62.9583	0.360	0.0000	0.0000	0
2023/05/02	R214	01/02/2024	12.14	Call	Bond Future	3,813.8300	3.8138	3,672.8500	3.6729	(3.697)	0	0	0
2023/05/02	R214	01/02/2024	12.14	Put	Bond Future	3,251.4600	3.2515	3,321.4300	3.3214	2.152	0	0	0
2023/05/02	R214	01/02/2024	12.15	Call	Bond Future	3,840.9000	3.8409	3,699.4600	3.6995	(3.682)	0	0	0
2023/05/02	R214	01/02/2024	12.15	Put	Bond Future	3,230.3500	3.2304	3,299.8600	3.2999	2.152	0	0	0
2023/05/02	R214	02/05/2024	11.46	Call	Bond Future	2,430.0200	2.4300	2,326.0200	2.3260	(4.280)	0	0	0
2023/05/02	R214	02/05/2024	11.46	Put	Bond Future	5,706.9800	5.7070	5,818.6500	5.8187	1.957	0	0	0
2023/05/02	R214	02/05/2024	11.47	Call	Bond Future	2,449.4900	2.4495	2,345.0000	2.3450	(4.266)	0	0	0
2023/05/02	R214	02/05/2024	11.47	Put	Bond Future	5,674.0100	5.6740	5,785.1900	5.7852	1.959	0	0	0
2023/05/02	R214	02/05/2024			Bond Future	12.1103	61.2794	12.1550	61.0638	0.369	0.0000	0.0000	0
2023/05/02	R214	02/05/2024	11.48	Call	Bond Future	2,469.0600	2.4691	2,364.0700	2.3641	(4.252)	0	0	0
2023/05/02	R214	02/05/2024	11.48	Put	Bond Future	5,641.2000	5.6412	5,751.8800	5.7519	1.962	0	0	0
2023/05/02	R248	04/05/2023	11.35	Put	Bond Future	3,215.8200	3.2158	3,446.1300	3.4461	7.162	0	0	0
2023/05/02	R248	04/05/2023	11.35	Call	Bond Future	11.5400	0.0115	0.0100	0.0000	(99.913)	0	0	0
2023/05/02	R248	04/05/2023	11.10	Call	Bond Future	0.4000	0.0004	0.0000	0.0000	(100.000)	0	0	1,500
2023/05/02	R248	04/05/2023	10.40	Put	Bond Future	10,050.3900	10.0504	10,292.2300	10,292.22	2.406	0	0	0
2023/05/02	R248	04/05/2023	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/05/02	R248	04/05/2023			Bond Future	11.8457	77.0050	11.8846	76.7631	0.329	0.0000	0.0000	24,817
2023/05/02	R248	04/05/2023	11.34	Put	Bond Future	3,281.6600	3.2817	3,513.2200	3.5132	7.056	0	0	0
2023/05/02	R248	04/05/2023	11.34	Call	Bond Future	10.2900	0.0103	0.0100	0.0000	(99.903)	0	0	0
2023/05/02	R248	04/05/2023	11.33	Put	Bond Future	3,347.7100	3.3477	3,580.4000	3.5804	6.951	0	0	0
2023/05/02	R248	04/05/2023	11.33	Call	Bond Future	9.1600	0.0092	0.0100	0.0000	(99.891)	0	0	0
2023/05/02	R248	04/05/2023	11.10	Put	Bond Future	4,912.1500	4.9121	5,153.5900	5.1536	4.915	0	0	0
2023/05/02	R248	03/08/2023	12.11	Call	Bond Future	3,190.2700	3.1903	2,994.5400	2.9945	(6.135)	0	0	0
2023/05/02	R248	03/08/2023	12.11	Put	Bond Future	2,183.7200	2.1837	2,235.3100	2.2353	2.362	0	0	0
2023/05/02	R248	03/08/2023			Bond Future	11.9440	78.6200	11.9845	78.3727	0.338	0.0000	0.0000	240,024
2023/05/02	R248	03/08/2023	12.10	Call	Bond Future	3,154.6200	3.1546	2,959.7500	2.9598	(6.177)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/02	R248	03/08/2023	12.10	Put	Bond Future	2,208.0400	2.2080	2,260.4900	2.2605	2.375	0	0	0
2023/05/02	R248	03/08/2023	12.09	Call	Bond Future	3,119.2900	3.1193	2,925.2900	2.9253	(6.219)	0	0	0
2023/05/02	R248	03/08/2023	12.09	Put	Bond Future	2,232.7700	2.2328	2,286.0900	2.2861	2.388	0	0	0
2023/05/02	R248	02/11/2023	11.48	Call	Bond Future	2,034.7500	2.0347	1,909.4900	1.9095	(6.156)	0	0	0
2023/05/02	R248	02/11/2023	11.49	Put	Bond Future	5,536.4700	5.5365	5,663.1000	5.6631	2.287	0	0	0
2023/05/02	R248	02/11/2023	11.47	Call	Bond Future	2,011.3300	2.0113	1,886.9100	1.8869	(6.186)	0	0	0
2023/05/02	R248	02/11/2023			Bond Future	12.0423	75.8670	12.0842	75.6143	0.348	0.0000	0.0000	11,069
2023/05/02	R248	02/11/2023	11.48	Put	Bond Future	5,578.5000	5.5785	5,705.9700	5.7060	2.285	0	0	0
2023/05/02	R248	02/11/2023	11.49	Call	Bond Future	2,058.3200	2.0583	1,932.2200	1.9322	(6.126)	0	0	0
2023/05/02	R248	02/11/2023	11.47	Put	Bond Future	5,620.7700	5.6208	5,749.0800	5.7491	2.283	0	0	0
2023/05/02	R248	01/02/2024	12.15	Call	Bond Future	4,361.5900	4.3616	4,194.8600	4.1949	(3.823)	0	0	0
2023/05/02	R248	01/02/2024	12.15	Put	Bond Future	4,308.5800	4.3086	4,400.1500	4.4001	2.125	0	0	0
2023/05/02	R248	01/02/2024	12.14	Call	Bond Future	4,329.9100	4.3299	4,163.7600	4.1638	(3.837)	0	0	0
2023/05/02	R248	01/02/2024	12.14	Put	Bond Future	4,336.4700	4.3365	4,428.6200	4.4286	2.125	0	0	0
2023/05/02	R248	01/02/2024			Bond Future	12.1411	77.5370	12.1846	77.2787	0.358	0.0000	0.0000	0
2023/05/02	R248	01/02/2024	12.16	Call	Bond Future	4,393.3500	4.3933	4,226.0400	4.2260	(3.808)	0	0	0
2023/05/02	R248	01/02/2024	12.16	Put	Bond Future	4,280.8500	4.2808	4,371.8400	4.3718	2.126	0	0	0
2023/05/02	R248	02/05/2024	11.47	Call	Bond Future	2,817.2700	2.8173	2,694.9400	2.6949	(4.342)	0	0	0
2023/05/02	R248	02/05/2024	11.48	Put	Bond Future	7,504.4600	7.5045	7,645.6100	7.6456	1.881	0	0	0
2023/05/02	R248	02/05/2024	11.46	Call	Bond Future	2,794.3600	2.7944	2,672.6400	2.6726	(4.356)	0	0	0
2023/05/02	R248	02/05/2024			Bond Future	12.2311	74.8250	12.2761	74.5609	0.368	0.0000	0.0000	13,000
2023/05/02	R248	02/05/2024	11.47	Put	Bond Future	7,547.0200	7.5470	7,688.7700	7.6888	1.878	0	0	0
2023/05/02	R248	02/05/2024	11.48	Call	Bond Future	2,840.2700	2.8403	2,717.3400	2.7173	(4.328)	0	0	0
2023/05/02	R248	02/05/2024	11.46	Put	Bond Future	7,589.7700	7.5898	7,732.1300	7.7321	1.876	0	0	0

Total

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