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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/05/2023 TO 03/05/2023

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
2023/05/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	2025	04/05/2023		Bond Future	168.8146	168.8146	168.8130	168.8130	(0.001)	0.0000	0.0000	4,889
2023/05/03	2025	03/08/2023		Bond Future	170.6282	170.6282	170.6238	170.6238	(0.003)	0.0000	0.0000	6,158
2023/05/03	2025	02/11/2023		Bond Future	174.3412	174.3412	174.3364	174.3364	(0.003)	0.0000	0.0000	0
2023/05/03	2025	01/02/2024		Bond Future	176.4000	176.4000	176.3952	176.3952	(0.003)	0.0000	0.0000	0
2023/05/03	2025	02/05/2024		Bond Future	180.3911	180.3911	180.3863	180.3863	(0.003)	0.0000	0.0000	0
2023/05/03	2029	04/05/2023		Bond Future	122.5326	122.5326	122.4449	122.4449	(0.072)	0.0000	0.0000	1,213
2023/05/03	2029	03/08/2023		Bond Future	125.1324	125.1324	125.0407	125.0407	(0.073)	0.0000	0.0000	1,976

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
2023/05/03	2029	02/11/2023			Bond Future	126.5087	126.5087	126.4149	126.4149	(0.074)	0.0000	0.0000	0
2023/05/03	2029	01/02/2024			Bond Future	129.3220	129.3220	129.2260	129.2260	(0.074)	0.0000	0.0000	0
2023/05/03	2029	02/05/2024			Bond Future	130.8608	130.8608	130.7630	130.7630	(0.075)	0.0000	0.0000	0
2023/05/03	2030	04/05/2023	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/05/03	2030	04/05/2023	9.03	Put	Bond Future	5,370.7600	5.3708	5,019.8000	5.0198	(6.535)	0	0	0
2023/05/03	2030	04/05/2023	9.58	Put	Bond Future	2,774.1500	2.7742	2,423.1900	2.4232	(12.651)	0	0	0
2023/05/03	2030	04/05/2023	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2023/05/03	2030	04/05/2023	9.67	Put	Bond Future	2,357.7700	2.3578	2,006.8100	2.0068	(14.885)	0	0	0
2023/05/03	2030	04/05/2023	11.34	Call	Bond Future	4,956.1100	4.9561	5,307.0700	5.3071	7.081	0	0	0
2023/05/03	2030	04/05/2023	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	150
2023/05/03	2030	04/05/2023	10.52	Call	Bond Future	1,462.7800	1.4628	1,811.4400	1.8114	23.835	0	0	0
2023/05/03	2030	04/05/2023	10.52	Put	Bond Future	2.3000	0.0023	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	2030	04/05/2023	10.53	Call	Bond Future	1,506.1200	1.5061	1,855.1600	1.8552	23.175	0	0	0
2023/05/03	2030	04/05/2023	10.53	Put	Bond Future	1.9200	0.0019	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	2030	04/05/2023	9.78	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	388
2023/05/03	2030	04/05/2023	9.78	Put	Bond Future	1,852.0800	1.8521	1,501.1100	1.5011	(18.950)	0	0	0
2023/05/03	2030	04/05/2023	10.00	Call	Bond Future	13.0300	0.0130	16.8900	0.0169	29.624	0	0	1,080
2023/05/03	2030	04/05/2023	10.00	Put	Bond Future	864.1400	0.8641	517.0400	0.5170	(40.167)	0	0	0
2023/05/03	2030	04/05/2023	10.42	Call	Bond Future	1,034.3400	1.0343	1,372.8400	1.3728	32.726	0	0	0
2023/05/03	2030	04/05/2023	10.42	Put	Bond Future	12.5600	0.0126	0.1000	0.0001	(99.204)	0	0	0
2023/05/03	2030	04/05/2023			Bond Future	10.1895	91.6622	10.1111	92.0131	(0.770)	0.0000	0.0000	13,039
2023/05/03	2030	04/05/2023	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	150
2023/05/03	2030	04/05/2023	12.04	Call	Bond Future	7,802.1000	7.8021	8,153.0600	8.1531	4.498	0	0	0
2023/05/03	2030	04/05/2023	12.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,080
2023/05/03	2030	04/05/2023	12.50	Call	Bond Future	9,606.1800	9.6062	9,957.1400	9.9571	3.653	0	0	0
2023/05/03	2030	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2023/05/03	2030	04/05/2023	12.57	Call	Bond Future	9,876.2400	9.8762	10,227.2000	10.2272	3.554	0	0	0
2023/05/03	2030	04/05/2023	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/05/03	2030	04/05/2023	10.65	Call	Bond Future	2,026.8700	2.0269	2,377.6500	2.3776	17.306	0	0	350
2023/05/03	2030	04/05/2023	10.65	Put	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	2030	04/05/2023	11.62	Call	Bond Future	6,109.3800	6.1094	6,460.3400	6.4603	5.745	0	0	0
2023/05/03	2030	04/05/2023	11.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/05/03	2030	04/05/2023	10.54	Call	Bond Future	1,549.4800	1.5495	1,898.8500	1.8988	22.548	0	0	0
2023/05/03	2030	04/05/2023	10.54	Put	Bond Future	1.5900	0.0016	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	2030	03/08/2023	12.89	Call	Bond Future	10,472.6200	10.4726	10,825.4200	10.8254	3.369	0	0	0
2023/05/03	2030	03/08/2023	12.89	Put	Bond Future	17.3600	0.0174	13.4200	0.0134	(22.696)	0	0	350
2023/05/03	2030	03/08/2023	11.35	Call	Bond Future	4,822.9700	4.8230	5,126.4000	5.1264	6.291	0	0	0
2023/05/03	2030	03/08/2023	11.36	Put	Bond Future	331.0700	0.3311	278.4600	0.2785	(15.891)	0	0	0
2023/05/03	2030	03/08/2023	10.40	Call	Bond Future	1,878.5600	1.8786	2,076.0900	2.0761	10.515	0	0	1,012
2023/05/03	2030	03/08/2023	10.65	Call	Bond Future	2,547.6100	2.5476	2,780.4100	2.7804	9.138	0	0	350
2023/05/03	2030	03/08/2023	10.65	Put	Bond Future	962.6300	0.9626	838.6900	0.8387	(12.875)	0	0	0
2023/05/03	2030	03/08/2023	11.34	Call	Bond Future	4,787.6100	4.7876	5,090.3400	5.0903	6.323	0	0	0
2023/05/03	2030	03/08/2023	11.34	Put	Bond Future	341.5600	0.3416	287.5500	0.2875	(15.813)	0	0	0
2023/05/03	2030	03/08/2023			Bond Future	10.2798	89.5767	10.1976	89.9335	(0.799)	0.0000	0.0000	94,898
2023/05/03	2030	03/08/2023	11.35	Put	Bond Future	336.3300	0.3363	283.0200	0.2830	(15.851)	0	0	0
2023/05/03	2030	03/08/2023	11.36	Call	Bond Future	4,858.2800	4.8583	5,162.4100	5.1624	6.260	0	0	0
2023/05/03	2030	03/08/2023	12.59	Call	Bond Future	9,371.5800	9.3716	9,720.7300	9.7207	3.726	0	0	0

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2023/05/03	2030	03/08/2023	12.59	Put	Bond Future	36.2000	0.0362	28.6100	0.0286	(20.967)	0	0	1,012
2023/05/03	2030	03/08/2023	10.40	Put	Bond Future	1,360.1000	1.3601	1,200.8900	1.2009	(11.706)	0	0	0
2023/05/03	2030	02/11/2023	10.80	Call	Bond Future	3,352.5400	3.3525	3,582.7800	3.5828	6.868	0	0	0
2023/05/03	2030	02/11/2023	10.80	Put	Bond Future	1,509.3500	1.5094	1,375.3600	1.3754	(8.877)	0	0	0
2023/05/03	2030	02/11/2023	10.81	Call	Bond Future	3,379.8600	3.3799	3,611.0300	3.6110	6.840	0	0	0
2023/05/03	2030	02/11/2023	10.81	Put	Bond Future	1,495.7300	1.4957	1,362.6700	1.3627	(8.896)	0	0	0
2023/05/03	2030	02/11/2023	9.57	Call	Bond Future	898.3800	0.8984	998.8300	0.9988	11.181	0	0	800
2023/05/03	2030	02/11/2023	9.57	Put	Bond Future	4,279.6800	4.2797	4,015.9000	4.0159	(6.164)	0	0	0
2023/05/03	2030	02/11/2023	10.07	Call	Bond Future	1,656.8200	1.6568	1,810.4700	1.8105	9.274	0	0	800
2023/05/03	2030	02/11/2023	10.07	Put	Bond Future	2,868.5300	2.8685	2,657.9500	2.6580	(7.341)	0	0	0
2023/05/03	2030	02/11/2023			Bond Future	10.3558	91.5048	10.2694	91.8691	(0.835)	0.0000	0.0000	10
2023/05/03	2030	02/11/2023	11.57	Call	Bond Future	5,663.6100	5.6636	5,952.6900	5.9527	5.104	0	0	0
2023/05/03	2030	02/11/2023	11.57	Put	Bond Future	736.8700	0.7369	661.7200	0.6617	(10.199)	0	0	800
2023/05/03	2030	02/11/2023	10.82	Call	Bond Future	3,407.2600	3.4073	3,639.3600	3.6394	6.812	0	0	0
2023/05/03	2030	02/11/2023	10.82	Put	Bond Future	1,482.2100	1.4822	1,350.0800	1.3501	(8.914)	0	0	0
2023/05/03	2030	01/02/2024	11.37	Call	Bond Future	5,022.7800	5.0228	5,289.0900	5.2891	5.302	0	0	0
2023/05/03	2030	01/02/2024	11.37	Put	Bond Future	1,291.8300	1.2918	1,185.9900	1.1860	(8.193)	0	0	0
2023/05/03	2030	01/02/2024	12.10	Put	Bond Future	746.6300	0.7466	680.1500	0.6802	(8.904)	0	0	400
2023/05/03	2030	01/02/2024	9.57	Put	Bond Future	4,714.3800	4.7144	4,452.7700	4.4528	(5.549)	0	0	0
2023/05/03	2030	01/02/2024	9.93	Call	Bond Future	1,639.4700	1.6395	1,782.9900	1.7830	8.754	0	0	1,360
2023/05/03	2030	01/02/2024	9.93	Put	Bond Future	3,702.4900	3.7025	3,473.8600	3.4739	(6.175)	0	0	0
2023/05/03	2030	01/02/2024			Bond Future	10.4293	89.5132	10.3382	89.8854	(0.874)	0.0000	0.0000	0
2023/05/03	2030	01/02/2024	11.36	Call	Bond Future	4,994.0200	4.9940	5,259.6700	5.2597	5.319	0	0	0
2023/05/03	2030	01/02/2024	11.36	Put	Bond Future	1,301.7000	1.3017	1,195.2000	1.1952	(8.182)	0	0	0
2023/05/03	2030	01/02/2024	12.10	Call	Bond Future	7,239.0900	7.2391	7,544.7600	7.5448	4.222	0	0	0
2023/05/03	2030	01/02/2024	10.07	Call	Bond Future	1,877.0300	1.8770	2,033.9000	2.0339	8.357	0	0	400
2023/05/03	2030	01/02/2024	10.07	Put	Bond Future	3,355.6800	3.3557	3,140.4000	3.1404	(6.415)	0	0	0
2023/05/03	2030	01/02/2024	11.31	Call	Bond Future	4,850.2100	4.8502	5,112.5400	5.1125	5.409	0	0	0
2023/05/03	2030	01/02/2024	11.31	Put	Bond Future	1,351.3400	1.3513	1,241.5200	1.2415	(8.127)	0	0	1,360
2023/05/03	2030	01/02/2024	11.35	Call	Bond Future	4,965.0600	4.9651	5,230.0600	5.2301	5.337	0	0	0
2023/05/03	2030	01/02/2024	11.35	Put	Bond Future	1,311.3800	1.3114	1,204.2300	1.2042	(8.171)	0	0	0
2023/05/03	2030	01/02/2024	9.57	Call	Bond Future	1,127.0300	1.1270	1,237.5700	1.2376	9.808	0	0	400
2023/05/03	2030	02/05/2024	9.81	Call	Bond Future	1,532.8200	1.5328	1,667.9400	1.6679	8.815	0	0	0
2023/05/03	2030	02/05/2024	9.81	Put	Bond Future	4,326.0200	4.3260	4,080.6200	4.0806	(5.673)	0	0	0
2023/05/03	2030	02/05/2024	9.82	Call	Bond Future	1,547.6200	1.5476	1,683.6200	1.6836	8.788	0	0	0
2023/05/03	2030	02/05/2024	9.82	Put	Bond Future	4,299.8600	4.2999	4,055.3400	4.0553	(5.687)	0	0	0
2023/05/03	2030	02/05/2024			Bond Future	10.5049	91.5189	10.4086	91.8994	(0.916)	0.0000	0.0000	0
2023/05/03	2030	02/05/2024	9.83	Call	Bond Future	1,562.5100	1.5625	1,699.3800	1.6994	8.760	0	0	0
2023/05/03	2030	02/05/2024	9.83	Put	Bond Future	4,273.8100	4.2738	4,030.1600	4.0302	(5.701)	0	0	0
2023/05/03	2032	04/05/2023	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	2032	04/05/2023	9.85	Put	Bond Future	5,465.6600	5.4657	4,991.6300	4.9916	(8.673)	0	0	0
2023/05/03	2032	04/05/2023	11.37	Call	Bond Future	2,378.3100	2.3783	2,852.2400	2.8522	19.927	0	0	0
2023/05/03	2032	04/05/2023	13.43	Call	Bond Future	11,634.4200	11.6344	12,108.4500	12.1085	4.074	0	0	0
2023/05/03	2032	04/05/2023	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/05/03	2032	04/05/2023	10.89	Call	Bond Future	251.3700	0.2514	507.9200	0.5079	102.061	0	0	0
2023/05/03	2032	04/05/2023	10.89	Put	Bond Future	250.1600	0.2502	32.6800	0.0327	(86.936)	0	0	0
2023/05/03	2032	04/05/2023	11.06	Call	Bond Future	884.7100	0.8847	1,327.6300	1.3276	50.064	0	0	0

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2023/05/03	2032	04/05/2023	11.06	Put	Bond Future	31.4500	0.0315	0.3400	0.0003	(98.919)	0	0	730
2023/05/03	2032	04/05/2023	10.69	Call	Bond Future	9.5000	0.0095	18.2500	0.0183	92.105	0	0	0
2023/05/03	2032	04/05/2023			Bond Future	10.8898	86.0606	10.7962	86.5346	(0.860)	0.0000	0.0000	72,110
2023/05/03	2032	04/05/2023	9.80	Put	Bond Future	5,739.9200	5.7399	5,265.8900	5.2659	(8.258)	0	0	0
2023/05/03	2032	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2023/05/03	2032	04/05/2023	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	730
2023/05/03	2032	04/05/2023	10.03	Put	Bond Future	4,487.2200	4.4872	4,013.1900	4.0132	(10.564)	0	0	0
2023/05/03	2032	04/05/2023	11.37	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	2032	04/05/2023	11.00	Call	Bond Future	625.9900	0.6260	1,030.0000	1.0300	64.539	0	0	0
2023/05/03	2032	04/05/2023	11.00	Put	Bond Future	72.1700	0.0722	2.1500	0.0022	(97.021)	0	0	13,000
2023/05/03	2032	04/05/2023	10.69	Put	Bond Future	1,025.2800	1.0253	560.0000	0.5600	(45.381)	0	0	0
2023/05/03	2032	04/05/2023	10.87	Call	Bond Future	202.2400	0.2022	423.2800	0.4233	109.296	0	0	0
2023/05/03	2032	04/05/2023	10.87	Put	Bond Future	302.0100	0.3020	49.0200	0.0490	(83.769)	0	0	0
2023/05/03	2032	04/05/2023	10.88	Call	Bond Future	226.0100	0.2260	464.9400	0.4649	105.717	0	0	0
2023/05/03	2032	04/05/2023	10.88	Put	Bond Future	275.2700	0.2753	40.1700	0.0402	(85.407)	0	0	0
2023/05/03	2032	04/05/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	2032	04/05/2023	10.30	Put	Bond Future	3,045.3100	3.0453	2,571.2800	2.5713	(15.566)	0	0	0
2023/05/03	2032	04/05/2023	10.53	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	730
2023/05/03	2032	04/05/2023	10.53	Put	Bond Future	1,840.9600	1.8410	1,366.9000	1.3669	(25.751)	0	0	0
2023/05/03	2032	04/05/2023	10.62	Call	Bond Future	1.3600	0.0014	1.6700	0.0017	22.794	0	0	0
2023/05/03	2032	04/05/2023	10.62	Put	Bond Future	1,376.8600	1.3769	903.1400	0.9031	(34.406)	0	0	0
2023/05/03	2032	03/08/2023	11.77	Call	Bond Future	4,412.3500	4.4124	4,787.1500	4.7871	8.494	0	0	0
2023/05/03	2032	03/08/2023	11.77	Put	Bond Future	673.9600	0.6740	566.2400	0.5662	(15.983)	0	0	0
2023/05/03	2032	03/08/2023	11.90	Call	Bond Future	4,900.9600	4.9010	5,290.8800	5.2909	7.956	0	0	5,000
2023/05/03	2032	03/08/2023	11.90	Put	Bond Future	561.0300	0.5610	468.4300	0.4684	(16.505)	0	0	0
2023/05/03	2032	03/08/2023	10.30	Call	Bond Future	583.5100	0.5835	694.5500	0.6945	19.030	0	0	1,500
2023/05/03	2032	03/08/2023	10.30	Put	Bond Future	4,077.4700	4.0775	3,705.9900	3.7060	(9.111)	0	0	0
2023/05/03	2032	03/08/2023	9.60	Call	Bond Future	119.9400	0.1199	150.2400	0.1502	25.263	0	0	1,500
2023/05/03	2032	03/08/2023	9.60	Put	Bond Future	7,354.8000	7.3548	6,902.5800	6.9026	(6.149)	0	0	0
2023/05/03	2032	03/08/2023			Bond Future	10.9896	87.8651	10.8922	88.3476	(0.887)	0.0000	0.0000	109,746
2023/05/03	2032	03/08/2023	11.75	Call	Bond Future	4,338.4300	4.3384	4,710.7300	4.7107	8.581	0	0	0
2023/05/03	2032	03/08/2023	11.75	Put	Bond Future	693.1100	0.6931	582.8900	0.5829	(15.902)	0	0	0
2023/05/03	2032	03/08/2023	11.76	Call	Bond Future	4,375.2800	4.3753	4,748.8400	4.7488	8.538	0	0	0
2023/05/03	2032	03/08/2023	11.76	Put	Bond Future	683.4100	0.6834	574.4500	0.5745	(15.944)	0	0	0
2023/05/03	2032	02/11/2023	11.24	Call	Bond Future	3,144.9300	3.1449	3,419.5300	3.4195	8.732	0	0	0
2023/05/03	2032	02/11/2023	11.24	Put	Bond Future	2,408.0900	2.4081	2,189.9700	2.1900	(9.058)	0	0	0
2023/05/03	2032	02/11/2023	11.90	Call	Bond Future	5,183.9600	5.1840	5,535.2800	5.5353	6.777	0	0	0
2023/05/03	2032	02/11/2023	11.90	Put	Bond Future	1,375.5400	1.3755	1,234.1400	1.2341	(10.280)	0	0	0
2023/05/03	2032	02/11/2023			Bond Future	11.0864	85.5942	10.9846	86.0869	(0.918)	0.0000	0.0000	64,382
2023/05/03	2032	02/11/2023	11.23	Call	Bond Future	3,117.2500	3.1173	3,390.5200	3.3905	8.766	0	0	0
2023/05/03	2032	02/11/2023	11.23	Put	Bond Future	2,428.1200	2.4281	2,208.6700	2.2087	(9.038)	0	0	0
2023/05/03	2032	02/11/2023	11.22	Call	Bond Future	3,089.9200	3.0899	3,361.8600	3.3619	8.801	0	0	0
2023/05/03	2032	02/11/2023	11.22	Put	Bond Future	2,448.5300	2.4485	2,227.7500	2.2278	(9.017)	0	0	0
2023/05/03	2032	01/02/2024	11.84	Call	Bond Future	5,056.2300	5.0562	5,388.6800	5.3887	6.575	0	0	0
2023/05/03	2032	01/02/2024	11.84	Put	Bond Future	2,017.5600	2.0176	1,846.4800	1.8465	(8.480)	0	0	0
2023/05/03	2032	01/02/2024	10.01	Call	Bond Future	1,057.2200	1.0572	1,181.2900	1.1813	11.735	0	0	1,200
2023/05/03	2032	01/02/2024	10.01	Put	Bond Future	6,816.7500	6.8167	6,437.2900	6.4373	(5.567)	0	0	0
2023/05/03	2032	01/02/2024	11.83	Call	Bond Future	5,025.4200	5.0254	5,356.9100	5.3569	6.596	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
2023/05/03	2032	01/02/2024	11.83	Put	Bond Future	2,031.7200	2.0317	1,859.6800	1.8597	(8.468)	0	0	0
2023/05/03	2032	01/02/2024			Bond Future	11.1801	87.4782	11.0737	87.9818	(0.951)	0.0000	0.0000	0
2023/05/03	2032	01/02/2024	11.85	Call	Bond Future	5,087.1100	5.0871	5,420.5100	5.4205	6.554	0	0	0
2023/05/03	2032	01/02/2024	11.85	Put	Bond Future	2,003.5000	2.0035	1,833.3700	1.8334	(8.492)	0	0	0
2023/05/03	2032	01/02/2024	12.62	Call	Bond Future	7,615.7900	7.6158	8,010.6000	8.0106	5.184	0	0	0
2023/05/03	2032	01/02/2024	12.62	Put	Bond Future	1,167.4000	1.1674	1,058.6800	1.0587	(9.313)	0	0	1,200
2023/05/03	2032	01/02/2024	10.76	Call	Bond Future	2,223.0400	2.2230	2,433.2800	2.4333	9.457	0	0	1,200
2023/05/03	2032	01/02/2024	10.76	Put	Bond Future	4,234.3900	4.2344	3,941.1000	3.9411	(6.926)	0	0	0
2023/05/03	2032	02/05/2024	10.56	Call	Bond Future	1,934.7900	1.9348	2,123.0100	2.1230	9.728	0	0	0
2023/05/03	2032	02/05/2024	10.56	Put	Bond Future	5,304.5700	5.3046	4,978.0000	4.9780	(6.156)	0	0	0
2023/05/03	2032	02/05/2024			Bond Future	11.2732	85.2758	11.1618	85.7906	(0.987)	0.0000	0.0000	0
2023/05/03	2032	02/05/2024	10.54	Call	Bond Future	1,900.1100	1.9001	2,086.0600	2.0861	9.786	0	0	0
2023/05/03	2032	02/05/2024	10.54	Put	Bond Future	5,366.8800	5.3669	5,038.0400	5.0380	(6.127)	0	0	0
2023/05/03	2032	02/05/2024	10.55	Call	Bond Future	1,917.4100	1.9174	2,104.4900	2.1045	9.757	0	0	0
2023/05/03	2032	02/05/2024	10.55	Put	Bond Future	5,335.6600	5.3357	5,007.9500	5.0080	(6.142)	0	0	0
2023/05/03	2033	04/05/2023			Bond Future	116.7132	116.7132	116.4593	116.4593	(0.218)	0.0000	0.0000	373
2023/05/03	2033	03/08/2023			Bond Future	119.1895	119.1895	118.9283	118.9283	(0.219)	0.0000	0.0000	7,344
2023/05/03	2033	02/11/2023			Bond Future	120.3439	120.3439	120.0768	120.0768	(0.222)	0.0000	0.0000	0
2023/05/03	2033	01/02/2024			Bond Future	123.0201	123.0201	122.7470	122.7470	(0.222)	0.0000	0.0000	0
2023/05/03	2033	02/05/2024			Bond Future	124.3205	124.3205	124.0415	124.0415	(0.224)	0.0000	0.0000	0
2023/05/03	2037	04/05/2023	10.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	703
2023/05/03	2037	04/05/2023	10.95	Put	Bond Future	4,331.2300	4.3312	4,081.3500	4.0813	(5.769)	0	0	0
2023/05/03	2037	04/05/2023	11.03	Put	Bond Future	3,843.3200	3.8433	3,593.4400	3.5934	(6.502)	0	0	0
2023/05/03	2037	04/05/2023	11.30	Call	Bond Future	0.5500	0.0006	0.0300	0.0000	(94.545)	0	0	0
2023/05/03	2037	04/05/2023	11.30	Put	Bond Future	2,227.7700	2.2278	1,977.3700	1.9774	(11.240)	0	0	0
2023/05/03	2037	04/05/2023	11.94	Call	Bond Future	1,434.3200	1.4343	1,672.6300	1.6726	16.615	0	0	0
2023/05/03	2037	04/05/2023	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/05/03	2037	04/05/2023	11.31	Call	Bond Future	0.7100	0.0007	0.0400	0.0000	(94.366)	0	0	0
2023/05/03	2037	04/05/2023	11.31	Put	Bond Future	2,168.9700	2.1690	1,918.4200	1.9184	(11.552)	0	0	0
2023/05/03	2037	04/05/2023			Bond Future	11.6854	80.7445	11.6413	80.9944	(0.377)	0.0000	0.0000	29,602
2023/05/03	2037	04/05/2023	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/05/03	2037	04/05/2023	11.94	Put	Bond Future	11.8200	0.0118	0.2500	0.0003	(97.885)	0	0	703
2023/05/03	2037	04/05/2023	13.73	Call	Bond Future	10,417.8000	10.4178	10,667.6800	10.6677	2.399	0	0	0
2023/05/03	2037	04/05/2023	11.32	Call	Bond Future	0.9000	0.0009	0.0600	0.0001	(93.333)	0	0	0
2023/05/03	2037	04/05/2023	11.32	Put	Bond Future	2,110.2600	2.1103	1,859.5400	1.8595	(11.881)	0	0	0
2023/05/03	2037	04/05/2023	11.78	Call	Bond Future	649.2800	0.6493	803.0700	0.8031	23.686	0	0	0
2023/05/03	2037	04/05/2023	11.78	Put	Bond Future	116.0700	0.1161	19.9800	0.0200	(82.786)	0	0	0
2023/05/03	2037	03/08/2023	12.12	Call	Bond Future	3,334.9600	3.3350	3,485.1100	3.4851	4.502	0	0	0
2023/05/03	2037	03/08/2023	12.12	Put	Bond Future	1,582.1800	1.5822	1,478.6400	1.4786	(6.544)	0	0	0
2023/05/03	2037	03/08/2023	12.13	Call	Bond Future	3,369.9500	3.3700	3,520.9700	3.5210	4.481	0	0	0
2023/05/03	2037	03/08/2023	12.13	Put	Bond Future	1,563.4000	1.5634	1,460.7300	1.4607	(6.567)	0	0	0
2023/05/03	2037	03/08/2023			Bond Future	11.7996	78.1798	11.7541	78.4335	(0.386)	0.0000	0.0000	129,930
2023/05/03	2037	03/08/2023	12.14	Call	Bond Future	3,405.0800	3.4051	3,556.9600	3.5570	4.460	0	0	0
2023/05/03	2037	03/08/2023	12.14	Put	Bond Future	1,544.8200	1.5448	1,443.0100	1.4430	(6.590)	0	0	0
2023/05/03	2037	03/08/2023	11.00	Call	Bond Future	598.5500	0.5985	644.3200	0.6443	7.647	0	0	1,800
2023/05/03	2037	03/08/2023	11.00	Put	Bond Future	5,238.6900	5.2387	5,030.7700	5.0308	(3.969)	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
2023/05/03	2037	03/08/2023	10.30	Call	Bond Future	111.7300	0.1117	122.5200	0.1225	9.657	0	0	1,800
2023/05/03	2037	03/08/2023	10.30	Put	Bond Future	9,150.2800	9.1503	8,907.3800	8.9074	(2.655)	0	0	0
2023/05/03	2037	02/11/2023	11.57	Call	Bond Future	2,228.9100	2.2289	2,332.1500	2.3322	4.632	0	0	0
2023/05/03	2037	02/11/2023	11.55	Put	Bond Future	4,144.7300	4.1447	3,987.4200	3.9874	(3.795)	0	0	0
2023/05/03	2037	02/11/2023	11.56	Put	Bond Future	4,112.3200	4.1123	3,955.7600	3.9558	(3.807)	0	0	0
2023/05/03	2037	02/11/2023			Bond Future	11.9023	79.8626	11.8551	80.1216	(0.396)	0.0000	0.0000	0
2023/05/03	2037	02/11/2023	11.57	Put	Bond Future	4,080.1100	4.0801	3,924.3000	3.9243	(3.819)	0	0	0
2023/05/03	2037	02/11/2023	11.55	Call	Bond Future	2,180.0500	2.1800	2,281.7900	2.2818	4.667	0	0	0
2023/05/03	2037	02/11/2023	11.56	Call	Bond Future	2,204.4100	2.2044	2,306.9000	2.3069	4.649	0	0	0
2023/05/03	2037	01/02/2024	12.33	Call	Bond Future	4,807.7100	4.8077	4,959.6100	4.9596	3.160	0	0	0
2023/05/03	2037	01/02/2024	12.33	Put	Bond Future	3,087.2100	3.0872	2,974.4300	2.9744	(3.653)	0	0	0
2023/05/03	2037	01/02/2024			Bond Future	12.0053	77.3643	11.9563	77.6290	(0.408)	0.0000	0.0000	0
2023/05/03	2037	01/02/2024	12.31	Call	Bond Future	4,744.2900	4.7443	4,895.1000	4.8951	3.179	0	0	0
2023/05/03	2037	01/02/2024	12.31	Put	Bond Future	3,128.1400	3.1281	3,014.2700	3.0143	(3.640)	0	0	0
2023/05/03	2037	01/02/2024	12.32	Call	Bond Future	4,775.9600	4.7760	4,927.3200	4.9273	3.169	0	0	0
2023/05/03	2037	01/02/2024	12.32	Put	Bond Future	3,107.6100	3.1076	2,994.2900	2.9943	(3.647)	0	0	0
2023/05/03	2037	02/05/2024	11.45	Call	Bond Future	2,605.7400	2.6057	2,707.0200	2.7070	3.887	0	0	0
2023/05/03	2037	02/05/2024	11.43	Put	Bond Future	6,292.5000	6.2925	6,122.0600	6.1221	(2.709)	0	0	0
2023/05/03	2037	02/05/2024	11.44	Call	Bond Future	2,584.6600	2.5847	2,685.3800	2.6854	3.897	0	0	0
2023/05/03	2037	02/05/2024	11.44	Put	Bond Future	6,256.4300	6.2564	6,086.5500	6.0865	(2.715)	0	0	0
2023/05/03	2037	02/05/2024			Bond Future	12.1094	79.0978	12.0585	79.3684	(0.420)	0.0000	0.0000	0
2023/05/03	2037	02/05/2024	11.45	Put	Bond Future	6,220.8100	6.2208	6,051.4900	6.0515	(2.722)	0	0	0
2023/05/03	2037	02/05/2024	11.43	Call	Bond Future	2,563.9800	2.5640	2,664.1400	2.6641	3.906	0	0	0
2023/05/03	2038	04/05/2023			Bond Future	129.3673	129.3673	129.4235	129.4235	0.043	0.0000	0.0000	2,661
2023/05/03	2038	03/08/2023			Bond Future	130.1231	130.1231	130.1782	130.1782	0.042	0.0000	0.0000	3,100
2023/05/03	2038	02/11/2023			Bond Future	132.9546	132.9546	133.0107	133.0107	0.042	0.0000	0.0000	1,343
2023/05/03	2038	01/02/2024			Bond Future	133.8658	133.8658	133.9234	133.9234	0.043	0.0000	0.0000	0
2023/05/03	2038	02/05/2024			Bond Future	136.8945	136.8945	136.9535	136.9535	0.043	0.0000	0.0000	0
2023/05/03	2040	04/05/2023	10.73	Put	Bond Future	7,534.3100	7.5343	7,269.3400	7.2693	(3.517)	0	0	0
2023/05/03	2040	04/05/2023	12.78	Call	Bond Future	5,008.3100	5.0083	5,273.2800	5.2733	5.291	0	0	0
2023/05/03	2040	04/05/2023	12.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/05/03	2040	04/05/2023	13.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	486
2023/05/03	2040	04/05/2023	11.43	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	2040	04/05/2023	11.43	Put	Bond Future	2,901.0700	2.9011	2,636.0400	2.6360	(9.136)	0	0	0
2023/05/03	2040	04/05/2023	12.05	Put	Bond Future	63.2700	0.0633	6.0700	0.0061	(90.406)	0	0	684
2023/05/03	2040	04/05/2023			Bond Future	11.9004	81.5557	11.8563	81.8207	(0.370)	0.0000	0.0000	15,061
2023/05/03	2040	04/05/2023	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/05/03	2040	04/05/2023	10.17	Put	Bond Future	11,537.0700	11.5371	11,272.1000	11.2721	(2.297)	0	0	0
2023/05/03	2040	04/05/2023	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	486
2023/05/03	2040	04/05/2023	10.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/05/03	2040	04/05/2023	10.92	Put	Bond Future	6,237.5000	6.2375	5,972.5300	5.9725	(4.248)	0	0	0
2023/05/03	2040	04/05/2023	13.45	Call	Bond Future	8,492.3500	8.4924	8,757.3200	8.7573	3.120	0	0	0
2023/05/03	2040	04/05/2023	11.48	Call	Bond Future	0.2500	0.0003	0.0100	0.0000	(96.000)	0	0	486
2023/05/03	2040	04/05/2023	11.48	Put	Bond Future	2,585.0800	2.5851	2,319.8700	2.3199	(10.259)	0	0	0
2023/05/03	2040	04/05/2023	12.05	Call	Bond Future	952.1700	0.9522	1,159.9400	1.1599	21.821	0	0	0
2023/05/03	2040	04/05/2023	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2023/05/03	2040	04/05/2023	11.03	Put	Bond Future	5,500.3200	5.5003	5,235.3500	5.2353	(4.817)	0	0	0
2023/05/03	2040	04/05/2023	11.41	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	2040	04/05/2023	11.41	Put	Bond Future	3,028.0600	3.0281	2,763.0500	2.7631	(8.752)	0	0	0
2023/05/03	2040	04/05/2023	11.42	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	2040	04/05/2023	11.42	Put	Bond Future	2,964.5200	2.9645	2,699.5000	2.6995	(8.940)	0	0	0
2023/05/03	2040	03/08/2023	12.23	Call	Bond Future	3,169.1400	3.1691	3,318.1500	3.3181	4.702	0	0	0
2023/05/03	2040	03/08/2023	12.23	Put	Bond Future	1,926.0900	1.9261	1,806.0300	1.8060	(6.233)	0	0	0
2023/05/03	2040	03/08/2023			Bond Future	12.0164	78.7575	11.9709	79.0266	(0.379)	0.0000	0.0000	141,992
2023/05/03	2040	03/08/2023	12.22	Call	Bond Future	3,133.9400	3.1339	3,282.0000	3.2820	4.724	0	0	0
2023/05/03	2040	03/08/2023	12.22	Put	Bond Future	1,948.3900	1.9484	1,827.3800	1.8274	(6.211)	0	0	0
2023/05/03	2040	03/08/2023	12.21	Call	Bond Future	3,099.0600	3.0991	3,246.1500	3.2462	4.746	0	0	0
2023/05/03	2040	03/08/2023	12.21	Put	Bond Future	1,971.0700	1.9711	1,849.0900	1.8491	(6.189)	0	0	0
2023/05/03	2040	02/11/2023	11.59	Call	Bond Future	1,976.2500	1.9763	2,071.2700	2.0713	4.808	0	0	0
2023/05/03	2040	02/11/2023	11.60	Put	Bond Future	5,117.4600	5.1175	4,938.5600	4.9386	(3.496)	0	0	0
2023/05/03	2040	02/11/2023	11.58	Call	Bond Future	1,953.1800	1.9532	2,047.4300	2.0474	4.825	0	0	0
2023/05/03	2040	02/11/2023	11.58	Put	Bond Future	5,194.4800	5.1945	5,014.0400	5.0140	(3.474)	0	0	0
2023/05/03	2040	02/11/2023			Bond Future	12.1209	80.4528	12.0737	80.7275	(0.389)	0.0000	0.0000	29
2023/05/03	2040	02/11/2023	11.59	Put	Bond Future	5,155.7400	5.1557	4,976.0700	4.9761	(3.485)	0	0	0
2023/05/03	2040	02/11/2023	11.60	Call	Bond Future	1,999.7000	1.9997	2,095.4900	2.0955	4.790	0	0	0
2023/05/03	2040	01/02/2024	12.34	Call	Bond Future	4,455.4800	4.4555	4,604.2800	4.6043	3.340	0	0	0
2023/05/03	2040	01/02/2024	12.34	Put	Bond Future	3,808.3600	3.8084	3,676.4800	3.6765	(3.463)	0	0	0
2023/05/03	2040	01/02/2024	12.33	Call	Bond Future	4,423.9500	4.4239	4,572.1500	4.5721	3.350	0	0	0
2023/05/03	2040	01/02/2024	12.33	Put	Bond Future	3,833.2600	3.8333	3,700.7800	3.7008	(3.456)	0	0	0
2023/05/03	2040	01/02/2024			Bond Future	12.2260	77.7171	12.1770	77.9978	(0.401)	0.0000	0.0000	11
2023/05/03	2040	01/02/2024	12.35	Call	Bond Future	4,487.1000	4.4871	4,636.5000	4.6365	3.330	0	0	0
2023/05/03	2040	01/02/2024	12.35	Put	Bond Future	3,783.6100	3.7836	3,652.3300	3.6523	(3.470)	0	0	0
2023/05/03	2040	02/05/2024	11.61	Call	Bond Future	2,743.5700	2.7436	2,848.6800	2.8487	3.831	0	0	0
2023/05/03	2040	02/05/2024	11.62	Put	Bond Future	6,940.2000	6.9402	6,758.8700	6.7589	(2.613)	0	0	0
2023/05/03	2040	02/05/2024	11.60	Call	Bond Future	2,721.6400	2.7216	2,826.1700	2.8262	3.841	0	0	0
2023/05/03	2040	02/05/2024			Bond Future	12.3317	79.4585	12.2809	79.7455	(0.412)	0.0000	0.0000	0
2023/05/03	2040	02/05/2024	11.61	Put	Bond Future	6,978.9900	6.9790	6,797.0600	6.7971	(2.607)	0	0	0
2023/05/03	2040	02/05/2024	11.62	Call	Bond Future	2,765.8900	2.7659	2,871.6000	2.8716	3.822	0	0	0
2023/05/03	2040	02/05/2024	11.60	Put	Bond Future	7,018.2500	7.0183	6,835.7400	6.8357	(2.601)	0	0	0
2023/05/03	2044	04/05/2023	11.41	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	2044	04/05/2023	11.41	Put	Bond Future	3,329.3400	3.3293	3,214.7600	3.2148	(3.442)	0	0	0
2023/05/03	2044	04/05/2023	11.42	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	2044	04/05/2023	11.42	Put	Bond Future	3,264.3100	3.2643	3,149.7200	3.1497	(3.510)	0	0	0
2023/05/03	2044	04/05/2023	11.75	Put	Bond Future	1,200.9200	1.2009	1,062.4400	1.0624	(11.531)	0	0	4,423
2023/05/03	2044	04/05/2023			Bond Future	11.9402	78.0333	11.9213	78.1478	(0.158)	0.0000	0.0000	28,762
2023/05/03	2044	04/05/2023	11.43	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	2044	04/05/2023	11.43	Put	Bond Future	3,199.3600	3.1994	3,084.7700	3.0848	(3.582)	0	0	0
2023/05/03	2044	04/05/2023	11.75	Call	Bond Future	34.0200	0.0340	10.1100	0.0101	(70.282)	0	0	0
2023/05/03	2044	04/05/2023	12.00	Call	Bond Future	552.0000	0.5520	550.3300	0.5503	(0.303)	0	0	0
2023/05/03	2044	04/05/2023	12.00	Put	Bond Future	191.0800	0.1911	74.8400	0.0748	(60.833)	0	0	4,423
2023/05/03	2044	04/05/2023	12.25	Call	Bond Future	1,844.1600	1.8442	1,953.1500	1.9531	5.910	0	0	0
2023/05/03	2044	04/05/2023	12.25	Put	Bond Future	5.7200	0.0057	0.1400	0.0001	(97.552)	0	0	1,798
2023/05/03	2044	03/08/2023	12.16	Call	Bond Future	2,874.0300	2.8740	2,925.3000	2.9253	1.784	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
2023/05/03	2044	03/08/2023	12.16	Put	Bond Future	2,229.8700	2.2299	2,165.4600	2.1655	(2.889)	0	0	0
2023/05/03	2044	03/08/2023	12.00	Call	Bond Future	2,357.5700	2.3576	2,402.0100	2.4020	1.885	0	0	0
2023/05/03	2044	03/08/2023	12.00	Put	Bond Future	2,663.1500	2.6631	2,591.9100	2.5919	(2.675)	0	0	4,754
2023/05/03	2044	03/08/2023	12.15	Call	Bond Future	2,840.3700	2.8404	2,891.2200	2.8912	1.790	0	0	0
2023/05/03	2044	03/08/2023	12.15	Put	Bond Future	2,254.9800	2.2550	2,190.1500	2.1901	(2.875)	0	0	0
2023/05/03	2044	03/08/2023			Bond Future	12.0511	75.2864	12.0317	75.4021	(0.161)	0.0000	0.0000	85,174
2023/05/03	2044	03/08/2023	12.17	Call	Bond Future	2,907.8500	2.9079	2,959.5400	2.9595	1.778	0	0	0
2023/05/03	2044	03/08/2023	12.17	Put	Bond Future	2,205.0000	2.2050	2,141.0100	2.1410	(2.902)	0	0	0
2023/05/03	2044	03/08/2023	11.75	Call	Bond Future	1,654.1400	1.6541	1,687.9400	1.6879	2.043	0	0	0
2023/05/03	2044	03/08/2023	11.75	Put	Bond Future	3,484.8300	3.4848	3,402.9500	3.4030	(2.350)	0	0	3,076
2023/05/03	2044	02/11/2023	11.57	Call	Bond Future	1,862.3300	1.8623	1,896.2600	1.8963	1.822	0	0	0
2023/05/03	2044	02/11/2023	11.57	Put	Bond Future	5,409.5300	5.4095	5,325.4500	5.3254	(1.554)	0	0	0
2023/05/03	2044	02/11/2023			Bond Future	12.1509	76.9070	12.1308	77.0250	(0.165)	0.0000	0.0000	0
2023/05/03	2044	02/11/2023	11.56	Call	Bond Future	1,840.0600	1.8401	1,873.6800	1.8737	1.827	0	0	0
2023/05/03	2044	02/11/2023	11.56	Put	Bond Future	5,450.7600	5.4508	5,366.3700	5.3664	(1.548)	0	0	0
2023/05/03	2044	02/11/2023	11.55	Call	Bond Future	1,818.1500	1.8181	1,851.4600	1.8515	1.832	0	0	0
2023/05/03	2044	02/11/2023	11.55	Put	Bond Future	5,492.4400	5.4924	5,407.7400	5.4077	(1.542)	0	0	0
2023/05/03	2044	01/02/2024	12.29	Call	Bond Future	4,328.4800	4.3285	4,385.7900	4.3858	1.324	0	0	0
2023/05/03	2044	01/02/2024	12.29	Put	Bond Future	4,102.7700	4.1028	4,039.5800	4.0396	(1.540)	0	0	0
2023/05/03	2044	01/02/2024			Bond Future	12.2509	74.2185	12.2301	74.3390	(0.170)	0.0000	0.0000	0
2023/05/03	2044	01/02/2024	12.28	Call	Bond Future	4,297.0300	4.2970	4,354.0900	4.3541	1.328	0	0	0
2023/05/03	2044	01/02/2024	12.28	Put	Bond Future	4,128.9500	4.1289	4,065.5100	4.0655	(1.536)	0	0	0
2023/05/03	2044	01/02/2024	12.27	Call	Bond Future	4,265.9300	4.2659	4,322.7200	4.3227	1.331	0	0	0
2023/05/03	2044	01/02/2024	12.27	Put	Bond Future	4,155.5600	4.1556	4,091.8500	4.0919	(1.533)	0	0	0
2023/05/03	2044	02/05/2024	11.67	Call	Bond Future	2,908.1400	2.9081	2,950.7400	2.9507	1.465	0	0	0
2023/05/03	2044	02/05/2024	11.67	Put	Bond Future	6,974.5800	6.9746	6,893.9900	6.8940	(1.155)	0	0	0
2023/05/03	2044	02/05/2024			Bond Future	12.3512	75.8815	12.3297	76.0047	(0.174)	0.0000	0.0000	0
2023/05/03	2044	02/05/2024	11.66	Call	Bond Future	2,885.4500	2.8855	2,927.8100	2.9278	1.468	0	0	0
2023/05/03	2044	02/05/2024	11.66	Put	Bond Future	7,014.3300	7.0143	6,933.5000	6.9335	(1.152)	0	0	0
2023/05/03	2044	02/05/2024	11.65	Call	Bond Future	2,862.5700	2.8626	2,904.6900	2.9047	1.471	0	0	0
2023/05/03	2044	02/05/2024	11.65	Put	Bond Future	7,053.9700	7.0540	6,972.9000	6.9729	(1.149)	0	0	0
2023/05/03	2046	04/05/2023			Bond Future	113.4784	113.4784	113.5274	113.5274	0.043	0.0000	0.0000	10,249
2023/05/03	2046	03/08/2023			Bond Future	115.8860	115.8860	115.9342	115.9342	0.042	0.0000	0.0000	12,946
2023/05/03	2046	02/11/2023			Bond Future	116.2918	116.2918	116.3409	116.3409	0.042	0.0000	0.0000	4,231
2023/05/03	2046	01/02/2024			Bond Future	118.8781	118.8781	118.9281	118.9281	0.042	0.0000	0.0000	0
2023/05/03	2046	02/05/2024			Bond Future	119.3879	119.3879	119.4395	119.4395	0.043	0.0000	0.0000	0
2023/05/03	2050	04/05/2023			Bond Future	115.7274	115.7274	115.9805	115.9805	0.219	0.0000	0.0000	9,844
2023/05/03	2050	03/08/2023			Bond Future	115.9683	115.9683	116.2249	116.2249	0.221	0.0000	0.0000	10,574
2023/05/03	2050	02/11/2023			Bond Future	118.4919	118.4919	118.7538	118.7538	0.221	0.0000	0.0000	3,146
2023/05/03	2050	01/02/2024			Bond Future	118.8503	118.8503	119.1182	119.1182	0.225	0.0000	0.0000	0
2023/05/03	2050	02/05/2024			Bond Future	121.5393	121.5393	121.8132	121.8132	0.225	0.0000	0.0000	0
2023/05/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	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
2023/05/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	AL37	04/05/2023			Index Future	872.4500	872.4500	874.9540	874.9540	0.287	0.0000	0.0000	0
2023/05/03	AL37	03/08/2023			Index Future	890.7340	890.7340	893.2850	893.2850	0.286	0.0000	0.0000	0
2023/05/03	AL37	02/11/2023			Index Future	909.9030	909.9030	912.5090	912.5090	0.286	0.0000	0.0000	0
2023/05/03	AL37	01/02/2024			Index Future	929.9300	929.9300	932.5920	932.5920	0.286	0.0000	0.0000	0
2023/05/03	AL37	02/05/2024			Index Future	950.7680	950.7680	953.4910	953.4910	0.286	0.0000	0.0000	0
2023/05/03	AL7T	04/05/2023			Index Future	999.6630	999.6630	1,003.8060	1,003.8060	0.414	0.0000	0.0000	0
2023/05/03	AL7T	03/08/2023			Index Future	1,020.6130	1,020.6130	1,024.8360	1,024.8360	0.414	0.0000	0.0000	0
2023/05/03	AL7T	02/11/2023			Index Future	1,042.5770	1,042.5770	1,046.8910	1,046.8910	0.414	0.0000	0.0000	0
2023/05/03	AL7T	01/02/2024			Index Future	1,065.5240	1,065.5240	1,069.9320	1,069.9320	0.414	0.0000	0.0000	0
2023/05/03	AL7T	02/05/2024			Index Future	1,089.4010	1,089.4010	1,093.9080	1,093.9080	0.414	0.0000	0.0000	0
2023/05/03	ALBI	04/05/2023			Index Future	876.3480	876.3480	878.9840	878.9840	0.301	0.0000	0.0000	0
2023/05/03	ALBI	03/08/2023			Index Future	894.7130	894.7130	897.4000	897.4000	0.300	0.0000	0.0000	99
2023/05/03	ALBI	02/11/2023			Index Future	913.9680	913.9680	916.7120	916.7120	0.300	0.0000	0.0000	0
2023/05/03	ALBI	01/02/2024			Index Future	934.0840	934.0840	936.8880	936.8880	0.300	0.0000	0.0000	0
2023/05/03	ALBI	02/05/2024			Index Future	955.0160	955.0160	957.8820	957.8820	0.300	0.0000	0.0000	0
2023/05/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/03	ES33	04/05/2023			Bond Future	12.1963	73.8990	12.1465	74.1315	(0.408)	0.0000	0.0000	0
2023/05/03	ES33	03/08/2023			Bond Future	12.3327	75.4669	12.2811	75.7031	(0.418)	0.0000	0.0000	350
2023/05/03	ES33	02/11/2023			Bond Future	12.4703	73.3116	12.4166	73.5529	(0.431)	0.0000	0.0000	0
2023/05/03	ES33	01/02/2024			Bond Future	12.6108	74.9420	12.5548	75.1886	(0.444)	0.0000	0.0000	0
2023/05/03	ES33	02/05/2024			Bond Future	12.7492	72.8380	12.6908	73.0902	(0.459)	0.0000	0.0000	0
2023/05/03	ES42	04/05/2023			Bond Future	12.6309	70.8174	12.5965	71.0031	(0.273)	0.0000	0.0000	0
2023/05/03	ES42	03/08/2023			Bond Future	12.7598	72.3200	12.7243	72.5084	(0.279)	0.0000	0.0000	4,000
2023/05/03	ES42	02/11/2023			Bond Future	12.8896	69.6305	12.8526	69.8228	(0.287)	0.0000	0.0000	0
2023/05/03	ES42	01/02/2024			Bond Future	13.0153	71.1791	12.9770	71.3756	(0.295)	0.0000	0.0000	0
2023/05/03	ES42	02/05/2024			Bond Future	13.1440	68.5267	13.1041	68.7278	(0.304)	0.0000	0.0000	0
2023/05/03	GOVI	04/05/2023	852.86	Call	GOVI	109,990.0000	10.9990	136,350.0000	13.6350	23.966	0	0	0
2023/05/03	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	04/05/2023	852.87	Call	GOVI	109,890.0000	10.9890	136,250.0000	13.6250	23.988	0	0	0
2023/05/03	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	04/05/2023			GOVI	863.8590	863.8590	866.4950	866.4950	0.305	0.0000	0.0000	95
2023/05/03	GOVI	04/05/2023	852.88	Call	GOVI	109,790.0000	10.9790	136,150.0000	13.6150	24.009	0	0	0
2023/05/03	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	03/08/2023	837.21	Call	GOVI	447,520.0000	44.7520	474,390.0000	47.4390	6.004	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
2023/05/03	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	03/08/2023	837.22	Call	GOVI	447,420.0000	44.7420	474,290.0000	47.4290	6.006	0	0	0
2023/05/03	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	03/08/2023			GOVI	881.9620	881.9620	884.6490	884.6490	0.305	0.0000	0.0000	836
2023/05/03	GOVI	03/08/2023	837.23	Call	GOVI	447,320.0000	44.7320	474,190.0000	47.4190	6.007	0	0	0
2023/05/03	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	02/11/2023	885.82	Call	GOVI	151,230.0000	15.1230	178,670.0000	17.8670	18.145	0	0	0
2023/05/03	GOVI	02/11/2023			GOVI	900.9430	900.9430	903.6870	903.6870	0.305	0.0000	0.0000	0
2023/05/03	GOVI	02/11/2023	885.80	Call	GOVI	151,430.0000	15.1430	178,870.0000	17.8870	18.121	0	0	0
2023/05/03	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	02/11/2023	885.81	Call	GOVI	151,330.0000	15.1330	178,770.0000	17.8770	18.133	0	0	0
2023/05/03	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	01/02/2024	880.00	Call	GOVI	407,720.0000	40.7720	435,760.0000	43.5760	6.877	0	0	0
2023/05/03	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	01/02/2024			GOVI	920.7720	920.7720	923.5760	923.5760	0.305	0.0000	0.0000	0
2023/05/03	GOVI	01/02/2024	879.98	Call	GOVI	407,920.0000	40.7920	435,960.0000	43.5960	6.874	0	0	0
2023/05/03	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	01/02/2024	879.99	Call	GOVI	407,820.0000	40.7820	435,860.0000	43.5860	6.876	0	0	0
2023/05/03	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	02/05/2024	950.97	Put	GOVI	95,650.0000	9.5650	66,980.0000	6.6980	(29.974)	0	0	0
2023/05/03	GOVI	02/05/2024	950.98	Put	GOVI	95,750.0000	9.5750	67,080.0000	6.7080	(29.943)	0	0	0
2023/05/03	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	02/05/2024			GOVI	941.4050	941.4050	944.2720	944.2720	0.305	0.0000	0.0000	0
2023/05/03	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	GOVI	02/05/2024	950.99	Put	GOVI	95,850.0000	9.5850	67,180.0000	6.7180	(29.911)	0	0	0
2023/05/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/03	IGOV	04/05/2023			Index Future	327.4380	327.4380	327.2930	327.2930	(0.044)	0.0000	0.0000	275
2023/05/03	IGOV	03/08/2023			Index Future	334.3820	334.3820	334.2320	334.2320	(0.045)	0.0000	0.0000	638
2023/05/03	IGOV	02/11/2023			Index Future	341.6580	341.6580	341.5040	341.5040	(0.045)	0.0000	0.0000	16
2023/05/03	IGOV	01/02/2024			Index Future	349.2550	349.2550	349.0990	349.0990	(0.045)	0.0000	0.0000	0
2023/05/03	IGOV	02/05/2024			Index Future	357.1580	357.1580	356.9980	356.9980	(0.045)	0.0000	0.0000	0
2023/05/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/03	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/05/03	JBAF	17/05/2023			Jibar Tradeable Future	8.0950	91.9050	8.1050	91.8950	0.124	0.0000	0.0000	0
2023/05/03	JBAF	21/06/2023			Jibar Tradeable Future	8.4050	91.5950	8.3450	91.6550	(0.714)	0.0000	0.0000	0
2023/05/03	JBAF	19/07/2023			Jibar Tradeable Future	8.4850	91.5150	8.4250	91.5750	(0.707)	0.0000	0.0000	0
2023/05/03	JBAF	16/08/2023			Jibar Tradeable Future	8.5950	91.4050	8.5300	91.4700	(0.756)	0.0000	0.0000	0
2023/05/03	JBAF	20/09/2023			Jibar Tradeable Future	8.5900	91.4100	8.5250	91.4750	(0.757)	0.0000	0.0000	0
2023/05/03	JBAF	18/10/2023			Jibar Tradeable Future	8.6000	91.4000	8.5150	91.4850	(0.988)	0.0000	0.0000	0
2023/05/03	JBAF	20/12/2023			Jibar Tradeable Future	8.5600	91.4400	8.4700	91.5300	(1.051)	0.0000	0.0000	0
2023/05/03	JBAF	20/03/2024			Jibar Tradeable Future	8.3900	91.6100	8.3200	91.6800	(0.834)	0.0000	0.0000	0
2023/05/03	JBAF	19/06/2024			Jibar Tradeable Future	8.2250	91.7750	8.1300	91.8700	(1.155)	0.0000	0.0000	0
2023/05/03	JBAF	18/09/2024			Jibar Tradeable Future	8.1450	91.8550	8.0300	91.9700	(1.412)	0.0000	0.0000	0
2023/05/03	JBAF	18/12/2024			Jibar Tradeable Future	8.0500	91.9500	7.9300	92.0700	(1.491)	0.0000	0.0000	0
2023/05/03	JBAF	19/03/2025			Jibar Tradeable Future	8.0200	91.9800	7.9050	92.0950	(1.434)	0.0000	0.0000	0
2023/05/03	R035	04/05/2023	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	770
2023/05/03	R035	04/05/2023	10.55	Put	Bond Future	5,036.7700	5.0368	4,789.0900	4.7891	(4.917)	0	0	0
2023/05/03	R035	04/05/2023	13.18	Call	Bond Future	9,236.2200	9.2362	9,483.9000	9.4839	2.682	0	0	0
2023/05/03	R035	04/05/2023	13.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	491
2023/05/03	R035	04/05/2023	12.46	Call	Bond Future	5,675.0900	5.6751	5,922.7700	5.9228	4.364	0	0	0
2023/05/03	R035	04/05/2023	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/05/03	R035	04/05/2023	11.20	Call	Bond Future	22.3200	0.0223	10.5800	0.0106	(52.599)	0	0	0
2023/05/03	R035	04/05/2023	11.21	Call	Bond Future	26.3600	0.0264	13.5500	0.0136	(48.596)	0	0	0
2023/05/03	R035	04/05/2023	11.22	Put	Bond Future	1,085.7400	1.0857	824.2800	0.8243	(24.081)	0	0	0
2023/05/03	R035	04/05/2023	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/05/03	R035	04/05/2023	10.60	Put	Bond Future	4,730.6500	4.7306	4,482.9700	4.4830	(5.236)	0	0	0
2023/05/03	R035	04/05/2023	11.05	Call	Bond Future	1.0800	0.0011	0.0900	0.0001	(91.667)	0	0	770
2023/05/03	R035	04/05/2023	11.05	Put	Bond Future	2,042.0300	2.0420	1,793.3600	1.7934	(12.178)	0	0	0
2023/05/03	R035	04/05/2023	11.17	Call	Bond Future	13.2100	0.0132	4.7700	0.0048	(63.891)	0	0	0
2023/05/03	R035	04/05/2023			Bond Future	11.4049	85.4625	11.3612	85.7101	(0.383)	0.0000	0.0000	24,555
2023/05/03	R035	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/05/03	R035	04/05/2023	9.85	Put	Bond Future	9,482.0700	9.4821	9,234.3900	9.2344	(2.612)	0	0	0
2023/05/03	R035	04/05/2023	10.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	491
2023/05/03	R035	04/05/2023	10.42	Put	Bond Future	5,839.6600	5.8397	5,591.9800	5.5920	(4.241)	0	0	0
2023/05/03	R035	04/05/2023	11.80	Call	Bond Future	2,192.5300	2.1925	2,439.5300	2.4395	11.266	0	0	0
2023/05/03	R035	04/05/2023	11.80	Put	Bond Future	0.6800	0.0007	0.0000	0.0000	(100.000)	0	0	1,035
2023/05/03	R035	04/05/2023	11.87	Call	Bond Future	2,571.8300	2.5718	2,819.3700	2.8194	9.625	0	0	0
2023/05/03	R035	04/05/2023	11.87	Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	770
2023/05/03	R035	04/05/2023	11.20	Put	Bond Future	1,192.2500	1.1922	932.8300	0.9328	(21.759)	0	0	0
2023/05/03	R035	04/05/2023	11.21	Put	Bond Future	1,138.6700	1.1387	878.1800	0.8782	(22.877)	0	0	0
2023/05/03	R035	04/05/2023	11.22	Call	Bond Future	31.0000	0.0310	17.2200	0.0172	(44.452)	0	0	0
2023/05/03	R035	04/05/2023	11.17	Put	Bond Future	1,356.3400	1.3563	1,100.2200	1.1002	(18.883)	0	0	0
2023/05/03	R035	03/08/2023	12.00	Call	Bond Future	3,906.5700	3.9066	4,069.9800	4.0700	4.183	0	0	0
2023/05/03	R035	03/08/2023	12.00	Put	Bond Future	1,247.2100	1.2472	1,159.2300	1.1592	(7.054)	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
2023/05/03	R035	03/08/2023			Bond Future	11.5097	87.2544	11.4645	87.5058	(0.393)	0.0000	0.0000	55,503
2023/05/03	R035	03/08/2023	11.98	Call	Bond Future	3,831.7600	3.8318	3,993.5500	3.9936	4.222	0	0	0
2023/05/03	R035	03/08/2023	11.98	Put	Bond Future	1,278.5100	1.2785	1,188.9100	1.1889	(7.008)	0	0	0
2023/05/03	R035	03/08/2023	11.99	Call	Bond Future	3,869.0300	3.8690	4,031.6300	4.0316	4.203	0	0	0
2023/05/03	R035	03/08/2023	11.99	Put	Bond Future	1,262.7000	1.2627	1,173.9100	1.1739	(7.032)	0	0	0
2023/05/03	R035	02/11/2023	12.85	Call	Bond Future	7,487.3800	7.4874	7,683.7300	7.6837	2.622	0	0	0
2023/05/03	R035	02/11/2023	12.85	Put	Bond Future	1,125.8700	1.1259	1,065.5800	1.0656	(5.355)	0	0	400
2023/05/03	R035	02/11/2023	11.41	Call	Bond Future	2,562.2800	2.5623	2,673.7000	2.6737	4.348	0	0	0
2023/05/03	R035	02/11/2023	11.41	Put	Bond Future	3,691.6900	3.6917	3,546.4700	3.5465	(3.934)	0	0	0
2023/05/03	R035	02/11/2023	11.42	Call	Bond Future	2,589.0100	2.5890	2,701.1600	2.7012	4.332	0	0	0
2023/05/03	R035	02/11/2023	11.42	Put	Bond Future	3,662.9100	3.6629	3,518.4200	3.5184	(3.945)	0	0	0
2023/05/03	R035	02/11/2023	11.12	Call	Bond Future	1,855.3700	1.8554	1,945.4800	1.9455	4.857	0	0	400
2023/05/03	R035	02/11/2023			Bond Future	11.6153	84.6236	11.5683	84.8803	(0.405)	0.0000	0.0000	99,689
2023/05/03	R035	02/11/2023	11.43	Call	Bond Future	2,615.6500	2.6156	2,728.5300	2.7285	4.316	0	0	0
2023/05/03	R035	02/11/2023	11.43	Put	Bond Future	3,634.0800	3.6341	3,490.3200	3.4903	(3.956)	0	0	0
2023/05/03	R035	02/11/2023	10.62	Call	Bond Future	958.9400	0.9589	1,014.7300	1.0147	5.818	0	0	400
2023/05/03	R035	02/11/2023	10.62	Put	Bond Future	6,641.2500	6.6413	6,440.4000	6.4404	(3.024)	0	0	0
2023/05/03	R035	02/11/2023	11.12	Put	Bond Future	4,617.3600	4.6174	4,450.8300	4.4508	(3.607)	0	0	0
2023/05/03	R035	01/02/2024	12.18	Put	Bond Future	2,752.7700	2.7528	2,647.8000	2.6478	(3.813)	0	0	0
2023/05/03	R035	01/02/2024	12.19	Call	Bond Future	5,185.0200	5.1850	5,342.7700	5.3428	3.042	0	0	0
2023/05/03	R035	01/02/2024	12.19	Put	Bond Future	2,734.5300	2.7345	2,630.0800	2.6301	(3.820)	0	0	0
2023/05/03	R035	01/02/2024	10.62	Call	Bond Future	1,340.9200	1.3409	1,406.1400	1.4061	4.864	0	0	400
2023/05/03	R035	01/02/2024	10.62	Put	Bond Future	7,540.3700	7.5404	7,343.3900	7.3434	(2.612)	0	0	0
2023/05/03	R035	01/02/2024	11.12	Put	Bond Future	5,534.6100	5.5346	5,366.7400	5.3667	(3.033)	0	0	0
2023/05/03	R035	01/02/2024			Bond Future	11.7220	86.4864	11.6731	86.7486	(0.417)	0.0000	0.0000	0
2023/05/03	R035	01/02/2024	13.46	Call	Bond Future	9,769.1100	9.7691	9,978.4900	9.9785	2.143	0	0	0
2023/05/03	R035	01/02/2024	13.46	Put	Bond Future	1,165.4700	1.1655	1,112.6500	1.1127	(4.532)	0	0	400
2023/05/03	R035	01/02/2024	12.18	Call	Bond Future	5,151.9700	5.1520	5,309.2000	5.3092	3.052	0	0	0
2023/05/03	R035	01/02/2024	12.20	Call	Bond Future	5,217.8500	5.2178	5,376.1200	5.3761	3.033	0	0	0
2023/05/03	R035	01/02/2024	12.20	Put	Bond Future	2,716.1300	2.7161	2,612.2000	2.6122	(3.826)	0	0	0
2023/05/03	R035	01/02/2024	11.12	Call	Bond Future	2,225.4600	2.2255	2,319.7900	2.3198	4.239	0	0	400
2023/05/03	R035	02/05/2024	11.19	Call	Bond Future	2,628.5200	2.6285	2,730.0400	2.7300	3.862	0	0	0
2023/05/03	R035	02/05/2024	11.19	Put	Bond Future	6,029.5200	6.0295	5,862.9500	5.8629	(2.763)	0	0	0
2023/05/03	R035	02/05/2024	11.20	Call	Bond Future	2,649.5400	2.6495	2,751.6100	2.7516	3.852	0	0	0
2023/05/03	R035	02/05/2024	11.20	Put	Bond Future	5,994.9700	5.9950	5,828.9500	5.8289	(2.769)	0	0	0
2023/05/03	R035	02/05/2024			Bond Future	11.8192	83.9114	11.7683	84.1795	(0.431)	0.0000	0.0000	0
2023/05/03	R035	02/05/2024	11.21	Call	Bond Future	2,670.9700	2.6710	2,773.6100	2.7736	3.843	0	0	0
2023/05/03	R035	02/05/2024	11.21	Put	Bond Future	5,960.8900	5.9609	5,795.4400	5.7954	(2.776)	0	0	0
2023/05/03	R186	04/05/2023		Call	Bond Future	9,011.8600	9.0119	9,253.5200	9.2535	2.682	0	0	0
2023/05/03	R186	04/05/2023	8.83	Put	Bond Future	193.4800	0.1935	46.1700	0.0462	(76.137)	0	0	0
2023/05/03	R186	04/05/2023	8.84	Call	Bond Future	153.5700	0.1536	256.9000	0.2569	67.285	0	0	0
2023/05/03	R186	04/05/2023			Bond Future	8.8475	109.0119	8.7706	109.2535	(0.870)	0.0000	0.0000	39,040
2023/05/03	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/03	R186	04/05/2023	8.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2023/05/03	R186	04/05/2023	8.36	Put	Bond Future	1,543.0300	1.5430	1,301.3700	1.3014	(15.661)	0	0	200
2023/05/03	R186	04/05/2023	8.82	Call	Bond Future	124.5700	0.1246	210.0200	0.2100	68.596	0	0	0
2023/05/03	R186	04/05/2023	8.82	Put	Bond Future	210.8600	0.2109	54.6500	0.0546	(74.082)	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
2023/05/03	R186	04/05/2023	8.83	Call	Bond Future	138.5800	0.1386	232.9300	0.2329	68.083	0	0	0
2023/05/03	R186	04/05/2023	8.84	Put	Bond Future	177.1000	0.1771	38.7700	0.0388	(78.108)	0	0	0
2023/05/03	R186	03/08/2023	9.74	Call	Bond Future	2,772.9000	2.7729	2,972.9500	2.9730	7.214	0	0	0
2023/05/03	R186	03/08/2023	9.74	Put	Bond Future	275.2900	0.2753	230.4400	0.2304	(16.292)	0	0	0
2023/05/03	R186	03/08/2023	9.73	Put	Bond Future	279.9500	0.2800	234.4700	0.2345	(16.246)	0	0	0
2023/05/03	R186	03/08/2023			Bond Future	8.8782	105.9896	8.7951	106.2345	(0.936)	0.0000	0.0000	85,181
2023/05/03	R186	03/08/2023	9.75	Call	Bond Future	2,796.8500	2.7969	2,997.5200	2.9975	7.175	0	0	0
2023/05/03	R186	03/08/2023	9.75	Put	Bond Future	270.7000	0.2707	226.4700	0.2265	(16.339)	0	0	0
2023/05/03	R186	03/08/2023	9.73	Call	Bond Future	2,749.0100	2.7490	2,948.4300	2.9484	7.254	0	0	0
2023/05/03	R186	02/11/2023	9.40	Call	Bond Future	2,246.9400	2.2469	2,410.2700	2.4103	7.269	0	0	0
2023/05/03	R186	02/11/2023	9.40	Put	Bond Future	857.8500	0.8578	771.2600	0.7713	(10.094)	0	0	0
2023/05/03	R186	02/11/2023	9.15	Call	Bond Future	1,796.5400	1.7965	1,942.6800	1.9427	8.135	0	0	1,715
2023/05/03	R186	02/11/2023			Bond Future	8.8902	108.2709	8.7994	108.5208	(1.022)	0.0000	0.0000	16,395
2023/05/03	R186	02/11/2023	10.42	Call	Bond Future	4,415.1800	4.4152	4,627.4700	4.6275	4.808	0	0	0
2023/05/03	R186	02/11/2023	10.42	Put	Bond Future	316.1000	0.3161	278.4700	0.2785	(11.904)	0	0	1,715
2023/05/03	R186	02/11/2023	9.38	Call	Bond Future	2,209.2100	2.2092	2,371.2500	2.3713	7.335	0	0	0
2023/05/03	R186	02/11/2023	9.38	Put	Bond Future	874.1700	0.8742	786.2900	0.7863	(10.053)	0	0	0
2023/05/03	R186	02/11/2023	9.39	Call	Bond Future	2,228.1900	2.2282	2,390.8700	2.3909	7.301	0	0	0
2023/05/03	R186	02/11/2023	9.39	Put	Bond Future	866.1200	0.8661	778.8800	0.7789	(10.073)	0	0	0
2023/05/03	R186	02/11/2023	9.15	Put	Bond Future	1,085.6900	1.0857	981.9100	0.9819	(9.559)	0	0	0
2023/05/03	R186	01/02/2024	9.52	Put	Bond Future	1,002.5000	1.0025	914.5700	0.9146	(8.771)	0	0	0
2023/05/03	R186	01/02/2024	9.50	Call	Bond Future	2,573.4000	2.5734	2,739.7600	2.7398	6.465	0	0	0
2023/05/03	R186	01/02/2024	9.51	Call	Bond Future	2,591.0400	2.5910	2,757.9300	2.7579	6.441	0	0	0
2023/05/03	R186	01/02/2024			Bond Future	8.8841	105.3444	8.7842	105.5998	(1.125)	0.0000	0.0000	0
2023/05/03	R186	01/02/2024	9.52	Call	Bond Future	2,609.0700	2.6091	2,776.4700	2.7765	6.416	0	0	0
2023/05/03	R186	01/02/2024	9.50	Put	Bond Future	1,016.8800	1.0169	927.9100	0.9279	(8.749)	0	0	0
2023/05/03	R186	01/02/2024	9.51	Put	Bond Future	1,009.4900	1.0095	921.0500	0.9211	(8.761)	0	0	0
2023/05/03	R186	02/05/2024	8.01	Call	Bond Future	657.3800	0.6574	735.8700	0.7359	11.940	0	0	0
2023/05/03	R186	02/05/2024	8.01	Put	Bond Future	2,679.5600	2.6796	2,496.9400	2.4969	(6.815)	0	0	0
2023/05/03	R186	02/05/2024			Bond Future	8.8591	107.7049	8.7483	107.9660	(1.251)	0.0000	0.0000	0
2023/05/03	R186	02/05/2024	7.99	Call	Bond Future	641.6100	0.6416	718.8200	0.7188	12.034	0	0	0
2023/05/03	R186	02/05/2024	7.99	Put	Bond Future	2,712.0300	2.7120	2,528.1300	2.5281	(6.781)	0	0	0
2023/05/03	R186	02/05/2024	8.00	Call	Bond Future	649.4700	0.6495	727.3100	0.7273	11.985	0	0	0
2023/05/03	R186	02/05/2024	8.00	Put	Bond Future	2,695.7700	2.6958	2,512.5000	2.5125	(6.798)	0	0	0
2023/05/03	R197	04/05/2023			Bond Future	336.8811	336.8811	336.9646	336.9646	0.025	0.0000	0.0000	309
2023/05/03	R197	03/08/2023			Bond Future	334.9148	334.9148	334.9944	334.9944	0.024	0.0000	0.0000	12
2023/05/03	R197	02/11/2023			Bond Future	342.2028	342.2028	342.2836	342.2836	0.024	0.0000	0.0000	0
2023/05/03	R202	04/05/2023			Bond Future	252.8235	252.8235	252.0703	252.0703	(0.298)	0.0000	0.0000	4,492
2023/05/03	R202	03/08/2023			Bond Future	253.3468	253.3468	252.5733	252.5733	(0.305)	0.0000	0.0000	5,420
2023/05/03	R202	02/11/2023			Bond Future	258.8598	258.8598	258.0691	258.0691	(0.305)	0.0000	0.0000	0
2023/05/03	R202	01/02/2024			Bond Future	259.5867	259.5867	258.7786	258.7786	(0.311)	0.0000	0.0000	0
2023/05/03	R202	02/05/2024			Bond Future	265.4598	265.4598	264.6336	264.6336	(0.311)	0.0000	0.0000	0
2023/05/03	R209	04/05/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/05/03	R209	04/05/2023	10.00	Put	Bond Future	7,738.4700	7.7385	7,498.1300	7.4981	(3.106)	0	0	0
2023/05/03	R209	04/05/2023	10.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/03	R209	04/05/2023	10.50	Put	Bond Future	4,923.2500	4.9232	4,682.9100	4.6829	(4.882)	0	0	0
2023/05/03	R209	04/05/2023	11.50	Put	Bond Future	153.5500	0.1536	34.1600	0.0342	(77.753)	0	0	0
2023/05/03	R209	04/05/2023	11.09	Call	Bond Future	0.9000	0.0009	0.0800	0.0001	(91.111)	0	0	0
2023/05/03	R209	04/05/2023	11.09	Put	Bond Future	1,790.8400	1.7908	1,549.6800	1.5497	(13.466)	0	0	0
2023/05/03	R209	04/05/2023	11.10	Call	Bond Future	1.1500	0.0012	0.1200	0.0001	(89.565)	0	0	0
2023/05/03	R209	04/05/2023	11.10	Put	Bond Future	1,739.6600	1.7397	1,498.2900	1.4983	(13.875)	0	0	0
2023/05/03	R209	04/05/2023			Bond Future	11.4445	66.0715	11.3961	66.3119	(0.423)	0.0000	0.0000	19,258
2023/05/03	R209	04/05/2023	11.00	Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	1,250
2023/05/03	R209	04/05/2023	11.00	Put	Bond Future	2,255.3100	2.2553	2,014.8800	2.0149	(10.661)	0	0	8,250
2023/05/03	R209	04/05/2023	11.50	Call	Bond Future	427.7900	0.4278	548.7400	0.5487	28.273	0	0	2,250
2023/05/03	R209	04/05/2023	12.50	Call	Bond Future	4,949.3800	4.9494	5,189.7200	5.1897	4.856	0	0	0
2023/05/03	R209	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,750
2023/05/03	R209	04/05/2023	11.11	Call	Bond Future	1.4500	0.0014	0.1800	0.0002	(87.586)	0	0	0
2023/05/03	R209	04/05/2023	11.11	Put	Bond Future	1,688.6000	1.6886	1,446.9900	1.4470	(14.308)	0	0	0
2023/05/03	R209	03/08/2023	11.93	Call	Bond Future	3,106.7200	3.1067	3,259.1700	3.2592	4.907	0	0	0
2023/05/03	R209	03/08/2023	11.94	Call	Bond Future	3,138.3800	3.1384	3,291.6500	3.2917	4.884	0	0	0
2023/05/03	R209	03/08/2023	11.95	Put	Bond Future	1,208.8400	1.2088	1,118.6500	1.1186	(7.461)	0	0	0
2023/05/03	R209	03/08/2023	10.70	Call	Bond Future	458.6200	0.4586	499.7000	0.4997	8.957	0	0	1,800
2023/05/03	R209	03/08/2023	11.25	Put	Bond Future	2,735.8600	2.7359	2,580.8400	2.5808	(5.666)	0	0	0
2023/05/03	R209	03/08/2023	10.00	Call	Bond Future	80.4500	0.0804	89.6000	0.0896	11.374	0	0	1,800
2023/05/03	R209	03/08/2023	10.00	Put	Bond Future	8,246.2100	8.2462	8,011.0900	8.0111	(2.851)	0	0	0
2023/05/03	R209	03/08/2023			Bond Future	11.5399	67.4569	11.4900	67.7012	(0.432)	0.0000	0.0000	13,018
2023/05/03	R209	03/08/2023	11.93	Put	Bond Future	1,239.1300	1.2391	1,147.3100	1.1473	(7.410)	0	0	0
2023/05/03	R209	03/08/2023	11.94	Put	Bond Future	1,223.9000	1.2239	1,132.9000	1.1329	(7.435)	0	0	0
2023/05/03	R209	03/08/2023	11.95	Call	Bond Future	3,170.1500	3.1701	3,324.2300	3.3242	4.860	0	0	0
2023/05/03	R209	03/08/2023	10.70	Put	Bond Future	4,747.6300	4.7476	4,544.4400	4.5444	(4.280)	0	0	0
2023/05/03	R209	03/08/2023	10.75	Call	Bond Future	511.8800	0.5119	556.6700	0.5567	8.750	0	0	3,500
2023/05/03	R209	03/08/2023	10.75	Put	Bond Future	4,534.8200	4.5348	4,335.3400	4.3353	(4.399)	0	0	0
2023/05/03	R209	03/08/2023	11.25	Call	Bond Future	1,298.0000	1.2980	1,387.2500	1.3872	6.876	0	0	3,500
2023/05/03	R209	02/11/2023	11.33	Call	Bond Future	1,971.4000	1.9714	2,073.7400	2.0737	5.191	0	0	0
2023/05/03	R209	02/11/2023	11.33	Put	Bond Future	3,451.1000	3.4511	3,304.0500	3.3040	(4.261)	0	0	0
2023/05/03	R209	02/11/2023	11.34	Call	Bond Future	1,993.3600	1.9934	2,096.4300	2.0964	5.171	0	0	0
2023/05/03	R209	02/11/2023	11.34	Put	Bond Future	3,423.3900	3.4234	3,277.0700	3.2771	(4.274)	0	0	0
2023/05/03	R209	02/11/2023			Bond Future	11.6324	65.7557	11.5808	66.0051	(0.444)	0.0000	0.0000	2
2023/05/03	R209	02/11/2023	11.35	Call	Bond Future	2,015.4400	2.0154	2,119.2400	2.1192	5.150	0	0	0
2023/05/03	R209	02/11/2023	11.35	Put	Bond Future	3,395.8500	3.3958	3,250.2600	3.2503	(4.287)	0	0	0
2023/05/03	R209	01/02/2024	12.13	Put	Bond Future	2,493.8700	2.4939	2,390.9800	2.3910	(4.126)	0	0	0
2023/05/03	R209	01/02/2024	12.14	Call	Bond Future	4,422.7000	4.4227	4,575.1400	4.5751	3.447	0	0	0
2023/05/03	R209	01/02/2024	12.14	Put	Bond Future	2,476.9600	2.4770	2,374.5900	2.3746	(4.133)	0	0	0
2023/05/03	R209	01/02/2024			Bond Future	11.7219	67.2031	11.6684	67.4580	(0.456)	0.0000	0.0000	0
2023/05/03	R209	01/02/2024	12.12	Call	Bond Future	4,365.4200	4.3654	4,516.8200	4.5168	3.468	0	0	0
2023/05/03	R209	01/02/2024	12.12	Put	Bond Future	2,510.9000	2.5109	2,407.4900	2.4075	(4.118)	0	0	0
2023/05/03	R209	01/02/2024	12.13	Call	Bond Future	4,394.0300	4.3940	4,545.9500	4.5460	3.457	0	0	0
2023/05/03	R209	02/05/2024	11.17	Call	Bond Future	2,244.9100	2.2449	2,343.4800	2.3435	4.391	0	0	0
2023/05/03	R209	02/05/2024	11.17	Put	Bond Future	5,345.5900	5.3456	5,183.6200	5.1836	(3.030)	0	0	0
2023/05/03	R209	02/05/2024	11.18	Call	Bond Future	2,263.4700	2.2635	2,362.5900	2.3626	4.379	0	0	0
2023/05/03	R209	02/05/2024	11.18	Put	Bond Future	5,314.1900	5.3142	5,152.7700	5.1528	(3.038)	0	0	0
2023/05/03	R209	02/05/2024			Bond Future	11.8105	65.5555	11.7550	65.8161	(0.469)	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
2023/05/03	R209	02/05/2024	11.19	Call	Bond Future	2,282.1100	2.2821	2,381.7900	2.3818	4.368	0	0	0
2023/05/03	R209	02/05/2024	11.19	Put	Bond Future	5,282.9300	5.2829	5,122.0700	5.1221	(3.045)	0	0	0
2023/05/03	R210	04/05/2023			Bond Future	225.0937	225.0937	225.1732	225.1732	0.035	0.0000	0.0000	72
2023/05/03	R210	03/08/2023			Bond Future	229.8694	229.8694	229.9468	229.9468	0.034	0.0000	0.0000	371
2023/05/03	R210	02/11/2023			Bond Future	231.6639	231.6639	231.7427	231.7427	0.034	0.0000	0.0000	0
2023/05/03	R210	01/02/2024			Bond Future	236.8156	236.8156	236.8962	236.8962	0.034	0.0000	0.0000	0
2023/05/03	R210	02/05/2024			Bond Future	238.8694	238.8694	238.9524	238.9524	0.035	0.0000	0.0000	0
2023/05/03	R213	04/05/2023	10.75	Call	Bond Future	587.8500	0.5878	909.4000	0.9094	54.699	0	0	0
2023/05/03	R213	04/05/2023	10.75	Put	Bond Future	62.6200	0.0626	2.4700	0.0025	(96.056)	0	0	0
2023/05/03	R213	04/05/2023			Bond Future	10.6344	82.3497	10.5511	82.7314	(0.784)	0.0000	0.0000	8,503
2023/05/03	R213	04/05/2023	10.73	Call	Bond Future	515.1800	0.5152	820.5500	0.8206	59.274	0	0	0
2023/05/03	R213	04/05/2023	10.73	Put	Bond Future	80.5500	0.0805	4.2200	0.0042	(94.761)	0	0	0
2023/05/03	R213	04/05/2023	10.74	Call	Bond Future	551.0600	0.5511	864.8800	0.8649	56.948	0	0	0
2023/05/03	R213	04/05/2023	10.74	Put	Bond Future	71.1200	0.0711	3.2400	0.0032	(95.444)	0	0	0
2023/05/03	R213	03/08/2023	11.62	Put	Bond Future	487.3200	0.4873	412.4500	0.4124	(15.364)	0	0	0
2023/05/03	R213	03/08/2023	11.63	Call	Bond Future	4,383.1400	4.3831	4,697.4700	4.6975	7.171	0	0	0
2023/05/03	R213	03/08/2023			Bond Future	10.7263	84.0764	10.6394	84.4647	(0.810)	0.0000	0.0000	23,943
2023/05/03	R213	03/08/2023	11.61	Call	Bond Future	4,313.8700	4.3139	4,626.3700	4.6264	7.244	0	0	0
2023/05/03	R213	03/08/2023	11.61	Put	Bond Future	494.6100	0.4946	418.8200	0.4188	(15.323)	0	0	0
2023/05/03	R213	03/08/2023	11.62	Call	Bond Future	4,348.4800	4.3485	4,661.9000	4.6619	7.208	0	0	0
2023/05/03	R213	03/08/2023	11.63	Put	Bond Future	480.1200	0.4801	406.1600	0.4062	(15.404)	0	0	0
2023/05/03	R213	02/11/2023	11.13	Call	Bond Future	3,202.3200	3.2023	3,438.5200	3.4385	7.376	0	0	0
2023/05/03	R213	02/11/2023	11.13	Put	Bond Future	1,865.3900	1.8654	1,705.1200	1.7051	(8.592)	0	0	0
2023/05/03	R213	02/11/2023			Bond Future	10.8193	82.3298	10.7284	82.7263	(0.840)	0.0000	0.0000	187
2023/05/03	R213	02/11/2023	11.11	Call	Bond Future	3,149.4200	3.1494	3,383.5600	3.3836	7.434	0	0	0
2023/05/03	R213	02/11/2023	11.11	Put	Bond Future	1,897.7000	1.8977	1,735.3700	1.7354	(8.554)	0	0	0
2023/05/03	R213	02/11/2023	11.12	Call	Bond Future	3,175.8200	3.1758	3,410.9900	3.4110	7.405	0	0	0
2023/05/03	R213	02/11/2023	11.12	Put	Bond Future	1,881.4800	1.8815	1,720.1800	1.7202	(8.573)	0	0	0
2023/05/03	R213	01/02/2024	11.70	Call	Bond Future	4,841.0100	4.8410	5,118.3000	5.1183	5.728	0	0	0
2023/05/03	R213	01/02/2024	11.70	Put	Bond Future	1,590.5600	1.5906	1,462.7400	1.4627	(8.036)	0	0	0
2023/05/03	R213	01/02/2024	11.71	Call	Bond Future	4,869.7100	4.8697	5,147.7400	5.1477	5.709	0	0	0
2023/05/03	R213	01/02/2024	11.71	Put	Bond Future	1,579.0300	1.5790	1,451.9500	1.4519	(8.048)	0	0	0
2023/05/03	R213	01/02/2024			Bond Future	10.9128	84.1420	10.8175	84.5471	(0.873)	0.0000	0.0000	0
2023/05/03	R213	01/02/2024	11.72	Call	Bond Future	4,898.7100	4.8987	5,177.4700	5.1775	5.690	0	0	0
2023/05/03	R213	01/02/2024	11.72	Put	Bond Future	1,567.8300	1.5678	1,441.4800	1.4415	(8.059)	0	0	0
2023/05/03	R213	02/05/2024	10.30	Call	Bond Future	1,684.5100	1.6845	1,834.4800	1.8345	8.903	0	0	0
2023/05/03	R213	02/05/2024	10.30	Put	Bond Future	4,624.1700	4.6242	4,359.9000	4.3599	(5.715)	0	0	0
2023/05/03	R213	02/05/2024			Bond Future	10.9959	82.4679	10.8959	82.8821	(0.909)	0.0000	0.0000	0
2023/05/03	R213	02/05/2024	10.28	Call	Bond Future	1,653.5500	1.6535	1,801.6600	1.8017	8.957	0	0	0
2023/05/03	R213	02/05/2024	10.28	Put	Bond Future	4,679.6500	4.6796	4,413.5200	4.4135	(5.687)	0	0	0
2023/05/03	R213	02/05/2024	10.29	Call	Bond Future	1,669.1400	1.6691	1,818.1800	1.8182	8.929	0	0	0
2023/05/03	R213	02/05/2024	10.29	Put	Bond Future	4,652.0100	4.6520	4,386.8100	4.3868	(5.701)	0	0	0
2023/05/03	R214	04/05/2023	11.36	Call	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	R214	04/05/2023	11.36	Put	Bond Future	2,180.9100	2.1809	2,011.5600	2.0116	(7.765)	0	0	0
2023/05/03	R214	04/05/2023	11.37	Call	Bond Future	0.2600	0.0003	0.0100	0.0000	(96.154)	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
2023/05/03	R214	04/05/2023	11.37	Put	Bond Future	2,127.5800	2.1276	1,958.1800	1.9582	(7.962)	0	0	0
2023/05/03	R214	04/05/2023			Bond Future	11.7795	62.2321	11.7461	62.4013	(0.283)	0.0000	0.0000	11,585
2023/05/03	R214	04/05/2023	11.38	Call	Bond Future	0.3400	0.0003	0.0100	0.0000	(97.059)	0	0	0
2023/05/03	R214	04/05/2023	11.38	Put	Bond Future	2,074.3400	2.0743	1,904.8600	1.9049	(8.170)	0	0	0
2023/05/03	R214	03/08/2023	12.14	Call	Bond Future	2,840.4800	2.8405	2,935.6000	2.9356	3.349	0	0	0
2023/05/03	R214	03/08/2023	12.14	Put	Bond Future	1,541.7300	1.5417	1,465.2100	1.4652	(4.963)	0	0	0
2023/05/03	R214	03/08/2023	12.15	Call	Bond Future	2,870.8500	2.8708	2,966.5700	2.9666	3.334	0	0	0
2023/05/03	R214	03/08/2023	12.15	Put	Bond Future	1,523.8700	1.5239	1,447.9500	1.4479	(4.982)	0	0	0
2023/05/03	R214	03/08/2023			Bond Future	11.8754	63.5370	11.8411	63.7086	(0.289)	0.0000	0.0000	18,592
2023/05/03	R214	03/08/2023	12.16	Call	Bond Future	2,901.3400	2.9013	2,997.6500	2.9976	3.320	0	0	0
2023/05/03	R214	03/08/2023	12.16	Put	Bond Future	1,506.2000	1.5062	1,430.8700	1.4309	(5.001)	0	0	0
2023/05/03	R214	02/11/2023	11.45	Put	Bond Future	4,296.0900	4.2961	4,179.7400	4.1797	(2.708)	0	0	0
2023/05/03	R214	02/11/2023	11.46	Call	Bond Future	1,659.1100	1.6591	1,718.5300	1.7185	3.581	0	0	0
2023/05/03	R214	02/11/2023	11.46	Put	Bond Future	4,262.7500	4.2627	4,146.9000	4.1469	(2.718)	0	0	0
2023/05/03	R214	02/11/2023			Bond Future	11.9712	61.6023	11.9357	61.7776	(0.296)	0.0000	0.0000	0
2023/05/03	R214	02/11/2023	11.45	Call	Bond Future	1,639.8000	1.6398	1,698.7200	1.6987	3.593	0	0	0
2023/05/03	R214	02/11/2023	11.47	Call	Bond Future	1,678.5500	1.6785	1,738.4600	1.7385	3.569	0	0	0
2023/05/03	R214	02/11/2023	11.47	Put	Bond Future	4,229.6000	4.2296	4,114.2400	4.1142	(2.727)	0	0	0
2023/05/03	R214	01/02/2024	12.16	Call	Bond Future	3,726.1400	3.7261	3,818.6300	3.8186	2.482	0	0	0
2023/05/03	R214	01/02/2024	12.16	Put	Bond Future	3,278.4100	3.2784	3,191.8800	3.1919	(2.639)	0	0	0
2023/05/03	R214	01/02/2024			Bond Future	12.0674	62.9583	12.0307	63.1373	(0.304)	0.0000	0.0000	0
2023/05/03	R214	01/02/2024	12.14	Call	Bond Future	3,672.8500	3.6729	3,764.5700	3.7646	2.497	0	0	0
2023/05/03	R214	01/02/2024	12.14	Put	Bond Future	3,321.4300	3.3214	3,234.1300	3.2341	(2.628)	0	0	0
2023/05/03	R214	01/02/2024	12.15	Call	Bond Future	3,699.4600	3.6995	3,791.5600	3.7916	2.490	0	0	0
2023/05/03	R214	01/02/2024	12.15	Put	Bond Future	3,299.8600	3.2999	3,212.9400	3.2129	(2.634)	0	0	0
2023/05/03	R214	02/05/2024	11.46	Call	Bond Future	2,326.0200	2.3260	2,392.5600	2.3926	2.861	0	0	0
2023/05/03	R214	02/05/2024	11.46	Put	Bond Future	5,818.6500	5.8187	5,702.1600	5.7022	(2.002)	0	0	0
2023/05/03	R214	02/05/2024	11.47	Call	Bond Future	2,345.0000	2.3450	2,411.9200	2.4119	2.854	0	0	0
2023/05/03	R214	02/05/2024	11.47	Put	Bond Future	5,785.1900	5.7852	5,669.0800	5.6691	(2.007)	0	0	0
2023/05/03	R214	02/05/2024			Bond Future	12.1550	61.0638	12.1170	61.2468	(0.312)	0.0000	0.0000	0
2023/05/03	R214	02/05/2024	11.48	Call	Bond Future	2,364.0700	2.3641	2,431.3700	2.4314	2.847	0	0	0
2023/05/03	R214	02/05/2024	11.48	Put	Bond Future	5,751.8800	5.7519	5,636.1500	5.6362	(2.012)	0	0	0
2023/05/03	R248	04/05/2023	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/05/03	R248	04/05/2023	10.40	Put	Bond Future	10,292.2300	10.2922	10,115.2700	10.1153	(1.719)	0	0	0
2023/05/03	R248	04/05/2023	11.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/05/03	R248	04/05/2023	11.35	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	R248	04/05/2023	11.35	Put	Bond Future	3,446.1300	3.4461	3,269.1600	3.2692	(5.135)	0	0	0
2023/05/03	R248	04/05/2023			Bond Future	11.8846	76.7631	11.8562	76.9401	(0.240)	0.0000	0.0000	24,817
2023/05/03	R248	04/05/2023	11.10	Put	Bond Future	5,153.5900	5.1536	4,976.6300	4.9766	(3.434)	0	0	0
2023/05/03	R248	04/05/2023	11.33	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	R248	04/05/2023	11.33	Put	Bond Future	3,580.4000	3.5804	3,403.4300	3.4034	(4.943)	0	0	0
2023/05/03	R248	04/05/2023	11.34	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/05/03	R248	04/05/2023	11.34	Put	Bond Future	3,513.2200	3.5132	3,336.2500	3.3363	(5.037)	0	0	0
2023/05/03	R248	03/08/2023	12.11	Call	Bond Future	2,994.5400	2.9945	3,082.6100	3.0826	2.941	0	0	0
2023/05/03	R248	03/08/2023	12.11	Put	Bond Future	2,235.3100	2.2353	2,144.0100	2.1440	(4.084)	0	0	0
2023/05/03	R248	03/08/2023			Bond Future	11.9845	78.3727	11.9551	78.5521	(0.245)	0.0000	0.0000	240,112
2023/05/03	R248	03/08/2023	12.10	Call	Bond Future	2,959.7500	2.9598	3,047.1700	3.0472	2.954	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
2023/05/03	R248	03/08/2023	12.10	Put	Bond Future	2,260.4900	2.2605	2,168.5400	2.1685	(4.068)	0	0	0
2023/05/03	R248	03/08/2023	12.09	Call	Bond Future	2,925.2900	2.9253	3,012.0500	3.0120	2.966	0	0	0
2023/05/03	R248	03/08/2023	12.09	Put	Bond Future	2,286.0900	2.2861	2,193.4800	2.1935	(4.051)	0	0	0
2023/05/03	R248	02/11/2023	11.48	Call	Bond Future	1,909.4900	1.9095	1,966.0800	1.9661	2.964	0	0	0
2023/05/03	R248	02/11/2023	11.49	Put	Bond Future	5,663.1000	5.6631	5,537.1000	5.5371	(2.225)	0	0	0
2023/05/03	R248	02/11/2023	11.47	Call	Bond Future	1,886.9100	1.8869	1,943.0100	1.9430	2.973	0	0	0
2023/05/03	R248	02/11/2023			Bond Future	12.0842	75.6143	12.0538	75.7974	(0.251)	0.0000	0.0000	11,069
2023/05/03	R248	02/11/2023	11.48	Put	Bond Future	5,705.9700	5.7060	5,579.4700	5.5795	(2.217)	0	0	0
2023/05/03	R248	02/11/2023	11.49	Call	Bond Future	1,932.2200	1.9322	1,989.3100	1.9893	2.955	0	0	0
2023/05/03	R248	02/11/2023	11.47	Put	Bond Future	5,749.0800	5.7491	5,622.0900	5.6221	(2.209)	0	0	0
2023/05/03	R248	01/02/2024	12.15	Call	Bond Future	4,194.8600	4.1949	4,284.9700	4.2850	2.148	0	0	0
2023/05/03	R248	01/02/2024	12.15	Put	Bond Future	4,400.1500	4.4001	4,303.2400	4.3032	(2.202)	0	0	0
2023/05/03	R248	01/02/2024	12.14	Call	Bond Future	4,163.7600	4.1638	4,253.4700	4.2535	2.155	0	0	0
2023/05/03	R248	01/02/2024	12.14	Put	Bond Future	4,428.6200	4.4286	4,331.3100	4.3313	(2.197)	0	0	0
2023/05/03	R248	01/02/2024			Bond Future	12.1846	77.2787	12.1531	77.4657	(0.259)	0.0000	0.0000	0
2023/05/03	R248	01/02/2024	12.16	Call	Bond Future	4,226.0400	4.2260	4,316.5600	4.3166	2.142	0	0	0
2023/05/03	R248	01/02/2024	12.16	Put	Bond Future	4,371.8400	4.3718	4,275.3400	4.2753	(2.207)	0	0	0
2023/05/03	R248	02/05/2024	11.47	Call	Bond Future	2,694.9400	2.6949	2,759.8000	2.7598	2.407	0	0	0
2023/05/03	R248	02/05/2024	11.48	Put	Bond Future	7,645.6100	7.6456	7,519.6100	7.5196	(1.648)	0	0	0
2023/05/03	R248	02/05/2024	11.46	Call	Bond Future	2,672.6400	2.6726	2,737.1200	2.7371	2.413	0	0	0
2023/05/03	R248	02/05/2024			Bond Future	12.2761	74.5609	12.2435	74.7522	(0.266)	0.0000	0.0000	13,000
2023/05/03	R248	02/05/2024	11.47	Put	Bond Future	7,688.7700	7.6888	7,562.3800	7.5624	(1.644)	0	0	0
2023/05/03	R248	02/05/2024	11.48	Call	Bond Future	2,717.3400	2.7173	2,782.5900	2.7826	2.401	0	0	0
2023/05/03	R248	02/05/2024	11.46	Put	Bond Future	7,732.1300	7.7321	7,605.3600	7.6054	(1.640)	0	0	0

Total

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