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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/05/2023 TO 09/05/2023

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
2023/05/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	2025	04/05/2023		Bond Future	168.8596	168.8596	168.8596	168.8596	0.000	0.0000	0.0000	0
2023/05/09	2025	03/08/2023		Bond Future	170.6606	170.6606	170.6499	170.6499	(0.006)	0.0000	0.0000	6,158
2023/05/09	2025	02/11/2023		Bond Future	174.4166	174.4166	174.4053	174.4053	(0.007)	0.0000	0.0000	0
2023/05/09	2025	01/02/2024		Bond Future	176.4640	176.4640	176.4525	176.4525	(0.007)	0.0000	0.0000	0
2023/05/09	2025	02/05/2024		Bond Future	180.4700	180.4700	180.4583	180.4583	(0.006)	0.0000	0.0000	0
2023/05/09	2025	01/08/2024		Bond Future	182.3770	182.3770	182.3661	182.3661	(0.006)	0.0000	0.0000	0
2023/05/09	2029	04/05/2023		Bond Future	122.5942	122.5942	122.5942	122.5942	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
2023/05/09	2029	03/08/2023			Bond Future	125.1079	125.1079	125.0889	125.0889	(0.015)	0.0000	0.0000	1,976
2023/05/09	2029	02/11/2023			Bond Future	126.5146	126.5146	126.4948	126.4948	(0.016)	0.0000	0.0000	0
2023/05/09	2029	01/02/2024			Bond Future	129.3183	129.3183	129.2982	129.2982	(0.015)	0.0000	0.0000	0
2023/05/09	2029	02/05/2024			Bond Future	130.8670	130.8670	130.8466	130.8466	(0.016)	0.0000	0.0000	0
2023/05/09	2029	01/08/2024			Bond Future	133.6047	133.6047	133.5844	133.5844	(0.015)	0.0000	0.0000	0
2023/05/09	2030	04/05/2023			Bond Future	10.0800	92.1527	10.0800	92.1527	0.000	0.0000	0.0000	0
2023/05/09	2030	03/08/2023	10.40	Call	Bond Future	1,923.4500	1.9234	1,532.2300	1.5322	(20.339)	0	0	1,012
2023/05/09	2030	03/08/2023	10.65	Call	Bond Future	2,617.5900	2.6176	2,153.5700	2.1536	(17.727)	0	0	350
2023/05/09	2030	03/08/2023	10.65	Put	Bond Future	831.6300	0.8316	1,067.0100	1.0670	28.303	0	0	0
2023/05/09	2030	03/08/2023	11.34	Call	Bond Future	4,921.8500	4.9219	4,317.7400	4.3177	(12.274)	0	0	0
2023/05/09	2030	03/08/2023	11.34	Put	Bond Future	274.8200	0.2748	370.1100	0.3701	34.674	0	0	0
2023/05/09	2030	03/08/2023	12.89	Call	Bond Future	10,667.4700	10.6675	9,973.5300	9.9735	(6.505)	0	0	0
2023/05/09	2030	03/08/2023	12.89	Put	Bond Future	11.2300	0.0112	16.6900	0.0167	48.620	0	0	350
2023/05/09	2030	03/08/2023	11.35	Call	Bond Future	4,957.9300	4.9579	4,352.4500	4.3525	(12.212)	0	0	0
2023/05/09	2030	03/08/2023	11.36	Put	Bond Future	265.7700	0.2658	358.3300	0.3583	34.827	0	0	0
2023/05/09	2030	03/08/2023			Bond Future	10.2335	89.7777	10.3953	89.0783	1.582	0.0000	0.0000	95,281
2023/05/09	2030	03/08/2023	10.40	Put	Bond Future	1,204.0100	1.2040	1,512.1900	1.5122	25.596	0	0	0
2023/05/09	2030	03/08/2023	11.35	Put	Bond Future	270.3100	0.2703	364.2300	0.3642	34.745	0	0	0
2023/05/09	2030	03/08/2023	11.36	Call	Bond Future	4,993.9600	4.9940	4,387.1200	4.3871	(12.151)	0	0	0
2023/05/09	2030	03/08/2023	12.59	Call	Bond Future	9,561.1700	9.5612	8,872.8800	8.8729	(7.199)	0	0	0
2023/05/09	2030	03/08/2023	12.59	Put	Bond Future	24.8100	0.0248	35.9200	0.0359	44.780	0	0	1,012
2023/05/09	2030	02/11/2023	10.80	Call	Bond Future	3,444.7400	3.4447	2,987.6200	2.9876	(13.270)	0	0	0
2023/05/09	2030	02/11/2023	10.80	Put	Bond Future	1,373.5500	1.3735	1,631.3100	1.6313	18.766	0	0	0
2023/05/09	2030	02/11/2023	10.81	Call	Bond Future	3,472.7500	3.4727	3,013.7400	3.0137	(13.217)	0	0	0
2023/05/09	2030	02/11/2023	10.81	Put	Bond Future	1,360.6200	1.3606	1,616.4900	1.6165	18.805	0	0	0
2023/05/09	2030	02/11/2023	9.57	Call	Bond Future	918.6400	0.9186	724.6100	0.7246	(21.121)	0	0	800
2023/05/09	2030	02/11/2023	9.57	Put	Bond Future	4,071.9400	4.0719	4,592.7900	4.5928	12.791	0	0	0
2023/05/09	2030	02/11/2023	10.07	Call	Bond Future	1,702.1500	1.7022	1,400.8900	1.4009	(17.699)	0	0	800
2023/05/09	2030	02/11/2023	10.07	Put	Bond Future	2,685.8600	2.6859	3,099.4800	3.0995	15.400	0	0	0
2023/05/09	2030	02/11/2023			Bond Future	10.3017	91.7328	10.4720	91.0180	1.654	0.0000	0.0000	10
2023/05/09	2030	02/11/2023	11.57	Call	Bond Future	5,804.7700	5.8048	5,229.3700	5.2294	(9.913)	0	0	0
2023/05/09	2030	02/11/2023	11.57	Put	Bond Future	650.0300	0.6500	789.5100	0.7895	21.457	0	0	800
2023/05/09	2030	02/11/2023	10.82	Call	Bond Future	3,500.8500	3.5008	3,039.9600	3.0400	(13.165)	0	0	0
2023/05/09	2030	02/11/2023	10.82	Put	Bond Future	1,347.8000	1.3478	1,601.7900	1.6018	18.845	0	0	0
2023/05/09	2030	01/02/2024	11.37	Call	Bond Future	5,218.0400	5.2180	4,695.2700	4.6953	(10.019)	0	0	0
2023/05/09	2030	01/02/2024	11.37	Put	Bond Future	1,261.3700	1.2614	1,469.1100	1.4691	16.469	0	0	0
2023/05/09	2030	01/02/2024	12.10	Put	Bond Future	731.1400	0.7311	861.0800	0.8611	17.772	0	0	400
2023/05/09	2030	01/02/2024	9.57	Put	Bond Future	4,562.7700	4.5628	5,077.3900	5.0774	11.279	0	0	0
2023/05/09	2030	01/02/2024	9.93	Call	Bond Future	1,744.6400	1.7446	1,463.5200	1.4635	(16.113)	0	0	1,360
2023/05/09	2030	01/02/2024	9.93	Put	Bond Future	3,581.9400	3.5819	4,031.3300	4.0313	12.546	0	0	0
2023/05/09	2030	01/02/2024			Bond Future	10.3740	89.7389	10.5537	89.0084	1.732	0.0000	0.0000	0
2023/05/09	2030	01/02/2024	11.36	Call	Bond Future	5,188.7600	5.1888	4,667.2700	4.6673	(10.050)	0	0	0
2023/05/09	2030	01/02/2024	11.36	Put	Bond Future	1,270.7200	1.2707	1,479.7400	1.4797	16.449	0	0	0
2023/05/09	2030	01/02/2024	12.10	Call	Bond Future	7,449.3200	7.4493	6,848.7500	6.8488	(8.062)	0	0	0
2023/05/09	2030	01/02/2024	10.07	Call	Bond Future	1,997.7600	1.9978	1,690.2200	1.6902	(15.394)	0	0	400
2023/05/09	2030	01/02/2024	10.07	Put	Bond Future	3,250.6900	3.2507	3,673.6600	3.6737	13.012	0	0	0
2023/05/09	2030	01/02/2024	11.31	Call	Bond Future	5,043.5600	5.0436	4,528.6300	4.5286	(10.210)	0	0	0

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2023/05/09	2030	01/02/2024	11.31	Put	Bond Future	1,318.9700	1.3190	1,534.5500	1.5346	16.345	0	0	1,360
2023/05/09	2030	01/02/2024	11.35	Call	Bond Future	5,159.7800	5.1598	4,639.6000	4.6396	(10.081)	0	0	0
2023/05/09	2030	01/02/2024	11.35	Put	Bond Future	1,280.3800	1.2804	1,490.7100	1.4907	16.427	0	0	0
2023/05/09	2030	01/02/2024	9.57	Call	Bond Future	1,201.1400	1.2011	985.2500	0.9853	(17.974)	0	0	400
2023/05/09	2030	02/05/2024	9.66	Call	Bond Future	0.0000	0.0000	1,177.9900	1.1780	100.000	0	0	1,000
2023/05/09	2030	02/05/2024	9.66	Put	Bond Future	0.0000	0.0000	5,097.5300	5.0975	100.000	0	0	0
2023/05/09	2030	02/05/2024	9.81	Call	Bond Future	1,635.4600	1.6355	1,372.7400	1.3727	(16.064)	0	0	0
2023/05/09	2030	02/05/2024	9.81	Put	Bond Future	4,190.9500	4.1910	4,675.1600	4.6752	11.554	0	0	0
2023/05/09	2030	02/05/2024	9.82	Call	Bond Future	1,650.8300	1.6508	1,386.4000	1.3864	(16.018)	0	0	0
2023/05/09	2030	02/05/2024	9.82	Put	Bond Future	4,165.3600	4.1654	4,647.8600	4.6479	11.584	0	0	0
2023/05/09	2030	02/05/2024			Bond Future	10.4447	91.7566	10.6345	91.0097	1.817	0.0000	0.0000	0
2023/05/09	2030	02/05/2024	9.83	Call	Bond Future	1,666.2900	1.6663	1,400.1400	1.4001	(15.973)	0	0	0
2023/05/09	2030	02/05/2024	9.83	Put	Bond Future	4,139.8800	4.1399	4,620.6600	4.6207	11.613	0	0	0
2023/05/09	2030	02/05/2024	10.16	Call	Bond Future	0.0000	0.0000	1,910.4200	1.9104	100.000	0	0	1,000
2023/05/09	2030	02/05/2024	10.16	Put	Bond Future	0.0000	0.0000	3,792.5800	3.7926	100.000	0	0	0
2023/05/09	2030	02/05/2024	11.94	Call	Bond Future	0.0000	0.0000	6,169.9700	6.1700	100.000	0	0	0
2023/05/09	2030	02/05/2024	11.94	Put	Bond Future	0.0000	0.0000	1,236.3700	1.2364	100.000	0	0	1,000
2023/05/09	2030	01/08/2024	10.37	Call	Bond Future	2,703.4300	2.7034	2,351.0600	2.3511	(13.034)	0	0	0
2023/05/09	2030	01/08/2024	10.37	Put	Bond Future	3,457.7400	3.4577	3,867.3700	3.8674	11.847	0	0	0
2023/05/09	2030	01/08/2024	10.38	Call	Bond Future	2,722.9400	2.7229	2,369.0100	2.3690	(12.998)	0	0	0
2023/05/09	2030	01/08/2024	10.38	Put	Bond Future	3,438.7600	3.4388	3,846.8300	3.8468	11.867	0	0	0
2023/05/09	2030	01/08/2024			Bond Future	10.5669	89.6464	10.7679	88.8844	1.902	0.0000	0.0000	0
2023/05/09	2030	01/08/2024	10.39	Call	Bond Future	2,742.5200	2.7425	2,387.0400	2.3870	(12.962)	0	0	0
2023/05/09	2030	01/08/2024	10.39	Put	Bond Future	3,419.8600	3.4199	3,826.3800	3.8264	11.887	0	0	0
2023/05/09	2032	04/05/2023			Bond Future	10.7700	86.6677	10.7700	86.6677	0.000	0.0000	0.0000	0
2023/05/09	2032	03/08/2023	9.60	Call	Bond Future	97.7900	0.0978	56.5200	0.0565	(42.203)	0	0	1,500
2023/05/09	2032	03/08/2023	9.60	Put	Bond Future	7,101.0200	7.1010	7,925.9800	7.9260	11.617	0	0	0
2023/05/09	2032	03/08/2023	10.30	Call	Bond Future	581.9800	0.5820	396.6500	0.3966	(31.845)	0	0	7,500
2023/05/09	2032	03/08/2023	10.30	Put	Bond Future	3,844.3100	3.8443	4,525.2100	4.5252	17.712	0	0	0
2023/05/09	2032	03/08/2023	11.77	Call	Bond Future	4,561.3600	4.5614	3,883.5700	3.8836	(14.859)	0	0	0
2023/05/09	2032	03/08/2023	11.77	Put	Bond Future	591.3400	0.5913	779.7800	0.7798	31.867	0	0	0
2023/05/09	2032	03/08/2023	11.90	Call	Bond Future	5,059.4400	5.0594	4,353.7700	4.3538	(13.948)	0	0	5,000
2023/05/09	2032	03/08/2023	11.90	Put	Bond Future	487.8800	0.4879	648.4400	0.6484	32.910	0	0	0
2023/05/09	2032	03/08/2023	11.55	Call	Bond Future	3,750.1100	3.7501	3,127.5900	3.1276	(16.600)	0	0	0
2023/05/09	2032	03/08/2023	11.55	Put	Bond Future	811.6600	0.8117	1,055.3700	1.0554	30.026	0	0	7,500
2023/05/09	2032	03/08/2023			Bond Future	10.9428	88.0967	11.1189	87.2305	1.609	0.0000	0.0000	115,466
2023/05/09	2032	03/08/2023	11.45	Call	Bond Future	3,398.0700	3.3981	2,804.1300	2.8041	(17.479)	0	0	0
2023/05/09	2032	03/08/2023	11.45	Put	Bond Future	934.2400	0.9342	1,206.5300	1.2065	29.146	0	0	7,500
2023/05/09	2032	03/08/2023	11.75	Call	Bond Future	4,485.9000	4.4859	3,812.7100	3.8127	(15.007)	0	0	0
2023/05/09	2032	03/08/2023	11.75	Put	Bond Future	608.9500	0.6090	801.9900	0.8020	31.700	0	0	0
2023/05/09	2032	03/08/2023	11.76	Call	Bond Future	4,523.6500	4.5237	3,848.1500	3.8481	(14.933)	0	0	0
2023/05/09	2032	03/08/2023	11.76	Put	Bond Future	600.1500	0.6002	790.8800	0.7909	31.780	0	0	0
2023/05/09	2032	02/11/2023	11.24	Call	Bond Future	3,210.7300	3.2107	2,717.7700	2.7178	(15.354)	0	0	0
2023/05/09	2032	02/11/2023	11.24	Put	Bond Future	2,215.7900	2.2158	2,608.1300	2.6081	17.707	0	0	0
2023/05/09	2032	02/11/2023	11.90	Call	Bond Future	5,299.9000	5.2999	4,663.1100	4.6631	(12.015)	0	0	0
2023/05/09	2032	02/11/2023	11.90	Put	Bond Future	1,233.3800	1.2334	1,481.8900	1.4819	20.149	0	0	0
2023/05/09	2032	02/11/2023			Bond Future	11.0330	85.8523	11.2170	84.9670	1.668	0.0000	0.0000	64,382

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2023/05/09	2032	02/11/2023	11.23	Call	Bond Future	3,182.3000	3.1823	2,691.8200	2.6918	(15.413)	0	0	0
2023/05/09	2032	02/11/2023	11.23	Put	Bond Future	2,235.0700	2.2351	2,629.8900	2.6299	17.665	0	0	0
2023/05/09	2032	02/11/2023	11.22	Call	Bond Future	3,154.2100	3.1542	2,666.2300	2.6662	(15.471)	0	0	0
2023/05/09	2032	02/11/2023	11.22	Put	Bond Future	2,254.7200	2.2547	2,652.0400	2.6520	17.622	0	0	0
2023/05/09	2032	01/02/2024	11.84	Call	Bond Future	5,246.7300	5.2467	4,651.7200	4.6517	(11.341)	0	0	0
2023/05/09	2032	01/02/2024	11.84	Put	Bond Future	1,951.1800	1.9512	2,260.8200	2.2608	15.869	0	0	0
2023/05/09	2032	01/02/2024	10.01	Call	Bond Future	1,072.3500	1.0723	858.5100	0.8585	(19.941)	0	0	1,200
2023/05/09	2032	01/02/2024	10.01	Put	Bond Future	6,575.0000	6.5750	7,265.8100	7.2658	10.507	0	0	0
2023/05/09	2032	01/02/2024	11.83	Call	Bond Future	5,215.2300	5.2152	4,621.9500	4.6219	(11.376)	0	0	0
2023/05/09	2032	01/02/2024	11.83	Put	Bond Future	1,964.6500	1.9647	2,276.0200	2.2760	15.849	0	0	0
2023/05/09	2032	01/02/2024			Bond Future	11.1257	87.7351	11.3181	86.8305	1.730	0.0000	0.0000	0
2023/05/09	2032	01/02/2024	11.85	Call	Bond Future	5,278.0200	5.2780	4,681.2800	4.6813	(11.306)	0	0	0
2023/05/09	2032	01/02/2024	11.85	Put	Bond Future	1,937.5300	1.9375	2,245.4400	2.2454	15.892	0	0	0
2023/05/09	2032	01/02/2024	12.62	Call	Bond Future	7,832.2500	7.8323	7,123.3900	7.1234	(9.051)	0	0	0
2023/05/09	2032	01/02/2024	12.62	Put	Bond Future	1,126.9800	1.1270	1,322.7700	1.3228	17.373	0	0	1,200
2023/05/09	2032	01/02/2024	10.76	Call	Bond Future	2,336.8100	2.3368	1,963.7200	1.9637	(15.966)	0	0	1,200
2023/05/09	2032	01/02/2024	10.76	Put	Bond Future	4,091.2800	4.0913	4,622.8400	4.6228	12.993	0	0	0
2023/05/09	2032	02/05/2024	10.56	Call	Bond Future	1,854.3300	1.8543	1,533.1900	1.5332	(17.318)	0	0	0
2023/05/09	2032	02/05/2024	10.56	Put	Bond Future	4,954.8500	4.9549	5,558.7700	5.5588	12.188	0	0	0
2023/05/09	2032	02/05/2024	10.86	Call	Bond Future	0.0000	0.0000	2,047.8500	2.0478	100.000	0	0	1,000
2023/05/09	2032	02/05/2024	10.86	Put	Bond Future	0.0000	0.0000	4,635.0400	4.6350	100.000	0	0	0
2023/05/09	2032	02/05/2024	12.90	Call	Bond Future	0.0000	0.0000	7,682.8300	7.6828	100.000	0	0	0
2023/05/09	2032	02/05/2024	10.36	Call	Bond Future	0.0000	0.0000	1,243.6100	1.2436	100.000	0	0	1,000
2023/05/09	2032	02/05/2024	10.36	Put	Bond Future	0.0000	0.0000	6,245.3300	6.2453	100.000	0	0	0
2023/05/09	2032	02/05/2024			Bond Future	11.2148	85.5450	11.4162	84.6200	1.796	0.0000	0.0000	0
2023/05/09	2032	02/05/2024	12.90	Put	Bond Future	0.0000	0.0000	1,257.9800	1.2580	100.000	0	0	1,000
2023/05/09	2032	02/05/2024	10.54	Call	Bond Future	1,819.2200	1.8192	1,502.3600	1.5024	(17.417)	0	0	0
2023/05/09	2032	02/05/2024	10.54	Put	Bond Future	5,016.7300	5.0167	5,624.9300	5.6249	12.123	0	0	0
2023/05/09	2032	02/05/2024	10.55	Call	Bond Future	1,836.7300	1.8367	1,517.7300	1.5177	(17.368)	0	0	0
2023/05/09	2032	02/05/2024	10.55	Put	Bond Future	4,985.7200	4.9857	5,591.7800	5.5918	12.156	0	0	0
2023/05/09	2032	01/08/2024	11.15	Call	Bond Future	3,249.9200	3.2499	2,809.7600	2.8098	(13.544)	0	0	0
2023/05/09	2032	01/08/2024	11.15	Put	Bond Future	4,133.5900	4.1336	4,637.2400	4.6372	12.184	0	0	0
2023/05/09	2032	01/08/2024			Bond Future	11.3448	87.3093	11.5558	86.3655	1.860	0.0000	0.0000	0
2023/05/09	2032	01/08/2024	11.13	Call	Bond Future	3,204.3800	3.2044	2,768.0400	2.7680	(13.617)	0	0	0
2023/05/09	2032	01/08/2024	11.13	Put	Bond Future	4,179.4400	4.1794	4,686.9100	4.6869	12.142	0	0	0
2023/05/09	2032	01/08/2024	11.14	Call	Bond Future	3,227.1100	3.2271	2,788.8600	2.7889	(13.580)	0	0	0
2023/05/09	2032	01/08/2024	11.14	Put	Bond Future	4,156.4600	4.1565	4,662.0200	4.6620	12.163	0	0	0
2023/05/09	2033	04/05/2023			Bond Future	116.5259	116.5259	116.5259	116.5259	0.000	0.0000	0.0000	0
2023/05/09	2033	03/08/2023			Bond Future	118.6566	118.6566	118.1617	118.1617	(0.417)	0.0000	0.0000	7,344
2023/05/09	2033	02/11/2023			Bond Future	119.8286	119.8286	119.3225	119.3225	(0.422)	0.0000	0.0000	0
2023/05/09	2033	01/02/2024			Bond Future	122.4842	122.4842	121.9669	121.9669	(0.422)	0.0000	0.0000	0
2023/05/09	2033	02/05/2024			Bond Future	123.7820	123.7820	123.2530	123.2530	(0.427)	0.0000	0.0000	0
2023/05/09	2033	01/08/2024			Bond Future	126.3716	126.3716	125.8321	125.8321	(0.427)	0.0000	0.0000	0
2023/05/09	2037	04/05/2023			Bond Future	11.6450	80.9735	11.6450	80.9735	0.000	0.0000	0.0000	0
2023/05/09	2037	03/08/2023	12.12	Call	Bond Future	3,003.3700	3.0034	2,451.3700	2.4514	(18.379)	0	0	0
2023/05/09	2037	03/08/2023	12.12	Put	Bond Future	1,617.9900	1.6180	1,996.6600	1.9967	23.404	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
2023/05/09	2037	03/08/2023	12.13	Call	Bond Future	3,037.2900	3.0373	2,481.8500	2.4819	(18.287)	0	0	0
2023/05/09	2037	03/08/2023	12.13	Put	Bond Future	1,598.1400	1.5981	1,973.3700	1.9734	23.479	0	0	0
2023/05/09	2037	03/08/2023			Bond Future	11.8659	77.8124	12.0358	76.8817	1.433	0.0000	0.0000	129,431
2023/05/09	2037	03/08/2023	10.30	Call	Bond Future	71.9400	0.0719	41.9100	0.0419	(41.743)	0	0	1,800
2023/05/09	2037	03/08/2023	10.30	Put	Bond Future	9,477.8900	9.4779	10,378.5300	10.3785	9.503	0	0	0
2023/05/09	2037	03/08/2023	11.00	Call	Bond Future	460.4300	0.4604	312.3000	0.3123	(32.172)	0	0	1,800
2023/05/09	2037	03/08/2023	11.00	Put	Bond Future	5,467.9700	5.4680	6,250.5100	6.2505	14.311	0	0	0
2023/05/09	2037	03/08/2023	12.14	Call	Bond Future	3,071.3700	3.0714	2,512.5000	2.5125	(18.196)	0	0	0
2023/05/09	2037	03/08/2023	12.14	Put	Bond Future	1,578.5100	1.5785	1,950.3100	1.9503	23.554	0	0	0
2023/05/09	2037	02/11/2023	11.56	Put	Bond Future	4,242.0100	4.2420	4,830.1300	4.8301	13.864	0	0	0
2023/05/09	2037	02/11/2023	11.57	Call	Bond Future	2,001.9000	2.0019	1,635.9700	1.6360	(18.279)	0	0	0
2023/05/09	2037	02/11/2023	11.55	Put	Bond Future	4,275.4600	4.2755	4,866.4500	4.8664	13.823	0	0	0
2023/05/09	2037	02/11/2023			Bond Future	11.9674	79.5071	12.1439	78.5559	1.475	0.0000	0.0000	0
2023/05/09	2037	02/11/2023	11.56	Call	Bond Future	1,978.6400	1.9786	1,615.5800	1.6156	(18.349)	0	0	0
2023/05/09	2037	02/11/2023	11.57	Put	Bond Future	4,208.5600	4.2086	4,793.8100	4.7938	13.906	0	0	0
2023/05/09	2037	02/11/2023	11.55	Call	Bond Future	1,955.3200	1.9553	1,595.1300	1.5951	(18.421)	0	0	0
2023/05/09	2037	01/02/2024	12.33	Call	Bond Future	4,494.9700	4.4950	3,942.7300	3.9427	(12.286)	0	0	0
2023/05/09	2037	01/02/2024	12.33	Put	Bond Future	3,144.1200	3.1441	3,563.8700	3.5639	13.350	0	0	0
2023/05/09	2037	01/02/2024			Bond Future	12.0742	76.9947	12.2576	76.0227	1.519	0.0000	0.0000	0
2023/05/09	2037	01/02/2024	12.32	Call	Bond Future	4,463.9300	4.4639	3,913.8000	3.9138	(12.324)	0	0	0
2023/05/09	2037	01/02/2024	12.32	Put	Bond Future	3,165.2300	3.1652	3,587.0900	3.5871	13.328	0	0	0
2023/05/09	2037	01/02/2024	12.31	Call	Bond Future	4,432.7000	4.4327	3,884.7100	3.8847	(12.362)	0	0	0
2023/05/09	2037	01/02/2024	12.31	Put	Bond Future	3,186.2000	3.1862	3,610.2000	3.6102	13.307	0	0	0
2023/05/09	2037	02/05/2024	11.44	Call	Bond Future	2,443.8500	2.4438	2,086.0700	2.0861	(14.640)	0	0	0
2023/05/09	2037	02/05/2024	11.44	Put	Bond Future	6,487.5700	6.4876	7,123.6300	7.1236	9.804	0	0	0
2023/05/09	2037	02/05/2024	11.45	Call	Bond Future	2,464.1300	2.4641	2,104.3000	2.1043	(14.603)	0	0	0
2023/05/09	2037	02/05/2024	11.43	Put	Bond Future	6,524.1300	6.5241	7,162.2500	7.1623	9.781	0	0	0
2023/05/09	2037	02/05/2024			Bond Future	12.1798	78.7258	12.3703	77.7320	1.564	0.0000	0.0000	0
2023/05/09	2037	02/05/2024	11.45	Put	Bond Future	6,451.1500	6.4512	7,085.1600	7.0852	9.828	0	0	0
2023/05/09	2037	02/05/2024	11.43	Call	Bond Future	2,423.6600	2.4237	2,067.9400	2.0679	(14.677)	0	0	0
2023/05/09	2037	01/08/2024	12.10	Call	Bond Future	3,936.8200	3.9368	3,455.0000	3.4550	(12.239)	0	0	0
2023/05/09	2037	01/08/2024	12.10	Put	Bond Future	5,088.8700	5.0889	5,621.1000	5.6211	10.459	0	0	0
2023/05/09	2037	01/08/2024	12.09	Call	Bond Future	3,910.7900	3.9108	3,430.9200	3.4309	(12.270)	0	0	0
2023/05/09	2037	01/08/2024	12.09	Put	Bond Future	5,115.6100	5.1156	5,649.7900	5.6498	10.442	0	0	0
2023/05/09	2037	01/08/2024			Bond Future	12.3208	76.0947	12.5192	75.0806	1.610	0.0000	0.0000	0
2023/05/09	2037	01/08/2024	12.11	Call	Bond Future	3,962.9200	3.9629	3,479.1600	3.4792	(12.207)	0	0	0
2023/05/09	2037	01/08/2024	12.11	Put	Bond Future	5,062.2500	5.0623	5,592.5400	5.5925	10.475	0	0	0
2023/05/09	2038	04/05/2023			Bond Future	129.3657	129.3657	129.3657	129.3657	0.000	0.0000	0.0000	0
2023/05/09	2038	03/08/2023			Bond Future	129.9083	129.9083	128.9954	128.9954	(0.703)	0.0000	0.0000	3,100
2023/05/09	2038	02/11/2023			Bond Future	132.7676	132.7676	131.8342	131.8342	(0.703)	0.0000	0.0000	1,343
2023/05/09	2038	01/02/2024			Bond Future	133.6647	133.6647	132.7108	132.7108	(0.714)	0.0000	0.0000	0
2023/05/09	2038	02/05/2024			Bond Future	136.6990	136.6990	135.7235	135.7235	(0.714)	0.0000	0.0000	0
2023/05/09	2038	01/08/2024			Bond Future	137.4552	137.4552	136.4601	136.4601	(0.724)	0.0000	0.0000	0
2023/05/09	2040	04/05/2023			Bond Future	11.8800	81.6782	11.8800	81.6782	0.000	0.0000	0.0000	0
2023/05/09	2040	03/08/2023	12.23	Call	Bond Future	2,745.0800	2.7451	2,227.0400	2.2270	(18.872)	0	0	0
2023/05/09	2040	03/08/2023	12.23	Put	Bond Future	2,041.4000	2.0414	2,474.2700	2.4743	21.205	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
2023/05/09	2040	03/08/2023			Bond Future	12.1084	78.2181	12.2731	77.2672	1.360	0.0000	0.0000	132,541
2023/05/09	2040	03/08/2023	12.21	Call	Bond Future	2,678.9000	2.6789	2,168.2300	2.1682	(19.063)	0	0	0
2023/05/09	2040	03/08/2023	12.21	Put	Bond Future	2,090.2800	2.0903	2,530.5200	2.5305	21.061	0	0	0
2023/05/09	2040	03/08/2023	12.22	Call	Bond Future	2,711.9000	2.7119	2,197.5400	2.1975	(18.967)	0	0	0
2023/05/09	2040	03/08/2023	12.22	Put	Bond Future	2,065.7200	2.0657	2,502.2700	2.5023	21.133	0	0	0
2023/05/09	2040	02/11/2023	11.58	Call	Bond Future	1,683.8600	1.6839	1,369.0200	1.3690	(18.698)	0	0	0
2023/05/09	2040	02/11/2023	11.58	Put	Bond Future	5,456.2000	5.4562	6,113.2100	6.1132	12.042	0	0	0
2023/05/09	2040	02/11/2023	11.59	Call	Bond Future	1,705.5300	1.7055	1,387.8800	1.3879	(18.625)	0	0	0
2023/05/09	2040	02/11/2023	11.60	Put	Bond Future	5,375.9600	5.3760	6,027.3400	6.0273	12.117	0	0	0
2023/05/09	2040	02/11/2023			Bond Future	12.2129	79.9218	12.3838	78.9499	1.399	0.0000	0.0000	29
2023/05/09	2040	02/11/2023	11.59	Put	Bond Future	5,416.0600	5.4161	6,070.2600	6.0703	12.079	0	0	0
2023/05/09	2040	02/11/2023	11.60	Call	Bond Future	1,727.1600	1.7272	1,406.6900	1.4067	(18.555)	0	0	0
2023/05/09	2040	01/02/2024	12.33	Call	Bond Future	4,023.3000	4.0233	3,511.6100	3.5116	(12.718)	0	0	0
2023/05/09	2040	01/02/2024	12.33	Put	Bond Future	3,981.6700	3.9817	4,463.1400	4.4631	12.092	0	0	0
2023/05/09	2040	01/02/2024	12.34	Call	Bond Future	4,053.6300	4.0536	3,539.6700	3.5397	(12.679)	0	0	0
2023/05/09	2040	01/02/2024	12.34	Put	Bond Future	3,955.5700	3.9556	4,434.7700	4.4348	12.115	0	0	0
2023/05/09	2040	01/02/2024			Bond Future	12.3226	77.1681	12.5002	76.1749	1.441	0.0000	0.0000	18
2023/05/09	2040	01/02/2024	12.35	Call	Bond Future	4,084.3200	4.0843	3,568.0900	3.5681	(12.639)	0	0	0
2023/05/09	2040	01/02/2024	12.35	Put	Bond Future	3,929.8900	3.9299	4,406.8200	4.4068	12.136	0	0	0
2023/05/09	2040	02/05/2024	11.60	Call	Bond Future	2,417.7000	2.4177	2,068.3800	2.0684	(14.448)	0	0	0
2023/05/09	2040	02/05/2024	11.61	Call	Bond Future	2,438.2800	2.4383	2,086.8600	2.0869	(14.413)	0	0	0
2023/05/09	2040	02/05/2024	11.62	Put	Bond Future	7,188.9400	7.1889	7,850.8400	7.8508	9.207	0	0	0
2023/05/09	2040	02/05/2024			Bond Future	12.4310	78.9031	12.6153	77.8877	1.483	0.0000	0.0000	0
2023/05/09	2040	02/05/2024	11.60	Put	Bond Future	7,269.6900	7.2697	7,935.8000	7.9358	9.163	0	0	0
2023/05/09	2040	02/05/2024	11.61	Put	Bond Future	7,229.0800	7.2291	7,893.0900	7.8931	9.185	0	0	0
2023/05/09	2040	02/05/2024	11.62	Call	Bond Future	2,459.2500	2.4593	2,105.7200	2.1057	(14.376)	0	0	0
2023/05/09	2040	01/08/2024	12.34	Call	Bond Future	4,186.4700	4.1865	3,692.9100	3.6929	(11.789)	0	0	0
2023/05/09	2040	01/08/2024	12.34	Put	Bond Future	5,476.3300	5.4763	6,018.9100	6.0189	9.908	0	0	0
2023/05/09	2040	01/08/2024			Bond Future	12.5732	76.0248	12.7651	74.9887	1.526	0.0000	0.0000	0
2023/05/09	2040	01/08/2024	12.32	Call	Bond Future	4,131.7600	4.1318	3,642.1600	3.6422	(11.850)	0	0	0
2023/05/09	2040	01/08/2024	12.32	Put	Bond Future	5,533.8100	5.5338	6,080.3500	6.0803	9.876	0	0	0
2023/05/09	2040	01/08/2024	12.33	Call	Bond Future	4,158.9100	4.1589	3,667.3300	3.6673	(11.820)	0	0	0
2023/05/09	2040	01/08/2024	12.33	Put	Bond Future	5,504.8300	5.5048	6,049.3900	6.0494	9.892	0	0	0
2023/05/09	2044	04/05/2023			Bond Future	11.9300	78.0950	11.9300	78.0950	0.000	0.0000	0.0000	0
2023/05/09	2044	03/08/2023	12.00	Call	Bond Future	1,899.7000	1.8997	1,467.6700	1.4677	(22.742)	0	0	0
2023/05/09	2044	03/08/2023	12.00	Put	Bond Future	2,934.2800	2.9343	3,516.6300	3.5166	19.846	0	0	4,754
2023/05/09	2044	03/08/2023	12.15	Call	Bond Future	2,338.8000	2.3388	1,845.4100	1.8454	(21.096)	0	0	0
2023/05/09	2044	03/08/2023	12.15	Put	Bond Future	2,482.4100	2.4824	3,003.4000	3.0034	20.987	0	0	0
2023/05/09	2044	03/08/2023	12.16	Call	Bond Future	2,369.7000	2.3697	1,872.2800	1.8723	(20.991)	0	0	0
2023/05/09	2044	03/08/2023	12.16	Put	Bond Future	2,454.5400	2.4545	2,971.5000	2.9715	21.061	0	0	0
2023/05/09	2044	03/08/2023			Bond Future	12.1745	74.5574	12.3495	73.5430	1.438	0.0000	0.0000	85,169
2023/05/09	2044	03/08/2023	11.75	Call	Bond Future	1,277.0300	1.2770	947.9600	0.9480	(25.768)	0	0	4,553
2023/05/09	2044	03/08/2023	11.75	Put	Bond Future	3,836.7200	3.8367	4,522.0300	4.5220	17.862	0	0	3,076
2023/05/09	2044	03/08/2023	12.17	Call	Bond Future	2,400.7900	2.4008	1,899.3500	1.8994	(20.886)	0	0	0
2023/05/09	2044	03/08/2023	12.17	Put	Bond Future	2,426.9400	2.4269	2,939.8800	2.9399	21.135	0	0	0
2023/05/09	2044	03/08/2023	12.50	Call	Bond Future	3,520.6800	3.5207	2,894.7300	2.8947	(17.779)	0	0	0
2023/05/09	2044	03/08/2023	12.50	Put	Bond Future	1,652.8600	1.6529	2,041.2900	2.0413	23.500	0	0	9,106

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
2023/05/09	2044	02/11/2023	11.57	Call	Bond Future	1,537.2100	1.5372	1,224.7500	1.2247	(20.326)	0	0	0
2023/05/09	2044	02/11/2023	11.57	Put	Bond Future	5,810.1100	5.8101	6,534.2600	6.5343	12.464	0	0	0
2023/05/09	2044	02/11/2023			Bond Future	12.2754	76.1813	12.4569	75.1447	1.479	0.0000	0.0000	0
2023/05/09	2044	02/11/2023	11.55	Call	Bond Future	1,497.8100	1.4978	1,191.1900	1.1912	(20.471)	0	0	0
2023/05/09	2044	02/11/2023	11.55	Put	Bond Future	5,897.8000	5.8978	6,627.7900	6.6278	12.377	0	0	0
2023/05/09	2044	02/11/2023	11.56	Call	Bond Future	1,517.5300	1.5175	1,207.9900	1.2080	(20.398)	0	0	0
2023/05/09	2044	02/11/2023	11.56	Put	Bond Future	5,853.9300	5.8539	6,581.0000	6.5810	12.420	0	0	0
2023/05/09	2044	01/02/2024	12.29	Call	Bond Future	3,829.0100	3.8290	3,306.0700	3.3061	(13.657)	0	0	0
2023/05/09	2044	01/02/2024	12.29	Put	Bond Future	4,351.0800	4.3511	4,887.4700	4.8875	12.328	0	0	0
2023/05/09	2044	01/02/2024			Bond Future	12.3812	73.4707	12.5696	72.4114	1.522	0.0000	0.0000	0
2023/05/09	2044	01/02/2024	12.27	Call	Bond Future	3,769.8200	3.7698	3,251.7800	3.2518	(13.742)	0	0	0
2023/05/09	2044	01/02/2024	12.27	Put	Bond Future	4,407.2300	4.4072	4,948.5200	4.9485	12.282	0	0	0
2023/05/09	2044	01/02/2024	12.28	Call	Bond Future	3,799.2400	3.7992	3,278.7500	3.2788	(13.700)	0	0	0
2023/05/09	2044	01/02/2024	12.28	Put	Bond Future	4,378.9400	4.3789	4,917.7800	4.9178	12.305	0	0	0
2023/05/09	2044	02/05/2024	11.67	Call	Bond Future	2,487.2600	2.4873	2,110.6000	2.1106	(15.144)	0	0	0
2023/05/09	2044	02/05/2024	11.67	Put	Bond Future	7,312.5100	7.3125	8,019.0000	8.0190	9.661	0	0	0
2023/05/09	2044	02/05/2024			Bond Future	12.4853	75.1227	12.6808	74.0395	1.566	0.0000	0.0000	0
2023/05/09	2044	02/05/2024	11.65	Call	Bond Future	2,445.0800	2.4451	2,072.9300	2.0729	(15.220)	0	0	0
2023/05/09	2044	02/05/2024	11.65	Put	Bond Future	7,395.2900	7.3953	8,106.2900	8.1063	9.614	0	0	0
2023/05/09	2044	02/05/2024	11.66	Call	Bond Future	2,466.1200	2.4661	2,091.7100	2.0917	(15.182)	0	0	0
2023/05/09	2044	02/05/2024	11.66	Put	Bond Future	7,353.8100	7.3538	8,062.5500	8.0625	9.638	0	0	0
2023/05/09	2044	01/08/2024	12.28	Call	Bond Future	4,015.8200	4.0158	3,509.4400	3.5094	(12.610)	0	0	0
2023/05/09	2044	01/08/2024	12.28	Put	Bond Future	5,936.3800	5.9364	6,535.2400	6.5352	10.088	0	0	0
2023/05/09	2044	01/08/2024	12.29	Call	Bond Future	4,042.6800	4.0427	3,534.1900	3.5342	(12.578)	0	0	0
2023/05/09	2044	01/08/2024	12.29	Put	Bond Future	5,905.7700	5.9058	6,502.5200	6.5025	10.105	0	0	0
2023/05/09	2044	01/08/2024			Bond Future	12.6213	72.2914	12.8247	71.1861	1.611	0.0000	0.0000	0
2023/05/09	2044	01/08/2024	12.30	Call	Bond Future	4,069.6200	4.0696	3,559.0200	3.5590	(12.547)	0	0	0
2023/05/09	2044	01/08/2024	12.30	Put	Bond Future	5,875.3000	5.8753	6,469.9400	6.4699	10.121	0	0	0
2023/05/09	2046	04/05/2023			Bond Future	113.6338	113.6338	113.6338	113.6338	0.000	0.0000	0.0000	0
2023/05/09	2046	03/08/2023			Bond Future	115.4206	115.4206	114.3279	114.3279	(0.947)	0.0000	0.0000	12,946
2023/05/09	2046	02/11/2023			Bond Future	115.8447	115.8447	114.7279	114.7279	(0.964)	0.0000	0.0000	4,231
2023/05/09	2046	01/02/2024			Bond Future	118.4119	118.4119	117.2703	117.2703	(0.964)	0.0000	0.0000	0
2023/05/09	2046	02/05/2024			Bond Future	118.9207	118.9207	117.7532	117.7532	(0.982)	0.0000	0.0000	0
2023/05/09	2046	01/08/2024			Bond Future	121.4063	121.4063	120.2149	120.2149	(0.981)	0.0000	0.0000	0
2023/05/09	2050	04/05/2023			Bond Future	116.0988	116.0988	116.0988	116.0988	0.000	0.0000	0.0000	0
2023/05/09	2050	03/08/2023			Bond Future	115.4386	115.4386	114.6385	114.6385	(0.693)	0.0000	0.0000	10,798
2023/05/09	2050	02/11/2023			Bond Future	117.9793	117.9793	117.1613	117.1613	(0.693)	0.0000	0.0000	3,146
2023/05/09	2050	01/02/2024			Bond Future	118.3176	118.3176	117.4817	117.4817	(0.706)	0.0000	0.0000	0
2023/05/09	2050	02/05/2024			Bond Future	121.0035	121.0035	120.1485	120.1485	(0.707)	0.0000	0.0000	0
2023/05/09	2050	01/08/2024			Bond Future	121.1925	121.1925	120.3205	120.3205	(0.720)	0.0000	0.0000	0
2023/05/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	8657	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
2023/05/09	AL37	03/08/2023			Index Future	893.1030	893.1030	888.5910	888.5910	(0.505)	0.0000	0.0000	0
2023/05/09	AL37	02/11/2023			Index Future	912.5390	912.5390	907.9270	907.9270	(0.505)	0.0000	0.0000	0
2023/05/09	AL37	01/02/2024			Index Future	932.5550	932.5550	927.8420	927.8420	(0.505)	0.0000	0.0000	0
2023/05/09	AL37	02/05/2024			Index Future	953.5220	953.5220	948.7030	948.7030	(0.505)	0.0000	0.0000	0
2023/05/09	AL37	01/08/2024			Index Future	973.3010	973.3010	968.3860	968.3860	(0.505)	0.0000	0.0000	0
2023/05/09	AL7T	03/08/2023			Index Future	1,020.8560	1,020.8560	1,010.7190	1,010.7190	(0.993)	0.0000	0.0000	0
2023/05/09	AL7T	02/11/2023			Index Future	1,043.0730	1,043.0730	1,032.7120	1,032.7120	(0.993)	0.0000	0.0000	0
2023/05/09	AL7T	01/02/2024			Index Future	1,065.9510	1,065.9510	1,055.3640	1,055.3640	(0.993)	0.0000	0.0000	0
2023/05/09	AL7T	02/05/2024			Index Future	1,089.9180	1,089.9180	1,079.0920	1,079.0920	(0.993)	0.0000	0.0000	0
2023/05/09	AL7T	01/08/2024			Index Future	1,112.5260	1,112.5260	1,101.4800	1,101.4800	(0.993)	0.0000	0.0000	0
2023/05/09	ALBI	03/08/2023			Index Future	892.9730	892.9730	884.6890	884.6890	(0.928)	0.0000	0.0000	99
2023/05/09	ALBI	02/11/2023			Index Future	912.4060	912.4060	903.9400	903.9400	(0.928)	0.0000	0.0000	0
2023/05/09	ALBI	01/02/2024			Index Future	932.4190	932.4190	923.7670	923.7670	(0.928)	0.0000	0.0000	0
2023/05/09	ALBI	02/05/2024			Index Future	953.3830	953.3830	944.5360	944.5360	(0.928)	0.0000	0.0000	0
2023/05/09	ALBI	01/08/2024			Index Future	973.1590	973.1590	964.1330	964.1330	(0.927)	0.0000	0.0000	0
2023/05/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/09	ES33	04/05/2023			Bond Future	12.1500	74.1153	12.1500	74.1153	0.000	0.0000	0.0000	0
2023/05/09	ES33	03/08/2023			Bond Future	12.3875	75.2168	12.5524	74.4712	1.332	0.0000	0.0000	350
2023/05/09	ES33	02/11/2023			Bond Future	12.5233	73.0745	12.6954	72.3123	1.374	0.0000	0.0000	0
2023/05/09	ES33	01/02/2024			Bond Future	12.6675	74.6938	12.8470	73.9147	1.417	0.0000	0.0000	0
2023/05/09	ES33	02/05/2024			Bond Future	12.8071	72.5898	12.9945	71.7931	1.463	0.0000	0.0000	0
2023/05/09	ES33	01/08/2024			Bond Future	12.9852	74.1019	13.1810	73.2889	1.508	0.0000	0.0000	0
2023/05/09	ES42	04/05/2023			Bond Future	12.6050	70.9570	12.6050	70.9570	0.000	0.0000	0.0000	0
2023/05/09	ES42	03/08/2023			Bond Future	12.8510	71.8405	13.0364	70.8826	1.442	0.0000	0.0000	4,000
2023/05/09	ES42	02/11/2023			Bond Future	12.9810	69.1582	13.1738	68.1791	1.486	0.0000	0.0000	0
2023/05/09	ES42	01/02/2024			Bond Future	13.1114	70.6906	13.3119	69.6898	1.529	0.0000	0.0000	0
2023/05/09	ES42	02/05/2024			Bond Future	13.2429	68.0327	13.4516	67.0091	1.576	0.0000	0.0000	0
2023/05/09	ES42	01/08/2024			Bond Future	13.4036	69.4465	13.6209	68.4019	1.622	0.0000	0.0000	0
2023/05/09	GOVI	03/08/2023	837.21	Call	GOVI	430,860.0000	43.0860	349,180.0000	34.9180	(18.957)	0	0	0
2023/05/09	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GOVI	03/08/2023	837.22	Call	GOVI	430,760.0000	43.0760	349,080.0000	34.9080	(18.962)	0	0	0
2023/05/09	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GOVI	03/08/2023			GOVI	880.2960	880.2960	872.1280	872.1280	(0.928)	0.0000	0.0000	836
2023/05/09	GOVI	03/08/2023	837.23	Call	GOVI	430,660.0000	43.0660	348,980.0000	34.8980	(18.966)	0	0	0
2023/05/09	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2023/05/09	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GOVI	02/11/2023	885.82	Call	GOVI	136,340.0000	13.6340	52,860.0000	5.2860	(61.229)	0	0	0
2023/05/09	GOVI	02/11/2023			GOVI	899.4540	899.4540	891.1060	891.1060	(0.928)	0.0000	0.0000	0
2023/05/09	GOVI	02/11/2023	885.80	Call	GOVI	136,540.0000	13.6540	53,060.0000	5.3060	(61.140)	0	0	0
2023/05/09	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GOVI	02/11/2023	885.81	Call	GOVI	136,440.0000	13.6440	52,960.0000	5.2960	(61.184)	0	0	0
2023/05/09	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GOVI	01/02/2024	880.00	Call	GOVI	391,820.0000	39.1820	306,510.0000	30.6510	(21.773)	0	0	0
2023/05/09	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GOVI	01/02/2024			GOVI	919.1820	919.1820	910.6510	910.6510	(0.928)	0.0000	0.0000	0
2023/05/09	GOVI	01/02/2024	879.98	Call	GOVI	392,020.0000	39.2020	306,710.0000	30.6710	(21.762)	0	0	0
2023/05/09	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GOVI	01/02/2024	879.99	Call	GOVI	391,920.0000	39.1920	306,610.0000	30.6610	(21.767)	0	0	0
2023/05/09	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GOVI	02/05/2024	950.97	Put	GOVI	111,220.0000	11.1220	198,440.0000	19.8440	78.421	0	0	0
2023/05/09	GOVI	02/05/2024	950.98	Put	GOVI	111,320.0000	11.1320	198,540.0000	19.8540	78.351	0	0	0
2023/05/09	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GOVI	02/05/2024			GOVI	939.8480	939.8480	931.1260	931.1260	(0.928)	0.0000	0.0000	0
2023/05/09	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GOVI	02/05/2024	950.99	Put	GOVI	111,420.0000	11.1420	198,640.0000	19.8640	78.280	0	0	0
2023/05/09	GOVI	01/08/2024	943.39	Call	GOVI	159,540.0000	15.9540	70,550.0000	7.0550	(55.779)	0	0	0
2023/05/09	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GOVI	01/08/2024			GOVI	959.3440	959.3440	950.4450	950.4450	(0.928)	0.0000	0.0000	0
2023/05/09	GOVI	01/08/2024	943.37	Call	GOVI	159,740.0000	15.9740	70,750.0000	7.0750	(55.709)	0	0	0
2023/05/09	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GOVI	01/08/2024	943.38	Call	GOVI	159,640.0000	15.9640	70,650.0000	7.0650	(55.744)	0	0	0
2023/05/09	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/09	IGOV	03/08/2023			Index Future	333.5700	333.5700	332.1690	332.1690	(0.420)	0.0000	0.0000	638
2023/05/09	IGOV	02/11/2023			Index Future	340.9090	340.9090	339.4760	339.4760	(0.420)	0.0000	0.0000	16
2023/05/09	IGOV	01/02/2024			Index Future	348.4640	348.4640	347.0000	347.0000	(0.420)	0.0000	0.0000	0
2023/05/09	IGOV	02/05/2024			Index Future	356.3750	356.3750	354.8780	354.8780	(0.420)	0.0000	0.0000	0
2023/05/09	IGOV	01/08/2024			Index Future	363.8420	363.8420	362.3150	362.3150	(0.420)	0.0000	0.0000	0
2023/05/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	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
2023/05/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/05/09	JBAF	17/05/2023			Jibar Tradeable Future	8.0050	91.9950	8.0450	91.9550	0.500	0.0000	0.0000	0
2023/05/09	JBAF	21/06/2023			Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000	0
2023/05/09	JBAF	19/07/2023			Jibar Tradeable Future	8.3350	91.6650	8.3500	91.6500	0.180	0.0000	0.0000	0
2023/05/09	JBAF	16/08/2023			Jibar Tradeable Future	8.4750	91.5250	8.4900	91.5100	0.177	0.0000	0.0000	0
2023/05/09	JBAF	20/09/2023			Jibar Tradeable Future	8.4800	91.5200	8.5050	91.4950	0.295	0.0000	0.0000	0
2023/05/09	JBAF	18/10/2023			Jibar Tradeable Future	8.4700	91.5300	8.5000	91.5000	0.354	0.0000	0.0000	0
2023/05/09	JBAF	20/12/2023			Jibar Tradeable Future	8.4100	91.5900	8.4500	91.5500	0.476	0.0000	0.0000	0
2023/05/09	JBAF	20/03/2024			Jibar Tradeable Future	8.3350	91.6650	8.3800	91.6200	0.540	0.0000	0.0000	0
2023/05/09	JBAF	19/06/2024			Jibar Tradeable Future	8.0800	91.9200	8.1500	91.8500	0.866	0.0000	0.0000	0
2023/05/09	JBAF	18/09/2024			Jibar Tradeable Future	8.0100	91.9900	8.0950	91.9050	1.061	0.0000	0.0000	0
2023/05/09	JBAF	18/12/2024			Jibar Tradeable Future	7.8450	92.1550	7.9200	92.0800	0.956	0.0000	0.0000	0
2023/05/09	JBAF	19/03/2025			Jibar Tradeable Future	7.8350	92.1650	7.9250	92.0750	1.149	0.0000	0.0000	0
2023/05/09	R035	04/05/2023			Bond Future	11.3750	85.6319	11.3750	85.6319	0.000	0.0000	0.0000	0
2023/05/09	R035	03/08/2023	12.00	Call	Bond Future	3,616.7500	3.6168	3,019.5100	3.0195	(16.513)	0	0	0
2023/05/09	R035	03/08/2023	12.00	Put	Bond Future	1,242.5800	1.2426	1,549.6900	1.5497	24.716	0	0	0
2023/05/09	R035	03/08/2023			Bond Future	11.5612	86.9692	11.7263	86.0649	1.427	0.0000	0.0000	55,503
2023/05/09	R035	03/08/2023	11.75	Call	Bond Future	2,740.8500	2.7408	2,226.6000	2.2266	(18.762)	0	0	0
2023/05/09	R035	03/08/2023	11.75	Put	Bond Future	1,707.4900	1.7075	2,097.5900	2.0976	22.846	0	0	4,870
2023/05/09	R035	03/08/2023	11.98	Call	Bond Future	3,543.1300	3.5431	2,952.1000	2.9521	(16.681)	0	0	0
2023/05/09	R035	03/08/2023	11.98	Put	Bond Future	1,275.0700	1.2751	1,588.3900	1.5884	24.573	0	0	0
2023/05/09	R035	03/08/2023	11.99	Call	Bond Future	3,579.8000	3.5798	2,985.6400	2.9856	(16.598)	0	0	0
2023/05/09	R035	03/08/2023	11.99	Put	Bond Future	1,258.6600	1.2587	1,568.8500	1.5688	24.644	0	0	0
2023/05/09	R035	02/11/2023	12.85	Call	Bond Future	7,211.9700	7.2120	6,495.1600	6.4952	(9.939)	0	0	0
2023/05/09	R035	02/11/2023	12.85	Put	Bond Future	1,120.7000	1.1207	1,328.1100	1.3281	18.507	0	0	400
2023/05/09	R035	02/11/2023	11.41	Call	Bond Future	2,358.9400	2.3589	1,963.2300	1.9632	(16.775)	0	0	0
2023/05/09	R035	02/11/2023	11.41	Put	Bond Future	3,758.5900	3.7586	4,287.1000	4.2871	14.061	0	0	0
2023/05/09	R035	02/11/2023	11.42	Call	Bond Future	2,384.5200	2.3845	1,986.0600	1.9861	(16.710)	0	0	0
2023/05/09	R035	02/11/2023	11.42	Put	Bond Future	3,728.6600	3.7287	4,254.4200	4.2544	14.101	0	0	0
2023/05/09	R035	02/11/2023	11.12	Call	Bond Future	1,679.0600	1.6791	1,363.7100	1.3637	(18.781)	0	0	400
2023/05/09	R035	02/11/2023			Bond Future	11.6650	84.3534	11.8367	83.4292	1.472	0.0000	0.0000	100,557
2023/05/09	R035	02/11/2023	11.43	Call	Bond Future	2,410.4900	2.4105	2,009.2500	2.0093	(16.646)	0	0	0
2023/05/09	R035	02/11/2023	11.43	Put	Bond Future	3,699.1600	3.6992	4,222.1400	4.2221	14.138	0	0	0
2023/05/09	R035	02/11/2023	10.62	Call	Bond Future	835.8100	0.8358	647.1300	0.6471	(22.575)	0	0	400
2023/05/09	R035	02/11/2023	10.62	Put	Bond Future	6,788.3600	6.7884	7,523.9000	7.5239	10.835	0	0	0
2023/05/09	R035	02/11/2023	11.12	Put	Bond Future	4,711.2900	4.7113	5,320.1600	5.3202	12.924	0	0	0
2023/05/09	R035	01/02/2024	12.18	Put	Bond Future	2,769.8000	2.7698	3,148.9300	3.1489	13.688	0	0	0
2023/05/09	R035	01/02/2024	12.19	Call	Bond Future	4,918.6100	4.9186	4,351.3100	4.3513	(11.534)	0	0	0
2023/05/09	R035	01/02/2024	12.19	Put	Bond Future	2,751.0900	2.7511	3,128.2400	3.1282	13.709	0	0	0
2023/05/09	R035	01/02/2024	10.62	Call	Bond Future	1,190.0200	1.1900	968.5100	0.9685	(18.614)	0	0	400
2023/05/09	R035	01/02/2024	10.62	Put	Bond Future	7,672.4400	7.6724	8,395.3800	8.3954	9.423	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
2023/05/09	R035	01/02/2024	11.12	Put	Bond Future	5,622.1100	5.6221	6,238.3400	6.2383	10.961	0	0	0
2023/05/09	R035	01/02/2024			Bond Future	11.7750	86.2034	11.9539	85.2590	1.519	0.0000	0.0000	0
2023/05/09	R035	01/02/2024	13.46	Call	Bond Future	9,474.5500	9.4746	8,713.0800	8.7131	(8.037)	0	0	0
2023/05/09	R035	01/02/2024	13.46	Put	Bond Future	1,153.8800	1.1539	1,336.8600	1.3369	15.858	0	0	400
2023/05/09	R035	01/02/2024	12.18	Call	Bond Future	4,886.0300	4.8860	4,320.7100	4.3207	(11.570)	0	0	0
2023/05/09	R035	01/02/2024	12.20	Call	Bond Future	4,950.9800	4.9510	4,381.6900	4.3817	(11.499)	0	0	0
2023/05/09	R035	01/02/2024	12.20	Put	Bond Future	2,732.2300	2.7322	3,107.3900	3.1074	13.731	0	0	0
2023/05/09	R035	01/02/2024	11.12	Call	Bond Future	2,029.9900	2.0300	1,701.7700	1.7018	(16.169)	0	0	400
2023/05/09	R035	02/05/2024	11.19	Call	Bond Future	2,351.6000	2.3516	2,002.2900	2.0023	(14.854)	0	0	0
2023/05/09	R035	02/05/2024	11.19	Put	Bond Future	6,035.4900	6.0355	6,651.9000	6.6519	10.213	0	0	0
2023/05/09	R035	02/05/2024	11.20	Call	Bond Future	2,371.7300	2.3717	2,020.3300	2.0203	(14.816)	0	0	0
2023/05/09	R035	02/05/2024	11.20	Put	Bond Future	6,000.0500	6.0000	6,614.3700	6.6144	10.239	0	0	0
2023/05/09	R035	02/05/2024			Bond Future	11.8731	83.6285	12.0593	82.6628	1.568	0.0000	0.0000	0
2023/05/09	R035	02/05/2024	11.21	Call	Bond Future	2,392.2800	2.3923	2,038.7800	2.0388	(14.777)	0	0	0
2023/05/09	R035	02/05/2024	11.21	Put	Bond Future	5,965.0900	5.9651	6,577.3100	6.5773	10.263	0	0	0
2023/05/09	R035	01/08/2024	11.81	Call	Bond Future	3,791.1200	3.7911	3,324.4200	3.3244	(12.310)	0	0	0
2023/05/09	R035	01/08/2024	11.79	Put	Bond Future	4,852.6100	4.8526	5,375.1800	5.3752	10.769	0	0	0
2023/05/09	R035	01/08/2024	11.80	Call	Bond Future	3,765.3300	3.7653	3,300.5800	3.3006	(12.343)	0	0	0
2023/05/09	R035	01/08/2024	11.80	Put	Bond Future	4,826.5400	4.8265	5,347.1400	5.3471	10.786	0	0	0
2023/05/09	R035	01/08/2024			Bond Future	12.0054	85.3537	12.1994	84.3683	1.616	0.0000	0.0000	0
2023/05/09	R035	01/08/2024	11.81	Put	Bond Future	4,800.2100	4.8002	5,318.8600	5.3189	10.805	0	0	0
2023/05/09	R035	01/08/2024	11.79	Call	Bond Future	3,739.2400	3.7392	3,276.4600	3.2765	(12.376)	0	0	0
2023/05/09	R186	04/05/2023			Bond Future	8.7350	109.3655	8.7350	109.3655	0.000	0.0000	0.0000	0
2023/05/09	R186	03/08/2023	9.73	Put	Bond Future	208.9000	0.2089	261.6200	0.2616	25.237	0	0	0
2023/05/09	R186	03/08/2023	9.74	Call	Bond Future	3,036.8500	3.0369	2,738.0100	2.7380	(9.840)	0	0	0
2023/05/09	R186	03/08/2023	9.74	Put	Bond Future	205.1700	0.2052	257.0900	0.2571	25.306	0	0	0
2023/05/09	R186	03/08/2023			Bond Future	8.7649	106.3237	8.8839	105.9729	1.357	0.0000	0.0000	84,581
2023/05/09	R186	03/08/2023	9.73	Call	Bond Future	3,012.0300	3.0120	2,713.9900	2.7140	(9.895)	0	0	0
2023/05/09	R186	03/08/2023	9.75	Call	Bond Future	3,061.7200	3.0617	2,762.0800	2.7621	(9.787)	0	0	0
2023/05/09	R186	03/08/2023	9.75	Put	Bond Future	201.5000	0.2015	252.6200	0.2526	25.370	0	0	0
2023/05/09	R186	02/11/2023	9.40	Call	Bond Future	2,480.7000	2.4807	2,234.6200	2.2346	(9.920)	0	0	0
2023/05/09	R186	02/11/2023	9.40	Put	Bond Future	723.8100	0.7238	836.4100	0.8364	15.557	0	0	0
2023/05/09	R186	02/11/2023	9.15	Call	Bond Future	2,004.6700	2.0047	1,782.9500	1.7829	(11.060)	0	0	1,715
2023/05/09	R186	02/11/2023			Bond Future	8.7566	108.6387	8.8869	108.2800	1.487	0.0000	0.0000	16,395
2023/05/09	R186	02/11/2023	10.42	Call	Bond Future	4,721.5000	4.7215	4,408.5300	4.4085	(6.629)	0	0	0
2023/05/09	R186	02/11/2023	10.42	Put	Bond Future	254.6200	0.2546	300.3300	0.3003	17.952	0	0	1,715
2023/05/09	R186	02/11/2023	9.15	Put	Bond Future	926.0200	0.9260	1,062.9800	1.0630	14.790	0	0	0
2023/05/09	R186	02/11/2023	9.38	Call	Bond Future	2,441.3200	2.4413	2,197.0800	2.1971	(10.004)	0	0	0
2023/05/09	R186	02/11/2023	9.38	Put	Bond Future	738.4800	0.7385	852.9200	0.8529	15.497	0	0	0
2023/05/09	R186	02/11/2023	9.39	Call	Bond Future	2,460.9800	2.4610	2,215.8200	2.2158	(9.962)	0	0	0
2023/05/09	R186	02/11/2023	9.39	Put	Bond Future	731.1100	0.7311	844.6300	0.8446	15.527	0	0	0
2023/05/09	R186	01/02/2024	9.51	Call	Bond Future	2,828.3500	2.8283	2,579.8300	2.5798	(8.787)	0	0	0
2023/05/09	R186	01/02/2024	9.52	Put	Bond Future	872.8600	0.8729	990.1100	0.9901	13.433	0	0	0
2023/05/09	R186	01/02/2024	9.50	Call	Bond Future	2,809.9600	2.8100	2,562.1800	2.5622	(8.818)	0	0	0
2023/05/09	R186	01/02/2024			Bond Future	8.7404	105.7118	8.8838	105.3453	1.640	0.0000	0.0000	0
2023/05/09	R186	01/02/2024	9.51	Put	Bond Future	879.4500	0.8794	997.4400	0.9974	13.416	0	0	0
2023/05/09	R186	01/02/2024	9.52	Call	Bond Future	2,846.7800	2.8468	2,597.5200	2.5975	(8.756)	0	0	0

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2023/05/09	R186	01/02/2024	9.50	Put	Bond Future	886.0900	0.8861	1,004.8200	1.0048	13.399	0	0	0
2023/05/09	R186	02/05/2024	8.01	Call	Bond Future	858.9300	0.8589	735.4300	0.7354	(14.378)	0	0	0
2023/05/09	R186	02/05/2024	8.01	Put	Bond Future	2,497.3700	2.4974	2,748.6400	2.7486	10.061	0	0	0
2023/05/09	R186	02/05/2024			Bond Future	8.6963	108.0886	8.8552	107.7138	1.827	0.0000	0.0000	0
2023/05/09	R186	02/05/2024	8.00	Call	Bond Future	849.8300	0.8498	727.2300	0.7272	(14.426)	0	0	0
2023/05/09	R186	02/05/2024	8.00	Put	Bond Future	2,512.3900	2.5124	2,764.5600	2.7646	10.037	0	0	0
2023/05/09	R186	02/05/2024	7.99	Call	Bond Future	840.8000	0.8408	719.0900	0.7191	(14.475)	0	0	0
2023/05/09	R186	02/05/2024	7.99	Put	Bond Future	2,527.4800	2.5275	2,780.5400	2.7805	10.012	0	0	0
2023/05/09	R186	01/08/2024	8.69	Call	Bond Future	1,604.1300	1.6041	1,418.8300	1.4188	(11.551)	0	0	0
2023/05/09	R186	01/08/2024	8.70	Put	Bond Future	1,689.5600	1.6896	1,885.4400	1.8854	11.594	0	0	0
2023/05/09	R186	01/08/2024	8.68	Call	Bond Future	1,591.4000	1.5914	1,406.9100	1.4069	(11.593)	0	0	0
2023/05/09	R186	01/08/2024			Bond Future	8.7339	105.0132	8.9116	104.6312	2.034	0.0000	0.0000	0
2023/05/09	R186	01/08/2024	8.69	Put	Bond Future	1,698.8300	1.6988	1,895.5300	1.8955	11.579	0	0	0
2023/05/09	R186	01/08/2024	8.70	Call	Bond Future	1,616.4400	1.6164	1,430.3200	1.4303	(11.514)	0	0	0
2023/05/09	R186	01/08/2024	8.68	Put	Bond Future	1,707.6800	1.7077	1,905.1900	1.9052	11.566	0	0	0
2023/05/09	R197	04/05/2023			Bond Future	336.9641	336.9641	336.9641	336.9641	0.000	0.0000	0.0000	0
2023/05/09	R197	03/08/2023			Bond Future	334.9648	334.9648	334.9445	334.9445	(0.006)	0.0000	0.0000	12
2023/05/09	R197	02/11/2023			Bond Future	342.3370	342.3370	342.3153	342.3153	(0.006)	0.0000	0.0000	0
2023/05/09	R202	04/05/2023			Bond Future	252.6437	252.6437	252.6437	252.6437	0.000	0.0000	0.0000	0
2023/05/09	R202	03/08/2023			Bond Future	252.4356	252.4356	251.8154	251.8154	(0.246)	0.0000	0.0000	5,420
2023/05/09	R202	02/11/2023			Bond Future	257.9912	257.9912	257.3568	257.3568	(0.246)	0.0000	0.0000	0
2023/05/09	R202	01/02/2024			Bond Future	258.6793	258.6793	258.0311	258.0311	(0.251)	0.0000	0.0000	0
2023/05/09	R202	02/05/2024			Bond Future	264.5518	264.5518	263.8888	263.8888	(0.251)	0.0000	0.0000	0
2023/05/09	R202	01/08/2024			Bond Future	264.9101	264.9101	264.2350	264.2350	(0.255)	0.0000	0.0000	0
2023/05/09	R209	04/05/2023			Bond Future	11.4000	66.2925	11.4000	66.2925	0.000	0.0000	0.0000	0
2023/05/09	R209	03/08/2023	10.00	Call	Bond Future	51.9200	0.0519	30.0800	0.0301	(42.065)	0	0	1,800
2023/05/09	R209	03/08/2023	10.00	Put	Bond Future	8,494.9200	8.4949	9,264.7600	9.2648	9.062	0	0	0
2023/05/09	R209	03/08/2023	10.70	Call	Bond Future	354.0500	0.3541	238.8300	0.2388	(32.543)	0	0	1,800
2023/05/09	R209	03/08/2023	11.95	Put	Bond Future	1,217.4200	1.2174	1,508.5400	1.5085	23.913	0	0	0
2023/05/09	R209	03/08/2023	12.00	Call	Bond Future	3,058.9200	3.0589	2,544.3600	2.5444	(16.822)	0	0	0
2023/05/09	R209	03/08/2023	12.00	Put	Bond Future	1,141.3900	1.1414	1,418.5100	1.4185	24.279	0	0	1,750
2023/05/09	R209	03/08/2023	11.25	Put	Bond Future	2,820.9200	2.8209	3,338.0900	3.3381	18.333	0	0	0
2023/05/09	R209	03/08/2023	11.93	Call	Bond Future	2,839.4500	2.8394	2,344.6200	2.3446	(17.427)	0	0	0
2023/05/09	R209	03/08/2023	11.94	Call	Bond Future	2,870.4100	2.8704	2,372.7100	2.3727	(17.339)	0	0	0
2023/05/09	R209	03/08/2023			Bond Future	11.5968	67.1797	11.7612	66.3880	1.418	0.0000	0.0000	11,972
2023/05/09	R209	03/08/2023	10.70	Put	Bond Future	4,920.3000	4.9203	5,596.7600	5.5968	13.748	0	0	0
2023/05/09	R209	03/08/2023	10.75	Call	Bond Future	399.5000	0.3995	272.5100	0.2725	(31.787)	0	0	7,000
2023/05/09	R209	03/08/2023	10.75	Put	Bond Future	4,699.6800	4.6997	5,364.3700	5.3644	14.143	0	0	0
2023/05/09	R209	03/08/2023	11.95	Call	Bond Future	2,901.4900	2.9015	2,400.9300	2.4009	(17.252)	0	0	0
2023/05/09	R209	03/08/2023	11.25	Call	Bond Future	1,105.8200	1.1058	831.3100	0.8313	(24.824)	0	0	7,000
2023/05/09	R209	03/08/2023	11.93	Put	Bond Future	1,249.1000	1.2491	1,545.9500	1.5459	23.765	0	0	0
2023/05/09	R209	03/08/2023	11.94	Put	Bond Future	1,233.1700	1.2332	1,527.1500	1.5272	23.839	0	0	0
2023/05/09	R209	02/11/2023	11.34	Call	Bond Future	1,868.0200	1.8680	1,542.6800	1.5427	(17.416)	0	0	0
2023/05/09	R209	02/11/2023	11.34	Put	Bond Future	3,564.8000	3.5648	4,048.6000	4.0486	13.572	0	0	0
2023/05/09	R209	02/11/2023	11.33	Call	Bond Future	1,846.7500	1.8468	1,523.8600	1.5239	(17.484)	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
2023/05/09	R209	02/11/2023	11.33	Put	Bond Future	3,593.2000	3.5932	4,079.4500	4.0794	13.533	0	0	0
2023/05/09	R209	02/11/2023			Bond Future	11.6879	65.4890	11.8583	64.6798	1.458	0.0000	0.0000	2
2023/05/09	R209	02/11/2023	11.35	Call	Bond Future	1,889.4200	1.8894	1,561.6300	1.5616	(17.349)	0	0	0
2023/05/09	R209	02/11/2023	11.35	Put	Bond Future	3,536.5800	3.5366	4,017.9300	4.0179	13.611	0	0	0
2023/05/09	R209	01/02/2024	12.13	Put	Bond Future	2,522.5900	2.5226	2,861.3300	2.8613	13.428	0	0	0
2023/05/09	R209	01/02/2024	12.14	Call	Bond Future	4,173.0000	4.1730	3,683.1100	3.6831	(11.740)	0	0	0
2023/05/09	R209	01/02/2024	12.14	Put	Bond Future	2,505.1900	2.5052	2,842.1400	2.8421	13.450	0	0	0
2023/05/09	R209	01/02/2024			Bond Future	11.7806	66.9252	11.9571	66.0984	1.499	0.0000	0.0000	0
2023/05/09	R209	01/02/2024	12.13	Call	Bond Future	4,144.8200	4.1448	3,656.7200	3.6567	(11.776)	0	0	0
2023/05/09	R209	01/02/2024	12.12	Call	Bond Future	4,116.7000	4.1167	3,630.3900	3.6304	(11.813)	0	0	0
2023/05/09	R209	01/02/2024	12.12	Put	Bond Future	2,540.1100	2.5401	2,880.6400	2.8806	13.406	0	0	0
2023/05/09	R209	02/05/2024	11.18	Call	Bond Future	2,170.0900	2.1701	1,858.7400	1.8587	(14.347)	0	0	0
2023/05/09	R209	02/05/2024	11.18	Put	Bond Future	5,499.9800	5.5000	6,034.0600	6.0341	9.711	0	0	0
2023/05/09	R209	02/05/2024	11.17	Call	Bond Future	2,152.1200	2.1521	1,842.5600	1.8426	(14.384)	0	0	0
2023/05/09	R209	02/05/2024	11.17	Put	Bond Future	5,531.9700	5.5320	6,067.8400	6.0678	9.687	0	0	0
2023/05/09	R209	02/05/2024			Bond Future	11.8702	65.2764	12.0532	64.4309	1.542	0.0000	0.0000	0
2023/05/09	R209	02/05/2024	11.19	Call	Bond Future	2,188.1400	2.1881	1,875.0000	1.8750	(14.311)	0	0	0
2023/05/09	R209	02/05/2024	11.19	Put	Bond Future	5,468.1300	5.4681	6,000.4200	6.0004	9.734	0	0	0
2023/05/09	R209	01/08/2024	11.79	Put	Bond Future	4,337.9800	4.3380	4,788.7100	4.7887	10.390	0	0	0
2023/05/09	R209	01/08/2024	11.80	Call	Bond Future	3,435.5700	3.4356	3,021.9500	3.0219	(12.039)	0	0	0
2023/05/09	R209	01/08/2024	11.80	Put	Bond Future	4,314.5000	4.3145	4,763.5200	4.7635	10.407	0	0	0
2023/05/09	R209	01/08/2024			Bond Future	11.9899	66.6227	12.1798	65.7601	1.584	0.0000	0.0000	0
2023/05/09	R209	01/08/2024	11.79	Call	Bond Future	3,412.3200	3.4123	3,000.4100	3.0004	(12.071)	0	0	0
2023/05/09	R209	01/08/2024	11.78	Call	Bond Future	3,389.1400	3.3891	2,978.9400	2.9789	(12.103)	0	0	0
2023/05/09	R209	01/08/2024	11.78	Put	Bond Future	4,361.5700	4.3616	4,814.0100	4.8140	10.373	0	0	0
2023/05/09	R210	04/05/2023			Bond Future	225.2506	225.2506	225.2506	225.2506	0.000	0.0000	0.0000	0
2023/05/09	R210	03/08/2023			Bond Future	229.7942	229.7942	229.6130	229.6130	(0.079)	0.0000	0.0000	371
2023/05/09	R210	02/11/2023			Bond Future	231.6437	231.6437	231.4579	231.4579	(0.080)	0.0000	0.0000	0
2023/05/09	R210	01/02/2024			Bond Future	236.7772	236.7772	236.5875	236.5875	(0.080)	0.0000	0.0000	0
2023/05/09	R210	02/05/2024			Bond Future	238.8485	238.8485	238.6546	238.6546	(0.081)	0.0000	0.0000	0
2023/05/09	R210	01/08/2024			Bond Future	243.8433	243.8433	243.6466	243.6466	(0.081)	0.0000	0.0000	0
2023/05/09	R213	04/05/2023			Bond Future	10.5200	82.8742	10.5200	82.8742	0.000	0.0000	0.0000	0
2023/05/09	R213	03/08/2023	11.62	Put	Bond Future	426.6800	0.4267	571.9000	0.5719	34.035	0	0	0
2023/05/09	R213	03/08/2023	11.63	Call	Bond Future	4,529.9500	4.5300	3,889.2100	3.8892	(14.145)	0	0	0
2023/05/09	R213	03/08/2023			Bond Future	10.6800	84.2831	10.8565	83.4990	1.653	0.0000	0.0000	23,043
2023/05/09	R213	03/08/2023	11.61	Call	Bond Future	4,459.2300	4.4592	3,822.2200	3.8222	(14.285)	0	0	0
2023/05/09	R213	03/08/2023	11.61	Put	Bond Future	433.2500	0.4333	580.3400	0.5803	33.950	0	0	0
2023/05/09	R213	03/08/2023	11.62	Call	Bond Future	4,494.5600	4.4946	3,855.6800	3.8557	(14.215)	0	0	0
2023/05/09	R213	03/08/2023	11.63	Put	Bond Future	420.2100	0.4202	563.5700	0.5636	34.116	0	0	0
2023/05/09	R213	02/11/2023	11.13	Call	Bond Future	3,250.6800	3.2507	2,769.7900	2.7698	(14.794)	0	0	0
2023/05/09	R213	02/11/2023	11.13	Put	Bond Future	1,682.0800	1.6821	2,002.6100	2.0026	19.056	0	0	0
2023/05/09	R213	02/11/2023			Bond Future	10.7661	82.5615	10.9509	81.7601	1.717	0.0000	0.0000	220
2023/05/09	R213	02/11/2023	11.11	Call	Bond Future	3,196.2900	3.1963	2,719.7900	2.7198	(14.908)	0	0	0
2023/05/09	R213	02/11/2023	11.11	Put	Bond Future	1,712.9000	1.7129	2,037.8200	2.0378	18.969	0	0	0
2023/05/09	R213	02/11/2023	11.12	Call	Bond Future	3,223.4400	3.2234	2,744.7400	2.7447	(14.851)	0	0	0
2023/05/09	R213	02/11/2023	11.12	Put	Bond Future	1,697.4300	1.6974	2,020.1500	2.0201	19.012	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
2023/05/09	R213	01/02/2024	11.70	Call	Bond Future	5,027.4400	5.0274	4,468.0900	4.4681	(11.126)	0	0	0
2023/05/09	R213	01/02/2024	11.70	Put	Bond Future	1,546.7800	1.5468	1,806.4200	1.8064	16.786	0	0	0
2023/05/09	R213	01/02/2024	11.71	Call	Bond Future	5,056.7000	5.0567	4,495.8500	4.4958	(11.091)	0	0	0
2023/05/09	R213	01/02/2024	11.71	Put	Bond Future	1,535.8100	1.5358	1,793.9500	1.7940	16.808	0	0	0
2023/05/09	R213	01/02/2024			Bond Future	10.8586	84.3722	11.0524	83.5532	1.785	0.0000	0.0000	0
2023/05/09	R213	01/02/2024	11.72	Call	Bond Future	5,085.7700	5.0858	4,523.4000	4.5234	(11.058)	0	0	0
2023/05/09	R213	01/02/2024	11.72	Put	Bond Future	1,524.6800	1.5247	1,781.3000	1.7813	16.831	0	0	0
2023/05/09	R213	02/05/2024	10.30	Call	Bond Future	1,771.1400	1.7711	1,473.5400	1.4735	(16.803)	0	0	0
2023/05/09	R213	02/05/2024	10.30	Put	Bond Future	4,469.1300	4.4691	5,008.9200	5.0089	12.078	0	0	0
2023/05/09	R213	02/05/2024			Bond Future	10.9375	82.7095	11.1407	81.8722	1.858	0.0000	0.0000	0
2023/05/09	R213	02/05/2024	10.28	Call	Bond Future	1,737.5700	1.7376	1,443.8200	1.4438	(16.906)	0	0	0
2023/05/09	R213	02/05/2024	10.28	Put	Bond Future	4,522.0000	4.5220	5,065.6400	5.0656	12.022	0	0	0
2023/05/09	R213	02/05/2024	10.29	Call	Bond Future	1,754.3000	1.7543	1,458.6300	1.4586	(16.854)	0	0	0
2023/05/09	R213	02/05/2024	10.29	Put	Bond Future	4,495.5000	4.4955	5,037.2200	5.0372	12.050	0	0	0
2023/05/09	R213	01/08/2024	10.86	Call	Bond Future	2,898.7300	2.8987	2,502.4100	2.5024	(13.672)	0	0	0
2023/05/09	R213	01/08/2024	10.86	Put	Bond Future	3,700.8600	3.7009	4,158.8600	4.1589	12.376	0	0	0
2023/05/09	R213	01/08/2024	10.87	Call	Bond Future	2,919.0300	2.9190	2,521.0000	2.5210	(13.636)	0	0	0
2023/05/09	R213	01/08/2024	10.87	Put	Bond Future	3,680.3900	3.6804	4,136.6800	4.1367	12.398	0	0	0
2023/05/09	R213	01/08/2024			Bond Future	11.0579	84.4175	11.2713	83.5632	1.930	0.0000	0.0000	0
2023/05/09	R213	01/08/2024	10.88	Call	Bond Future	2,939.7800	2.9398	2,540.0100	2.5400	(13.599)	0	0	0
2023/05/09	R213	01/08/2024	10.88	Put	Bond Future	3,660.4000	3.6604	4,114.9500	4.1150	12.418	0	0	0
2023/05/09	R214	04/05/2023			Bond Future	11.7550	62.3561	11.7550	62.3561	0.000	0.0000	0.0000	0
2023/05/09	R214	03/08/2023	12.14	Call	Bond Future	2,415.5200	2.4155	1,911.1600	1.9112	(20.880)	0	0	0
2023/05/09	R214	03/08/2023	12.14	Put	Bond Future	1,577.8900	1.5779	1,975.2400	1.9752	25.182	0	0	0
2023/05/09	R214	03/08/2023	12.15	Call	Bond Future	2,444.3900	2.4444	1,936.5300	1.9365	(20.777)	0	0	0
2023/05/09	R214	03/08/2023	12.15	Put	Bond Future	1,558.5300	1.5585	1,952.3800	1.9524	25.271	0	0	0
2023/05/09	R214	03/08/2023			Bond Future	11.9683	63.0759	12.1533	62.1741	1.546	0.0000	0.0000	18,792
2023/05/09	R214	03/08/2023	12.16	Call	Bond Future	2,473.5200	2.4735	1,962.1700	1.9622	(20.673)	0	0	0
2023/05/09	R214	03/08/2023	12.16	Put	Bond Future	1,539.5000	1.5395	1,929.8600	1.9299	25.356	0	0	0
2023/05/09	R214	02/11/2023	11.45	Put	Bond Future	4,521.9200	4.5219	5,146.0000	5.1460	13.801	0	0	0
2023/05/09	R214	02/11/2023	11.46	Call	Bond Future	1,427.8500	1.4278	1,127.6900	1.1277	(21.022)	0	0	0
2023/05/09	R214	02/11/2023	11.46	Put	Bond Future	4,487.1800	4.4872	5,108.5600	5.1086	13.848	0	0	0
2023/05/09	R214	02/11/2023			Bond Future	12.0642	61.1466	12.2557	60.2251	1.587	0.0000	0.0000	0
2023/05/09	R214	02/11/2023	11.45	Call	Bond Future	1,409.9400	1.4099	1,112.4800	1.1125	(21.097)	0	0	0
2023/05/09	R214	02/11/2023	11.47	Call	Bond Future	1,445.7300	1.4457	1,142.9000	1.1429	(20.947)	0	0	0
2023/05/09	R214	02/11/2023	11.47	Put	Bond Future	4,452.4700	4.4525	5,071.1800	5.0712	13.896	0	0	0
2023/05/09	R214	01/02/2024	12.16	Call	Bond Future	3,385.8800	3.3859	2,905.0700	2.9051	(14.200)	0	0	0
2023/05/09	R214	01/02/2024	12.16	Put	Bond Future	3,408.8100	3.4088	3,869.6700	3.8697	13.520	0	0	0
2023/05/09	R214	01/02/2024			Bond Future	12.1648	62.4876	12.3631	61.5460	1.631	0.0000	0.0000	0
2023/05/09	R214	01/02/2024	12.14	Call	Bond Future	3,334.6800	3.3347	2,858.2100	2.8582	(14.288)	0	0	0
2023/05/09	R214	01/02/2024	12.14	Put	Bond Future	3,453.9200	3.4539	3,919.1200	3.9191	13.469	0	0	0
2023/05/09	R214	01/02/2024	12.15	Call	Bond Future	3,360.2400	3.3602	2,881.6000	2.8816	(14.244)	0	0	0
2023/05/09	R214	01/02/2024	12.15	Put	Bond Future	3,431.3000	3.4313	3,894.3300	3.8943	13.494	0	0	0
2023/05/09	R214	02/05/2024	11.46	Call	Bond Future	2,066.6400	2.0666	1,731.9000	1.7319	(16.197)	0	0	0
2023/05/09	R214	02/05/2024	11.46	Put	Bond Future	6,035.8600	6.0359	6,663.9600	6.6640	10.406	0	0	0
2023/05/09	R214	02/05/2024	11.47	Call	Bond Future	2,084.4600	2.0845	1,747.6800	1.7477	(16.157)	0	0	0
2023/05/09	R214	02/05/2024	11.47	Put	Bond Future	6,001.2400	6.0012	6,627.3000	6.6273	10.432	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
2023/05/09	R214	02/05/2024			Bond Future	12.2547	60.5872	12.4599	59.6243	1.675	0.0000	0.0000	0
2023/05/09	R214	02/05/2024	11.48	Call	Bond Future	2,102.3600	2.1024	1,763.5400	1.7635	(16.116)	0	0	0
2023/05/09	R214	02/05/2024	11.48	Put	Bond Future	5,966.7600	5.9668	6,590.7800	6.5908	10.458	0	0	0
2023/05/09	R214	01/08/2024	12.18	Call	Bond Future	3,653.5700	3.6536	3,179.1200	3.1791	(12.986)	0	0	0
2023/05/09	R214	01/08/2024	12.18	Put	Bond Future	4,558.4500	4.5585	5,066.5400	5.0665	11.146	0	0	0
2023/05/09	R214	01/08/2024			Bond Future	12.3711	61.8370	12.5838	60.8545	1.719	0.0000	0.0000	0
2023/05/09	R214	01/08/2024	12.16	Call	Bond Future	3,606.5100	3.6065	3,135.8300	3.1358	(13.051)	0	0	0
2023/05/09	R214	01/08/2024	12.16	Put	Bond Future	4,607.3300	4.6073	5,119.1900	5.1192	11.110	0	0	0
2023/05/09	R214	01/08/2024	12.17	Call	Bond Future	3,630.1500	3.6301	3,157.5800	3.1576	(13.018)	0	0	0
2023/05/09	R214	01/08/2024	12.17	Put	Bond Future	4,582.9700	4.5830	5,092.9400	5.0929	11.128	0	0	0
2023/05/09	R248	04/05/2023			Bond Future	11.8750	76.8230	11.8750	76.8230	0.000	0.0000	0.0000	0
2023/05/09	R248	03/08/2023	12.11	Call	Bond Future	2,485.4200	2.4854	1,968.7600	1.9688	(20.788)	0	0	0
2023/05/09	R248	03/08/2023	12.11	Put	Bond Future	2,444.8900	2.4449	2,964.9400	2.9649	21.271	0	0	0
2023/05/09	R248	03/08/2023			Bond Future	12.1032	77.6540	12.2782	76.6173	1.446	0.0000	0.0000	240,111
2023/05/09	R248	03/08/2023	12.09	Call	Bond Future	2,421.7200	2.4217	1,913.2700	1.9133	(20.995)	0	0	0
2023/05/09	R248	03/08/2023	12.09	Put	Bond Future	2,501.2200	2.5012	3,029.4800	3.0295	21.120	0	0	0
2023/05/09	R248	03/08/2023	12.10	Call	Bond Future	2,453.4700	2.4535	1,940.9200	1.9409	(20.891)	0	0	0
2023/05/09	R248	03/08/2023	12.10	Put	Bond Future	2,472.9100	2.4729	2,997.0700	2.9971	21.196	0	0	0
2023/05/09	R248	02/11/2023	11.47	Call	Bond Future	1,564.8700	1.5649	1,249.3200	1.2493	(20.165)	0	0	0
2023/05/09	R248	02/11/2023	11.48	Call	Bond Future	1,585.1000	1.5851	1,266.6000	1.2666	(20.093)	0	0	0
2023/05/09	R248	02/11/2023	11.49	Put	Bond Future	6,051.6700	6.0517	6,789.7100	6.7897	12.196	0	0	0
2023/05/09	R248	02/11/2023			Bond Future	12.2041	74.8990	12.3857	73.8395	1.488	0.0000	0.0000	11,069
2023/05/09	R248	02/11/2023	11.47	Put	Bond Future	6,142.3500	6.1424	6,886.3000	6.8863	12.112	0	0	0
2023/05/09	R248	02/11/2023	11.48	Put	Bond Future	6,096.8900	6.0969	6,837.8900	6.8379	12.154	0	0	0
2023/05/09	R248	02/11/2023	11.49	Call	Bond Future	1,605.4800	1.6055	1,284.0200	1.2840	(20.023)	0	0	0
2023/05/09	R248	01/02/2024	12.14	Call	Bond Future	3,679.9300	3.6799	3,165.8700	3.1659	(13.969)	0	0	0
2023/05/09	R248	01/02/2024	12.14	Put	Bond Future	4,681.9400	4.6819	5,250.5300	5.2505	12.144	0	0	0
2023/05/09	R248	01/02/2024	12.15	Call	Bond Future	3,709.3200	3.7093	3,192.7200	3.1927	(13.927)	0	0	0
2023/05/09	R248	01/02/2024	12.15	Put	Bond Future	4,651.7600	4.6518	5,217.8100	5.2178	12.169	0	0	0
2023/05/09	R248	01/02/2024			Bond Future	12.3101	76.5416	12.4987	75.4589	1.532	0.0000	0.0000	0
2023/05/09	R248	01/02/2024	12.16	Call	Bond Future	3,738.8000	3.7388	3,219.6800	3.2197	(13.885)	0	0	0
2023/05/09	R248	01/02/2024	12.16	Put	Bond Future	4,621.7500	4.6218	5,185.2800	5.1853	12.193	0	0	0
2023/05/09	R248	02/05/2024	11.46	Call	Bond Future	2,322.6300	2.3226	1,963.6700	1.9637	(15.455)	0	0	0
2023/05/09	R248	02/05/2024	11.47	Call	Bond Future	2,343.1800	2.3432	1,981.9500	1.9819	(15.416)	0	0	0
2023/05/09	R248	02/05/2024	11.48	Put	Bond Future	8,040.0500	8.0400	8,783.5900	8.7836	9.248	0	0	0
2023/05/09	R248	02/05/2024			Bond Future	12.4052	73.8130	12.6007	72.7059	1.576	0.0000	0.0000	13,000
2023/05/09	R248	02/05/2024	11.46	Put	Bond Future	8,130.0700	8.1301	8,878.1500	8.8782	9.201	0	0	0
2023/05/09	R248	02/05/2024	11.47	Put	Bond Future	8,084.9600	8.0850	8,830.7700	8.8308	9.225	0	0	0
2023/05/09	R248	02/05/2024	11.48	Call	Bond Future	2,363.8300	2.3638	2,000.3300	2.0003	(15.378)	0	0	0
2023/05/09	R248	01/08/2024	12.30	Call	Bond Future	4,421.3400	4.4213	3,880.2700	3.8803	(12.238)	0	0	0
2023/05/09	R248	01/08/2024	12.30	Put	Bond Future	5,725.3300	5.7253	6,313.8800	6.3139	10.280	0	0	0
2023/05/09	R248	01/08/2024	12.31	Call	Bond Future	4,449.8500	4.4499	3,906.6600	3.9067	(12.207)	0	0	0
2023/05/09	R248	01/08/2024	12.31	Put	Bond Future	5,695.6600	5.6957	6,282.0900	6.2821	10.296	0	0	0
2023/05/09	R248	01/08/2024			Bond Future	12.5276	75.3348	12.7307	74.2052	1.621	0.0000	0.0000	0
2023/05/09	R248	01/08/2024	12.32	Call	Bond Future	4,478.4400	4.4784	3,933.1200	3.9331	(12.177)	0	0	0
2023/05/09	R248	01/08/2024	12.32	Put	Bond Future	5,666.1500	5.6662	6,250.4500	6.2504	10.312	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
Total											1363139	