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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/03/2023 TO 10/03/2023

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
2023/03/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	2025	04/05/2023		Bond Future	169.1163	169.1163	169.0608	169.0608	(0.033)	0.0000	0.0000	5,381
2023/03/10	2025	03/08/2023		Bond Future	170.7565	170.7565	170.7442	170.7442	(0.007)	0.0000	0.0000	214
2023/03/10	2025	02/11/2023		Bond Future	174.2417	174.2417	174.2880	174.2880	0.027	0.0000	0.0000	0
2023/03/10	2025	01/02/2024		Bond Future	176.1520	176.1520	176.1751	176.1751	0.013	0.0000	0.0000	0
2023/03/10	2025	02/05/2024		Bond Future	179.7174	179.7174	179.7458	179.7458	0.016	0.0000	0.0000	0
2023/03/10	2029	04/05/2023		Bond Future	121.4814	121.4814	121.3521	121.3521	(0.106)	0.0000	0.0000	2,115
2023/03/10	2029	03/08/2023		Bond Future	123.9042	123.9042	123.8047	123.8047	(0.080)	0.0000	0.0000	728

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
2023/03/10	2029	02/11/2023			Bond Future	125.1132	125.1132	125.0538	125.0538	(0.048)	0.0000	0.0000	0
2023/03/10	2029	01/02/2024			Bond Future	127.7603	127.7603	127.6820	127.6820	(0.061)	0.0000	0.0000	0
2023/03/10	2029	02/05/2024			Bond Future	128.9964	128.9964	128.9204	128.9204	(0.059)	0.0000	0.0000	0
2023/03/10	2030	04/05/2023	9.03	Call	Bond Future	15.1100	0.0151	8.5900	0.0086	(43.150)	0	0	388
2023/03/10	2030	04/05/2023	9.03	Put	Bond Future	5,632.3000	5.6323	5,570.9400	5.5709	(1.089)	0	0	0
2023/03/10	2030	04/05/2023	9.58	Put	Bond Future	3,197.1000	3.1971	3,119.0500	3.1190	(2.441)	0	0	0
2023/03/10	2030	04/05/2023	9.67	Call	Bond Future	245.2900	0.2453	222.8700	0.2229	(9.140)	0	0	479
2023/03/10	2030	04/05/2023	9.67	Put	Bond Future	2,849.4900	2.8495	2,772.2300	2.7722	(2.711)	0	0	0
2023/03/10	2030	04/05/2023	11.34	Call	Bond Future	4,855.6500	4.8556	4,907.3400	4.9073	1.065	0	0	0
2023/03/10	2030	04/05/2023	11.34	Put	Bond Future	145.9700	0.1460	142.8200	0.1428	(2.158)	0	0	150
2023/03/10	2030	04/05/2023	10.52	Call	Bond Future	1,943.5800	1.9436	1,968.6700	1.9687	1.291	0	0	0
2023/03/10	2030	04/05/2023	10.52	Put	Bond Future	729.5300	0.7295	699.7800	0.6998	(4.078)	0	0	0
2023/03/10	2030	04/05/2023	10.53	Call	Bond Future	1,973.9900	1.9740	1,999.6500	1.9997	1.300	0	0	0
2023/03/10	2030	04/05/2023	10.53	Put	Bond Future	716.2200	0.7162	687.0400	0.6870	(4.074)	0	0	0
2023/03/10	2030	04/05/2023	9.78	Call	Bond Future	354.7300	0.3547	335.3200	0.3353	(5.472)	0	0	388
2023/03/10	2030	04/05/2023	9.78	Put	Bond Future	2,453.2300	2.4532	2,378.9800	2.3790	(3.027)	0	0	0
2023/03/10	2030	04/05/2023	10.00	Call	Bond Future	673.8700	0.6739	664.1000	0.6641	(1.450)	0	0	1,080
2023/03/10	2030	04/05/2023	10.00	Put	Bond Future	1,771.4100	1.7714	1,706.8000	1.7068	(3.647)	0	0	0
2023/03/10	2030	04/05/2023	10.42	Call	Bond Future	1,649.6700	1.6497	1,668.4600	1.6685	1.139	0	0	479
2023/03/10	2030	04/05/2023	10.42	Put	Bond Future	874.3200	0.8743	838.2700	0.8383	(4.123)	0	0	0
2023/03/10	2030	04/05/2023			Bond Future	10.2448	91.4157	10.2325	91.4706	(0.120)	0.0000	0.0000	87,595
2023/03/10	2030	04/05/2023	9.58	Call	Bond Future	176.5200	0.1765	153.3100	0.1533	(13.149)	0	0	150
2023/03/10	2030	04/05/2023	12.04	Call	Bond Future	7,589.2100	7.5892	7,644.5000	7.6445	0.729	0	0	0
2023/03/10	2030	04/05/2023	12.04	Put	Bond Future	33.5400	0.0335	33.9900	0.0340	1.342	0	0	1,080
2023/03/10	2030	04/05/2023	12.50	Call	Bond Future	9,369.6800	9.3697	9,424.8900	9.4249	0.589	0	0	0
2023/03/10	2030	04/05/2023	12.50	Put	Bond Future	9.9300	0.0099	10.3000	0.0103	3.726	0	0	479
2023/03/10	2030	04/05/2023	12.57	Call	Bond Future	9,637.7200	9.6377	9,692.8800	9.6929	0.572	0	0	0
2023/03/10	2030	04/05/2023	12.57	Put	Bond Future	7.9100	0.0079	8.2300	0.0082	4.046	0	0	350
2023/03/10	2030	04/05/2023	10.65	Call	Bond Future	2,353.3800	2.3534	2,384.9400	2.3849	1.341	0	0	350
2023/03/10	2030	04/05/2023	10.65	Put	Bond Future	573.1200	0.5731	549.8400	0.5498	(4.062)	0	0	0
2023/03/10	2030	04/05/2023	11.62	Call	Bond Future	5,944.2000	5.9442	5,998.2000	5.9982	0.908	0	0	0
2023/03/10	2030	04/05/2023	11.62	Put	Bond Future	81.2500	0.0813	80.4100	0.0804	(1.034)	0	0	388
2023/03/10	2030	04/05/2023	10.54	Call	Bond Future	2,004.5900	2.0046	2,030.8200	2.0308	1.308	0	0	0
2023/03/10	2030	04/05/2023	10.54	Put	Bond Future	703.1300	0.7031	674.5200	0.6745	(4.069)	0	0	0
2023/03/10	2030	03/08/2023	12.89	Call	Bond Future	10,178.3800	10.1784	10,251.9600	10.2520	0.723	0	0	0
2023/03/10	2030	03/08/2023	12.89	Put	Bond Future	90.1500	0.0902	83.5100	0.0835	(7.366)	0	0	350
2023/03/10	2030	03/08/2023	11.35	Call	Bond Future	4,822.8200	4.8228	4,870.8900	4.8709	0.997	0	0	0
2023/03/10	2030	03/08/2023	11.36	Put	Bond Future	695.4200	0.6954	663.5100	0.6635	(4.589)	0	0	0
2023/03/10	2030	03/08/2023	10.40	Call	Bond Future	2,094.7100	2.0947	2,117.9300	2.1179	1.109	0	0	1,012
2023/03/10	2030	03/08/2023	10.65	Call	Bond Future	2,718.8300	2.7188	2,749.9900	2.7500	1.146	0	0	350
2023/03/10	2030	03/08/2023	10.65	Put	Bond Future	1,500.8800	1.5009	1,451.8200	1.4518	(3.269)	0	0	0
2023/03/10	2030	03/08/2023	11.34	Call	Bond Future	4,790.1100	4.7901	4,837.7700	4.8378	0.995	0	0	0
2023/03/10	2030	03/08/2023	11.34	Put	Bond Future	711.0900	0.7111	678.5300	0.6785	(4.579)	0	0	0
2023/03/10	2030	03/08/2023			Bond Future	10.3648	89.2097	10.3462	89.2899	(0.180)	0.0000	0.0000	11,931
2023/03/10	2030	03/08/2023	11.35	Put	Bond Future	703.2100	0.7032	671.0600	0.6711	(4.572)	0	0	0
2023/03/10	2030	03/08/2023	11.36	Call	Bond Future	4,855.6000	4.8556	4,903.9100	4.9039	0.995	0	0	0
2023/03/10	2030	03/08/2023	12.59	Call	Bond Future	9,117.3800	9.1174	9,187.7900	9.1878	0.772	0	0	0

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2023/03/10	2030	03/08/2023	12.59	Put	Bond Future	149.0300	0.1490	139.2200	0.1392	(6.583)	0	0	1,012
2023/03/10	2030	03/08/2023	10.40	Put	Bond Future	1,943.2800	1.9433	1,886.2800	1.8863	(2.933)	0	0	0
2023/03/10	2030	02/11/2023	10.80	Call	Bond Future	3,240.1900	3.2402	3,286.0300	3.2860	1.415	0	0	0
2023/03/10	2030	02/11/2023	10.80	Put	Bond Future	1,891.8200	1.8918	1,824.8000	1.8248	(3.543)	0	0	0
2023/03/10	2030	02/11/2023	10.81	Call	Bond Future	3,266.1900	3.2662	3,312.3300	3.3123	1.413	0	0	0
2023/03/10	2030	02/11/2023	10.81	Put	Bond Future	1,876.8800	1.8769	1,810.1600	1.8102	(3.555)	0	0	0
2023/03/10	2030	02/11/2023	9.57	Call	Bond Future	936.3100	0.9363	952.9200	0.9529	1.774	0	0	800
2023/03/10	2030	02/11/2023	9.57	Put	Bond Future	4,812.4300	4.8124	4,716.1800	4.7162	(2.000)	0	0	0
2023/03/10	2030	02/11/2023	10.07	Call	Bond Future	1,649.5800	1.6496	1,676.1400	1.6761	1.610	0	0	800
2023/03/10	2030	02/11/2023	10.07	Put	Bond Future	3,356.1100	3.3561	3,269.8100	3.2698	(2.571)	0	0	0
2023/03/10	2030	02/11/2023			Bond Future	10.4739	91.0100	10.4469	91.1229	(0.258)	0.0000	0.0000	54
2023/03/10	2030	02/11/2023	11.57	Call	Bond Future	5,438.4400	5.4384	5,508.7000	5.5087	1.292	0	0	0
2023/03/10	2030	02/11/2023	11.57	Put	Bond Future	1,006.5200	1.0065	963.9200	0.9639	(4.232)	0	0	800
2023/03/10	2030	02/11/2023	10.82	Call	Bond Future	3,291.9900	3.2920	3,338.4400	3.3384	1.411	0	0	0
2023/03/10	2030	02/11/2023	10.82	Put	Bond Future	1,861.7600	1.8618	1,795.3500	1.7953	(3.567)	0	0	0
2023/03/10	2030	01/02/2024	11.37	Call	Bond Future	4,781.1500	4.7812	4,854.6000	4.8546	1.536	0	0	0
2023/03/10	2030	01/02/2024	11.37	Put	Bond Future	1,653.1600	1.6532	1,624.6800	1.6247	(1.723)	0	0	0
2023/03/10	2030	01/02/2024	12.10	Put	Bond Future	1,011.7400	1.0117	994.1000	0.9941	(1.744)	0	0	400
2023/03/10	2030	01/02/2024	9.57	Put	Bond Future	5,279.6200	5.2796	5,214.1300	5.2141	(1.240)	0	0	0
2023/03/10	2030	01/02/2024	9.93	Call	Bond Future	1,577.3900	1.5774	1,620.8200	1.6208	2.753	0	0	1,360
2023/03/10	2030	01/02/2024	9.93	Put	Bond Future	4,243.3700	4.2434	4,184.8700	4.1849	(1.379)	0	0	0
2023/03/10	2030	01/02/2024			Bond Future	10.5780	88.9102	10.5528	89.0122	(0.238)	0.0000	0.0000	0
2023/03/10	2030	01/02/2024	11.36	Call	Bond Future	4,753.4400	4.7534	4,827.0200	4.8270	1.548	0	0	0
2023/03/10	2030	01/02/2024	11.36	Put	Bond Future	1,664.0800	1.6641	1,635.7300	1.6357	(1.704)	0	0	0
2023/03/10	2030	01/02/2024	12.10	Call	Bond Future	6,901.2400	6.9012	6,985.5300	6.9855	1.221	0	0	0
2023/03/10	2030	01/02/2024	10.07	Call	Bond Future	1,802.7400	1.8027	1,849.0700	1.8491	2.570	0	0	400
2023/03/10	2030	01/02/2024	10.07	Put	Bond Future	3,884.3500	3.8844	3,828.7500	3.8288	(1.431)	0	0	0
2023/03/10	2030	01/02/2024	11.31	Call	Bond Future	4,616.8600	4.6169	4,689.3000	4.6893	1.569	0	0	0
2023/03/10	2030	01/02/2024	11.31	Put	Bond Future	1,720.9500	1.7209	1,691.4600	1.6915	(1.714)	0	0	1,360
2023/03/10	2030	01/02/2024	11.35	Call	Bond Future	4,726.0900	4.7261	4,799.2000	4.7992	1.547	0	0	0
2023/03/10	2030	01/02/2024	11.35	Put	Bond Future	1,675.3700	1.6754	1,646.5500	1.6466	(1.720)	0	0	0
2023/03/10	2030	01/02/2024	9.57	Call	Bond Future	1,089.3100	1.0893	1,125.7500	1.1258	3.345	0	0	400
2023/03/10	2030	02/05/2024	9.81	Call	Bond Future	1,411.2800	1.4113	1,446.0500	1.4460	2.464	0	0	0
2023/03/10	2030	02/05/2024	9.81	Put	Bond Future	5,036.0400	5.0360	4,964.7900	4.9648	(1.415)	0	0	0
2023/03/10	2030	02/05/2024	9.82	Call	Bond Future	1,424.7300	1.4247	1,459.7300	1.4597	2.457	0	0	0
2023/03/10	2030	02/05/2024	9.82	Put	Bond Future	5,008.5300	5.0085	4,937.5100	4.9375	(1.418)	0	0	0
2023/03/10	2030	02/05/2024			Bond Future	10.7170	90.6874	10.6898	90.7934	(0.254)	0.0000	0.0000	0
2023/03/10	2030	02/05/2024	9.83	Call	Bond Future	1,438.2700	1.4383	1,473.4900	1.4735	2.449	0	0	0
2023/03/10	2030	02/05/2024	9.83	Put	Bond Future	4,981.1300	4.9811	4,910.3300	4.9103	(1.421)	0	0	0
2023/03/10	2032	04/05/2023	9.80	Call	Bond Future	42.7800	0.0428	29.1800	0.0292	(31.791)	0	0	500
2023/03/10	2032	04/05/2023	9.85	Put	Bond Future	5,168.5100	5.1685	5,064.7200	5.0647	(2.008)	0	0	0
2023/03/10	2032	04/05/2023	11.37	Call	Bond Future	3,289.3100	3.2893	3,345.6900	3.3457	1.714	0	0	400
2023/03/10	2032	04/05/2023	13.43	Call	Bond Future	11,992.8900	11.9929	12,080.9600	12.0810	0.734	0	0	0
2023/03/10	2032	04/05/2023	13.43	Put	Bond Future	5.1400	0.0051	5.0800	0.0051	(1.167)	0	0	400
2023/03/10	2032	04/05/2023	10.89	Call	Bond Future	1,629.4700	1.6295	1,650.5400	1.6505	1.293	0	0	0
2023/03/10	2032	04/05/2023	10.89	Put	Bond Future	1,274.9300	1.2749	1,207.8700	1.2079	(5.260)	0	0	0
2023/03/10	2032	04/05/2023	11.06	Call	Bond Future	2,166.7000	2.1667	2,202.0200	2.2020	1.630	0	0	0

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2023/03/10	2032	04/05/2023	11.06	Put	Bond Future	960.1100	0.9601	907.3000	0.9073	(5.500)	0	0	730
2023/03/10	2032	04/05/2023	10.69	Call	Bond Future	1,090.1900	1.0902	1,094.0200	1.0940	0.351	0	0	0
2023/03/10	2032	04/05/2023			Bond Future	10.8199	86.4139	10.8026	86.5020	(0.160)	0.0000	0.0000	179,270
2023/03/10	2032	04/05/2023	9.80	Put	Bond Future	5,429.3700	5.4294	5,327.6400	5.3276	(1.874)	0	0	0
2023/03/10	2032	04/05/2023	9.85	Call	Bond Future	56.1800	0.0562	40.5200	0.0405	(27.875)	0	0	6,500
2023/03/10	2032	04/05/2023	10.03	Call	Bond Future	133.7300	0.1337	112.1500	0.1121	(16.137)	0	0	730
2023/03/10	2032	04/05/2023	10.03	Put	Bond Future	4,267.6200	4.2676	4,157.9100	4.1579	(2.571)	0	0	0
2023/03/10	2032	04/05/2023	11.37	Put	Bond Future	557.7700	0.5578	526.0200	0.5260	(5.692)	0	0	0
2023/03/10	2032	04/05/2023	11.00	Call	Bond Future	1,969.7800	1.9698	2,000.5400	2.0005	1.562	0	0	0
2023/03/10	2032	04/05/2023	11.00	Put	Bond Future	1,062.6300	1.0626	1,005.2600	1.0053	(5.399)	0	0	13,000
2023/03/10	2032	04/05/2023	10.69	Put	Bond Future	1,752.6400	1.7526	1,668.3400	1.6683	(4.810)	0	0	500
2023/03/10	2032	04/05/2023	10.87	Call	Bond Future	1,570.8000	1.5708	1,590.0600	1.5901	1.226	0	0	0
2023/03/10	2032	04/05/2023	10.87	Put	Bond Future	1,317.2400	1.3172	1,248.3700	1.2484	(5.228)	0	0	0
2023/03/10	2032	04/05/2023	10.88	Call	Bond Future	1,600.0100	1.6000	1,620.1800	1.6202	1.261	0	0	0
2023/03/10	2032	04/05/2023	10.88	Put	Bond Future	1,295.9400	1.2959	1,227.9800	1.2280	(5.244)	0	0	0
2023/03/10	2032	04/05/2023	10.30	Call	Bond Future	374.3100	0.3743	354.5500	0.3545	(5.279)	0	0	500
2023/03/10	2032	04/05/2023	10.30	Put	Bond Future	3,066.2900	3.0663	2,958.4000	2.9584	(3.519)	0	0	0
2023/03/10	2032	04/05/2023	10.53	Call	Bond Future	740.8900	0.7409	732.7300	0.7327	(1.101)	0	0	730
2023/03/10	2032	04/05/2023	10.53	Put	Bond Future	2,228.4700	2.2285	2,132.1800	2.1322	(4.321)	0	0	0
2023/03/10	2032	04/05/2023	10.62	Call	Bond Future	928.0300	0.9280	926.1300	0.9261	(0.205)	0	0	400
2023/03/10	2032	04/05/2023	10.62	Put	Bond Future	1,950.2000	1.9502	1,860.1700	1.8602	(4.616)	0	0	0
2023/03/10	2032	03/08/2023	11.77	Call	Bond Future	5,058.0800	5.0581	5,119.1700	5.1192	1.208	0	0	0
2023/03/10	2032	03/08/2023	11.77	Put	Bond Future	1,068.4000	1.0684	1,016.4600	1.0165	(4.861)	0	0	0
2023/03/10	2032	03/08/2023	11.90	Call	Bond Future	5,525.5400	5.5255	5,590.9800	5.5910	1.184	0	0	5,000
2023/03/10	2032	03/08/2023	11.90	Put	Bond Future	934.3200	0.9343	886.7300	0.8867	(5.094)	0	0	0
2023/03/10	2032	03/08/2023	10.30	Call	Bond Future	1,092.7000	1.0927	1,102.7200	1.1027	0.917	0	0	1,500
2023/03/10	2032	03/08/2023	10.30	Put	Bond Future	4,335.3700	4.3354	4,232.3600	4.2324	(2.376)	0	0	0
2023/03/10	2032	03/08/2023	9.60	Call	Bond Future	371.1000	0.3711	371.0300	0.3710	(0.019)	0	0	1,500
2023/03/10	2032	03/08/2023	9.60	Put	Bond Future	7,354.6700	7.3547	7,241.5700	7.2416	(1.538)	0	0	0
2023/03/10	2032	03/08/2023			Bond Future	10.9388	88.1164	10.9160	88.2294	(0.208)	0.0000	0.0000	2,600
2023/03/10	2032	03/08/2023	11.75	Call	Bond Future	4,987.3000	4.9873	5,047.7000	5.0477	1.211	0	0	0
2023/03/10	2032	03/08/2023	11.75	Put	Bond Future	1,090.6900	1.0907	1,038.0600	1.0381	(4.825)	0	0	0
2023/03/10	2032	03/08/2023	11.76	Call	Bond Future	5,022.7400	5.0227	5,083.4800	5.0835	1.209	0	0	0
2023/03/10	2032	03/08/2023	11.76	Put	Bond Future	1,079.5800	1.0796	1,027.2900	1.0273	(4.844)	0	0	0
2023/03/10	2032	02/11/2023	11.24	Call	Bond Future	3,543.1800	3.5432	3,603.0300	3.6030	1.689	0	0	0
2023/03/10	2032	02/11/2023	11.24	Put	Bond Future	2,665.8200	2.6658	2,580.4300	2.5804	(3.203)	0	0	0
2023/03/10	2032	02/11/2023			Bond Future	11.0573	85.7347	11.0273	85.8799	(0.271)	0.0000	0.0000	47
2023/03/10	2032	02/11/2023	11.23	Call	Bond Future	3,515.3600	3.5154	3,574.8400	3.5748	1.692	0	0	0
2023/03/10	2032	02/11/2023	11.23	Put	Bond Future	2,685.7100	2.6857	2,599.9500	2.6000	(3.193)	0	0	0
2023/03/10	2032	02/11/2023	11.22	Call	Bond Future	3,487.6300	3.4876	3,546.7400	3.5467	1.695	0	0	0
2023/03/10	2032	02/11/2023	11.22	Put	Bond Future	2,705.7200	2.7057	2,619.5900	2.6196	(3.183)	0	0	0
2023/03/10	2032	01/02/2024	11.83	Call	Bond Future	5,298.3500	5.2984	5,351.4200	5.3514	1.002	0	0	0
2023/03/10	2032	01/02/2024	11.83	Put	Bond Future	2,252.4800	2.2525	2,170.2500	2.1703	(3.651)	0	0	0
2023/03/10	2032	01/02/2024	11.84	Call	Bond Future	5,329.0400	5.3290	5,382.4200	5.3824	1.002	0	0	0
2023/03/10	2032	01/02/2024	11.84	Put	Bond Future	2,238.2000	2.2382	2,156.2800	2.1563	(3.660)	0	0	0
2023/03/10	2032	01/02/2024	10.01	Call	Bond Future	1,258.9000	1.2589	1,266.3000	1.2663	0.588	0	0	1,200
2023/03/10	2032	01/02/2024	10.01	Put	Bond Future	6,966.2600	6.9663	6,838.3600	6.8384	(1.836)	0	0	0
2023/03/10	2032	01/02/2024			Bond Future	11.1690	87.5304	11.1404	87.6657	(0.256)	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
2023/03/10	2032	01/02/2024	11.85	Call	Bond Future	5,359.4800	5.3595	5,413.1700	5.4132	1.002	0	0	0
2023/03/10	2032	01/02/2024	11.85	Put	Bond Future	2,223.7000	2.2237	2,142.0900	2.1421	(3.670)	0	0	0
2023/03/10	2032	01/02/2024	12.62	Call	Bond Future	7,854.2800	7.8543	7,931.7500	7.9317	0.986	0	0	0
2023/03/10	2032	01/02/2024	12.62	Put	Bond Future	1,353.7200	1.3537	1,295.8900	1.2959	(4.272)	0	0	1,200
2023/03/10	2032	01/02/2024	10.76	Call	Bond Future	2,483.9700	2.4840	2,504.4900	2.5045	0.826	0	0	1,200
2023/03/10	2032	01/02/2024	10.76	Put	Bond Future	4,443.1500	4.4431	4,328.3700	4.3284	(2.583)	0	0	0
2023/03/10	2032	02/05/2024	10.56	Call	Bond Future	2,186.5200	2.1865	2,196.7100	2.1967	0.466	0	0	0
2023/03/10	2032	02/05/2024	10.56	Put	Bond Future	5,709.8900	5.7099	5,579.9900	5.5800	(2.275)	0	0	0
2023/03/10	2032	02/05/2024			Bond Future	11.3065	85.1222	11.2761	85.2623	(0.269)	0.0000	0.0000	0
2023/03/10	2032	02/05/2024	10.55	Call	Bond Future	2,169.1000	2.1691	2,179.0800	2.1791	0.460	0	0	0
2023/03/10	2032	02/05/2024	10.55	Put	Bond Future	5,740.9400	5.7409	5,610.8300	5.6108	(2.266)	0	0	0
2023/03/10	2032	02/05/2024	10.54	Call	Bond Future	2,151.4100	2.1514	2,161.1800	2.1612	0.454	0	0	0
2023/03/10	2032	02/05/2024	10.54	Put	Bond Future	5,771.7700	5.7718	5,641.4500	5.6414	(2.258)	0	0	0
2023/03/10	2033	04/05/2023			Bond Future	115.4722	115.4722	115.7844	115.7844	0.270	0.0000	0.0000	1,540
2023/03/10	2033	03/08/2023			Bond Future	117.7751	117.7751	118.1244	118.1244	0.297	0.0000	0.0000	6,141
2023/03/10	2033	02/11/2023			Bond Future	118.7695	118.7695	119.1658	119.1658	0.334	0.0000	0.0000	0
2023/03/10	2033	01/02/2024			Bond Future	121.2823	121.2823	121.6702	121.6702	0.320	0.0000	0.0000	0
2023/03/10	2033	02/05/2024			Bond Future	122.2928	122.2928	122.6922	122.6922	0.327	0.0000	0.0000	0
2023/03/10	2037	04/05/2023	10.95	Call	Bond Future	474.0200	0.4740	437.2600	0.4373	(7.755)	0	0	703
2023/03/10	2037	04/05/2023	10.95	Put	Bond Future	4,084.3500	4.0844	4,124.8300	4.1248	0.991	0	0	0
2023/03/10	2037	04/05/2023	11.03	Put	Bond Future	3,708.0400	3.7080	3,743.7600	3.7438	0.963	0	0	0
2023/03/10	2037	04/05/2023	11.30	Call	Bond Future	1,097.5600	1.0976	1,041.0500	1.0411	(5.149)	0	0	0
2023/03/10	2037	04/05/2023	11.30	Put	Bond Future	2,603.8800	2.6039	2,624.6100	2.6246	0.796	0	0	0
2023/03/10	2037	04/05/2023	11.94	Call	Bond Future	3,111.1200	3.1111	3,031.6400	3.0316	(2.555)	0	0	0
2023/03/10	2037	04/05/2023	13.73	Put	Bond Future	26.8500	0.0269	25.3300	0.0253	(5.661)	0	0	400
2023/03/10	2037	04/05/2023	11.31	Call	Bond Future	1,120.7400	1.1207	1,063.6800	1.0637	(5.091)	0	0	0
2023/03/10	2037	04/05/2023	11.31	Put	Bond Future	2,568.1000	2.5681	2,588.2800	2.5883	0.786	0	0	0
2023/03/10	2037	04/05/2023			Bond Future	11.5589	81.4655	11.5723	81.3882	0.117	0.0000	0.0000	63,444
2023/03/10	2037	04/05/2023	11.03	Call	Bond Future	585.6200	0.5856	544.1000	0.5441	(7.090)	0	0	400
2023/03/10	2037	04/05/2023	11.94	Put	Bond Future	967.7200	0.9677	965.4800	0.9655	(0.231)	0	0	703
2023/03/10	2037	04/05/2023	13.73	Call	Bond Future	11,165.5500	11.1656	11,086.7900	11.0868	(0.705)	0	0	0
2023/03/10	2037	04/05/2023	11.32	Call	Bond Future	1,144.0800	1.1441	1,086.4800	1.0865	(5.035)	0	0	0
2023/03/10	2037	04/05/2023	11.32	Put	Bond Future	2,532.5400	2.5325	2,552.1800	2.5522	0.776	0	0	0
2023/03/10	2037	04/05/2023	11.78	Call	Bond Future	2,515.6400	2.5156	2,439.1200	2.4391	(3.042)	0	0	400
2023/03/10	2037	04/05/2023	11.78	Put	Bond Future	1,261.5300	1.2615	1,262.2500	1.2622	0.057	0	0	0
2023/03/10	2037	03/08/2023	12.12	Call	Bond Future	4,448.1900	4.4482	4,398.6200	4.3986	(1.114)	0	0	0
2023/03/10	2037	03/08/2023	12.12	Put	Bond Future	2,062.1600	2.0622	2,069.7500	2.0697	0.368	0	0	0
2023/03/10	2037	03/08/2023	12.13	Call	Bond Future	4,483.3700	4.4834	4,433.8700	4.4339	(1.104)	0	0	0
2023/03/10	2037	03/08/2023	12.13	Put	Bond Future	2,043.5700	2.0436	2,051.2300	2.0512	0.375	0	0	0
2023/03/10	2037	03/08/2023			Bond Future	11.6864	78.8131	11.6966	78.7559	0.087	0.0000	0.0000	74,072
2023/03/10	2037	03/08/2023	12.14	Call	Bond Future	4,518.8400	4.5188	4,469.2100	4.4692	(1.098)	0	0	0
2023/03/10	2037	03/08/2023	12.14	Put	Bond Future	2,025.3300	2.0253	2,032.8600	2.0329	0.372	0	0	0
2023/03/10	2037	03/08/2023	11.00	Call	Bond Future	1,348.9500	1.3490	1,316.7700	1.3168	(2.386)	0	0	1,800
2023/03/10	2037	03/08/2023	11.00	Put	Bond Future	5,355.8400	5.3558	5,380.8200	5.3808	0.466	0	0	0
2023/03/10	2037	03/08/2023	10.30	Call	Bond Future	469.4200	0.4694	451.6000	0.4516	(3.796)	0	0	1,800
2023/03/10	2037	03/08/2023	10.30	Put	Bond Future	8,874.7200	8.8747	8,914.0600	8.9141	0.443	0	0	0

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2023/03/10	2037	02/11/2023	11.57	Call	Bond Future	3,114.4300	3.1144	3,110.2900	3.1103	(0.133)	0	0	0
2023/03/10	2037	02/11/2023	11.55	Put	Bond Future	4,484.3400	4.4843	4,511.2100	4.5112	0.599	0	0	0
2023/03/10	2037	02/11/2023	11.56	Put	Bond Future	4,454.4000	4.4544	4,481.2000	4.4812	0.602	0	0	0
2023/03/10	2037	02/11/2023			Bond Future	11.8040	80.4036	11.8096	80.3727	0.047	0.0000	0.0000	0
2023/03/10	2037	02/11/2023	11.57	Put	Bond Future	4,424.6300	4.4246	4,451.3500	4.4513	0.604	0	0	0
2023/03/10	2037	02/11/2023	11.55	Call	Bond Future	3,060.6600	3.0607	3,056.6700	3.0567	(0.130)	0	0	0
2023/03/10	2037	02/11/2023	11.56	Call	Bond Future	3,087.4900	3.0875	3,083.4300	3.0834	(0.131)	0	0	0
2023/03/10	2037	01/02/2024	12.33	Call	Bond Future	5,592.7200	5.5927	5,473.6100	5.4736	(2.130)	0	0	0
2023/03/10	2037	01/02/2024	12.33	Put	Bond Future	3,405.0600	3.4051	3,329.3000	3.3293	(2.225)	0	0	0
2023/03/10	2037	01/02/2024			Bond Future	11.9190	77.8315	11.9270	77.7881	0.067	0.0000	0.0000	0
2023/03/10	2037	01/02/2024	12.31	Call	Bond Future	5,528.7000	5.5287	5,409.8000	5.4098	(2.151)	0	0	0
2023/03/10	2037	01/02/2024	12.31	Put	Bond Future	3,445.3900	3.4454	3,369.8400	3.3698	(2.193)	0	0	0
2023/03/10	2037	01/02/2024	12.32	Call	Bond Future	5,560.6800	5.5607	5,441.5300	5.4415	(2.143)	0	0	0
2023/03/10	2037	01/02/2024	12.32	Put	Bond Future	3,425.1700	3.4252	3,349.3700	3.3494	(2.213)	0	0	0
2023/03/10	2037	02/05/2024	11.45	Call	Bond Future	3,032.5800	3.0326	3,036.1000	3.0361	0.116	0	0	0
2023/03/10	2037	02/05/2024	11.43	Put	Bond Future	6,428.5100	6.4285	6,474.4000	6.4744	0.714	0	0	0
2023/03/10	2037	02/05/2024	11.44	Call	Bond Future	3,010.3600	3.0104	3,013.9300	3.0139	0.119	0	0	0
2023/03/10	2037	02/05/2024	11.44	Put	Bond Future	6,393.5600	6.3936	6,439.7200	6.4397	0.722	0	0	0
2023/03/10	2037	02/05/2024			Bond Future	12.0551	79.3864	12.0631	79.3438	0.066	0.0000	0.0000	0
2023/03/10	2037	02/05/2024	11.45	Put	Bond Future	6,359.0800	6.3591	6,405.1900	6.4052	0.725	0	0	0
2023/03/10	2037	02/05/2024	11.43	Call	Bond Future	2,988.5600	2.9886	2,991.8600	2.9919	0.110	0	0	0
2023/03/10	2038	04/05/2023			Bond Future	129.1862	129.1862	129.1951	129.1951	0.007	0.0000	0.0000	4,625
2023/03/10	2038	03/08/2023			Bond Future	129.8134	129.8134	129.8562	129.8562	0.033	0.0000	0.0000	0
2023/03/10	2038	02/11/2023			Bond Future	132.4630	132.4630	132.5514	132.5514	0.067	0.0000	0.0000	0
2023/03/10	2038	01/02/2024			Bond Future	133.2675	133.2675	133.3394	133.3394	0.054	0.0000	0.0000	0
2023/03/10	2038	02/05/2024			Bond Future	135.9642	135.9642	136.0410	136.0410	0.056	0.0000	0.0000	0
2023/03/10	2040	04/05/2023	10.73	Put	Bond Future	6,454.4300	6.4544	6,590.6200	6.5906	2.110	0	0	0
2023/03/10	2040	04/05/2023	12.78	Call	Bond Future	6,586.1200	6.5861	6,387.6300	6.3876	(3.014)	0	0	0
2023/03/10	2040	04/05/2023	12.78	Put	Bond Future	315.7500	0.3157	294.3300	0.2943	(6.784)	0	0	388
2023/03/10	2040	04/05/2023	13.45	Put	Bond Future	89.8500	0.0898	79.0700	0.0791	(11.998)	0	0	486
2023/03/10	2040	04/05/2023	11.43	Call	Bond Future	1,211.5000	1.2115	1,065.9300	1.0659	(12.016)	0	0	0
2023/03/10	2040	04/05/2023	11.43	Put	Bond Future	2,850.4500	2.8505	2,881.9500	2.8819	1.105	0	0	0
2023/03/10	2040	04/05/2023	12.05	Put	Bond Future	1,124.3700	1.1244	1,100.9500	1.1009	(2.083)	0	0	684
2023/03/10	2040	04/05/2023			Bond Future	11.6925	82.8178	11.7214	82.6407	0.247	0.0000	0.0000	53,616
2023/03/10	2040	04/05/2023	10.17	Call	Bond Future	20.6200	0.0206	16.0000	0.0160	(22.405)	0	0	388
2023/03/10	2040	04/05/2023	10.17	Put	Bond Future	10,295.6300	10.2956	10,468.0800	10.4681	1.675	0	0	0
2023/03/10	2040	04/05/2023	10.73	Call	Bond Future	182.1800	0.1822	141.3000	0.1413	(22.439)	0	0	486
2023/03/10	2040	04/05/2023	10.92	Call	Bond Future	336.2900	0.3363	272.2100	0.2722	(19.055)	0	0	388
2023/03/10	2040	04/05/2023	10.92	Put	Bond Future	5,311.7300	5.3117	5,424.7200	5.4247	2.127	0	0	0
2023/03/10	2040	04/05/2023	13.45	Call	Bond Future	9,844.2600	9.8443	9,656.4100	9.6564	(1.908)	0	0	0
2023/03/10	2040	04/05/2023	11.48	Call	Bond Future	1,338.8500	1.3388	1,186.2400	1.1862	(11.399)	0	0	486
2023/03/10	2040	04/05/2023	11.48	Put	Bond Future	2,661.6200	2.6616	2,686.0800	2.6861	0.919	0	0	0
2023/03/10	2040	04/05/2023	12.05	Call	Bond Future	3,275.3300	3.2753	3,074.8400	3.0748	(6.121)	0	0	0
2023/03/10	2040	04/05/2023	11.03	Call	Bond Future	462.2400	0.4622	382.9300	0.3829	(17.158)	0	0	684
2023/03/10	2040	04/05/2023	11.03	Put	Bond Future	4,700.5000	4.7005	4,798.2600	4.7983	2.080	0	0	0
2023/03/10	2040	04/05/2023	11.41	Call	Bond Future	1,162.7500	1.1628	1,019.9500	1.0200	(12.281)	0	0	0

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2023/03/10	2040	04/05/2023	11.41	Put	Bond Future	2,928.7100	2.9287	2,962.9800	2.9630	1.170	0	0	0
2023/03/10	2040	04/05/2023	11.42	Call	Bond Future	1,186.9800	1.1870	1,042.7300	1.0427	(12.153)	0	0	0
2023/03/10	2040	04/05/2023	11.42	Put	Bond Future	2,889.3900	2.8894	2,922.2100	2.9222	1.136	0	0	0
2023/03/10	2040	03/08/2023	12.23	Call	Bond Future	4,748.2600	4.7483	4,639.2400	4.6392	(2.296)	0	0	0
2023/03/10	2040	03/08/2023	12.23	Put	Bond Future	2,321.1800	2.3212	2,370.7400	2.3707	2.135	0	0	0
2023/03/10	2040	03/08/2023			Bond Future	11.8178	79.9415	11.8441	79.7830	0.223	0.0000	0.0000	99,565
2023/03/10	2040	03/08/2023	12.22	Call	Bond Future	4,711.2700	4.7113	4,602.4500	4.6025	(2.310)	0	0	0
2023/03/10	2040	03/08/2023	12.22	Put	Bond Future	2,341.6900	2.3417	2,391.4500	2.3915	2.125	0	0	0
2023/03/10	2040	03/08/2023	12.21	Call	Bond Future	4,674.3900	4.6744	4,565.7700	4.5658	(2.324)	0	0	0
2023/03/10	2040	03/08/2023	12.21	Put	Bond Future	2,362.3700	2.3624	2,412.3300	2.4123	2.115	0	0	0
2023/03/10	2040	02/11/2023	11.59	Call	Bond Future	3,108.8200	3.1088	2,985.3400	2.9853	(3.972)	0	0	0
2023/03/10	2040	02/11/2023	11.60	Put	Bond Future	5,152.1100	5.1521	5,161.9500	5.1620	0.191	0	0	0
2023/03/10	2040	02/11/2023	11.58	Call	Bond Future	3,081.0800	3.0811	2,958.2600	2.9583	(3.986)	0	0	0
2023/03/10	2040	02/11/2023	11.58	Put	Bond Future	5,220.3100	5.2203	5,231.4700	5.2315	0.214	0	0	0
2023/03/10	2040	02/11/2023			Bond Future	11.9331	81.5549	11.9557	81.4209	0.189	0.0000	0.0000	0
2023/03/10	2040	02/11/2023	11.59	Put	Bond Future	5,186.2400	5.1862	5,196.7400	5.1967	0.202	0	0	0
2023/03/10	2040	02/11/2023	11.60	Call	Bond Future	3,136.4200	3.1364	3,012.2800	3.0123	(3.958)	0	0	0
2023/03/10	2040	01/02/2024	12.34	Call	Bond Future	5,404.9000	5.4049	5,349.7100	5.3497	(1.021)	0	0	0
2023/03/10	2040	01/02/2024	12.34	Put	Bond Future	3,718.2900	3.7183	3,811.9400	3.8119	2.519	0	0	0
2023/03/10	2040	01/02/2024	12.33	Call	Bond Future	5,371.2400	5.3712	5,316.6700	5.3167	(1.016)	0	0	0
2023/03/10	2040	01/02/2024	12.33	Put	Bond Future	3,741.0600	3.7411	3,835.3300	3.8353	2.520	0	0	0
2023/03/10	2040	01/02/2024			Bond Future	12.0460	78.7566	12.0715	78.6078	0.212	0.0000	0.0000	6
2023/03/10	2040	01/02/2024	12.35	Call	Bond Future	5,438.3400	5.4383	5,383.1200	5.3831	(1.015)	0	0	0
2023/03/10	2040	01/02/2024	12.35	Put	Bond Future	3,695.3600	3.6954	3,788.9800	3.7890	2.533	0	0	0
2023/03/10	2040	02/05/2024	11.61	Call	Bond Future	3,185.4000	3.1854	3,093.4800	3.0935	(2.886)	0	0	0
2023/03/10	2040	02/05/2024	11.62	Put	Bond Future	6,513.5100	6.5135	6,570.4100	6.5704	0.874	0	0	0
2023/03/10	2040	02/05/2024	11.60	Call	Bond Future	3,160.4000	3.1604	3,069.8400	3.0698	(2.865)	0	0	0
2023/03/10	2040	02/05/2024			Bond Future	12.1783	80.3297	12.2046	80.1796	0.216	0.0000	0.0000	0
2023/03/10	2040	02/05/2024	11.61	Put	Bond Future	6,549.5400	6.5495	6,607.7800	6.6078	0.889	0	0	0
2023/03/10	2040	02/05/2024	11.62	Call	Bond Future	3,210.4800	3.2105	3,117.2200	3.1172	(2.905)	0	0	0
2023/03/10	2040	02/05/2024	11.60	Put	Bond Future	6,585.7300	6.5857	6,645.3300	6.6453	0.905	0	0	0
2023/03/10	2044	04/05/2023	11.41	Call	Bond Future	938.3400	0.9383	861.9000	0.8619	(8.146)	0	0	0
2023/03/10	2044	04/05/2023	11.41	Put	Bond Future	3,382.1100	3.3821	3,452.4500	3.4525	2.080	0	0	0
2023/03/10	2044	04/05/2023	11.42	Call	Bond Future	959.5700	0.9596	882.1600	0.8822	(8.067)	0	0	0
2023/03/10	2044	04/05/2023	11.42	Put	Bond Future	3,338.3000	3.3383	3,407.6700	3.4077	2.078	0	0	0
2023/03/10	2044	04/05/2023	11.75	Put	Bond Future	2,111.5600	2.1116	2,152.7200	2.1527	1.949	0	0	4,423
2023/03/10	2044	04/05/2023			Bond Future	11.7954	78.9188	11.8192	78.7720	0.202	0.0000	0.0000	57,335
2023/03/10	2044	04/05/2023	11.43	Call	Bond Future	981.1000	0.9811	902.7300	0.9027	(7.988)	0	0	0
2023/03/10	2044	04/05/2023	11.43	Put	Bond Future	3,294.8800	3.2949	3,363.2900	3.3633	2.076	0	0	0
2023/03/10	2044	04/05/2023	11.75	Call	Bond Future	1,830.2200	1.8302	1,724.6000	1.7246	(5.771)	0	0	0
2023/03/10	2044	04/05/2023	12.00	Call	Bond Future	2,691.7300	2.6917	2,568.9000	2.5689	(4.563)	0	0	0
2023/03/10	2044	04/05/2023	12.00	Put	Bond Future	1,445.2500	1.4453	1,469.2000	1.4692	1.657	0	0	4,423
2023/03/10	2044	04/05/2023	12.25	Call	Bond Future	3,691.2700	3.6913	3,557.4000	3.5574	(3.627)	0	0	0
2023/03/10	2044	04/05/2023	12.25	Put	Bond Future	967.2700	0.9673	980.1800	0.9802	1.335	0	0	1,798
2023/03/10	2044	03/08/2023	12.16	Call	Bond Future	4,251.9100	4.2519	4,077.6600	4.0777	(4.098)	0	0	0
2023/03/10	2044	03/08/2023	12.16	Put	Bond Future	2,803.1700	2.8032	2,757.6400	2.7576	(1.624)	0	0	0
2023/03/10	2044	03/08/2023	12.00	Call	Bond Future	3,701.9100	3.7019	3,532.6200	3.5326	(4.573)	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
2023/03/10	2044	03/08/2023	12.00	Put	Bond Future	3,202.9100	3.2029	3,162.3400	3.1623	(1.267)	0	0	4,754
2023/03/10	2044	03/08/2023	12.15	Call	Bond Future	4,216.6900	4.2167	4,042.6400	4.0426	(4.128)	0	0	0
2023/03/10	2044	03/08/2023	12.15	Put	Bond Future	2,826.7200	2.8267	2,781.3900	2.7814	(1.604)	0	0	0
2023/03/10	2044	03/08/2023			Bond Future	11.9173	76.0910	11.9385	75.9623	0.178	0.0000	0.0000	21,473
2023/03/10	2044	03/08/2023	12.17	Call	Bond Future	4,287.2400	4.2872	4,112.7800	4.1128	(4.069)	0	0	0
2023/03/10	2044	03/08/2023	12.17	Put	Bond Future	2,779.8100	2.7798	2,734.0700	2.7341	(1.645)	0	0	0
2023/03/10	2044	03/08/2023	11.75	Call	Bond Future	2,909.5800	2.9096	2,751.3500	2.7513	(5.438)	0	0	0
2023/03/10	2044	03/08/2023	11.75	Put	Bond Future	3,935.6900	3.9357	3,906.1800	3.9062	(0.750)	0	0	3,076
2023/03/10	2044	02/11/2023	11.57	Call	Bond Future	2,848.2200	2.8482	2,811.0000	2.8110	(1.307)	0	0	0
2023/03/10	2044	02/11/2023	11.57	Put	Bond Future	5,675.7500	5.6758	5,743.4200	5.7434	1.192	0	0	0
2023/03/10	2044	02/11/2023			Bond Future	12.0293	77.6266	12.0469	77.5218	0.146	0.0000	0.0000	0
2023/03/10	2044	02/11/2023	11.56	Call	Bond Future	2,822.0500	2.8220	2,785.0800	2.7851	(1.310)	0	0	0
2023/03/10	2044	02/11/2023	11.56	Put	Bond Future	5,713.0800	5.7131	5,781.0000	5.7810	1.189	0	0	0
2023/03/10	2044	02/11/2023	11.55	Call	Bond Future	2,795.7600	2.7958	2,759.0400	2.7590	(1.313)	0	0	0
2023/03/10	2044	02/11/2023	11.55	Put	Bond Future	5,750.3800	5.7504	5,818.5500	5.8186	1.185	0	0	0
2023/03/10	2044	01/02/2024	12.29	Call	Bond Future	5,095.0600	5.0951	4,961.9100	4.9619	(2.613)	0	0	0
2023/03/10	2044	01/02/2024	12.29	Put	Bond Future	4,216.6100	4.2166	4,201.9600	4.2020	(0.347)	0	0	0
2023/03/10	2044	01/02/2024			Bond Future	12.1390	74.8712	12.1592	74.7527	0.166	0.0000	0.0000	0
2023/03/10	2044	01/02/2024	12.28	Call	Bond Future	5,062.4400	5.0624	4,929.7600	4.9298	(2.621)	0	0	0
2023/03/10	2044	01/02/2024	12.28	Put	Bond Future	4,241.6200	4.2416	4,227.4400	4.2274	(0.334)	0	0	0
2023/03/10	2044	01/02/2024	12.27	Call	Bond Future	5,030.1700	5.0302	4,897.9600	4.8980	(2.628)	0	0	0
2023/03/10	2044	01/02/2024	12.27	Put	Bond Future	4,267.0600	4.2671	4,253.3500	4.2533	(0.321)	0	0	0
2023/03/10	2044	02/05/2024	11.67	Call	Bond Future	3,197.2400	3.1972	3,174.6300	3.1746	(0.707)	0	0	0
2023/03/10	2044	02/05/2024	11.67	Put	Bond Future	6,778.4900	6.7785	6,875.1900	6.8752	1.427	0	0	0
2023/03/10	2044	02/05/2024			Bond Future	12.2667	76.3666	12.2874	76.2473	0.169	0.0000	0.0000	0
2023/03/10	2044	02/05/2024	11.66	Call	Bond Future	3,173.3100	3.1733	3,150.9100	3.1509	(0.706)	0	0	0
2023/03/10	2044	02/05/2024	11.66	Put	Bond Future	6,817.0000	6.8170	6,913.9100	6.9139	1.422	0	0	0
2023/03/10	2044	02/05/2024	11.65	Call	Bond Future	3,149.1500	3.1492	3,126.9700	3.1270	(0.704)	0	0	0
2023/03/10	2044	02/05/2024	11.65	Put	Bond Future	6,855.3600	6.8554	6,952.4900	6.9525	1.417	0	0	0
2023/03/10	2046	04/05/2023			Bond Future	113.0038	113.0038	113.1023	113.1023	0.087	0.0000	0.0000	17,308
2023/03/10	2046	03/08/2023			Bond Future	115.2576	115.2576	115.3882	115.3882	0.113	0.0000	0.0000	0
2023/03/10	2046	02/11/2023			Bond Future	115.5361	115.5361	115.7082	115.7082	0.149	0.0000	0.0000	0
2023/03/10	2046	01/02/2024			Bond Future	117.9808	117.9808	118.1401	118.1401	0.135	0.0000	0.0000	0
2023/03/10	2046	02/05/2024			Bond Future	118.2467	118.2467	118.4131	118.4131	0.141	0.0000	0.0000	0
2023/03/10	2050	04/05/2023			Bond Future	115.9764	115.9764	115.3734	115.3734	(0.520)	0.0000	0.0000	13,316
2023/03/10	2050	03/08/2023			Bond Future	116.1185	116.1185	115.5336	115.5336	(0.504)	0.0000	0.0000	0
2023/03/10	2050	02/11/2023			Bond Future	118.4886	118.4886	117.9315	117.9315	(0.470)	0.0000	0.0000	0
2023/03/10	2050	01/02/2024			Bond Future	118.7699	118.7699	118.1843	118.1843	(0.493)	0.0000	0.0000	0
2023/03/10	2050	02/05/2024			Bond Future	121.1731	121.1731	120.5790	120.5790	(0.490)	0.0000	0.0000	0
2023/03/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	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
2023/03/10	AL37	04/05/2023			Index Future	874.7510	874.7510	875.6950	875.6950	0.108	0.0000	0.0000	0
2023/03/10	AL37	03/08/2023			Index Future	891.9830	891.9830	893.1800	893.1800	0.134	0.0000	0.0000	0
2023/03/10	AL37	02/11/2023			Index Future	909.9800	909.9800	911.5080	911.5080	0.168	0.0000	0.0000	0
2023/03/10	AL37	01/02/2024			Index Future	929.0270	929.0270	930.4610	930.4610	0.154	0.0000	0.0000	0
2023/03/10	AL37	02/05/2024			Index Future	947.6420	947.6420	949.1310	949.1310	0.157	0.0000	0.0000	0
2023/03/10	AL7T	04/05/2023			Index Future	1,004.0660	1,004.0660	1,004.1510	1,004.1510	0.008	0.0000	0.0000	0
2023/03/10	AL7T	03/08/2023			Index Future	1,023.8460	1,023.8460	1,024.2010	1,024.2010	0.035	0.0000	0.0000	0
2023/03/10	AL7T	02/11/2023			Index Future	1,044.5040	1,044.5040	1,045.2180	1,045.2180	0.068	0.0000	0.0000	0
2023/03/10	AL7T	01/02/2024			Index Future	1,066.3670	1,066.3670	1,066.9510	1,066.9510	0.055	0.0000	0.0000	0
2023/03/10	AL7T	02/05/2024			Index Future	1,087.7330	1,087.7330	1,088.3600	1,088.3600	0.058	0.0000	0.0000	0
2023/03/10	ALBI	04/05/2023			Index Future	883.0080	883.0080	882.6180	882.6180	(0.044)	0.0000	0.0000	100
2023/03/10	ALBI	03/08/2023			Index Future	900.4030	900.4030	900.2410	900.2410	(0.018)	0.0000	0.0000	0
2023/03/10	ALBI	02/11/2023			Index Future	918.5700	918.5700	918.7140	918.7140	0.016	0.0000	0.0000	0
2023/03/10	ALBI	01/02/2024			Index Future	937.7960	937.7960	937.8170	937.8170	0.002	0.0000	0.0000	0
2023/03/10	ALBI	02/05/2024			Index Future	956.5870	956.5870	956.6350	956.6350	0.005	0.0000	0.0000	0
2023/03/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2023/03/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/10	ES33	04/05/2023			Bond Future	12.1082	74.3115	12.1162	74.2740	0.066	0.0000	0.0000	0
2023/03/10	ES33	03/08/2023			Bond Future	12.2615	75.7935	12.2655	75.7751	0.033	0.0000	0.0000	350
2023/03/10	ES33	02/11/2023			Bond Future	12.4182	73.5461	12.4167	73.5527	(0.012)	0.0000	0.0000	0
2023/03/10	ES33	01/02/2024			Bond Future	12.5743	75.1028	12.5752	75.0985	0.008	0.0000	0.0000	0
2023/03/10	ES33	02/05/2024			Bond Future	12.7520	72.8260	12.7526	72.8234	0.005	0.0000	0.0000	0
2023/03/10	ES42	04/05/2023			Bond Future	12.4647	71.7206	12.4883	71.5916	0.189	0.0000	0.0000	0
2023/03/10	ES42	03/08/2023			Bond Future	12.6041	73.1512	12.6250	73.0389	0.165	0.0000	0.0000	4,000
2023/03/10	ES42	02/11/2023			Bond Future	12.7462	70.3820	12.7631	70.2925	0.133	0.0000	0.0000	0
2023/03/10	ES42	01/02/2024			Bond Future	12.8808	71.8723	12.9006	71.7698	0.153	0.0000	0.0000	0
2023/03/10	ES42	02/05/2024			Bond Future	13.0379	69.0632	13.0581	68.9603	0.155	0.0000	0.0000	0
2023/03/10	GOVI	04/05/2023	852.86	Call	GOVI	173,770.0000	17.3770	169,970.0000	16.9970	(2.187)	0	0	0
2023/03/10	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	04/05/2023	852.87	Call	GOVI	173,670.0000	17.3670	169,870.0000	16.9870	(2.188)	0	0	0
2023/03/10	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	04/05/2023			GOVI	870.2370	870.2370	869.8570	869.8570	(0.044)	0.0000	0.0000	840
2023/03/10	GOVI	04/05/2023	852.88	Call	GOVI	173,570.0000	17.3570	169,770.0000	16.9770	(2.189)	0	0	0
2023/03/10	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	03/08/2023	837.21	Call	GOVI	501,710.0000	50.1710	500,150.0000	50.0150	(0.311)	0	0	0
2023/03/10	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	03/08/2023	837.22	Call	GOVI	501,610.0000	50.1610	500,050.0000	50.0050	(0.311)	0	0	0
2023/03/10	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	03/08/2023			GOVI	887.3810	887.3810	887.2250	887.2250	(0.018)	0.0000	0.0000	0
2023/03/10	GOVI	03/08/2023	837.23	Call	GOVI	501,510.0000	50.1510	499,950.0000	49.9950	(0.311)	0	0	0
2023/03/10	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	02/11/2023	885.81	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
2023/03/10	GOVI	02/11/2023	885.82	Call	GOVI	194,650.0000	19.4650	196,110.0000	19.6110	0.750	0	0	0
2023/03/10	GOVI	02/11/2023			GOVI	905.2850	905.2850	905.4310	905.4310	0.016	0.0000	0.0000	0
2023/03/10	GOVI	02/11/2023	885.80	Call	GOVI	194,850.0000	19.4850	196,310.0000	19.6310	0.749	0	0	0
2023/03/10	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	02/11/2023	885.81	Call	GOVI	194,750.0000	19.4750	196,210.0000	19.6210	0.750	0	0	0
2023/03/10	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	01/02/2024	880.00	Call	GOVI	442,330.0000	44.2330	442,580.0000	44.2580	0.057	0	0	0
2023/03/10	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	01/02/2024			GOVI	924.2330	924.2330	924.2580	924.2580	0.003	0.0000	0.0000	0
2023/03/10	GOVI	01/02/2024	879.98	Call	GOVI	442,530.0000	44.2530	442,780.0000	44.2780	0.056	0	0	0
2023/03/10	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	01/02/2024	879.99	Call	GOVI	442,430.0000	44.2430	442,680.0000	44.2680	0.057	0	0	0
2023/03/10	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	02/05/2024	950.97	Put	GOVI	82,180.0000	8.2180	81,660.0000	8.1660	(0.633)	0	0	0
2023/03/10	GOVI	02/05/2024	950.98	Put	GOVI	82,280.0000	8.2280	81,760.0000	8.1760	(0.632)	0	0	0
2023/03/10	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	02/05/2024			GOVI	942.7520	942.7520	942.8040	942.8040	0.006	0.0000	0.0000	0
2023/03/10	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	GOVI	02/05/2024	950.99	Put	GOVI	82,380.0000	8.2380	81,860.0000	8.1860	(0.631)	0	0	0
2023/03/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/10	IGOV	04/05/2023			Index Future	326.4740	326.4740	326.4440	326.4440	(0.009)	0.0000	0.0000	655
2023/03/10	IGOV	03/08/2023			Index Future	332.9850	332.9850	333.0420	333.0420	0.017	0.0000	0.0000	0
2023/03/10	IGOV	02/11/2023			Index Future	339.7810	339.7810	339.9540	339.9540	0.051	0.0000	0.0000	0
2023/03/10	IGOV	01/02/2024			Index Future	346.9690	346.9690	347.0980	347.0980	0.037	0.0000	0.0000	0
2023/03/10	IGOV	02/05/2024			Index Future	353.9960	353.9960	354.1380	354.1380	0.040	0.0000	0.0000	0
2023/03/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2023/03/10	JBAF	15/03/2023			Jibar Tradeable Future	7.5000	92.5000	7.5450	92.4550	0.600	0.0000	0.0000	0
2023/03/10	JBAF	19/04/2023			Jibar Tradeable Future	7.8450	92.1550	7.8250	92.1750	(0.255)	0.0000	0.0000	0
2023/03/10	JBAF	17/05/2023			Jibar Tradeable Future	7.8850	92.1150	7.8700	92.1300	(0.190)	0.0000	0.0000	0
2023/03/10	JBAF	21/06/2023			Jibar Tradeable Future	8.0650	91.9350	8.0250	91.9750	(0.496)	0.0000	0.0000	0
2023/03/10	JBAF	19/07/2023			Jibar Tradeable Future	8.0850	91.9150	8.0500	91.9500	(0.433)	0.0000	0.0000	0
2023/03/10	JBAF	16/08/2023			Jibar Tradeable Future	8.1550	91.8450	8.1100	91.8900	(0.552)	0.0000	0.0000	0
2023/03/10	JBAF	20/09/2023			Jibar Tradeable Future	8.1600	91.8400	8.1200	91.8800	(0.490)	0.0000	0.0000	75
2023/03/10	JBAF	20/12/2023			Jibar Tradeable Future	8.1600	91.8400	8.1250	91.8750	(0.429)	0.0000	0.0000	272
2023/03/10	JBAF	20/03/2024			Jibar Tradeable Future	8.1200	91.8800	8.0450	91.9550	(0.924)	0.0000	0.0000	0
2023/03/10	JBAF	19/06/2024			Jibar Tradeable Future	8.0150	91.9850	7.9200	92.0800	(1.185)	0.0000	0.0000	0
2023/03/10	JBAF	18/09/2024			Jibar Tradeable Future	7.9500	92.0500	7.8600	92.1400	(1.132)	0.0000	0.0000	68
2023/03/10	JBAF	18/12/2024			Jibar Tradeable Future	7.8800	92.1200	7.7850	92.2150	(1.206)	0.0000	0.0000	0
2023/03/10	R035	04/05/2023	10.55	Call	Bond Future	304.3500	0.3043	272.1800	0.2722	(10.570)	0	0	770
2023/03/10	R035	04/05/2023	10.55	Put	Bond Future	4,739.2400	4.7392	4,813.4800	4.8135	1.566	0	0	0
2023/03/10	R035	04/05/2023	13.18	Call	Bond Future	9,887.5900	9.8876	9,779.5200	9.7795	(1.093)	0	0	0
2023/03/10	R035	04/05/2023	13.18	Put	Bond Future	49.4900	0.0495	47.8300	0.0478	(3.354)	0	0	491
2023/03/10	R035	04/05/2023	12.46	Call	Bond Future	6,495.1700	6.4952	6,386.7300	6.3867	(1.670)	0	0	0
2023/03/10	R035	04/05/2023	12.46	Put	Bond Future	218.2000	0.2182	216.1700	0.2162	(0.930)	0	0	388
2023/03/10	R035	04/05/2023	11.20	Call	Bond Future	1,467.9100	1.4679	1,390.8400	1.3908	(5.250)	0	0	0
2023/03/10	R035	04/05/2023	11.21	Call	Bond Future	1,495.3200	1.4953	1,417.6200	1.4176	(5.196)	0	0	0
2023/03/10	R035	04/05/2023	11.22	Put	Bond Future	1,975.8700	1.9759	2,003.9500	2.0040	1.421	0	0	0
2023/03/10	R035	04/05/2023	10.60	Call	Bond Future	353.5600	0.3536	317.9300	0.3179	(10.077)	0	0	388
2023/03/10	R035	04/05/2023	10.60	Put	Bond Future	4,482.3300	4.4823	4,553.1100	4.5531	1.579	0	0	0
2023/03/10	R035	04/05/2023	11.05	Call	Bond Future	1,091.4400	1.0914	1,023.7100	1.0237	(6.206)	0	0	770
2023/03/10	R035	04/05/2023	11.05	Put	Bond Future	2,530.5100	2.5305	2,569.1900	2.5692	1.529	0	0	0
2023/03/10	R035	04/05/2023	11.17	Call	Bond Future	1,387.3900	1.3874	1,312.1100	1.3121	(5.426)	0	0	491
2023/03/10	R035	04/05/2023			Bond Future	11.2990	86.0643	11.3177	85.9579	0.165	0.0000	0.0000	154,906
2023/03/10	R035	04/05/2023	9.85	Call	Bond Future	23.9600	0.0240	19.4900	0.0195	(18.656)	0	0	388
2023/03/10	R035	04/05/2023	9.85	Put	Bond Future	8,904.1500	8.9041	9,006.0900	9.0061	1.145	0	0	0
2023/03/10	R035	04/05/2023	10.42	Call	Bond Future	200.4800	0.2005	176.4900	0.1765	(11.966)	0	0	491
2023/03/10	R035	04/05/2023	10.42	Put	Bond Future	5,438.2600	5.4383	5,520.6800	5.5207	1.516	0	0	0
2023/03/10	R035	04/05/2023	11.80	Call	Bond Future	3,554.5400	3.5545	3,452.8800	3.4529	(2.860)	0	0	0
2023/03/10	R035	04/05/2023	11.80	Put	Bond Future	760.8100	0.7608	765.5600	0.7656	0.624	0	0	1,035
2023/03/10	R035	04/05/2023	11.87	Call	Bond Future	3,844.7200	3.8447	3,741.6700	3.7417	(2.680)	0	0	0
2023/03/10	R035	04/05/2023	11.87	Put	Bond Future	671.1500	0.6711	674.5100	0.6745	0.501	0	0	770
2023/03/10	R035	04/05/2023	11.20	Put	Bond Future	2,035.9600	2.0360	2,065.3000	2.0653	1.441	0	0	0
2023/03/10	R035	04/05/2023	11.21	Put	Bond Future	2,005.7500	2.0057	2,034.4600	2.0345	1.431	0	0	0
2023/03/10	R035	04/05/2023	11.22	Call	Bond Future	1,523.0100	1.5230	1,444.6800	1.4447	(5.143)	0	0	0
2023/03/10	R035	04/05/2023	11.17	Put	Bond Future	2,128.6400	2.1286	2,159.7700	2.1598	1.462	0	0	0
2023/03/10	R035	03/08/2023	12.00	Call	Bond Future	4,986.2500	4.9863	4,847.6900	4.8477	(2.779)	0	0	0
2023/03/10	R035	03/08/2023	12.00	Put	Bond Future	1,821.4800	1.8215	1,768.4900	1.7685	(2.909)	0	0	0
2023/03/10	R035	03/08/2023			Bond Future	11.4190	87.7598	11.4343	87.6743	0.134	0.0000	0.0000	6,761
2023/03/10	R035	03/08/2023	11.98	Call	Bond Future	4,913.3200	4.9133	4,774.7100	4.7747	(2.821)	0	0	0
2023/03/10	R035	03/08/2023	11.98	Put	Bond Future	1,854.6600	1.8547	1,801.6200	1.8016	(2.860)	0	0	0
2023/03/10	R035	03/08/2023	11.99	Call	Bond Future	4,949.6400	4.9496	4,811.0500	4.8111	(2.800)	0	0	0
2023/03/10	R035	03/08/2023	11.99	Put	Bond Future	1,837.9000	1.8379	1,784.8800	1.7849	(2.885)	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
2023/03/10	R035	02/11/2023	12.85	Call	Bond Future	8,230.3100	8.2303	8,196.2700	8.1963	(0.414)	0	0	0
2023/03/10	R035	02/11/2023	12.85	Put	Bond Future	1,466.0000	1.4660	1,490.0400	1.4900	1.640	0	0	400
2023/03/10	R035	02/11/2023	11.41	Call	Bond Future	3,316.7300	3.3167	3,298.6800	3.2987	(0.544)	0	0	0
2023/03/10	R035	02/11/2023	11.41	Put	Bond Future	4,043.3400	4.0433	4,083.3700	4.0834	0.990	0	0	0
2023/03/10	R035	02/11/2023	11.42	Call	Bond Future	3,344.3500	3.3444	3,326.4400	3.3264	(0.536)	0	0	0
2023/03/10	R035	02/11/2023	11.42	Put	Bond Future	4,015.4500	4.0155	4,055.6200	4.0556	1.000	0	0	0
2023/03/10	R035	02/11/2023	11.12	Call	Bond Future	2,561.5100	2.5615	2,546.0000	2.5460	(0.606)	0	0	400
2023/03/10	R035	02/11/2023			Bond Future	11.5416	85.0265	11.5522	84.9684	0.092	0.0000	0.0000	30
2023/03/10	R035	02/11/2023	11.43	Call	Bond Future	3,372.3700	3.3724	3,354.3100	3.3543	(0.536)	0	0	0
2023/03/10	R035	02/11/2023	11.43	Put	Bond Future	3,988.0000	3.9880	4,028.0200	4.0280	1.004	0	0	0
2023/03/10	R035	02/11/2023	10.62	Call	Bond Future	1,531.4500	1.5315	1,520.6000	1.5206	(0.708)	0	0	400
2023/03/10	R035	02/11/2023	10.62	Put	Bond Future	6,810.9600	6.8110	6,858.1900	6.8582	0.693	0	0	0
2023/03/10	R035	02/11/2023	11.12	Put	Bond Future	4,920.7000	4.9207	4,963.2700	4.9633	0.865	0	0	0
2023/03/10	R035	01/02/2024	12.18	Put	Bond Future	3,183.7900	3.1838	3,106.6000	3.1066	(2.424)	0	0	0
2023/03/10	R035	01/02/2024	12.19	Call	Bond Future	5,936.5300	5.9365	5,787.1500	5.7872	(2.516)	0	0	0
2023/03/10	R035	01/02/2024	12.19	Put	Bond Future	3,165.3200	3.1653	3,087.8400	3.0878	(2.448)	0	0	0
2023/03/10	R035	01/02/2024	10.62	Call	Bond Future	1,879.4200	1.8794	1,814.3500	1.8144	(3.462)	0	0	400
2023/03/10	R035	01/02/2024	10.62	Put	Bond Future	7,758.1500	7.7582	7,764.9800	7.7650	0.088	0	0	0
2023/03/10	R035	01/02/2024	11.12	Put	Bond Future	5,878.1200	5.8781	5,837.4400	5.8374	(0.692)	0	0	0
2023/03/10	R035	01/02/2024			Bond Future	11.6622	86.8071	11.6756	86.7352	0.115	0.0000	0.0000	0
2023/03/10	R035	01/02/2024	13.46	Call	Bond Future	10,428.6900	10.4287	10,295.0300	10.2950	(1.282)	0	0	0
2023/03/10	R035	01/02/2024	13.46	Put	Bond Future	1,504.3300	1.5043	1,442.5700	1.4426	(4.105)	0	0	400
2023/03/10	R035	01/02/2024	12.18	Call	Bond Future	5,903.7100	5.9037	5,754.6200	5.7546	(2.525)	0	0	0
2023/03/10	R035	01/02/2024	12.20	Call	Bond Future	5,969.4000	5.9694	5,819.7200	5.8197	(2.507)	0	0	0
2023/03/10	R035	01/02/2024	12.20	Put	Bond Future	3,146.9600	3.1470	3,069.1800	3.0692	(2.472)	0	0	0
2023/03/10	R035	01/02/2024	11.12	Call	Bond Future	2,889.6900	2.8897	2,777.1100	2.7771	(3.896)	0	0	400
2023/03/10	R035	02/05/2024	11.19	Call	Bond Future	2,989.0700	2.9891	2,976.1600	2.9762	(0.432)	0	0	0
2023/03/10	R035	02/05/2024	11.19	Put	Bond Future	6,264.3400	6.2643	6,322.9100	6.3229	0.935	0	0	0
2023/03/10	R035	02/05/2024	11.20	Call	Bond Future	3,010.8600	3.0109	2,997.8300	2.9978	(0.433)	0	0	0
2023/03/10	R035	02/05/2024	11.20	Put	Bond Future	6,230.5600	6.2306	6,289.0100	6.2890	0.938	0	0	0
2023/03/10	R035	02/05/2024			Bond Future	11.7953	84.0371	11.8088	83.9656	0.115	0.0000	0.0000	0
2023/03/10	R035	02/05/2024	11.21	Call	Bond Future	3,033.0900	3.0331	3,019.5800	3.0196	(0.445)	0	0	0
2023/03/10	R035	02/05/2024	11.21	Put	Bond Future	6,197.2800	6.1973	6,255.2500	6.2552	0.935	0	0	0
2023/03/10	R186	04/05/2023		Call	Bond Future	9,687.8000	9.6878	9,843.4300	9.8434	1.606	0	0	0
2023/03/10	R186	04/05/2023	8.83	Put	Bond Future	471.7600	0.4718	422.0100	0.4220	(10.546)	0	0	0
2023/03/10	R186	04/05/2023	8.84	Call	Bond Future	1,114.0400	1.1140	1,220.8000	1.2208	9.583	0	0	0
2023/03/10	R186	04/05/2023			Bond Future	8.6328	109.6878	8.5837	109.8434	(0.570)	0.0000	0.0000	97,942
2023/03/10	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/10	R186	04/05/2023	8.36	Call	Bond Future	337.6300	0.3376	378.9600	0.3790	12.241	0	0	200
2023/03/10	R186	04/05/2023	8.36	Put	Bond Future	1,204.7200	1.2047	1,090.4200	1.0904	(9.488)	0	0	200
2023/03/10	R186	04/05/2023	8.82	Call	Bond Future	1,071.9000	1.0719	1,176.5700	1.1766	9.765	0	0	0
2023/03/10	R186	04/05/2023	8.82	Put	Bond Future	482.2500	0.4823	431.2900	0.4313	(10.567)	0	0	0
2023/03/10	R186	04/05/2023	8.83	Call	Bond Future	1,092.8000	1.0928	1,198.6800	1.1987	9.689	0	0	0
2023/03/10	R186	04/05/2023	8.84	Put	Bond Future	461.6300	0.4616	412.7600	0.4128	(10.586)	0	0	0
2023/03/10	R186	03/08/2023	9.74	Call	Bond Future	3,386.8300	3.3868	3,544.3300	3.5443	4.650	0	0	0
2023/03/10	R186	03/08/2023	9.74	Put	Bond Future	334.5400	0.3345	304.5800	0.3046	(8.956)	0	0	0
2023/03/10	R186	03/08/2023	9.73	Put	Bond Future	338.8400	0.3388	308.5300	0.3085	(8.945)	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
2023/03/10	R186	03/08/2023			Bond Future	8.6903	106.5443	8.6271	106.7317	(0.727)	0.0000	0.0000	0
2023/03/10	R186	03/08/2023	9.75	Call	Bond Future	3,410.9500	3.4110	3,568.7900	3.5688	4.627	0	0	0
2023/03/10	R186	03/08/2023	9.75	Put	Bond Future	330.1200	0.3301	300.5000	0.3005	(8.972)	0	0	0
2023/03/10	R186	03/08/2023	9.73	Call	Bond Future	3,362.5800	3.3626	3,519.7300	3.5197	4.673	0	0	0
2023/03/10	R186	02/11/2023	9.40	Call	Bond Future	2,660.6200	2.6606	2,815.5500	2.8156	5.823	0	0	0
2023/03/10	R186	02/11/2023	9.40	Put	Bond Future	848.0700	0.8481	774.7600	0.7748	(8.644)	0	0	0
2023/03/10	R186	02/11/2023	9.15	Call	Bond Future	2,185.3800	2.1854	2,327.9800	2.3280	6.525	0	0	1,715
2023/03/10	R186	02/11/2023			Bond Future	8.7365	108.6943	8.6539	108.9226	(0.945)	0.0000	0.0000	1,380
2023/03/10	R186	02/11/2023	10.42	Call	Bond Future	4,869.5500	4.8695	5,063.4600	5.0635	3.982	0	0	0
2023/03/10	R186	02/11/2023	10.42	Put	Bond Future	347.0100	0.3470	312.6800	0.3127	(9.893)	0	0	1,715
2023/03/10	R186	02/11/2023	9.38	Call	Bond Future	2,621.4800	2.6215	2,775.3700	2.7754	5.870	0	0	0
2023/03/10	R186	02/11/2023	9.38	Put	Bond Future	862.9800	0.8630	788.6300	0.7886	(8.615)	0	0	0
2023/03/10	R186	02/11/2023	9.39	Call	Bond Future	2,641.0200	2.6410	2,795.4400	2.7954	5.847	0	0	0
2023/03/10	R186	02/11/2023	9.39	Put	Bond Future	855.4900	0.8555	781.6700	0.7817	(8.629)	0	0	0
2023/03/10	R186	02/11/2023	9.15	Put	Bond Future	1,051.0700	1.0511	965.4300	0.9654	(8.148)	0	0	0
2023/03/10	R186	01/02/2024	9.52	Put	Bond Future	966.1300	0.9661	898.8600	0.8989	(6.963)	0	0	0
2023/03/10	R186	01/02/2024	9.50	Call	Bond Future	2,855.8300	2.8558	3,004.7100	3.0047	5.213	0	0	0
2023/03/10	R186	01/02/2024	9.51	Call	Bond Future	2,874.1100	2.8741	3,023.3900	3.0234	5.194	0	0	0
2023/03/10	R186	01/02/2024			Bond Future	8.7590	105.6642	8.6745	105.8811	(0.966)	0.0000	0.0000	0
2023/03/10	R186	01/02/2024	9.52	Call	Bond Future	2,892.4200	2.8924	3,042.1000	3.0421	5.175	0	0	0
2023/03/10	R186	01/02/2024	9.50	Put	Bond Future	979.5900	0.9796	911.5200	0.9115	(6.949)	0	0	0
2023/03/10	R186	01/02/2024	9.51	Put	Bond Future	972.8400	0.9728	905.1700	0.9052	(6.956)	0	0	0
2023/03/10	R186	02/05/2024	8.01	Call	Bond Future	773.1700	0.7732	846.4300	0.8464	9.475	0	0	0
2023/03/10	R186	02/05/2024	8.01	Put	Bond Future	2,723.6100	2.7236	2,573.1000	2.5731	(5.526)	0	0	0
2023/03/10	R186	02/05/2024			Bond Future	8.8286	107.7766	8.7337	108.0004	(1.075)	0.0000	0.0000	0
2023/03/10	R186	02/05/2024	7.99	Call	Bond Future	756.2400	0.7562	828.4300	0.8284	9.546	0	0	0
2023/03/10	R186	02/05/2024	7.99	Put	Bond Future	2,754.9200	2.7549	2,603.3400	2.6033	(5.502)	0	0	0
2023/03/10	R186	02/05/2024	8.00	Call	Bond Future	764.6800	0.7647	837.4000	0.8374	9.510	0	0	0
2023/03/10	R186	02/05/2024	8.00	Put	Bond Future	2,739.2400	2.7392	2,588.1900	2.5882	(5.514)	0	0	0
2023/03/10	R197	04/05/2023			Bond Future	335.8613	335.8613	335.9689	335.9689	0.032	0.0000	0.0000	309
2023/03/10	R197	03/08/2023			Bond Future	333.5222	333.5222	333.7192	333.7192	0.059	0.0000	0.0000	0
2023/03/10	R197	02/11/2023			Bond Future	340.3298	340.3298	340.6460	340.6460	0.093	0.0000	0.0000	0
2023/03/10	R202	04/05/2023			Bond Future	251.0117	251.0117	251.7906	251.7906	0.310	0.0000	0.0000	4,960
2023/03/10	R202	03/08/2023			Bond Future	251.2174	251.2174	252.0777	252.0777	0.342	0.0000	0.0000	460
2023/03/10	R202	02/11/2023			Bond Future	256.3451	256.3451	257.3098	257.3098	0.376	0.0000	0.0000	0
2023/03/10	R202	01/02/2024			Bond Future	256.8479	256.8479	257.7966	257.7966	0.369	0.0000	0.0000	0
2023/03/10	R202	02/05/2024			Bond Future	262.0453	262.0453	263.0203	263.0203	0.372	0.0000	0.0000	0
2023/03/10	R209	04/05/2023	10.00	Call	Bond Future	32.9500	0.0329	28.3000	0.0283	(14.112)	0	0	500
2023/03/10	R209	04/05/2023	10.00	Put	Bond Future	7,218.6700	7.2187	7,256.5700	7.2566	0.525	0	0	0
2023/03/10	R209	04/05/2023	10.50	Call	Bond Future	205.1600	0.2052	187.3400	0.1873	(8.686)	0	0	4,500
2023/03/10	R209	04/05/2023	10.50	Put	Bond Future	4,575.6600	4.5757	4,600.3900	4.6004	0.540	0	0	0
2023/03/10	R209	04/05/2023	11.50	Put	Bond Future	1,183.2600	1.1833	1,175.8200	1.1758	(0.629)	0	0	0
2023/03/10	R209	04/05/2023	11.09	Call	Bond Future	972.1700	0.9722	931.8100	0.9318	(4.152)	0	0	0
2023/03/10	R209	04/05/2023	11.09	Put	Bond Future	2,209.3600	2.2094	2,211.5500	2.2116	0.099	0	0	0
2023/03/10	R209	04/05/2023	11.10	Call	Bond Future	992.5900	0.9926	951.8900	0.9519	(4.100)	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
2023/03/10	R209	04/05/2023	11.10	Put	Bond Future	2,178.3500	2.1784	2,180.2000	2.1802	0.085	0	0	0
2023/03/10	R209	04/05/2023			Bond Future	11.3336	66.6243	11.3421	66.5818	0.075	0.0000	0.0000	19,542
2023/03/10	R209	04/05/2023	11.00	Call	Bond Future	800.0800	0.8001	762.6100	0.7626	(4.683)	0	0	1,250
2023/03/10	R209	04/05/2023	11.00	Put	Bond Future	2,502.5500	2.5025	2,507.6300	2.5076	0.203	0	0	8,250
2023/03/10	R209	04/05/2023	11.50	Call	Bond Future	2,010.2500	2.0103	1,960.2600	1.9603	(2.487)	0	0	2,250
2023/03/10	R209	04/05/2023	12.50	Call	Bond Future	5,692.0300	5.6920	5,643.1300	5.6431	(0.859)	0	0	0
2023/03/10	R209	04/05/2023	12.50	Put	Bond Future	189.9000	0.1899	183.5500	0.1836	(3.344)	0	0	9,750
2023/03/10	R209	04/05/2023	11.11	Call	Bond Future	1,013.2500	1.0133	972.2100	0.9722	(4.050)	0	0	0
2023/03/10	R209	04/05/2023	11.11	Put	Bond Future	2,147.6500	2.1476	2,149.1600	2.1492	0.070	0	0	0
2023/03/10	R209	03/08/2023	11.95	Put	Bond Future	1,645.0100	1.6450	1,643.5500	1.6435	(0.089)	0	0	0
2023/03/10	R209	03/08/2023	10.70	Call	Bond Future	1,058.4700	1.0585	1,038.7400	1.0387	(1.864)	0	0	1,800
2023/03/10	R209	03/08/2023	11.93	Call	Bond Future	4,023.2600	4.0233	3,996.3400	3.9963	(0.669)	0	0	0
2023/03/10	R209	03/08/2023	11.94	Call	Bond Future	4,054.6400	4.0546	4,027.6700	4.0277	(0.665)	0	0	0
2023/03/10	R209	03/08/2023	10.00	Call	Bond Future	354.1800	0.3542	343.0000	0.3430	(3.157)	0	0	1,800
2023/03/10	R209	03/08/2023	10.00	Put	Bond Future	8,040.0100	8.0400	8,054.3800	8.0544	0.179	0	0	0
2023/03/10	R209	03/08/2023			Bond Future	11.4421	67.9369	11.4473	67.9113	0.045	0.0000	0.0000	1,690
2023/03/10	R209	03/08/2023	11.95	Call	Bond Future	4,086.2500	4.0863	4,059.2400	4.0592	(0.661)	0	0	0
2023/03/10	R209	03/08/2023	10.70	Put	Bond Future	4,867.5500	4.8675	4,873.3700	4.8734	0.120	0	0	0
2023/03/10	R209	03/08/2023	11.93	Put	Bond Future	1,675.7400	1.6757	1,674.3700	1.6744	(0.082)	0	0	0
2023/03/10	R209	03/08/2023	11.94	Put	Bond Future	1,660.2300	1.6602	1,658.8100	1.6588	(0.086)	0	0	0
2023/03/10	R209	02/11/2023	11.33	Call	Bond Future	2,707.7300	2.7077	2,714.4300	2.7144	0.247	0	0	0
2023/03/10	R209	02/11/2023	11.33	Put	Bond Future	3,786.6900	3.7867	3,796.4500	3.7964	0.258	0	0	0
2023/03/10	R209	02/11/2023	11.34	Call	Bond Future	2,731.3500	2.7313	2,738.0500	2.7381	0.245	0	0	0
2023/03/10	R209	02/11/2023	11.34	Put	Bond Future	3,760.6400	3.7606	3,770.4000	3.7704	0.260	0	0	0
2023/03/10	R209	02/11/2023			Bond Future	11.5496	66.1565	11.5502	66.1534	0.005	0.0000	0.0000	741
2023/03/10	R209	02/11/2023	11.35	Call	Bond Future	2,755.2800	2.7553	2,761.9700	2.7620	0.243	0	0	0
2023/03/10	R209	02/11/2023	11.35	Put	Bond Future	3,734.9500	3.7350	3,744.7000	3.7447	0.261	0	0	0
2023/03/10	R209	01/02/2024	12.14	Call	Bond Future	5,125.6700	5.1257	5,025.8800	5.0259	(1.947)	0	0	0
2023/03/10	R209	01/02/2024	12.14	Put	Bond Future	2,841.0400	2.8410	2,754.3100	2.7543	(3.053)	0	0	0
2023/03/10	R209	01/02/2024	12.13	Put	Bond Future	2,858.0100	2.8580	2,771.1800	2.7712	(3.038)	0	0	0
2023/03/10	R209	01/02/2024			Bond Future	11.6509	67.5420	11.6536	67.5290	0.023	0.0000	0.0000	0
2023/03/10	R209	01/02/2024	12.12	Call	Bond Future	5,068.5000	5.0685	4,968.7500	4.9688	(1.968)	0	0	0
2023/03/10	R209	01/02/2024	12.12	Put	Bond Future	2,875.0900	2.8751	2,788.4000	2.7884	(3.015)	0	0	0
2023/03/10	R209	01/02/2024	12.13	Call	Bond Future	5,097.0600	5.0971	4,997.1700	4.9972	(1.960)	0	0	0
2023/03/10	R209	02/05/2024	11.17	Call	Bond Future	2,663.1300	2.6631	2,675.7300	2.6757	0.473	0	0	0
2023/03/10	R209	02/05/2024	11.17	Put	Bond Future	5,577.0300	5.5770	5,601.3500	5.6013	0.436	0	0	0
2023/03/10	R209	02/05/2024	11.18	Call	Bond Future	2,682.6400	2.6826	2,695.2300	2.6952	0.469	0	0	0
2023/03/10	R209	02/05/2024	11.18	Put	Bond Future	5,546.5800	5.5466	5,570.8900	5.5709	0.438	0	0	0
2023/03/10	R209	02/05/2024			Bond Future	11.7707	65.7423	11.7732	65.7306	0.021	0.0000	0.0000	0
2023/03/10	R209	02/05/2024	11.19	Call	Bond Future	2,702.2200	2.7022	2,714.8100	2.7148	0.466	0	0	0
2023/03/10	R209	02/05/2024	11.19	Put	Bond Future	5,516.2600	5.5163	5,540.5700	5.5406	0.441	0	0	0
2023/03/10	R210	04/05/2023			Bond Future	223.8516	223.8516	223.9667	223.9667	0.051	0.0000	0.0000	386
2023/03/10	R210	03/08/2023			Bond Future	228.3160	228.3160	228.4932	228.4932	0.078	0.0000	0.0000	300
2023/03/10	R210	02/11/2023			Bond Future	229.8321	229.8321	230.0904	230.0904	0.112	0.0000	0.0000	0
2023/03/10	R210	01/02/2024			Bond Future	234.6950	234.6950	234.9262	234.9262	0.099	0.0000	0.0000	0
2023/03/10	R210	02/05/2024			Bond Future	236.2292	236.2292	236.4724	236.4724	0.103	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
2023/03/10	R213	04/05/2023	10.75	Call	Bond Future	1,635.1700	1.6352	1,649.8900	1.6499	0.900	0	0	0
2023/03/10	R213	04/05/2023	10.75	Put	Bond Future	1,025.3100	1.0253	984.5700	0.9846	(3.973)	0	0	0
2023/03/10	R213	04/05/2023			Bond Future	10.6159	82.4344	10.6038	82.4898	(0.114)	0.0000	0.0000	33,941
2023/03/10	R213	04/05/2023	10.73	Call	Bond Future	1,579.5700	1.5796	1,592.8900	1.5929	0.843	0	0	0
2023/03/10	R213	04/05/2023	10.73	Put	Bond Future	1,060.3100	1.0603	1,018.1700	1.0182	(3.974)	0	0	0
2023/03/10	R213	04/05/2023	10.74	Call	Bond Future	1,607.2600	1.6073	1,621.2800	1.6213	0.872	0	0	0
2023/03/10	R213	04/05/2023	10.74	Put	Bond Future	1,042.6900	1.0427	1,001.2500	1.0013	(3.974)	0	0	0
2023/03/10	R213	03/08/2023	11.62	Put	Bond Future	852.3200	0.8523	815.6600	0.8157	(4.301)	0	0	0
2023/03/10	R213	03/08/2023	11.63	Call	Bond Future	4,728.1700	4.7282	4,770.2900	4.7703	0.891	0	0	0
2023/03/10	R213	03/08/2023			Bond Future	10.7304	84.0583	10.7127	84.1369	(0.164)	0.0000	0.0000	0
2023/03/10	R213	03/08/2023	11.61	Call	Bond Future	4,662.6700	4.6627	4,704.2900	4.7043	0.893	0	0	0
2023/03/10	R213	03/08/2023	11.61	Put	Bond Future	861.5000	0.8615	824.5800	0.8246	(4.286)	0	0	0
2023/03/10	R213	03/08/2023	11.62	Call	Bond Future	4,695.3900	4.6954	4,737.2700	4.7373	0.892	0	0	0
2023/03/10	R213	03/08/2023	11.63	Put	Bond Future	843.2400	0.8432	806.8200	0.8068	(4.319)	0	0	0
2023/03/10	R213	02/11/2023	11.13	Call	Bond Future	3,365.6000	3.3656	3,408.4500	3.4085	1.273	0	0	0
2023/03/10	R213	02/11/2023	11.13	Put	Bond Future	2,156.6700	2.1567	2,091.1700	2.0912	(3.037)	0	0	0
2023/03/10	R213	02/11/2023			Bond Future	10.8487	82.2018	10.8238	82.3102	(0.230)	0.0000	0.0000	5,773
2023/03/10	R213	02/11/2023	11.11	Call	Bond Future	3,313.4300	3.3134	3,355.7100	3.3557	1.276	0	0	0
2023/03/10	R213	02/11/2023	11.11	Put	Bond Future	2,189.7100	2.1897	2,123.6400	2.1236	(3.017)	0	0	0
2023/03/10	R213	02/11/2023	11.12	Call	Bond Future	3,339.4700	3.3395	3,382.0400	3.3820	1.275	0	0	0
2023/03/10	R213	02/11/2023	11.12	Put	Bond Future	2,173.1300	2.1731	2,107.3500	2.1074	(3.027)	0	0	0
2023/03/10	R213	01/02/2024	11.70	Call	Bond Future	4,888.4900	4.8885	4,918.4200	4.9184	0.612	0	0	0
2023/03/10	R213	01/02/2024	11.70	Put	Bond Future	1,856.8700	1.8569	1,788.2600	1.7883	(3.695)	0	0	0
2023/03/10	R213	01/02/2024	11.71	Call	Bond Future	4,916.5500	4.9165	4,946.7300	4.9467	0.614	0	0	0
2023/03/10	R213	01/02/2024	11.71	Put	Bond Future	1,844.7000	1.8447	1,776.3400	1.7763	(3.706)	0	0	0
2023/03/10	R213	01/02/2024			Bond Future	10.9646	83.9232	10.9413	84.0217	(0.213)	0.0000	0.0000	0
2023/03/10	R213	01/02/2024	11.72	Call	Bond Future	4,944.6500	4.9446	4,975.0900	4.9751	0.616	0	0	0
2023/03/10	R213	01/02/2024	11.72	Put	Bond Future	1,832.6000	1.8326	1,764.5000	1.7645	(3.716)	0	0	0
2023/03/10	R213	02/05/2024	10.30	Call	Bond Future	1,779.3900	1.7794	1,786.1500	1.7862	0.380	0	0	0
2023/03/10	R213	02/05/2024	10.30	Put	Bond Future	5,138.8400	5.1388	5,043.1900	5.0432	(1.861)	0	0	0
2023/03/10	R213	02/05/2024			Bond Future	11.0978	82.0481	11.0729	82.1505	(0.225)	0.0000	0.0000	0
2023/03/10	R213	02/05/2024	10.28	Call	Bond Future	1,749.0000	1.7490	1,755.4500	1.7554	0.369	0	0	0
2023/03/10	R213	02/05/2024	10.28	Put	Bond Future	5,194.8900	5.1949	5,098.9300	5.0989	(1.847)	0	0	0
2023/03/10	R213	02/05/2024	10.29	Call	Bond Future	1,764.3200	1.7643	1,770.9200	1.7709	0.374	0	0	0
2023/03/10	R213	02/05/2024	10.29	Put	Bond Future	5,166.9800	5.1670	5,071.1700	5.0712	(1.854)	0	0	0
2023/03/10	R214	04/05/2023	11.36	Call	Bond Future	1,169.5200	1.1695	1,090.8400	1.0908	(6.728)	0	0	0
2023/03/10	R214	04/05/2023	11.36	Put	Bond Future	2,115.0000	2.1150	2,161.1600	2.1612	2.183	0	0	0
2023/03/10	R214	04/05/2023	11.37	Call	Bond Future	1,192.5700	1.1926	1,113.1300	1.1131	(6.661)	0	0	0
2023/03/10	R214	04/05/2023	11.37	Put	Bond Future	2,084.6600	2.0847	2,130.0600	2.1301	2.178	0	0	0
2023/03/10	R214	04/05/2023			Bond Future	11.5391	63.4674	11.5630	63.3425	0.208	0.0000	0.0000	22,780
2023/03/10	R214	04/05/2023	11.38	Call	Bond Future	1,215.8800	1.2159	1,135.6800	1.1357	(6.596)	0	0	0
2023/03/10	R214	04/05/2023	11.38	Put	Bond Future	2,054.6500	2.0547	2,099.2900	2.0993	2.173	0	0	0
2023/03/10	R214	03/08/2023	12.14	Call	Bond Future	4,304.7100	4.3047	4,155.7600	4.1558	(3.460)	0	0	0
2023/03/10	R214	03/08/2023	12.14	Put	Bond Future	1,825.2300	1.8252	1,786.7200	1.7867	(2.110)	0	0	0
2023/03/10	R214	03/08/2023	12.15	Call	Bond Future	4,336.8400	4.3368	4,187.8200	4.1878	(3.436)	0	0	0
2023/03/10	R214	03/08/2023	12.15	Put	Bond Future	1,809.1300	1.8091	1,770.5500	1.7706	(2.133)	0	0	0
2023/03/10	R214	03/08/2023			Bond Future	11.6424	64.7177	11.6639	64.6073	0.185	0.0000	0.0000	2,980

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
2023/03/10	R214	03/08/2023	12.16	Call	Bond Future	4,369.1900	4.3692	4,220.1000	4.2201	(3.412)	0	0	0
2023/03/10	R214	03/08/2023	12.16	Put	Bond Future	1,793.3200	1.7933	1,754.6700	1.7547	(2.155)	0	0	0
2023/03/10	R214	02/11/2023	11.45	Put	Bond Future	4,213.7400	4.2137	4,272.5800	4.2726	1.396	0	0	0
2023/03/10	R214	02/11/2023	11.46	Call	Bond Future	2,703.7400	2.7037	2,671.2700	2.6713	(1.201)	0	0	0
2023/03/10	R214	02/11/2023	11.46	Put	Bond Future	4,184.9500	4.1850	4,243.5600	4.2436	1.400	0	0	0
2023/03/10	R214	02/11/2023			Bond Future	11.7467	62.7247	11.7647	62.6336	0.153	0.0000	0.0000	0
2023/03/10	R214	02/11/2023	11.45	Call	Bond Future	2,679.8800	2.6799	2,647.6400	2.6476	(1.203)	0	0	0
2023/03/10	R214	02/11/2023	11.47	Call	Bond Future	2,727.7000	2.7277	2,695.0100	2.6950	(1.198)	0	0	0
2023/03/10	R214	02/11/2023	11.47	Put	Bond Future	4,156.3200	4.1563	4,214.7100	4.2147	1.405	0	0	0
2023/03/10	R214	01/02/2024	12.16	Call	Bond Future	4,650.2100	4.6502	4,612.3200	4.6123	(0.815)	0	0	0
2023/03/10	R214	01/02/2024	12.16	Put	Bond Future	3,122.4500	3.1225	3,186.8500	3.1869	2.062	0	0	0
2023/03/10	R214	01/02/2024			Bond Future	11.8485	64.0383	11.8690	63.9360	0.173	0.0000	0.0000	0
2023/03/10	R214	01/02/2024	12.14	Call	Bond Future	4,592.7000	4.5927	4,555.2600	4.5553	(0.815)	0	0	0
2023/03/10	R214	01/02/2024	12.14	Put	Bond Future	3,161.2500	3.1613	3,226.1000	3.2261	2.051	0	0	0
2023/03/10	R214	01/02/2024	12.15	Call	Bond Future	4,621.3100	4.6213	4,583.6400	4.5836	(0.815)	0	0	0
2023/03/10	R214	01/02/2024	12.15	Put	Bond Future	3,141.6800	3.1417	3,206.3000	3.2063	2.057	0	0	0
2023/03/10	R214	02/05/2024	11.46	Call	Bond Future	2,851.7100	2.8517	2,772.2700	2.7723	(2.786)	0	0	0
2023/03/10	R214	02/05/2024	11.46	Put	Bond Future	5,389.2700	5.3893	5,412.8200	5.4128	0.437	0	0	0
2023/03/10	R214	02/05/2024	11.47	Call	Bond Future	2,873.7600	2.8738	2,793.2900	2.7933	(2.800)	0	0	0
2023/03/10	R214	02/05/2024	11.47	Put	Bond Future	5,358.8800	5.3589	5,381.4000	5.3814	0.420	0	0	0
2023/03/10	R214	02/05/2024			Bond Future	11.9589	62.0188	11.9798	61.9159	0.175	0.0000	0.0000	0
2023/03/10	R214	02/05/2024	11.48	Call	Bond Future	2,895.9100	2.8959	2,814.4000	2.8144	(2.815)	0	0	0
2023/03/10	R214	02/05/2024	11.48	Put	Bond Future	5,328.6500	5.3287	5,350.1300	5.3501	0.403	0	0	0
2023/03/10	R248	04/05/2023	10.40	Call	Bond Future	67.2000	0.0672	51.7100	0.0517	(23.051)	0	0	1,500
2023/03/10	R248	04/05/2023	10.40	Put	Bond Future	8,887.7200	8.8877	9,123.3500	9.1234	2.651	0	0	0
2023/03/10	R248	04/05/2023	11.10	Call	Bond Future	666.5900	0.6666	545.4000	0.5454	(18.181)	0	0	1,500
2023/03/10	R248	04/05/2023	11.35	Call	Bond Future	1,187.9100	1.1879	1,013.6600	1.0137	(14.669)	0	0	0
2023/03/10	R248	04/05/2023	11.35	Put	Bond Future	3,162.3200	3.1623	3,239.1900	3.2392	2.431	0	0	0
2023/03/10	R248	04/05/2023			Bond Future	11.6512	78.2349	11.6904	77.9837	0.337	0.0000	0.0000	240,060
2023/03/10	R248	04/05/2023	11.10	Put	Bond Future	4,348.4700	4.3485	4,478.4000	4.4784	2.988	0	0	0
2023/03/10	R248	04/05/2023	11.33	Call	Bond Future	1,139.0000	1.1390	968.5700	0.9686	(14.963)	0	0	0
2023/03/10	R248	04/05/2023	11.33	Put	Bond Future	3,247.6800	3.2477	3,328.3700	3.3284	2.485	0	0	0
2023/03/10	R248	04/05/2023	11.34	Call	Bond Future	1,163.3000	1.1633	990.9500	0.9909	(14.816)	0	0	0
2023/03/10	R248	04/05/2023	11.34	Put	Bond Future	3,204.8000	3.2048	3,283.5700	3.2836	2.458	0	0	0
2023/03/10	R248	03/08/2023	12.11	Call	Bond Future	4,759.6500	4.7596	4,592.1600	4.5922	(3.519)	0	0	0
2023/03/10	R248	03/08/2023	12.11	Put	Bond Future	2,597.0300	2.5970	2,664.7500	2.6648	2.608	0	0	0
2023/03/10	R248	03/08/2023			Bond Future	11.7582	79.7761	11.7956	79.5409	0.318	0.0000	0.0000	0
2023/03/10	R248	03/08/2023	12.10	Call	Bond Future	4,721.8700	4.7219	4,554.9600	4.5550	(3.535)	0	0	0
2023/03/10	R248	03/08/2023	12.10	Put	Bond Future	2,619.2200	2.6192	2,687.5200	2.6875	2.608	0	0	0
2023/03/10	R248	03/08/2023	12.09	Call	Bond Future	4,684.3900	4.6844	4,518.0400	4.5180	(3.551)	0	0	0
2023/03/10	R248	03/08/2023	12.09	Put	Bond Future	2,641.8000	2.6418	2,710.6600	2.7107	2.607	0	0	0
2023/03/10	R248	02/11/2023	11.48	Call	Bond Future	3,175.7900	3.1758	3,084.3900	3.0844	(2.878)	0	0	0
2023/03/10	R248	02/11/2023	11.49	Put	Bond Future	5,604.2500	5.6042	5,725.8800	5.7259	2.170	0	0	0
2023/03/10	R248	02/11/2023	11.47	Call	Bond Future	3,147.5300	3.1475	3,056.6600	3.0567	(2.887)	0	0	0
2023/03/10	R248	02/11/2023			Bond Future	11.8663	76.9451	11.9008	76.7315	0.291	0.0000	0.0000	0
2023/03/10	R248	02/11/2023	11.48	Put	Bond Future	5,641.4700	5.6415	5,763.6200	5.7636	2.165	0	0	0
2023/03/10	R248	02/11/2023	11.49	Call	Bond Future	3,204.1700	3.2042	3,112.2500	3.1123	(2.869)	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
2023/03/10	R248	02/11/2023	11.47	Put	Bond Future	5,678.9000	5.6789	5,801.5800	5.8016	2.160	0	0	0
2023/03/10	R248	01/02/2024	12.15	Call	Bond Future	5,404.4800	5.4045	5,193.3700	5.1934	(3.906)	0	0	0
2023/03/10	R248	01/02/2024	12.15	Put	Bond Future	4,331.8900	4.3319	4,350.3000	4.3503	0.425	0	0	0
2023/03/10	R248	01/02/2024	12.14	Call	Bond Future	5,370.6900	5.3707	5,159.9800	5.1600	(3.923)	0	0	0
2023/03/10	R248	01/02/2024	12.14	Put	Bond Future	4,357.6700	4.3577	4,376.4800	4.3765	0.432	0	0	0
2023/03/10	R248	01/02/2024			Bond Future	11.9721	78.5566	12.0098	78.3271	0.315	0.0000	0.0000	13,000
2023/03/10	R248	01/02/2024	12.16	Call	Bond Future	5,438.6300	5.4386	5,226.8400	5.2268	(3.894)	0	0	0
2023/03/10	R248	01/02/2024	12.16	Put	Bond Future	4,306.5500	4.3065	4,324.2800	4.3243	0.412	0	0	0
2023/03/10	R248	02/05/2024	11.47	Call	Bond Future	3,272.1400	3.2721	3,197.3700	3.1974	(2.285)	0	0	0
2023/03/10	R248	02/05/2024	11.48	Put	Bond Future	7,101.6400	7.1016	7,258.8300	7.2588	2.213	0	0	0
2023/03/10	R248	02/05/2024	11.46	Call	Bond Future	3,247.1400	3.2471	3,172.8300	3.1728	(2.288)	0	0	0
2023/03/10	R248	02/05/2024			Bond Future	12.0864	75.6848	12.1253	75.4523	0.321	0.0000	0.0000	0
2023/03/10	R248	02/05/2024	11.47	Put	Bond Future	7,142.1200	7.1421	7,299.7600	7.2998	2.207	0	0	0
2023/03/10	R248	02/05/2024	11.48	Call	Bond Future	3,297.2200	3.2972	3,222.0000	3.2220	(2.281)	0	0	0
2023/03/10	R248	02/05/2024	11.46	Put	Bond Future	7,182.7800	7.1828	7,340.8800	7.3409	2.201	0	0	0

Total

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