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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/03/2023 TO 30/03/2023

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
2023/03/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	2025	04/05/2023		Bond Future	169.8927	169.8927	169.9624	169.9624	0.041	0.0000	0.0000	5,381
2023/03/30	2025	03/08/2023		Bond Future	171.5222	171.5222	171.5930	171.5930	0.041	0.0000	0.0000	214
2023/03/30	2025	02/11/2023		Bond Future	175.0098	175.0098	175.0820	175.0820	0.041	0.0000	0.0000	0
2023/03/30	2025	01/02/2024		Bond Future	176.8312	176.8312	176.9045	176.9045	0.041	0.0000	0.0000	0
2023/03/30	2025	02/05/2024		Bond Future	180.4047	180.4047	180.4799	180.4799	0.042	0.0000	0.0000	0
2023/03/30	2029	04/05/2023		Bond Future	122.5503	122.5503	122.8408	122.8408	0.237	0.0000	0.0000	2,115
2023/03/30	2029	03/08/2023		Bond Future	124.9815	124.9815	125.2776	125.2776	0.237	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
2023/03/30	2029	02/11/2023			Bond Future	126.1977	126.1977	126.4997	126.4997	0.239	0.0000	0.0000	0
2023/03/30	2029	01/02/2024			Bond Future	128.7984	128.7984	129.1066	129.1066	0.239	0.0000	0.0000	0
2023/03/30	2029	02/05/2024			Bond Future	130.0437	130.0437	130.3581	130.3581	0.242	0.0000	0.0000	0
2023/03/30	2030	04/05/2023	9.03	Call	Bond Future	15.4000	0.0154	6.4100	0.0064	(58.377)	0	0	388
2023/03/30	2030	04/05/2023	9.03	Put	Bond Future	3,834.7000	3.8347	4,330.3300	4.3303	12.925	0	0	0
2023/03/30	2030	04/05/2023	9.58	Put	Bond Future	1,674.8600	1.6749	2,033.3600	2.0334	21.405	0	0	0
2023/03/30	2030	04/05/2023	9.67	Call	Bond Future	615.9000	0.6159	434.8700	0.4349	(29.393)	0	0	479
2023/03/30	2030	04/05/2023	9.67	Put	Bond Future	1,422.2100	1.4222	1,745.8000	1.7458	22.753	0	0	0
2023/03/30	2030	04/05/2023	11.34	Call	Bond Future	6,539.3200	6.5393	6,045.6800	6.0457	(7.549)	0	0	0
2023/03/30	2030	04/05/2023	11.34	Put	Bond Future	31.7500	0.0317	42.7300	0.0427	34.583	0	0	150
2023/03/30	2030	04/05/2023	10.52	Call	Bond Future	3,247.7800	3.2478	2,817.8700	2.8179	(13.237)	0	0	0
2023/03/30	2030	04/05/2023	10.52	Put	Bond Future	235.8400	0.2358	310.5500	0.3105	31.678	0	0	0
2023/03/30	2030	04/05/2023	10.53	Call	Bond Future	3,286.0400	3.2860	2,854.5600	2.8546	(13.131)	0	0	0
2023/03/30	2030	04/05/2023	10.53	Put	Bond Future	230.3800	0.2304	303.5200	0.3035	31.748	0	0	0
2023/03/30	2030	04/05/2023	9.78	Call	Bond Future	853.9600	0.8540	630.0000	0.6300	(26.226)	0	0	388
2023/03/30	2030	04/05/2023	9.78	Put	Bond Future	1,154.5700	1.1546	1,435.2300	1.4352	24.309	0	0	0
2023/03/30	2030	04/05/2023	10.00	Call	Bond Future	1,442.1900	1.4422	1,138.4600	1.1385	(21.060)	0	0	1,080
2023/03/30	2030	04/05/2023	10.00	Put	Bond Future	741.8400	0.7418	942.7300	0.9427	27.080	0	0	0
2023/03/30	2030	04/05/2023	10.42	Call	Bond Future	2,869.6000	2.8696	2,456.9000	2.4569	(14.382)	0	0	479
2023/03/30	2030	04/05/2023	10.42	Put	Bond Future	296.3600	0.2964	388.2800	0.3883	31.016	0	0	0
2023/03/30	2030	04/05/2023			Bond Future	9.8458	93.2136	9.9567	92.7090	1.127	0.0000	0.0000	93,188
2023/03/30	2030	04/05/2023	9.58	Call	Bond Future	452.1700	0.4522	306.0500	0.3061	(32.315)	0	0	150
2023/03/30	2030	04/05/2023	12.04	Call	Bond Future	9,358.6700	9.3587	8,855.8000	8.8558	(5.373)	0	0	0
2023/03/30	2030	04/05/2023	12.04	Put	Bond Future	5.1100	0.0051	6.8600	0.0069	34.247	0	0	1,080
2023/03/30	2030	04/05/2023	12.50	Call	Bond Future	11,158.4500	11.1585	10,654.1200	10.6541	(4.520)	0	0	0
2023/03/30	2030	04/05/2023	12.50	Put	Bond Future	0.8100	0.0008	1.1000	0.0011	35.802	0	0	479
2023/03/30	2030	04/05/2023	12.57	Call	Bond Future	11,428.3000	11.4283	10,923.9000	10.9239	(4.414)	0	0	0
2023/03/30	2030	04/05/2023	12.57	Put	Bond Future	0.6000	0.0006	0.8200	0.0008	36.667	0	0	350
2023/03/30	2030	04/05/2023	10.65	Call	Bond Future	3,751.7900	3.7518	3,303.5800	3.3036	(11.947)	0	0	350
2023/03/30	2030	04/05/2023	10.65	Put	Bond Future	173.6400	0.1736	230.0500	0.2300	32.487	0	0	0
2023/03/30	2030	04/05/2023	11.62	Call	Bond Future	7,676.3800	7.6764	7,177.1400	7.1771	(6.504)	0	0	0
2023/03/30	2030	04/05/2023	11.62	Put	Bond Future	15.5400	0.0155	20.9200	0.0209	34.620	0	0	388
2023/03/30	2030	04/05/2023	10.54	Call	Bond Future	3,324.3900	3.3244	2,891.3700	2.8914	(13.026)	0	0	0
2023/03/30	2030	04/05/2023	10.54	Put	Bond Future	225.0400	0.2250	296.6400	0.2966	31.817	0	0	0
2023/03/30	2030	03/08/2023	12.89	Call	Bond Future	11,944.1500	11.9441	11,437.1300	11.4371	(4.245)	0	0	0
2023/03/30	2030	03/08/2023	12.89	Put	Bond Future	32.5900	0.0326	40.1700	0.0402	23.259	0	0	350
2023/03/30	2030	03/08/2023	11.35	Call	Bond Future	6,321.3400	6.3213	5,873.9600	5.8740	(7.077)	0	0	0
2023/03/30	2030	03/08/2023	11.36	Put	Bond Future	373.7200	0.3737	440.2000	0.4402	17.789	0	0	0
2023/03/30	2030	03/08/2023	10.40	Call	Bond Future	3,164.4900	3.1645	2,825.9200	2.8259	(10.699)	0	0	1,012
2023/03/30	2030	03/08/2023	10.65	Call	Bond Future	3,929.5800	3.9296	3,554.4800	3.5545	(9.546)	0	0	350
2023/03/30	2030	03/08/2023	10.65	Put	Bond Future	888.3000	0.8883	1,027.8000	1.0278	15.704	0	0	0
2023/03/30	2030	03/08/2023	11.34	Call	Bond Future	6,285.3800	6.2854	5,838.7300	5.8387	(7.106)	0	0	0
2023/03/30	2030	03/08/2023	11.34	Put	Bond Future	383.0300	0.3830	450.9800	0.4510	17.740	0	0	0
2023/03/30	2030	03/08/2023			Bond Future	9.9469	91.0331	10.0638	90.5184	1.175	0.0000	0.0000	11,931
2023/03/30	2030	03/08/2023	11.35	Put	Bond Future	378.4000	0.3784	445.6200	0.4456	17.764	0	0	0
2023/03/30	2030	03/08/2023	11.36	Call	Bond Future	6,357.2300	6.3572	5,909.1100	5.9091	(7.049)	0	0	0
2023/03/30	2030	03/08/2023	12.59	Call	Bond Future	10,850.2300	10.8502	10,348.4100	10.3484	(4.625)	0	0	0

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2023/03/30	2030	03/08/2023	12.59	Put	Bond Future	58.5500	0.0586	71.3300	0.0713	21.827	0	0	1,012
2023/03/30	2030	03/08/2023	10.40	Put	Bond Future	1,189.7300	1.1897	1,365.7600	1.3658	14.796	0	0	0
2023/03/30	2030	02/11/2023	10.80	Call	Bond Future	4,515.4800	4.5155	4,149.6500	4.1496	(8.102)	0	0	0
2023/03/30	2030	02/11/2023	10.80	Put	Bond Future	1,314.3000	1.3143	1,473.4500	1.4734	12.109	0	0	0
2023/03/30	2030	02/11/2023	10.81	Call	Bond Future	4,545.1500	4.5451	4,178.2100	4.1782	(8.073)	0	0	0
2023/03/30	2030	02/11/2023	10.81	Put	Bond Future	1,303.0300	1.3030	1,461.0700	1.4611	12.129	0	0	0
2023/03/30	2030	02/11/2023	9.57	Call	Bond Future	1,587.4400	1.5874	1,389.0000	1.3890	(12.501)	0	0	800
2023/03/30	2030	02/11/2023	9.57	Put	Bond Future	3,610.7500	3.6107	3,937.2900	3.9373	9.044	0	0	0
2023/03/30	2030	02/11/2023	10.07	Call	Bond Future	2,572.2900	2.5723	2,300.9100	2.3009	(10.550)	0	0	800
2023/03/30	2030	02/11/2023	10.07	Put	Bond Future	2,426.0100	2.4260	2,679.6100	2.6796	10.453	0	0	0
2023/03/30	2030	02/11/2023			Bond Future	10.0358	92.8628	10.1588	92.3378	1.226	0.0000	0.0000	0
2023/03/30	2030	02/11/2023	11.57	Call	Bond Future	6,962.2800	6.9623	6,527.7100	6.5277	(6.242)	0	0	0
2023/03/30	2030	02/11/2023	11.57	Put	Bond Future	677.5500	0.6775	767.9600	0.7680	13.344	0	0	800
2023/03/30	2030	02/11/2023	10.82	Call	Bond Future	4,575.1400	4.5751	4,207.1000	4.2071	(8.044)	0	0	0
2023/03/30	2030	02/11/2023	10.82	Put	Bond Future	1,292.1000	1.2921	1,449.0400	1.4490	12.146	0	0	0
2023/03/30	2030	01/02/2024	11.37	Call	Bond Future	6,177.1000	6.1771	5,774.6600	5.7747	(6.515)	0	0	0
2023/03/30	2030	01/02/2024	11.37	Put	Bond Future	1,209.1900	1.2092	1,342.4400	1.3424	11.020	0	0	0
2023/03/30	2030	01/02/2024	12.10	Put	Bond Future	728.3500	0.7283	813.5600	0.8136	11.699	0	0	400
2023/03/30	2030	01/02/2024	9.57	Put	Bond Future	4,114.3100	4.1143	4,448.8800	4.4489	8.132	0	0	0
2023/03/30	2030	01/02/2024	9.93	Call	Bond Future	2,420.0800	2.4201	2,172.6300	2.1726	(10.225)	0	0	1,360
2023/03/30	2030	01/02/2024	9.93	Put	Bond Future	3,246.1400	3.2461	3,534.3800	3.5344	8.879	0	0	0
2023/03/30	2030	01/02/2024			Bond Future	10.1282	90.7502	10.2580	90.2145	1.281	0.0000	0.0000	0
2023/03/30	2030	01/02/2024	11.36	Call	Bond Future	6,146.9800	6.1470	5,745.3500	5.7453	(6.534)	0	0	0
2023/03/30	2030	01/02/2024	11.36	Put	Bond Future	1,217.7000	1.2177	1,351.7600	1.3518	11.009	0	0	0
2023/03/30	2030	01/02/2024	12.10	Call	Bond Future	8,457.7700	8.4578	8,007.2900	8.0073	(5.326)	0	0	0
2023/03/30	2030	01/02/2024	10.07	Call	Bond Future	2,713.6400	2.7136	2,448.2400	2.4482	(9.780)	0	0	400
2023/03/30	2030	01/02/2024	10.07	Put	Bond Future	2,955.3300	2.9553	3,225.6200	3.2256	9.146	0	0	0
2023/03/30	2030	01/02/2024	11.31	Call	Bond Future	5,996.4300	5.9964	5,598.8300	5.5988	(6.631)	0	0	0
2023/03/30	2030	01/02/2024	11.31	Put	Bond Future	1,260.6000	1.2606	1,398.6900	1.3987	10.954	0	0	1,360
2023/03/30	2030	01/02/2024	11.35	Call	Bond Future	6,116.9100	6.1169	5,716.0800	5.7161	(6.553)	0	0	0
2023/03/30	2030	01/02/2024	11.35	Put	Bond Future	1,226.2700	1.2263	1,361.1300	1.3611	10.998	0	0	0
2023/03/30	2030	01/02/2024	9.57	Call	Bond Future	1,763.9200	1.7639	1,562.8000	1.5628	(11.402)	0	0	400
2023/03/30	2030	02/05/2024	9.81	Call	Bond Future	2,165.4500	2.1654	1,939.2400	1.9392	(10.446)	0	0	0
2023/03/30	2030	02/05/2024	9.81	Put	Bond Future	3,915.7600	3.9158	4,235.7500	4.2357	8.172	0	0	0
2023/03/30	2030	02/05/2024	9.82	Call	Bond Future	2,183.0400	2.1830	1,955.6400	1.9556	(10.417)	0	0	0
2023/03/30	2030	02/05/2024	9.82	Put	Bond Future	3,892.3900	3.8924	4,211.1900	4.2112	8.190	0	0	0
2023/03/30	2030	02/05/2024			Bond Future	10.2423	92.5618	10.3793	92.0156	1.338	0.0000	0.0000	0
2023/03/30	2030	02/05/2024	9.83	Call	Bond Future	2,200.7100	2.2007	1,972.1100	1.9721	(10.388)	0	0	0
2023/03/30	2030	02/05/2024	9.83	Put	Bond Future	3,869.1200	3.8691	4,186.7200	4.1867	8.209	0	0	0
2023/03/30	2032	04/05/2023	9.80	Call	Bond Future	39.6400	0.0396	24.4400	0.0244	(38.345)	0	0	500
2023/03/30	2032	04/05/2023	9.85	Put	Bond Future	3,855.9500	3.8560	4,195.8800	4.1959	8.816	0	0	0
2023/03/30	2032	04/05/2023	11.37	Call	Bond Future	4,262.7500	4.2627	3,937.9000	3.9379	(7.621)	0	0	400
2023/03/30	2032	04/05/2023	13.43	Call	Bond Future	13,302.6900	13.3027	12,941.8300	12.9418	(2.713)	0	0	0
2023/03/30	2032	04/05/2023	13.43	Put	Bond Future	0.3600	0.0004	0.4100	0.0004	13.889	0	0	400
2023/03/30	2032	04/05/2023	10.89	Call	Bond Future	2,290.8800	2.2909	2,027.3600	2.0274	(11.503)	0	0	0
2023/03/30	2032	04/05/2023	10.89	Put	Bond Future	621.7600	0.6218	719.1500	0.7192	15.664	0	0	0
2023/03/30	2032	04/05/2023	11.06	Call	Bond Future	2,953.7300	2.9537	2,662.7300	2.6627	(9.852)	0	0	0

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2023/03/30	2032	04/05/2023	11.06	Put	Bond Future	432.5600	0.4326	502.4700	0.5025	16.162	0	0	730
2023/03/30	2032	04/05/2023	10.69	Call	Bond Future	1,587.9800	1.5880	1,366.0000	1.3660	(13.979)	0	0	0
2023/03/30	2032	04/05/2023			Bond Future	10.5634	87.7285	10.6333	87.3676	0.662	0.0000	0.0000	172,308
2023/03/30	2032	04/05/2023	9.80	Put	Bond Future	4,111.6500	4.1117	4,457.3600	4.4574	8.408	0	0	0
2023/03/30	2032	04/05/2023	9.85	Call	Bond Future	58.2000	0.0582	37.2200	0.0372	(36.048)	0	0	6,500
2023/03/30	2032	04/05/2023	10.03	Call	Bond Future	179.1400	0.1791	127.3400	0.1273	(28.916)	0	0	730
2023/03/30	2032	04/05/2023	10.03	Put	Bond Future	2,998.4500	2.9985	3,307.5600	3.3076	10.309	0	0	0
2023/03/30	2032	04/05/2023	11.37	Put	Bond Future	216.6300	0.2166	252.6900	0.2527	16.646	0	0	0
2023/03/30	2032	04/05/2023	11.00	Call	Bond Future	2,714.7400	2.7147	2,432.6700	2.4327	(10.390)	0	0	0
2023/03/30	2032	04/05/2023	11.00	Put	Bond Future	493.0100	0.4930	571.8500	0.5719	15.992	0	0	13,000
2023/03/30	2032	04/05/2023	10.69	Put	Bond Future	935.8500	0.9358	1,074.7800	1.0748	14.845	0	0	500
2023/03/30	2032	04/05/2023	10.87	Call	Bond Future	2,216.4500	2.2165	1,956.6400	1.9566	(11.722)	0	0	0
2023/03/30	2032	04/05/2023	10.87	Put	Bond Future	648.3100	0.6483	749.4100	0.7494	15.594	0	0	0
2023/03/30	2032	04/05/2023	10.88	Call	Bond Future	2,253.5600	2.2536	1,991.8800	1.9919	(11.612)	0	0	0
2023/03/30	2032	04/05/2023	10.88	Put	Bond Future	634.9100	0.6349	734.1400	0.7341	15.629	0	0	0
2023/03/30	2032	04/05/2023	10.30	Call	Bond Future	562.7800	0.5628	443.5600	0.4436	(21.184)	0	0	500
2023/03/30	2032	04/05/2023	10.30	Put	Bond Future	1,940.1800	1.9402	2,181.8700	2.1819	12.457	0	0	0
2023/03/30	2032	04/05/2023	10.53	Call	Bond Future	1,104.5700	1.1046	922.4100	0.9224	(16.491)	0	0	730
2023/03/30	2032	04/05/2023	10.53	Put	Bond Future	1,277.5700	1.2776	1,456.3200	1.4563	13.991	0	0	0
2023/03/30	2032	04/05/2023	10.62	Call	Bond Future	1,366.5800	1.3666	1,161.3900	1.1614	(15.015)	0	0	400
2023/03/30	2032	04/05/2023	10.62	Put	Bond Future	1,074.1700	1.0742	1,229.8900	1.2299	14.497	0	0	0
2023/03/30	2032	03/08/2023	11.77	Call	Bond Future	6,040.5400	6.0405	5,738.5100	5.7385	(5.000)	0	0	0
2023/03/30	2032	03/08/2023	11.77	Put	Bond Future	719.8600	0.7199	785.9200	0.7859	9.177	0	0	0
2023/03/30	2032	03/08/2023	11.90	Call	Bond Future	6,542.8300	6.5428	6,232.6200	6.2326	(4.741)	0	0	5,000
2023/03/30	2032	03/08/2023	11.90	Put	Bond Future	620.6100	0.6206	678.4900	0.6785	9.326	0	0	0
2023/03/30	2032	03/08/2023	10.30	Call	Bond Future	1,477.2000	1.4772	1,332.4200	1.3324	(9.801)	0	0	1,500
2023/03/30	2032	03/08/2023	10.30	Put	Bond Future	3,388.8700	3.3889	3,612.1800	3.6122	6.590	0	0	0
2023/03/30	2032	03/08/2023	9.60	Call	Bond Future	497.9100	0.4979	432.7000	0.4327	(13.097)	0	0	1,500
2023/03/30	2032	03/08/2023	9.60	Put	Bond Future	6,150.4800	6.1505	6,453.3600	6.4534	4.924	0	0	0
2023/03/30	2032	03/08/2023			Bond Future	10.6728	89.4474	10.7458	89.0793	0.684	0.0000	0.0000	2,686
2023/03/30	2032	03/08/2023	11.75	Call	Bond Future	5,963.9400	5.9639	5,663.2500	5.6633	(5.042)	0	0	0
2023/03/30	2032	03/08/2023	11.75	Put	Bond Future	736.3300	0.7363	803.7300	0.8037	9.154	0	0	0
2023/03/30	2032	03/08/2023	11.76	Call	Bond Future	6,002.2100	6.0022	5,700.8500	5.7009	(5.021)	0	0	0
2023/03/30	2032	03/08/2023	11.76	Put	Bond Future	728.0500	0.7281	794.7800	0.7948	9.166	0	0	0
2023/03/30	2032	02/11/2023	11.24	Call	Bond Future	4,396.5900	4.3966	4,156.9600	4.1570	(5.450)	0	0	0
2023/03/30	2032	02/11/2023	11.24	Put	Bond Future	2,168.4200	2.1684	2,304.3000	2.3043	6.266	0	0	0
2023/03/30	2032	02/11/2023			Bond Future	10.7807	87.0855	10.8570	86.7100	0.708	0.0000	0.0000	0
2023/03/30	2032	02/11/2023	11.23	Call	Bond Future	4,365.5500	4.3656	4,126.7600	4.1268	(5.470)	0	0	0
2023/03/30	2032	02/11/2023	11.23	Put	Bond Future	2,185.0900	2.1851	2,321.8100	2.3218	6.257	0	0	0
2023/03/30	2032	02/11/2023	11.22	Call	Bond Future	4,334.8500	4.3349	4,096.9000	4.0969	(5.489)	0	0	0
2023/03/30	2032	02/11/2023	11.22	Put	Bond Future	2,202.1300	2.2021	2,339.6900	2.3397	6.247	0	0	0
2023/03/30	2032	01/02/2024	11.83	Call	Bond Future	6,226.8300	6.2268	5,954.7900	5.9548	(4.369)	0	0	0
2023/03/30	2032	01/02/2024	11.83	Put	Bond Future	1,850.9300	1.8509	1,962.1000	1.9621	6.006	0	0	0
2023/03/30	2032	01/02/2024	11.84	Call	Bond Future	6,259.3500	6.2593	5,986.6900	5.9867	(4.356)	0	0	0
2023/03/30	2032	01/02/2024	11.84	Put	Bond Future	1,838.4800	1.8385	1,949.0300	1.9490	6.013	0	0	0
2023/03/30	2032	01/02/2024	10.01	Call	Bond Future	1,608.1700	1.6082	1,485.0600	1.4851	(7.655)	0	0	1,200
2023/03/30	2032	01/02/2024	10.01	Put	Bond Future	5,985.5000	5.9855	6,245.6000	6.2456	4.346	0	0	0
2023/03/30	2032	01/02/2024			Bond Future	10.8900	88.8604	10.9698	88.4772	0.733	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
2023/03/30	2032	01/02/2024	11.85	Call	Bond Future	6,292.2100	6.2922	6,018.9300	6.0189	(4.343)	0	0	0
2023/03/30	2032	01/02/2024	11.85	Put	Bond Future	1,826.4000	1.8264	1,936.3300	1.9363	6.019	0	0	0
2023/03/30	2032	01/02/2024	12.62	Call	Bond Future	8,924.9800	8.9250	8,611.9200	8.6119	(3.508)	0	0	0
2023/03/30	2032	01/02/2024	12.62	Put	Bond Future	1,094.3900	1.0944	1,164.5400	1.1645	6.410	0	0	1,200
2023/03/30	2032	01/02/2024	10.76	Call	Bond Future	3,113.2500	3.1132	2,923.4600	2.9235	(6.096)	0	0	1,200
2023/03/30	2032	01/02/2024	10.76	Put	Bond Future	3,742.4000	3.7424	3,935.8200	3.9358	5.168	0	0	0
2023/03/30	2032	02/05/2024	10.56	Call	Bond Future	2,711.8600	2.7119	2,543.4400	2.5434	(6.210)	0	0	0
2023/03/30	2032	02/05/2024	10.56	Put	Bond Future	4,880.8300	4.8808	5,103.0700	5.1031	4.553	0	0	0
2023/03/30	2032	02/05/2024			Bond Future	11.0149	86.4766	11.0984	86.0859	0.758	0.0000	0.0000	0
2023/03/30	2032	02/05/2024	10.55	Call	Bond Future	2,690.6600	2.6907	2,523.0700	2.5231	(6.229)	0	0	0
2023/03/30	2032	02/05/2024	10.55	Put	Bond Future	4,908.1000	4.9081	5,131.1700	5.1312	4.545	0	0	0
2023/03/30	2032	02/05/2024	10.54	Call	Bond Future	2,669.5500	2.6695	2,502.7900	2.5028	(6.247)	0	0	0
2023/03/30	2032	02/05/2024	10.54	Put	Bond Future	4,935.5100	4.9355	5,159.4100	5.1594	4.537	0	0	0
2023/03/30	2033	04/05/2023			Bond Future	115.7163	115.7163	116.3103	116.3103	0.513	0.0000	0.0000	1,540
2023/03/30	2033	03/08/2023			Bond Future	118.0118	118.0118	118.6175	118.6175	0.513	0.0000	0.0000	6,141
2023/03/30	2033	02/11/2023			Bond Future	118.9960	118.9960	119.6138	119.6138	0.519	0.0000	0.0000	0
2023/03/30	2033	01/02/2024			Bond Future	121.4483	121.4483	122.0789	122.0789	0.519	0.0000	0.0000	0
2023/03/30	2033	02/05/2024			Bond Future	122.4505	122.4505	123.0938	123.0938	0.525	0.0000	0.0000	0
2023/03/30	2037	04/05/2023	10.95	Call	Bond Future	289.5300	0.2895	335.1500	0.3352	15.757	0	0	703
2023/03/30	2037	04/05/2023	10.95	Put	Bond Future	3,737.7800	3.7378	3,452.9900	3.4530	(7.619)	0	0	0
2023/03/30	2037	04/05/2023	11.03	Put	Bond Future	3,341.2300	3.3412	3,067.9900	3.0680	(8.178)	0	0	0
2023/03/30	2037	04/05/2023	11.30	Call	Bond Future	845.1100	0.8451	951.0500	0.9511	12.536	0	0	0
2023/03/30	2037	04/05/2023	11.30	Put	Bond Future	2,189.3500	2.1894	1,964.8800	1.9649	(10.253)	0	0	0
2023/03/30	2037	04/05/2023	11.94	Call	Bond Future	2,923.2500	2.9232	3,155.4000	3.1554	7.942	0	0	0
2023/03/30	2037	04/05/2023	13.73	Put	Bond Future	4.2000	0.0042	2.8500	0.0028	(32.143)	0	0	400
2023/03/30	2037	04/05/2023	11.31	Call	Bond Future	867.2400	0.8672	975.2000	0.9752	12.449	0	0	0
2023/03/30	2037	04/05/2023	11.31	Put	Bond Future	2,152.5200	2.1525	1,930.0700	1.9301	(10.334)	0	0	0
2023/03/30	2037	04/05/2023			Bond Future	11.5307	81.6275	11.4735	81.9579	(0.496)	0.0000	0.0000	63,080
2023/03/30	2037	04/05/2023	11.03	Call	Bond Future	380.8900	0.3809	438.0600	0.4381	15.010	0	0	400
2023/03/30	2037	04/05/2023	11.94	Put	Bond Future	617.7700	0.6178	519.5100	0.5195	(15.906)	0	0	703
2023/03/30	2037	04/05/2023	13.73	Call	Bond Future	11,304.9800	11.3050	11,634.0400	11.6340	2.911	0	0	0
2023/03/30	2037	04/05/2023	11.32	Call	Bond Future	889.7400	0.8897	999.7300	0.9997	12.362	0	0	0
2023/03/30	2037	04/05/2023	11.32	Put	Bond Future	2,116.1200	2.1161	1,895.7000	1.8957	(10.416)	0	0	0
2023/03/30	2037	04/05/2023	11.78	Call	Bond Future	2,291.1900	2.2912	2,495.2300	2.4952	8.905	0	0	400
2023/03/30	2037	04/05/2023	11.78	Put	Bond Future	875.0000	0.8750	748.6300	0.7486	(14.442)	0	0	0
2023/03/30	2037	03/08/2023	12.12	Call	Bond Future	4,497.8500	4.4979	4,707.5900	4.7076	4.663	0	0	0
2023/03/30	2037	03/08/2023	12.12	Put	Bond Future	1,955.3300	1.9553	1,828.3000	1.8283	(6.497)	0	0	0
2023/03/30	2037	03/08/2023	12.13	Call	Bond Future	4,533.5300	4.5335	4,744.1400	4.7441	4.646	0	0	0
2023/03/30	2037	03/08/2023	12.13	Put	Bond Future	1,937.2400	1.9372	1,811.0800	1.8111	(6.512)	0	0	0
2023/03/30	2037	03/08/2023			Bond Future	11.6587	78.9695	11.5992	79.3063	(0.510)	0.0000	0.0000	74,072
2023/03/30	2037	03/08/2023	12.14	Call	Bond Future	4,569.3100	4.5693	4,780.7800	4.7808	4.628	0	0	0
2023/03/30	2037	03/08/2023	12.14	Put	Bond Future	1,919.3100	1.9193	1,794.0100	1.7940	(6.528)	0	0	0
2023/03/30	2037	03/08/2023	11.00	Call	Bond Future	1,337.4200	1.3374	1,435.0600	1.4351	7.301	0	0	1,800
2023/03/30	2037	03/08/2023	11.00	Put	Bond Future	5,187.8200	5.1878	4,948.6900	4.9487	(4.609)	0	0	0
2023/03/30	2037	03/08/2023	10.30	Call	Bond Future	427.3900	0.4274	467.3700	0.4674	9.354	0	0	1,800
2023/03/30	2037	03/08/2023	10.30	Put	Bond Future	8,676.2000	8.6762	8,379.4100	8.3794	(3.421)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/30	2037	02/11/2023	11.57	Call	Bond Future	3,201.7700	3.2018	3,358.5500	3.3586	4.897	0	0	0
2023/03/30	2037	02/11/2023	11.55	Put	Bond Future	4,417.5800	4.4176	4,229.1900	4.2292	(4.265)	0	0	0
2023/03/30	2037	02/11/2023	11.56	Put	Bond Future	4,388.1400	4.3881	4,200.5800	4.2006	(4.274)	0	0	0
2023/03/30	2037	02/11/2023			Bond Future	11.7763	80.5569	11.7146	80.9004	(0.524)	0.0000	0.0000	0
2023/03/30	2037	02/11/2023	11.57	Put	Bond Future	4,358.6200	4.3586	4,171.8900	4.1719	(4.284)	0	0	0
2023/03/30	2037	02/11/2023	11.55	Call	Bond Future	3,147.2500	3.1473	3,302.3700	3.3024	4.929	0	0	0
2023/03/30	2037	02/11/2023	11.56	Call	Bond Future	3,174.5800	3.1746	3,330.5300	3.3305	4.912	0	0	0
2023/03/30	2037	01/02/2024	12.33	Call	Bond Future	5,660.0500	5.6600	5,869.0400	5.8690	3.692	0	0	0
2023/03/30	2037	01/02/2024	12.33	Put	Bond Future	3,360.7500	3.3607	3,219.2400	3.2192	(4.211)	0	0	0
2023/03/30	2037	01/02/2024			Bond Future	11.8985	77.9431	11.8343	78.2936	(0.539)	0.0000	0.0000	0
2023/03/30	2037	01/02/2024	12.31	Call	Bond Future	5,595.5500	5.5955	5,803.2900	5.8033	3.713	0	0	0
2023/03/30	2037	01/02/2024	12.31	Put	Bond Future	3,400.6000	3.4006	3,257.8400	3.2578	(4.198)	0	0	0
2023/03/30	2037	01/02/2024	12.32	Call	Bond Future	5,627.6300	5.6276	5,836.0000	5.8360	3.703	0	0	0
2023/03/30	2037	01/02/2024	12.32	Put	Bond Future	3,380.4800	3.3805	3,238.3500	3.2383	(4.204)	0	0	0
2023/03/30	2037	02/05/2024	11.45	Call	Bond Future	3,146.4100	3.1464	3,292.2900	3.2923	4.636	0	0	0
2023/03/30	2037	02/05/2024	11.43	Put	Bond Future	6,429.5300	6.4295	6,216.3000	6.2163	(3.316)	0	0	0
2023/03/30	2037	02/05/2024	11.44	Call	Bond Future	3,123.9400	3.1239	3,269.1300	3.2691	4.648	0	0	0
2023/03/30	2037	02/05/2024	11.44	Put	Bond Future	6,395.1600	6.3952	6,182.6200	6.1826	(3.323)	0	0	0
2023/03/30	2037	02/05/2024			Bond Future	12.0341	79.4983	11.9674	79.8561	(0.555)	0.0000	0.0000	0
2023/03/30	2037	02/05/2024	11.45	Put	Bond Future	6,360.9300	6.3609	6,149.0800	6.1491	(3.330)	0	0	0
2023/03/30	2037	02/05/2024	11.43	Call	Bond Future	3,101.5600	3.1016	3,246.0600	3.2461	4.659	0	0	0
2023/03/30	2038	04/05/2023			Bond Future	129.3944	129.3944	129.5338	129.5338	0.108	0.0000	0.0000	4,625
2023/03/30	2038	03/08/2023			Bond Future	130.0027	130.0027	130.1447	130.1447	0.109	0.0000	0.0000	0
2023/03/30	2038	02/11/2023			Bond Future	132.6462	132.6462	132.7909	132.7909	0.109	0.0000	0.0000	0
2023/03/30	2038	01/02/2024			Bond Future	133.3713	133.3713	133.5187	133.5187	0.111	0.0000	0.0000	0
2023/03/30	2038	02/05/2024			Bond Future	136.0661	136.0661	136.2167	136.2167	0.111	0.0000	0.0000	0
2023/03/30	2040	04/05/2023	10.73	Put	Bond Future	6,918.9500	6.9189	6,338.9400	6.3389	(8.383)	0	0	0
2023/03/30	2040	04/05/2023	12.78	Call	Bond Future	5,839.8100	5.8398	6,384.6100	6.3846	9.329	0	0	0
2023/03/30	2040	04/05/2023	12.78	Put	Bond Future	175.3300	0.1753	122.4200	0.1224	(30.177)	0	0	388
2023/03/30	2040	04/05/2023	13.45	Put	Bond Future	30.6200	0.0306	19.4200	0.0194	(36.577)	0	0	486
2023/03/30	2040	04/05/2023	11.43	Call	Bond Future	644.6300	0.6446	811.8300	0.8118	25.937	0	0	0
2023/03/30	2040	04/05/2023	11.43	Put	Bond Future	2,889.4700	2.8895	2,458.9600	2.4590	(14.899)	0	0	0
2023/03/30	2040	04/05/2023	12.05	Put	Bond Future	933.4000	0.9334	726.8500	0.7269	(22.129)	0	0	684
2023/03/30	2040	04/05/2023			Bond Future	11.7917	82.2119	11.6938	82.8096	(0.830)	0.0000	0.0000	52,121
2023/03/30	2040	04/05/2023	10.17	Call	Bond Future	1.8500	0.0019	2.8600	0.0029	54.595	0	0	388
2023/03/30	2040	04/05/2023	10.17	Put	Bond Future	10,882.7500	10.8828	10,286.0500	10.2861	(5.483)	0	0	0
2023/03/30	2040	04/05/2023	10.73	Call	Bond Future	40.8100	0.0408	58.5100	0.0585	43.372	0	0	486
2023/03/30	2040	04/05/2023	10.92	Call	Bond Future	101.7000	0.1017	140.4600	0.1405	38.112	0	0	388
2023/03/30	2040	04/05/2023	10.92	Put	Bond Future	5,683.0300	5.6830	5,124.0800	5.1241	(9.835)	0	0	0
2023/03/30	2040	04/05/2023	13.45	Call	Bond Future	9,179.1400	9.1791	9,765.6500	9.7657	6.390	0	0	0
2023/03/30	2040	04/05/2023	11.48	Call	Bond Future	741.7100	0.7417	926.5400	0.9265	24.919	0	0	486
2023/03/30	2040	04/05/2023	11.48	Put	Bond Future	2,670.3700	2.6704	2,257.4900	2.2575	(15.462)	0	0	0
2023/03/30	2040	04/05/2023	12.05	Call	Bond Future	2,478.4700	2.4785	2,869.6300	2.8696	15.782	0	0	0
2023/03/30	2040	04/05/2023	11.03	Call	Bond Future	162.6500	0.1627	219.9300	0.2199	35.217	0	0	684
2023/03/30	2040	04/05/2023	11.03	Put	Bond Future	5,006.8000	5.0068	4,466.3700	4.4664	(10.794)	0	0	0
2023/03/30	2040	04/05/2023	11.41	Call	Bond Future	608.2500	0.6083	768.5700	0.7686	26.358	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
2023/03/30	2040	04/05/2023	11.41	Put	Bond Future	2,980.1000	2.9801	2,542.7100	2.5427	(14.677)	0	0	0
2023/03/30	2040	04/05/2023	11.42	Call	Bond Future	626.2700	0.6263	790.0100	0.7900	26.145	0	0	0
2023/03/30	2040	04/05/2023	11.42	Put	Bond Future	2,934.5700	2.9346	2,500.6000	2.5006	(14.788)	0	0	0
2023/03/30	2040	03/08/2023	12.23	Call	Bond Future	4,237.0100	4.2370	4,603.2700	4.6033	8.644	0	0	0
2023/03/30	2040	03/08/2023	12.23	Put	Bond Future	2,436.5000	2.4365	2,193.5000	2.1935	(9.973)	0	0	0
2023/03/30	2040	03/08/2023			Bond Future	11.9223	79.3150	11.8207	79.9242	(0.853)	0.0000	0.0000	98,195
2023/03/30	2040	03/08/2023	12.22	Call	Bond Future	4,201.2500	4.2013	4,565.8900	4.5659	8.679	0	0	0
2023/03/30	2040	03/08/2023	12.22	Put	Bond Future	2,458.2400	2.4582	2,213.6200	2.2136	(9.951)	0	0	0
2023/03/30	2040	03/08/2023	12.21	Call	Bond Future	4,165.7900	4.1658	4,528.8000	4.5288	8.714	0	0	0
2023/03/30	2040	03/08/2023	12.21	Put	Bond Future	2,480.3400	2.4803	2,234.0900	2.2341	(9.928)	0	0	0
2023/03/30	2040	02/11/2023	11.59	Call	Bond Future	2,784.4100	2.7844	3,041.9800	3.0420	9.250	0	0	0
2023/03/30	2040	02/11/2023	11.60	Put	Bond Future	5,471.5000	5.4715	5,109.1100	5.1091	(6.623)	0	0	0
2023/03/30	2040	02/11/2023	11.58	Call	Bond Future	2,758.7000	2.7587	3,014.7500	3.0148	9.282	0	0	0
2023/03/30	2040	02/11/2023	11.58	Put	Bond Future	5,543.5100	5.5435	5,178.0700	5.1781	(6.592)	0	0	0
2023/03/30	2040	02/11/2023			Bond Future	12.0426	80.9093	11.9372	81.5308	(0.876)	0.0000	0.0000	18
2023/03/30	2040	02/11/2023	11.59	Put	Bond Future	5,507.4100	5.5074	5,143.4900	5.1435	(6.608)	0	0	0
2023/03/30	2040	02/11/2023	11.60	Call	Bond Future	2,810.2300	2.8102	3,069.3300	3.0693	9.220	0	0	0
2023/03/30	2040	01/02/2024	12.34	Call	Bond Future	5,111.3700	5.1114	5,468.0100	5.4680	6.977	0	0	0
2023/03/30	2040	01/02/2024	12.34	Put	Bond Future	4,129.0700	4.1291	3,851.5400	3.8515	(6.721)	0	0	0
2023/03/30	2040	01/02/2024	12.33	Call	Bond Future	5,079.5800	5.0796	5,434.9900	5.4350	6.997	0	0	0
2023/03/30	2040	01/02/2024	12.33	Put	Bond Future	4,153.7100	4.1537	3,874.9500	3.8750	(6.711)	0	0	0
2023/03/30	2040	01/02/2024			Bond Future	12.1676	78.0523	12.0580	78.6865	(0.900)	0.0000	0.0000	11
2023/03/30	2040	01/02/2024	12.35	Call	Bond Future	5,143.5200	5.1435	5,501.3700	5.5014	6.957	0	0	0
2023/03/30	2040	01/02/2024	12.35	Put	Bond Future	4,104.8500	4.1049	3,828.5300	3.8285	(6.732)	0	0	0
2023/03/30	2040	02/05/2024	11.61	Call	Bond Future	2,947.8300	2.9478	3,203.0200	3.2030	8.657	0	0	0
2023/03/30	2040	02/05/2024	11.62	Put	Bond Future	6,994.0000	6.9940	6,603.4800	6.6035	(5.584)	0	0	0
2023/03/30	2040	02/05/2024	11.60	Call	Bond Future	2,925.2900	2.9253	3,179.1800	3.1792	8.679	0	0	0
2023/03/30	2040	02/05/2024			Bond Future	12.3049	79.6096	12.1911	80.2566	(0.925)	0.0000	0.0000	0
2023/03/30	2040	02/05/2024	11.61	Put	Bond Future	7,032.1500	7.0322	6,640.3300	6.6403	(5.572)	0	0	0
2023/03/30	2040	02/05/2024	11.62	Call	Bond Future	2,970.7900	2.9708	3,227.2800	3.2273	8.634	0	0	0
2023/03/30	2040	02/05/2024	11.60	Put	Bond Future	7,070.8000	7.0708	6,677.6800	6.6777	(5.560)	0	0	0
2023/03/30	2044	04/05/2023	11.41	Call	Bond Future	469.9300	0.4699	566.1500	0.5662	20.475	0	0	0
2023/03/30	2044	04/05/2023	11.41	Put	Bond Future	3,557.4600	3.5575	3,179.2900	3.1793	(10.630)	0	0	0
2023/03/30	2044	04/05/2023	11.42	Call	Bond Future	484.8100	0.4848	583.3900	0.5834	20.334	0	0	0
2023/03/30	2044	04/05/2023	11.42	Put	Bond Future	3,507.3000	3.5073	3,131.4900	3.1315	(10.715)	0	0	0
2023/03/30	2044	04/05/2023	11.75	Put	Bond Future	2,095.2400	2.0952	1,808.1700	1.8082	(13.701)	0	0	4,423
2023/03/30	2044	04/05/2023			Bond Future	11.9004	78.2751	11.8229	78.7495	(0.651)	0.0000	0.0000	62,354
2023/03/30	2044	04/05/2023	11.43	Call	Bond Future	499.9500	0.4999	600.8900	0.6009	20.190	0	0	0
2023/03/30	2044	04/05/2023	11.43	Put	Bond Future	3,457.4900	3.4575	3,084.0400	3.0840	(10.801)	0	0	0
2023/03/30	2044	04/05/2023	11.75	Call	Bond Future	1,170.1400	1.1701	1,357.4600	1.3575	16.008	0	0	0
2023/03/30	2044	04/05/2023	12.00	Call	Bond Future	1,941.5300	1.9415	2,200.3000	2.2003	13.328	0	0	0
2023/03/30	2044	04/05/2023	12.00	Put	Bond Future	1,338.8100	1.3388	1,123.1900	1.1232	(16.105)	0	0	4,423
2023/03/30	2044	04/05/2023	12.25	Call	Bond Future	2,900.0600	2.9001	3,222.5800	3.2226	11.121	0	0	0
2023/03/30	2044	04/05/2023	12.25	Put	Bond Future	819.8200	0.8198	667.9500	0.6680	(18.525)	0	0	1,798
2023/03/30	2044	03/08/2023	12.16	Call	Bond Future	3,657.4900	3.6575	3,921.1300	3.9211	7.208	0	0	0
2023/03/30	2044	03/08/2023	12.16	Put	Bond Future	2,873.5600	2.8736	2,653.5800	2.6536	(7.655)	0	0	0
2023/03/30	2044	03/08/2023	12.00	Call	Bond Future	3,137.7800	3.1378	3,378.9800	3.3790	7.687	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
2023/03/30	2044	03/08/2023	12.00	Put	Bond Future	3,303.5900	3.3036	3,061.1700	3.0612	(7.338)	0	0	4,754
2023/03/30	2044	03/08/2023	12.15	Call	Bond Future	3,624.0500	3.6240	3,886.3100	3.8863	7.237	0	0	0
2023/03/30	2044	03/08/2023	12.15	Put	Bond Future	2,898.8900	2.8989	2,677.5300	2.6775	(7.636)	0	0	0
2023/03/30	2044	03/08/2023			Bond Future	12.0277	75.4262	11.9472	75.9098	(0.669)	0.0000	0.0000	21,333
2023/03/30	2044	03/08/2023	12.17	Call	Bond Future	3,691.0600	3.6911	3,956.0600	3.9561	7.180	0	0	0
2023/03/30	2044	03/08/2023	12.17	Put	Bond Future	2,848.4400	2.8484	2,629.8200	2.6298	(7.675)	0	0	0
2023/03/30	2044	03/08/2023	11.75	Call	Bond Future	2,401.0600	2.4011	2,605.5500	2.6056	8.517	0	0	0
2023/03/30	2044	03/08/2023	11.75	Put	Bond Future	4,091.9800	4.0920	3,812.8500	3.8129	(6.821)	0	0	3,076
2023/03/30	2044	02/11/2023	11.57	Call	Bond Future	2,596.5800	2.5966	2,785.4400	2.7854	7.273	0	0	0
2023/03/30	2044	02/11/2023	11.57	Put	Bond Future	6,108.4000	6.1084	5,803.9600	5.8040	(4.984)	0	0	0
2023/03/30	2044	02/11/2023			Bond Future	12.1448	76.9423	12.0614	77.4356	(0.687)	0.0000	0.0000	0
2023/03/30	2044	02/11/2023	11.56	Call	Bond Future	2,571.9300	2.5719	2,759.6200	2.7596	7.298	0	0	0
2023/03/30	2044	02/11/2023	11.56	Put	Bond Future	6,147.2500	6.1473	5,841.6400	5.8416	(4.971)	0	0	0
2023/03/30	2044	02/11/2023	11.55	Call	Bond Future	2,547.4100	2.5474	2,733.9100	2.7339	7.321	0	0	0
2023/03/30	2044	02/11/2023	11.55	Put	Bond Future	6,186.3200	6.1863	5,879.5200	5.8795	(4.959)	0	0	0
2023/03/30	2044	01/02/2024	12.29	Call	Bond Future	4,708.3300	4.7083	4,974.9200	4.9749	5.662	0	0	0
2023/03/30	2044	01/02/2024	12.29	Put	Bond Future	4,571.4500	4.5714	4,334.6700	4.3347	(5.180)	0	0	0
2023/03/30	2044	01/02/2024			Bond Future	12.2663	74.1297	12.1796	74.6330	(0.706)	0.0000	0.0000	0
2023/03/30	2044	01/02/2024	12.28	Call	Bond Future	4,677.5800	4.6776	4,943.1800	4.9432	5.678	0	0	0
2023/03/30	2044	01/02/2024	12.28	Put	Bond Future	4,598.3300	4.5983	4,360.5600	4.3606	(5.171)	0	0	0
2023/03/30	2044	01/02/2024	12.27	Call	Bond Future	4,646.6300	4.6466	4,911.2300	4.9112	5.694	0	0	0
2023/03/30	2044	01/02/2024	12.27	Put	Bond Future	4,625.0900	4.6251	4,386.3200	4.3863	(5.162)	0	0	0
2023/03/30	2044	02/05/2024	11.67	Call	Bond Future	3,005.7600	3.0058	3,205.0800	3.2051	6.631	0	0	0
2023/03/30	2044	02/05/2024	11.67	Put	Bond Future	7,345.0800	7.3451	7,030.8200	7.0308	(4.279)	0	0	0
2023/03/30	2044	02/05/2024			Bond Future	12.3992	75.6086	12.3092	76.1222	(0.726)	0.0000	0.0000	0
2023/03/30	2044	02/05/2024	11.66	Call	Bond Future	2,983.2500	2.9832	3,181.5600	3.1816	6.647	0	0	0
2023/03/30	2044	02/05/2024	11.66	Put	Bond Future	7,385.0100	7.3850	7,069.7400	7.0697	(4.269)	0	0	0
2023/03/30	2044	02/05/2024	11.65	Call	Bond Future	2,960.5200	2.9605	3,157.8200	3.1578	6.664	0	0	0
2023/03/30	2044	02/05/2024	11.65	Put	Bond Future	7,424.8000	7.4248	7,108.5200	7.1085	(4.260)	0	0	0
2023/03/30	2046	04/05/2023			Bond Future	113.7763	113.7763	113.4005	113.4005	(0.330)	0.0000	0.0000	17,308
2023/03/30	2046	03/08/2023			Bond Future	116.0333	116.0333	115.6500	115.6500	(0.330)	0.0000	0.0000	0
2023/03/30	2046	02/11/2023			Bond Future	116.3106	116.3106	115.9191	115.9191	(0.337)	0.0000	0.0000	0
2023/03/30	2046	01/02/2024			Bond Future	118.7075	118.7075	118.3080	118.3080	(0.337)	0.0000	0.0000	0
2023/03/30	2046	02/05/2024			Bond Future	118.9725	118.9725	118.5646	118.5646	(0.343)	0.0000	0.0000	0
2023/03/30	2050	04/05/2023			Bond Future	116.2290	116.2290	116.0117	116.0117	(0.187)	0.0000	0.0000	13,316
2023/03/30	2050	03/08/2023			Bond Future	116.3535	116.3535	116.1317	116.1317	(0.191)	0.0000	0.0000	0
2023/03/30	2050	02/11/2023			Bond Future	118.7195	118.7195	118.4930	118.4930	(0.191)	0.0000	0.0000	0
2023/03/30	2050	01/02/2024			Bond Future	118.9292	118.9292	118.6977	118.6977	(0.195)	0.0000	0.0000	0
2023/03/30	2050	02/05/2024			Bond Future	121.3322	121.3322	121.0962	121.0962	(0.194)	0.0000	0.0000	0
2023/03/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	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
2023/03/30	AL37	04/05/2023			Index Future	886.7020	886.7020	882.2510	882.2510	(0.502)	0.0000	0.0000	0
2023/03/30	AL37	03/08/2023			Index Future	904.0740	904.0740	899.5360	899.5360	(0.502)	0.0000	0.0000	0
2023/03/30	AL37	02/11/2023			Index Future	922.2440	922.2440	917.6130	917.6130	(0.502)	0.0000	0.0000	0
2023/03/30	AL37	01/02/2024			Index Future	941.0410	941.0410	936.3160	936.3160	(0.502)	0.0000	0.0000	0
2023/03/30	AL37	02/05/2024			Index Future	959.8630	959.8630	955.0450	955.0450	(0.502)	0.0000	0.0000	0
2023/03/30	AL7T	04/05/2023			Index Future	1,014.8500	1,014.8500	1,014.1570	1,014.1570	(0.068)	0.0000	0.0000	0
2023/03/30	AL7T	03/08/2023			Index Future	1,034.7340	1,034.7340	1,034.0260	1,034.0260	(0.068)	0.0000	0.0000	0
2023/03/30	AL7T	02/11/2023			Index Future	1,055.5290	1,055.5290	1,054.8060	1,054.8060	(0.068)	0.0000	0.0000	0
2023/03/30	AL7T	01/02/2024			Index Future	1,077.0430	1,077.0430	1,076.3060	1,076.3060	(0.068)	0.0000	0.0000	0
2023/03/30	AL7T	02/05/2024			Index Future	1,098.5850	1,098.5850	1,097.8350	1,097.8350	(0.068)	0.0000	0.0000	0
2023/03/30	ALBI	04/05/2023			Index Future	886.8160	886.8160	887.3830	887.3830	0.064	0.0000	0.0000	99
2023/03/30	ALBI	03/08/2023			Index Future	904.1920	904.1920	904.7690	904.7690	0.064	0.0000	0.0000	0
2023/03/30	ALBI	02/11/2023			Index Future	922.3630	922.3630	922.9510	922.9510	0.064	0.0000	0.0000	0
2023/03/30	ALBI	01/02/2024			Index Future	941.1630	941.1630	941.7630	941.7630	0.064	0.0000	0.0000	0
2023/03/30	ALBI	02/05/2024			Index Future	959.9870	959.9870	960.6010	960.6010	0.064	0.0000	0.0000	0
2023/03/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	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
2023/03/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/30	ES33	04/05/2023			Bond Future	12.0444	74.6126	11.9919	74.8611	(0.435)	0.0000	0.0000	0
2023/03/30	ES33	03/08/2023			Bond Future	12.1966	76.0928	12.1420	76.3462	(0.448)	0.0000	0.0000	350
2023/03/30	ES33	02/11/2023			Bond Future	12.3518	73.8457	12.2948	74.1042	(0.461)	0.0000	0.0000	0
2023/03/30	ES33	01/02/2024			Bond Future	12.5143	75.3674	12.4549	75.6313	(0.475)	0.0000	0.0000	0
2023/03/30	ES33	02/05/2024			Bond Future	12.6898	73.0943	12.6277	73.3636	(0.490)	0.0000	0.0000	0
2023/03/30	ES42	04/05/2023			Bond Future	12.4981	71.5378	12.4101	72.0216	(0.704)	0.0000	0.0000	0
2023/03/30	ES42	03/08/2023			Bond Future	12.6402	72.9572	12.5488	73.4505	(0.723)	0.0000	0.0000	4,000
2023/03/30	ES42	02/11/2023			Bond Future	12.7848	70.1783	12.6897	70.6816	(0.743)	0.0000	0.0000	0
2023/03/30	ES42	01/02/2024			Bond Future	12.9287	71.6244	12.8299	72.1381	(0.764)	0.0000	0.0000	0
2023/03/30	ES42	02/05/2024			Bond Future	13.0881	68.8087	12.9851	69.3329	(0.787)	0.0000	0.0000	0
2023/03/30	GOVI	04/05/2023	852.86	Call	GOVI	213,320.0000	21.3320	217,850.0000	21.7850	2.124	0	0	0
2023/03/30	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	GOVI	04/05/2023	852.87	Call	GOVI	213,220.0000	21.3220	217,750.0000	21.7750	2.125	0	0	0
2023/03/30	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	GOVI	04/05/2023			GOVI	874.1920	874.1920	874.6450	874.6450	0.052	0.0000	0.0000	840
2023/03/30	GOVI	04/05/2023	852.88	Call	GOVI	213,120.0000	21.3120	217,650.0000	21.7650	2.126	0	0	0
2023/03/30	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	GOVI	03/08/2023	837.21	Call	GOVI	541,100.0000	54.1100	545,710.0000	54.5710	0.852	0	0	0
2023/03/30	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	GOVI	03/08/2023	837.22	Call	GOVI	541,000.0000	54.1000	545,610.0000	54.5610	0.852	0	0	0
2023/03/30	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	GOVI	03/08/2023			GOVI	891.3200	891.3200	891.7810	891.7810	0.052	0.0000	0.0000	0
2023/03/30	GOVI	03/08/2023	837.23	Call	GOVI	540,900.0000	54.0900	545,510.0000	54.5510	0.852	0	0	0
2023/03/30	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	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
2023/03/30	GOVI	02/11/2023	885.82	Call	GOVI	234,120.0000	23.4120	238,830.0000	23.8830	2.012	0	0	0
2023/03/30	GOVI	02/11/2023			GOVI	909.2320	909.2320	909.7030	909.7030	0.052	0.0000	0.0000	0
2023/03/30	GOVI	02/11/2023	885.80	Call	GOVI	234,320.0000	23.4320	239,030.0000	23.9030	2.010	0	0	0
2023/03/30	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	GOVI	02/11/2023	885.81	Call	GOVI	234,220.0000	23.4220	238,930.0000	23.8930	2.011	0	0	0
2023/03/30	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	GOVI	01/02/2024	880.00	Call	GOVI	477,650.0000	47.7650	482,450.0000	48.2450	1.005	0	0	0
2023/03/30	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	GOVI	01/02/2024			GOVI	927.7650	927.7650	928.2450	928.2450	0.052	0.0000	0.0000	0
2023/03/30	GOVI	01/02/2024	879.98	Call	GOVI	477,850.0000	47.7850	482,650.0000	48.2650	1.004	0	0	0
2023/03/30	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	GOVI	01/02/2024	879.99	Call	GOVI	477,750.0000	47.7750	482,550.0000	48.2550	1.005	0	0	0
2023/03/30	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	GOVI	02/05/2024	950.97	Put	GOVI	46,490.0000	4.6490	41,580.0000	4.1580	(10.561)	0	0	0
2023/03/30	GOVI	02/05/2024	950.98	Put	GOVI	46,590.0000	4.6590	41,680.0000	4.1680	(10.539)	0	0	0
2023/03/30	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	GOVI	02/05/2024			GOVI	946.3210	946.3210	946.8120	946.8120	0.052	0.0000	0.0000	0
2023/03/30	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	GOVI	02/05/2024	950.99	Put	GOVI	46,690.0000	4.6690	41,780.0000	4.1780	(10.516)	0	0	0
2023/03/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/30	IGOV	04/05/2023			Index Future	328.0310	328.0310	327.9620	327.9620	(0.021)	0.0000	0.0000	654
2023/03/30	IGOV	03/08/2023			Index Future	334.5380	334.5380	334.4670	334.4670	(0.021)	0.0000	0.0000	0
2023/03/30	IGOV	02/11/2023			Index Future	341.3400	341.3400	341.2680	341.2680	(0.021)	0.0000	0.0000	0
2023/03/30	IGOV	01/02/2024			Index Future	348.3750	348.3750	348.3010	348.3010	(0.021)	0.0000	0.0000	0
2023/03/30	IGOV	02/05/2024			Index Future	355.4180	355.4180	355.3440	355.3440	(0.021)	0.0000	0.0000	0
2023/03/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/30	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
2023/03/30	JBAF	19/04/2023			Jibar Tradeable Future	7.6950	92.3050	7.9650	92.0350	3.509	0.0000	0.0000	0
2023/03/30	JBAF	17/05/2023			Jibar Tradeable Future	7.7850	92.2150	7.9700	92.0300	2.376	0.0000	0.0000	0
2023/03/30	JBAF	21/06/2023			Jibar Tradeable Future	7.8050	92.1950	8.1250	91.8750	4.100	0.0000	0.0000	0
2023/03/30	JBAF	19/07/2023			Jibar Tradeable Future	7.8100	92.1900	8.1200	91.8800	3.969	0.0000	0.0000	0
2023/03/30	JBAF	16/08/2023			Jibar Tradeable Future	7.8200	92.1800	8.1700	91.8300	4.476	0.0000	0.0000	0
2023/03/30	JBAF	20/09/2023			Jibar Tradeable Future	7.7900	92.2100	8.1650	91.8350	4.814	0.0000	0.0000	75
2023/03/30	JBAF	20/12/2023			Jibar Tradeable Future	7.6550	92.3450	8.0100	91.9900	4.637	0.0000	0.0000	272
2023/03/30	JBAF	20/03/2024			Jibar Tradeable Future	7.4700	92.5300	7.8150	92.1850	4.618	0.0000	0.0000	0
2023/03/30	JBAF	19/06/2024			Jibar Tradeable Future	7.3800	92.6200	7.6550	92.3450	3.726	0.0000	0.0000	0
2023/03/30	JBAF	18/09/2024			Jibar Tradeable Future	7.2850	92.7150	7.5600	92.4400	3.775	0.0000	0.0000	68
2023/03/30	JBAF	18/12/2024			Jibar Tradeable Future	7.2700	92.7300	7.5500	92.4500	3.851	0.0000	0.0000	0
2023/03/30	JBAF	19/03/2025			Jibar Tradeable Future	7.3000	92.7000	7.5600	92.4400	3.562	0.0000	0.0000	0
2023/03/30	R035	04/05/2023	10.55	Call	Bond Future	172.7700	0.1728	206.4700	0.2065	19.506	0	0	770
2023/03/30	R035	04/05/2023	10.55	Put	Bond Future	4,340.0200	4.3400	4,015.8000	4.0158	(7.470)	0	0	0
2023/03/30	R035	04/05/2023	13.18	Call	Bond Future	10,114.8900	10.1149	10,469.9200	10.4699	3.510	0	0	0
2023/03/30	R035	04/05/2023	13.18	Put	Bond Future	9.1500	0.0092	6.2600	0.0063	(31.585)	0	0	491
2023/03/30	R035	04/05/2023	12.46	Call	Bond Future	6,620.5700	6.6206	6,959.3700	6.9594	5.117	0	0	0
2023/03/30	R035	04/05/2023	12.46	Put	Bond Future	75.9600	0.0760	56.8400	0.0568	(25.171)	0	0	388
2023/03/30	R035	04/05/2023	11.20	Call	Bond Future	1,260.5700	1.2606	1,417.8400	1.4178	12.476	0	0	0
2023/03/30	R035	04/05/2023	11.21	Call	Bond Future	1,288.7700	1.2888	1,448.3600	1.4484	12.383	0	0	0
2023/03/30	R035	04/05/2023	11.22	Put	Bond Future	1,502.5400	1.5025	1,306.5300	1.3065	(13.045)	0	0	0
2023/03/30	R035	04/05/2023	10.60	Call	Bond Future	210.2100	0.2102	250.0000	0.2500	18.929	0	0	388
2023/03/30	R035	04/05/2023	10.60	Put	Bond Future	4,071.3400	4.0713	3,753.2100	3.7532	(7.814)	0	0	0
2023/03/30	R035	04/05/2023	11.05	Call	Bond Future	880.1400	0.8801	1,002.8000	1.0028	13.936	0	0	770
2023/03/30	R035	04/05/2023	11.05	Put	Bond Future	2,051.5700	2.0516	1,816.3100	1.8163	(11.467)	0	0	0
2023/03/30	R035	04/05/2023	11.17	Call	Bond Future	1,178.0000	1.1780	1,328.2700	1.3283	12.756	0	0	491
2023/03/30	R035	04/05/2023			Bond Future	11.2522	86.3320	11.1900	86.6899	(0.553)	0.0000	0.0000	151,607
2023/03/30	R035	04/05/2023	9.85	Call	Bond Future	5.3700	0.0054	6.7500	0.0068	25.698	0	0	388
2023/03/30	R035	04/05/2023	9.85	Put	Bond Future	8,617.9200	8.6179	8,261.3800	8.2614	(4.137)	0	0	0
2023/03/30	R035	04/05/2023	10.42	Call	Bond Future	99.4400	0.0994	120.3600	0.1204	21.038	0	0	491
2023/03/30	R035	04/05/2023	10.42	Put	Bond Future	5,069.5800	5.0696	4,732.5800	4.7326	(6.647)	0	0	0
2023/03/30	R035	04/05/2023	11.80	Call	Bond Future	3,488.5700	3.4886	3,766.4500	3.7664	7.965	0	0	0
2023/03/30	R035	04/05/2023	11.80	Put	Bond Future	427.2000	0.4272	347.1600	0.3472	(18.736)	0	0	1,035
2023/03/30	R035	04/05/2023	11.87	Call	Bond Future	3,801.6000	3.8016	4,089.5000	4.0895	7.573	0	0	0
2023/03/30	R035	04/05/2023	11.87	Put	Bond Future	360.3900	0.3604	290.3700	0.2904	(19.429)	0	0	770
2023/03/30	R035	04/05/2023	11.20	Put	Bond Future	1,560.9800	1.5610	1,360.3300	1.3603	(12.854)	0	0	0
2023/03/30	R035	04/05/2023	11.21	Put	Bond Future	1,531.5600	1.5316	1,333.2300	1.3332	(12.950)	0	0	0
2023/03/30	R035	04/05/2023	11.22	Call	Bond Future	1,317.3200	1.3173	1,479.2300	1.4792	12.291	0	0	0
2023/03/30	R035	04/05/2023	11.17	Put	Bond Future	1,651.6100	1.6516	1,443.9600	1.4440	(12.573)	0	0	0
2023/03/30	R035	03/08/2023	12.00	Call	Bond Future	5,042.2400	5.0422	5,286.5000	5.2865	4.844	0	0	0
2023/03/30	R035	03/08/2023	12.00	Put	Bond Future	1,613.8600	1.6139	1,493.2500	1.4932	(7.473)	0	0	0
2023/03/30	R035	03/08/2023			Bond Future	11.3721	88.0234	11.3074	88.3883	(0.569)	0.0000	0.0000	9,321
2023/03/30	R035	03/08/2023	11.98	Call	Bond Future	4,967.4800	4.9675	5,209.9700	5.2100	4.882	0	0	0
2023/03/30	R035	03/08/2023	11.98	Put	Bond Future	1,645.2100	1.6452	1,522.8300	1.5228	(7.439)	0	0	0
2023/03/30	R035	03/08/2023	11.99	Call	Bond Future	5,004.8200	5.0048	5,248.1900	5.2482	4.863	0	0	0
2023/03/30	R035	03/08/2023	11.99	Put	Bond Future	1,629.4700	1.6295	1,507.9700	1.5080	(7.456)	0	0	0
2023/03/30	R035	02/11/2023	12.85	Call	Bond Future	8,429.4200	8.4294	8,714.2400	8.7142	3.379	0	0	0

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2023/03/30	R035	02/11/2023	12.85	Put	Bond Future	1,403.0200	1.4030	1,315.6700	1.3157	(6.226)	0	0	400
2023/03/30	R035	02/11/2023	11.41	Call	Bond Future	3,453.8400	3.4538	3,635.0100	3.6350	5.245	0	0	0
2023/03/30	R035	02/11/2023	11.41	Put	Bond Future	3,918.3600	3.9184	3,727.3600	3.7274	(4.874)	0	0	0
2023/03/30	R035	02/11/2023	11.42	Call	Bond Future	3,482.2500	3.4823	3,664.3100	3.6643	5.228	0	0	0
2023/03/30	R035	02/11/2023	11.42	Put	Bond Future	3,891.2600	3.8913	3,701.1500	3.7012	(4.886)	0	0	0
2023/03/30	R035	02/11/2023	11.12	Call	Bond Future	2,680.2900	2.6803	2,834.9900	2.8350	5.772	0	0	400
2023/03/30	R035	02/11/2023			Bond Future	11.4940	85.2885	11.4266	85.6607	(0.586)	0.0000	0.0000	0
2023/03/30	R035	02/11/2023	11.43	Call	Bond Future	3,510.7800	3.5108	3,693.7300	3.6937	5.211	0	0	0
2023/03/30	R035	02/11/2023	11.43	Put	Bond Future	3,864.3200	3.8643	3,675.1000	3.6751	(4.897)	0	0	0
2023/03/30	R035	02/11/2023	10.62	Call	Bond Future	1,616.5600	1.6166	1,725.9700	1.7260	6.768	0	0	400
2023/03/30	R035	02/11/2023	10.62	Put	Bond Future	6,633.9800	6.6340	6,371.2200	6.3712	(3.961)	0	0	0
2023/03/30	R035	02/11/2023	11.12	Put	Bond Future	4,777.3900	4.7774	4,559.9200	4.5599	(4.552)	0	0	0
2023/03/30	R035	01/02/2024	12.18	Put	Bond Future	3,045.1200	3.0451	2,900.4500	2.9005	(4.751)	0	0	0
2023/03/30	R035	01/02/2024	12.19	Call	Bond Future	6,018.0100	6.0180	6,253.7400	6.2537	3.917	0	0	0
2023/03/30	R035	01/02/2024	12.19	Put	Bond Future	3,027.0100	3.0270	2,883.0000	2.8830	(4.757)	0	0	0
2023/03/30	R035	01/02/2024	10.62	Call	Bond Future	1,893.9700	1.8940	2,009.1500	2.0091	6.081	0	0	400
2023/03/30	R035	01/02/2024	10.62	Put	Bond Future	7,552.9100	7.5529	7,288.3500	7.2884	(3.503)	0	0	0
2023/03/30	R035	01/02/2024	11.12	Put	Bond Future	5,691.2900	5.6913	5,466.5700	5.4666	(3.948)	0	0	0
2023/03/30	R035	01/02/2024			Bond Future	11.6214	87.0269	11.5513	87.4066	(0.604)	0.0000	0.0000	0
2023/03/30	R035	01/02/2024	13.46	Call	Bond Future	10,558.4100	10.5584	10,860.4200	10.8604	2.860	0	0	0
2023/03/30	R035	01/02/2024	13.46	Put	Bond Future	1,414.2600	1.4143	1,336.5300	1.3365	(5.496)	0	0	400
2023/03/30	R035	01/02/2024	12.18	Call	Bond Future	5,984.8300	5.9848	6,219.9000	6.2199	3.928	0	0	0
2023/03/30	R035	01/02/2024	12.20	Call	Bond Future	6,051.2400	6.0512	6,287.6200	6.2876	3.906	0	0	0
2023/03/30	R035	01/02/2024	12.20	Put	Bond Future	3,009.0100	3.0090	2,865.6500	2.8656	(4.764)	0	0	0
2023/03/30	R035	01/02/2024	11.12	Call	Bond Future	2,922.6500	2.9226	3,077.6700	3.0777	5.304	0	0	400
2023/03/30	R035	02/05/2024	11.19	Call	Bond Future	3,101.8600	3.1019	3,261.0000	3.2610	5.130	0	0	0
2023/03/30	R035	02/05/2024	11.19	Put	Bond Future	6,155.0100	6.1550	5,926.6400	5.9266	(3.710)	0	0	0
2023/03/30	R035	02/05/2024	11.20	Call	Bond Future	3,124.0600	3.1241	3,283.9600	3.2840	5.118	0	0	0
2023/03/30	R035	02/05/2024	11.20	Put	Bond Future	6,121.6400	6.1216	5,894.0300	5.8940	(3.718)	0	0	0
2023/03/30	R035	02/05/2024			Bond Future	11.7532	84.2592	11.6801	84.6467	(0.622)	0.0000	0.0000	0
2023/03/30	R035	02/05/2024	11.21	Call	Bond Future	3,146.7000	3.1467	3,307.3600	3.3074	5.106	0	0	0
2023/03/30	R035	02/05/2024	11.21	Put	Bond Future	6,088.7700	6.0888	5,861.9200	5.8619	(3.726)	0	0	0
2023/03/30	R186	04/05/2023		Call	Bond Future	10,722.3300	10.7223	10,197.0900	10.1971	(4.899)	0	0	0
2023/03/30	R186	04/05/2023	8.83	Put	Bond Future	229.6300	0.2296	346.6900	0.3467	50.978	0	0	0
2023/03/30	R186	04/05/2023	8.84	Call	Bond Future	1,911.3100	1.9113	1,500.8600	1.5009	(21.475)	0	0	0
2023/03/30	R186	04/05/2023			Bond Future	8.3076	110.7223	8.4723	110.1971	1.982	0.0000	0.0000	100,584
2023/03/30	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/30	R186	04/05/2023	8.36	Call	Bond Future	809.6900	0.8097	546.4600	0.5465	(32.510)	0	0	200
2023/03/30	R186	04/05/2023	8.36	Put	Bond Future	642.2500	0.6422	904.2600	0.9043	40.796	0	0	200
2023/03/30	R186	04/05/2023	8.82	Call	Bond Future	1,859.1900	1.8592	1,453.3000	1.4533	(21.832)	0	0	0
2023/03/30	R186	04/05/2023	8.82	Put	Bond Future	235.0100	0.2350	354.3600	0.3544	50.785	0	0	0
2023/03/30	R186	04/05/2023	8.83	Call	Bond Future	1,885.2000	1.8852	1,477.0200	1.4770	(21.652)	0	0	0
2023/03/30	R186	04/05/2023	8.84	Put	Bond Future	224.3700	0.2244	339.1600	0.3392	51.161	0	0	0
2023/03/30	R186	03/08/2023	9.74	Call	Bond Future	4,330.7700	4.3308	3,867.5800	3.8676	(10.695)	0	0	0
2023/03/30	R186	03/08/2023	9.74	Put	Bond Future	235.2400	0.2352	307.6800	0.3077	30.794	0	0	0
2023/03/30	R186	03/08/2023	9.73	Put	Bond Future	238.2700	0.2383	311.5300	0.3115	30.747	0	0	0
2023/03/30	R186	03/08/2023			Bond Future	8.3403	107.5875	8.5195	107.0519	2.148	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
2023/03/30	R186	03/08/2023	9.75	Call	Bond Future	4,356.1800	4.3562	3,892.1600	3.8922	(10.652)	0	0	0
2023/03/30	R186	03/08/2023	9.75	Put	Bond Future	232.1100	0.2321	303.7200	0.3037	30.852	0	0	0
2023/03/30	R186	03/08/2023	9.73	Call	Bond Future	4,305.2500	4.3052	3,842.8800	3.8429	(10.740)	0	0	0
2023/03/30	R186	02/11/2023	9.40	Call	Bond Future	3,536.5500	3.5365	3,133.6400	3.1336	(11.393)	0	0	0
2023/03/30	R186	02/11/2023	9.40	Put	Bond Future	668.3400	0.6683	811.9100	0.8119	21.482	0	0	0
2023/03/30	R186	02/11/2023	9.15	Call	Bond Future	3,015.5100	3.0155	2,639.9600	2.6400	(12.454)	0	0	1,715
2023/03/30	R186	02/11/2023			Bond Future	8.3566	109.7500	8.5526	109.2035	2.346	0.0000	0.0000	15
2023/03/30	R186	02/11/2023	10.42	Call	Bond Future	5,854.3800	5.8544	5,374.3600	5.3744	(8.199)	0	0	0
2023/03/30	R186	02/11/2023	10.42	Put	Bond Future	276.1800	0.2762	342.6400	0.3426	24.064	0	0	1,715
2023/03/30	R186	02/11/2023	9.38	Call	Bond Future	3,494.0500	3.4940	3,093.2000	3.0932	(11.472)	0	0	0
2023/03/30	R186	02/11/2023	9.38	Put	Bond Future	679.8900	0.6799	825.5200	0.8255	21.420	0	0	0
2023/03/30	R186	02/11/2023	9.39	Call	Bond Future	3,515.2800	3.5153	3,113.4000	3.1134	(11.432)	0	0	0
2023/03/30	R186	02/11/2023	9.39	Put	Bond Future	674.0900	0.6741	818.6900	0.8187	21.451	0	0	0
2023/03/30	R186	02/11/2023	9.15	Put	Bond Future	825.5400	0.8255	996.4700	0.9965	20.705	0	0	0
2023/03/30	R186	01/02/2024	9.52	Put	Bond Future	802.1300	0.8021	956.9800	0.9570	19.305	0	0	0
2023/03/30	R186	01/02/2024	9.50	Call	Bond Future	3,706.6300	3.7066	3,305.6200	3.3056	(10.819)	0	0	0
2023/03/30	R186	01/02/2024	9.51	Call	Bond Future	3,726.2300	3.7262	3,324.3400	3.3243	(10.785)	0	0	0
2023/03/30	R186	01/02/2024			Bond Future	8.3642	106.6816	8.5800	106.1240	2.580	0.0000	0.0000	0
2023/03/30	R186	01/02/2024	9.52	Call	Bond Future	3,745.8600	3.7459	3,343.0800	3.3431	(10.753)	0	0	0
2023/03/30	R186	01/02/2024	9.50	Put	Bond Future	812.9500	0.8130	969.5700	0.9696	19.266	0	0	0
2023/03/30	R186	01/02/2024	9.51	Put	Bond Future	807.5200	0.8075	963.2600	0.9633	19.286	0	0	0
2023/03/30	R186	02/05/2024	8.01	Call	Bond Future	1,307.4500	1.3075	1,078.9400	1.0789	(17.478)	0	0	0
2023/03/30	R186	02/05/2024	8.01	Put	Bond Future	2,222.8600	2.2229	2,562.8800	2.5629	15.297	0	0	0
2023/03/30	R186	02/05/2024			Bond Future	8.3918	108.8116	8.6310	108.2431	2.851	0.0000	0.0000	0
2023/03/30	R186	02/05/2024	7.99	Call	Bond Future	1,284.7300	1.2847	1,058.7800	1.0588	(17.587)	0	0	0
2023/03/30	R186	02/05/2024	7.99	Put	Bond Future	2,248.3800	2.2484	2,590.9600	2.5910	15.237	0	0	0
2023/03/30	R186	02/05/2024	8.00	Call	Bond Future	1,295.8400	1.2958	1,068.6200	1.0686	(17.535)	0	0	0
2023/03/30	R186	02/05/2024	8.00	Put	Bond Future	2,235.3700	2.2354	2,576.6800	2.5767	15.269	0	0	0
2023/03/30	R197	04/05/2023			Bond Future	337.2174	337.2174	336.9908	336.9908	(0.067)	0.0000	0.0000	309
2023/03/30	R197	03/08/2023			Bond Future	334.8294	334.8294	334.5980	334.5980	(0.069)	0.0000	0.0000	0
2023/03/30	R197	02/11/2023			Bond Future	341.6377	341.6377	341.4014	341.4014	(0.069)	0.0000	0.0000	0
2023/03/30	R202	04/05/2023			Bond Future	251.3293	251.3293	252.3838	252.3838	0.420	0.0000	0.0000	4,960
2023/03/30	R202	03/08/2023			Bond Future	251.4935	251.4935	252.5687	252.5687	0.428	0.0000	0.0000	460
2023/03/30	R202	02/11/2023			Bond Future	256.6071	256.6071	257.7041	257.7041	0.427	0.0000	0.0000	0
2023/03/30	R202	01/02/2024			Bond Future	256.9517	256.9517	258.0705	258.0705	0.435	0.0000	0.0000	0
2023/03/30	R202	02/05/2024			Bond Future	262.1434	262.1434	263.2853	263.2853	0.436	0.0000	0.0000	0
2023/03/30	R209	04/05/2023	10.00	Call	Bond Future	9.2800	0.0093	11.0000	0.0110	18.534	0	0	500
2023/03/30	R209	04/05/2023	10.00	Put	Bond Future	6,914.4200	6.9144	6,653.8700	6.6539	(3.768)	0	0	0
2023/03/30	R209	04/05/2023	10.50	Call	Bond Future	111.0100	0.1110	128.4800	0.1285	15.737	0	0	4,500
2023/03/30	R209	04/05/2023	10.50	Put	Bond Future	4,200.9300	4.2009	3,956.1300	3.9561	(5.827)	0	0	0
2023/03/30	R209	04/05/2023	11.50	Put	Bond Future	787.7100	0.7877	682.5500	0.6825	(13.350)	0	0	0
2023/03/30	R209	04/05/2023	11.09	Call	Bond Future	803.7700	0.8038	892.7100	0.8927	11.065	0	0	0
2023/03/30	R209	04/05/2023	11.09	Put	Bond Future	1,760.3800	1.7604	1,587.0500	1.5871	(9.846)	0	0	0
2023/03/30	R209	04/05/2023	11.10	Call	Bond Future	824.3600	0.8244	914.9500	0.9150	10.989	0	0	0
2023/03/30	R209	04/05/2023	11.10	Put	Bond Future	1,729.5400	1.7295	1,557.8600	1.5579	(9.926)	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
2023/03/30	R209	04/05/2023			Bond Future	11.2778	66.9049	11.2259	67.1672	(0.460)	0.0000	0.0000	20,787
2023/03/30	R209	04/05/2023	11.00	Call	Bond Future	633.0700	0.6331	707.5200	0.7075	11.760	0	0	1,250
2023/03/30	R209	04/05/2023	11.00	Put	Bond Future	2,054.9600	2.0550	1,867.1400	1.8671	(9.140)	0	0	8,250
2023/03/30	R209	04/05/2023	11.50	Call	Bond Future	1,895.2800	1.8953	2,052.3900	2.0524	8.290	0	0	2,250
2023/03/30	R209	04/05/2023	12.50	Call	Bond Future	5,846.7900	5.8468	6,094.6700	6.0947	4.240	0	0	0
2023/03/30	R209	04/05/2023	12.50	Put	Bond Future	64.0800	0.0641	49.6900	0.0497	(22.456)	0	0	9,750
2023/03/30	R209	04/05/2023	11.11	Call	Bond Future	845.1800	0.8452	937.4200	0.9374	10.914	0	0	0
2023/03/30	R209	04/05/2023	11.11	Put	Bond Future	1,699.0000	1.6990	1,528.9700	1.5290	(10.008)	0	0	0
2023/03/30	R209	03/08/2023	11.95	Put	Bond Future	1,504.2900	1.5043	1,410.4200	1.4104	(6.240)	0	0	0
2023/03/30	R209	03/08/2023	10.70	Call	Bond Future	1,084.6000	1.0846	1,158.0100	1.1580	6.768	0	0	1,800
2023/03/30	R209	03/08/2023	11.93	Call	Bond Future	4,159.9600	4.1600	4,332.0900	4.3321	4.138	0	0	0
2023/03/30	R209	03/08/2023	11.94	Call	Bond Future	4,192.1500	4.1921	4,364.9500	4.3650	4.122	0	0	0
2023/03/30	R209	03/08/2023	10.00	Call	Bond Future	334.9200	0.3349	363.7300	0.3637	8.602	0	0	1,800
2023/03/30	R209	03/08/2023	10.00	Put	Bond Future	7,741.8700	7.7419	7,503.3300	7.5033	(3.081)	0	0	0
2023/03/30	R209	03/08/2023			Bond Future	11.3858	68.2157	11.3321	68.4831	(0.472)	0.0000	0.0000	1,690
2023/03/30	R209	03/08/2023	11.95	Call	Bond Future	4,224.4100	4.2244	4,397.8900	4.3979	4.107	0	0	0
2023/03/30	R209	03/08/2023	10.70	Put	Bond Future	4,614.8000	4.6148	4,420.8600	4.4209	(4.203)	0	0	0
2023/03/30	R209	03/08/2023	11.93	Put	Bond Future	1,533.5600	1.5336	1,438.3400	1.4383	(6.209)	0	0	0
2023/03/30	R209	03/08/2023	11.94	Put	Bond Future	1,518.8600	1.5189	1,424.3100	1.4243	(6.225)	0	0	0
2023/03/30	R209	02/11/2023	11.33	Call	Bond Future	2,847.3100	2.8473	2,973.9600	2.9740	4.448	0	0	0
2023/03/30	R209	02/11/2023	11.33	Put	Bond Future	3,647.2000	3.6472	3,501.1300	3.5011	(4.005)	0	0	0
2023/03/30	R209	02/11/2023	11.34	Call	Bond Future	2,871.7200	2.8717	2,999.0400	2.9990	4.434	0	0	0
2023/03/30	R209	02/11/2023	11.34	Put	Bond Future	3,621.9400	3.6219	3,476.5400	3.4765	(4.014)	0	0	0
2023/03/30	R209	02/11/2023			Bond Future	11.4923	66.4355	11.4367	66.7082	(0.484)	0.0000	0.0000	594
2023/03/30	R209	02/11/2023	11.35	Call	Bond Future	2,896.2300	2.8962	3,024.2200	3.0242	4.419	0	0	0
2023/03/30	R209	02/11/2023	11.35	Put	Bond Future	3,596.8300	3.5968	3,452.1000	3.4521	(4.024)	0	0	0
2023/03/30	R209	01/02/2024	12.14	Call	Bond Future	5,239.2700	5.2393	5,410.4500	5.4104	3.267	0	0	0
2023/03/30	R209	01/02/2024	12.14	Put	Bond Future	2,707.0800	2.7071	2,599.9900	2.6000	(3.956)	0	0	0
2023/03/30	R209	01/02/2024	12.13	Put	Bond Future	2,723.4100	2.7234	2,615.8300	2.6158	(3.950)	0	0	0
2023/03/30	R209	01/02/2024			Bond Future	11.5993	67.7896	11.5416	68.0679	(0.497)	0.0000	0.0000	0
2023/03/30	R209	01/02/2024	12.12	Call	Bond Future	5,181.0500	5.1811	5,351.2500	5.3513	3.285	0	0	0
2023/03/30	R209	01/02/2024	12.12	Put	Bond Future	2,740.0800	2.7401	2,632.0100	2.6320	(3.944)	0	0	0
2023/03/30	R209	01/02/2024	12.13	Call	Bond Future	5,210.0200	5.2100	5,380.7100	5.3807	3.276	0	0	0
2023/03/30	R209	02/05/2024	11.17	Call	Bond Future	2,806.1800	2.8062	2,923.3900	2.9234	4.177	0	0	0
2023/03/30	R209	02/05/2024	11.17	Put	Bond Future	5,469.2900	5.4693	5,302.5500	5.3025	(3.049)	0	0	0
2023/03/30	R209	02/05/2024	11.18	Call	Bond Future	2,826.1900	2.8262	2,943.9500	2.9439	4.167	0	0	0
2023/03/30	R209	02/05/2024	11.18	Put	Bond Future	5,439.3400	5.4393	5,273.1500	5.2732	(3.055)	0	0	0
2023/03/30	R209	02/05/2024			Bond Future	11.7176	65.9931	11.6577	66.2770	(0.511)	0.0000	0.0000	0
2023/03/30	R209	02/05/2024	11.19	Call	Bond Future	2,846.2600	2.8463	2,964.5800	2.9646	4.157	0	0	0
2023/03/30	R209	02/05/2024	11.19	Put	Bond Future	5,409.5100	5.4095	5,243.8800	5.2439	(3.062)	0	0	0
2023/03/30	R210	04/05/2023			Bond Future	226.7082	226.7082	226.3094	226.3094	(0.176)	0.0000	0.0000	386
2023/03/30	R210	03/08/2023			Bond Future	231.2057	231.2057	230.7987	230.7987	(0.176)	0.0000	0.0000	300
2023/03/30	R210	02/11/2023			Bond Future	232.7506	232.7506	232.3348	232.3348	(0.179)	0.0000	0.0000	0
2023/03/30	R210	01/02/2024			Bond Future	237.5471	237.5471	237.1229	237.1229	(0.179)	0.0000	0.0000	0
2023/03/30	R210	02/05/2024			Bond Future	239.1133	239.1133	238.6801	238.6801	(0.181)	0.0000	0.0000	0
2023/03/30	R213	04/05/2023	10.75	Call	Bond Future	2,400.6400	2.4006	2,196.0800	2.1961	(8.521)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/30	R213	04/05/2023	10.75	Put	Bond Future	404.7000	0.4047	455.4300	0.4554	12.535	0	0	0
2023/03/30	R213	04/05/2023			Bond Future	10.3159	83.8205	10.3707	83.5652	0.531	0.0000	0.0000	32,921
2023/03/30	R213	04/05/2023	10.73	Call	Bond Future	2,328.3800	2.3284	2,126.0300	2.1260	(8.691)	0	0	0
2023/03/30	R213	04/05/2023	10.73	Put	Bond Future	423.0400	0.4230	475.9800	0.4760	12.514	0	0	0
2023/03/30	R213	04/05/2023	10.74	Call	Bond Future	2,364.4300	2.3644	2,160.9600	2.1610	(8.605)	0	0	0
2023/03/30	R213	04/05/2023	10.74	Put	Bond Future	413.7800	0.4138	465.6000	0.4656	12.524	0	0	0
2023/03/30	R213	03/08/2023	11.62	Put	Bond Future	535.1400	0.5351	574.2300	0.5742	7.305	0	0	0
2023/03/30	R213	03/08/2023	11.63	Call	Bond Future	5,818.1600	5.8182	5,596.4600	5.5965	(3.810)	0	0	0
2023/03/30	R213	03/08/2023			Bond Future	10.4185	85.4627	10.4758	85.2024	0.550	0.0000	0.0000	0
2023/03/30	R213	03/08/2023	11.61	Call	Bond Future	5,747.1100	5.7471	5,526.2600	5.5263	(3.843)	0	0	0
2023/03/30	R213	03/08/2023	11.61	Put	Bond Future	541.5300	0.5415	581.0500	0.5810	7.298	0	0	0
2023/03/30	R213	03/08/2023	11.62	Call	Bond Future	5,782.6200	5.7826	5,561.3400	5.5613	(3.827)	0	0	0
2023/03/30	R213	03/08/2023	11.63	Put	Bond Future	528.8200	0.5288	567.4900	0.5675	7.313	0	0	0
2023/03/30	R213	02/11/2023	11.13	Call	Bond Future	4,311.4600	4.3115	4,131.3200	4.1313	(4.178)	0	0	0
2023/03/30	R213	02/11/2023	11.13	Put	Bond Future	1,676.4100	1.6764	1,761.9500	1.7619	5.103	0	0	0
2023/03/30	R213	02/11/2023			Bond Future	10.5237	83.6279	10.5837	83.3623	0.570	0.0000	0.0000	566
2023/03/30	R213	02/11/2023	11.11	Call	Bond Future	4,252.9600	4.2530	4,073.9600	4.0740	(4.209)	0	0	0
2023/03/30	R213	02/11/2023	11.11	Put	Bond Future	1,703.1200	1.7031	1,789.8000	1.7898	5.089	0	0	0
2023/03/30	R213	02/11/2023	11.12	Call	Bond Future	4,282.2900	4.2823	4,102.7300	4.1027	(4.193)	0	0	0
2023/03/30	R213	02/11/2023	11.12	Put	Bond Future	1,689.8300	1.6898	1,775.9500	1.7759	5.096	0	0	0
2023/03/30	R213	01/02/2024	11.70	Call	Bond Future	5,913.9200	5.9139	5,714.2400	5.7142	(3.376)	0	0	0
2023/03/30	R213	01/02/2024	11.70	Put	Bond Future	1,473.0800	1.4731	1,544.4600	1.5445	4.846	0	0	0
2023/03/30	R213	01/02/2024	11.71	Call	Bond Future	5,944.1500	5.9441	5,744.0500	5.7440	(3.366)	0	0	0
2023/03/30	R213	01/02/2024	11.71	Put	Bond Future	1,463.0800	1.4631	1,534.0400	1.5340	4.850	0	0	0
2023/03/30	R213	01/02/2024			Bond Future	10.6344	85.3324	10.6974	85.0613	0.592	0.0000	0.0000	0
2023/03/30	R213	01/02/2024	11.72	Call	Bond Future	5,974.6700	5.9747	5,774.1600	5.7742	(3.356)	0	0	0
2023/03/30	R213	01/02/2024	11.72	Put	Bond Future	1,453.4000	1.4534	1,523.9500	1.5240	4.854	0	0	0
2023/03/30	R213	02/05/2024	10.30	Call	Bond Future	2,351.6200	2.3516	2,232.3100	2.2323	(5.074)	0	0	0
2023/03/30	R213	02/05/2024	10.30	Put	Bond Future	4,275.8700	4.2759	4,432.8700	4.4329	3.672	0	0	0
2023/03/30	R213	02/05/2024			Bond Future	10.7520	83.4833	10.8180	83.2070	0.614	0.0000	0.0000	0
2023/03/30	R213	02/05/2024	10.28	Call	Bond Future	2,313.8600	2.3139	2,195.7500	2.1957	(5.104)	0	0	0
2023/03/30	R213	02/05/2024	10.28	Put	Bond Future	4,324.5500	4.3245	4,482.7500	4.4827	3.658	0	0	0
2023/03/30	R213	02/05/2024	10.29	Call	Bond Future	2,332.8700	2.3329	2,214.1600	2.2142	(5.089)	0	0	0
2023/03/30	R213	02/05/2024	10.29	Put	Bond Future	4,300.3300	4.3003	4,457.9300	4.4579	3.665	0	0	0
2023/03/30	R214	04/05/2023	11.36	Call	Bond Future	699.3700	0.6994	847.1200	0.8471	21.126	0	0	0
2023/03/30	R214	04/05/2023	11.36	Put	Bond Future	2,130.5000	2.1305	1,825.6200	1.8256	(14.310)	0	0	0
2023/03/30	R214	04/05/2023	11.37	Call	Bond Future	718.0600	0.7181	868.5800	0.8686	20.962	0	0	0
2023/03/30	R214	04/05/2023	11.37	Put	Bond Future	2,095.8000	2.0958	1,793.6900	1.7937	(14.415)	0	0	0
2023/03/30	R214	04/05/2023			Bond Future	11.6327	62.9817	11.5454	63.4343	(0.750)	0.0000	0.0000	17,989
2023/03/30	R214	04/05/2023	11.38	Call	Bond Future	737.0000	0.7370	890.2800	0.8903	20.798	0	0	0
2023/03/30	R214	04/05/2023	11.38	Put	Bond Future	2,061.4200	2.0614	1,762.0700	1.7621	(14.522)	0	0	0
2023/03/30	R214	03/08/2023	12.14	Call	Bond Future	3,875.0400	3.8750	4,162.3100	4.1623	7.413	0	0	0
2023/03/30	R214	03/08/2023	12.14	Put	Bond Future	1,897.5500	1.8975	1,723.4000	1.7234	(9.178)	0	0	0
2023/03/30	R214	03/08/2023	12.15	Call	Bond Future	3,906.1600	3.9062	4,194.6100	4.1946	7.384	0	0	0
2023/03/30	R214	03/08/2023	12.15	Put	Bond Future	1,880.4400	1.8804	1,707.4700	1.7075	(9.198)	0	0	0
2023/03/30	R214	03/08/2023			Bond Future	11.7406	64.2157	11.6503	64.6771	(0.769)	0.0000	0.0000	2,980
2023/03/30	R214	03/08/2023	12.16	Call	Bond Future	3,937.3500	3.9374	4,226.9700	4.2270	7.356	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
2023/03/30	R214	03/08/2023	12.16	Put	Bond Future	1,863.4700	1.8635	1,691.6700	1.6917	(9.219)	0	0	0
2023/03/30	R214	02/11/2023	11.45	Put	Bond Future	4,523.3300	4.5233	4,253.1800	4.2532	(5.972)	0	0	0
2023/03/30	R214	02/11/2023	11.46	Call	Bond Future	2,495.0600	2.4951	2,696.7100	2.6967	8.082	0	0	0
2023/03/30	R214	02/11/2023	11.46	Put	Bond Future	4,493.3400	4.4933	4,224.3500	4.2244	(5.986)	0	0	0
2023/03/30	R214	02/11/2023			Bond Future	11.8493	62.2077	11.7559	62.6783	(0.789)	0.0000	0.0000	0
2023/03/30	R214	02/11/2023	11.45	Call	Bond Future	2,472.4000	2.4724	2,672.8900	2.6729	8.109	0	0	0
2023/03/30	R214	02/11/2023	11.47	Call	Bond Future	2,517.6400	2.5176	2,720.4500	2.7205	8.056	0	0	0
2023/03/30	R214	02/11/2023	11.47	Put	Bond Future	4,463.3300	4.4633	4,195.5000	4.1955	(6.001)	0	0	0
2023/03/30	R214	01/02/2024	12.16	Call	Bond Future	4,411.3500	4.4113	4,683.3400	4.6833	6.166	0	0	0
2023/03/30	R214	01/02/2024	12.16	Put	Bond Future	3,446.3600	3.4464	3,238.1100	3.2381	(6.043)	0	0	0
2023/03/30	R214	01/02/2024			Bond Future	11.9618	63.4755	11.8650	63.9558	(0.809)	0.0000	0.0000	0
2023/03/30	R214	01/02/2024	12.14	Call	Bond Future	4,356.4000	4.3564	4,626.5300	4.6265	6.201	0	0	0
2023/03/30	R214	01/02/2024	12.14	Put	Bond Future	3,487.7200	3.4877	3,277.6100	3.2776	(6.024)	0	0	0
2023/03/30	R214	01/02/2024	12.15	Call	Bond Future	4,383.7300	4.3837	4,654.7900	4.6548	6.183	0	0	0
2023/03/30	R214	01/02/2024	12.15	Put	Bond Future	3,466.8700	3.4669	3,257.6900	3.2577	(6.034)	0	0	0
2023/03/30	R214	02/05/2024	11.46	Call	Bond Future	2,644.6800	2.6447	2,845.1000	2.8451	7.578	0	0	0
2023/03/30	R214	02/05/2024	11.46	Put	Bond Future	5,757.8000	5.7578	5,468.2400	5.4682	(5.029)	0	0	0
2023/03/30	R214	02/05/2024	11.47	Call	Bond Future	2,664.7600	2.6648	2,866.1800	2.8662	7.559	0	0	0
2023/03/30	R214	02/05/2024	11.47	Put	Bond Future	5,725.4400	5.7254	5,436.8800	5.4369	(5.040)	0	0	0
2023/03/30	R214	02/05/2024			Bond Future	12.0765	61.4433	11.9762	61.9333	(0.830)	0.0000	0.0000	0
2023/03/30	R214	02/05/2024	11.48	Call	Bond Future	2,684.9200	2.6849	2,887.3400	2.8873	7.539	0	0	0
2023/03/30	R214	02/05/2024	11.48	Put	Bond Future	5,693.2200	5.6932	5,405.6600	5.4057	(5.051)	0	0	0
2023/03/30	R248	04/05/2023	10.40	Call	Bond Future	5.7700	0.0058	8.3800	0.0084	45.234	0	0	1,500
2023/03/30	R248	04/05/2023	10.40	Put	Bond Future	10,149.7800	10.1498	9,573.0800	9.5731	(5.682)	0	0	0
2023/03/30	R248	04/05/2023	11.10	Call	Bond Future	184.9500	0.1850	242.5200	0.2425	31.127	0	0	1,500
2023/03/30	R248	04/05/2023	11.35	Call	Bond Future	449.8400	0.4498	566.8200	0.5668	26.005	0	0	0
2023/03/30	R248	04/05/2023	11.35	Put	Bond Future	3,747.7400	3.7477	3,285.4100	3.2854	(12.336)	0	0	0
2023/03/30	R248	04/05/2023			Bond Future	11.8608	76.9114	11.7682	77.4907	(0.780)	0.0000	0.0000	222,423
2023/03/30	R248	04/05/2023	11.10	Put	Bond Future	5,190.3200	5.1903	4,668.5800	4.6686	(10.052)	0	0	0
2023/03/30	R248	04/05/2023	11.33	Call	Bond Future	421.6800	0.4217	533.0000	0.5330	26.399	0	0	0
2023/03/30	R248	04/05/2023	11.33	Put	Bond Future	3,853.8500	3.8538	3,385.8600	3.3859	(12.143)	0	0	0
2023/03/30	R248	04/05/2023	11.34	Call	Bond Future	435.5700	0.4356	549.6900	0.5497	26.200	0	0	0
2023/03/30	R248	04/05/2023	11.34	Put	Bond Future	3,800.5600	3.8006	3,335.3700	3.3354	(12.240)	0	0	0
2023/03/30	R248	03/08/2023	12.11	Call	Bond Future	3,820.8600	3.8209	4,145.7700	4.1458	8.504	0	0	0
2023/03/30	R248	03/08/2023	12.11	Put	Bond Future	3,016.0200	3.0160	2,750.4200	2.7504	(8.806)	0	0	0
2023/03/30	R248	03/08/2023			Bond Future	11.9770	78.4183	11.8810	79.0088	(0.801)	0.0000	0.0000	20,000
2023/03/30	R248	03/08/2023	12.10	Call	Bond Future	3,786.7300	3.7867	4,110.0100	4.1100	8.537	0	0	0
2023/03/30	R248	03/08/2023	12.10	Put	Bond Future	3,041.8600	3.0419	2,774.6300	2.7746	(8.785)	0	0	0
2023/03/30	R248	03/08/2023	12.09	Call	Bond Future	3,752.7100	3.7527	4,074.3500	4.0744	8.571	0	0	0
2023/03/30	R248	03/08/2023	12.09	Put	Bond Future	3,067.9000	3.0679	2,799.0300	2.7990	(8.764)	0	0	0
2023/03/30	R248	02/11/2023	11.48	Call	Bond Future	2,627.3200	2.6273	2,857.0900	2.8571	8.745	0	0	0
2023/03/30	R248	02/11/2023	11.49	Put	Bond Future	6,443.5700	6.4436	6,072.3600	6.0724	(5.761)	0	0	0
2023/03/30	R248	02/11/2023	11.47	Call	Bond Future	2,602.5400	2.6025	2,830.8800	2.8309	8.774	0	0	0
2023/03/30	R248	02/11/2023			Bond Future	12.0942	75.5538	11.9946	76.1562	(0.824)	0.0000	0.0000	0
2023/03/30	R248	02/11/2023	11.48	Put	Bond Future	6,484.2600	6.4843	6,111.6300	6.1116	(5.747)	0	0	0
2023/03/30	R248	02/11/2023	11.49	Call	Bond Future	2,652.2300	2.6522	2,883.4200	2.8834	8.717	0	0	0
2023/03/30	R248	02/11/2023	11.47	Put	Bond Future	6,525.1700	6.5252	6,151.1100	6.1511	(5.733)	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
2023/03/30	R248	01/02/2024	12.15	Call	Bond Future	4,621.9700	4.6220	4,938.9500	4.9389	6.858	0	0	0
2023/03/30	R248	01/02/2024	12.15	Put	Bond Future	5,012.2600	5.0123	4,714.5800	4.7146	(5.939)	0	0	0
2023/03/30	R248	01/02/2024	12.14	Call	Bond Future	4,591.1900	4.5912	4,906.9500	4.9069	6.878	0	0	0
2023/03/30	R248	01/02/2024	12.14	Put	Bond Future	5,041.0500	5.0411	4,742.1500	4.7421	(5.929)	0	0	0
2023/03/30	R248	01/02/2024			Bond Future	12.2159	77.0937	12.1124	77.7084	(0.847)	0.0000	0.0000	0
2023/03/30	R248	01/02/2024	12.16	Call	Bond Future	4,653.1100	4.6531	4,971.3100	4.9713	6.838	0	0	0
2023/03/30	R248	01/02/2024	12.16	Put	Bond Future	4,983.9100	4.9839	4,687.4500	4.6875	(5.948)	0	0	0
2023/03/30	R248	02/05/2024	11.47	Call	Bond Future	2,804.5300	2.8045	3,034.3600	3.0344	8.195	0	0	0
2023/03/30	R248	02/05/2024	11.48	Put	Bond Future	8,125.0000	8.1250	7,728.9700	7.7290	(4.874)	0	0	0
2023/03/30	R248	02/05/2024	11.46	Call	Bond Future	2,782.1400	2.7821	3,010.7400	3.0107	8.217	0	0	0
2023/03/30	R248	02/05/2024			Bond Future	12.3397	74.1909	12.2323	74.8180	(0.871)	0.0000	0.0000	13,000
2023/03/30	R248	02/05/2024	11.47	Put	Bond Future	8,168.3800	8.1684	7,771.1100	7.7711	(4.864)	0	0	0
2023/03/30	R248	02/05/2024	11.48	Call	Bond Future	2,826.7100	2.8267	3,057.7800	3.0578	8.175	0	0	0
2023/03/30	R248	02/05/2024	11.46	Put	Bond Future	8,211.6500	8.2116	7,813.1500	7.8132	(4.853)	0	0	0
Total													1434692