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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/03/2023 TO 01/03/2023

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
2023/03/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	2025	04/05/2023		Bond Future	169.2587	169.2587	169.2593	169.2593	0.000	0.0000	0.0000	5,381
2023/03/01	2025	03/08/2023		Bond Future	170.9021	170.9021	170.9027	170.9027	0.000	0.0000	0.0000	214
2023/03/01	2025	02/11/2023		Bond Future	174.3964	174.3964	174.3969	174.3969	0.000	0.0000	0.0000	0
2023/03/01	2025	01/02/2024		Bond Future	176.3224	176.3224	176.3222	176.3222	0.000	0.0000	0.0000	0
2023/03/01	2025	02/05/2024		Bond Future	179.8468	179.8468	179.8483	179.8483	0.001	0.0000	0.0000	0
2023/03/01	2029	04/05/2023		Bond Future	120.5802	120.5802	121.3383	121.3383	0.629	0.0000	0.0000	2,115
2023/03/01	2029	03/08/2023		Bond Future	122.9844	122.9844	123.7576	123.7576	0.629	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
2023/03/01	2029	02/11/2023			Bond Future	124.1796	124.1796	124.9683	124.9683	0.635	0.0000	0.0000	0
2023/03/01	2029	01/02/2024			Bond Future	126.8160	126.8160	127.6211	127.6211	0.635	0.0000	0.0000	0
2023/03/01	2029	02/05/2024			Bond Future	128.0006	128.0006	128.8230	128.8230	0.642	0.0000	0.0000	0
2023/03/01	2030	04/05/2023	9.03	Call	Bond Future	37.6600	0.0377	39.0100	0.0390	3.585	0	0	388
2023/03/01	2030	04/05/2023	9.03	Put	Bond Future	5,361.4300	5.3614	5,276.1000	5.2761	(1.592)	0	0	0
2023/03/01	2030	04/05/2023	9.58	Put	Bond Future	3,007.5600	3.0076	2,930.8600	2.9309	(2.550)	0	0	0
2023/03/01	2030	04/05/2023	9.67	Call	Bond Future	368.9100	0.3689	381.7000	0.3817	3.467	0	0	479
2023/03/01	2030	04/05/2023	9.67	Put	Bond Future	2,679.6900	2.6797	2,605.8000	2.6058	(2.757)	0	0	0
2023/03/01	2030	04/05/2023	11.34	Call	Bond Future	5,157.4100	5.1574	5,232.2900	5.2323	1.452	0	0	0
2023/03/01	2030	04/05/2023	11.34	Put	Bond Future	154.3100	0.1543	142.5100	0.1425	(7.647)	0	0	150
2023/03/01	2030	04/05/2023	10.52	Call	Bond Future	2,217.8000	2.2178	2,268.0600	2.2681	2.266	0	0	0
2023/03/01	2030	04/05/2023	10.52	Put	Bond Future	710.3300	0.7103	673.9100	0.6739	(5.127)	0	0	0
2023/03/01	2030	04/05/2023	10.53	Call	Bond Future	2,249.1600	2.2492	2,299.8400	2.2998	2.253	0	0	0
2023/03/01	2030	04/05/2023	10.53	Put	Bond Future	697.9700	0.6980	661.9700	0.6620	(5.158)	0	0	0
2023/03/01	2030	04/05/2023	9.78	Call	Bond Future	503.3600	0.5034	520.1300	0.5201	3.332	0	0	388
2023/03/01	2030	04/05/2023	9.78	Put	Bond Future	2,308.4400	2.3084	2,238.5300	2.2385	(3.028)	0	0	0
2023/03/01	2030	04/05/2023	10.00	Call	Bond Future	870.7000	0.8707	896.9100	0.8969	3.010	0	0	1,080
2023/03/01	2030	04/05/2023	10.00	Put	Bond Future	1,674.8200	1.6748	1,614.3500	1.6144	(3.611)	0	0	0
2023/03/01	2030	04/05/2023	10.42	Call	Bond Future	1,914.0400	1.9140	1,959.9300	1.9599	2.398	0	0	479
2023/03/01	2030	04/05/2023	10.42	Put	Bond Future	845.2700	0.8453	804.4800	0.8045	(4.826)	0	0	0
2023/03/01	2030	04/05/2023			Bond Future	10.1790	91.7092	10.1596	91.7958	(0.190)	0.0000	0.0000	85,795
2023/03/01	2030	04/05/2023	9.58	Call	Bond Future	280.4000	0.2804	290.3800	0.2904	3.559	0	0	150
2023/03/01	2030	04/05/2023	12.04	Call	Bond Future	7,887.6500	7.8876	7,970.5600	7.9706	1.051	0	0	0
2023/03/01	2030	04/05/2023	12.04	Put	Bond Future	38.5600	0.0386	34.7900	0.0348	(9.777)	0	0	1,080
2023/03/01	2030	04/05/2023	12.50	Call	Bond Future	9,665.4600	9.6655	9,750.7100	9.7507	0.882	0	0	0
2023/03/01	2030	04/05/2023	12.50	Put	Bond Future	12.2900	0.0123	10.8600	0.0109	(11.635)	0	0	479
2023/03/01	2030	04/05/2023	12.57	Call	Bond Future	9,933.1600	9.9332	10,018.6500	10.0187	0.861	0	0	0
2023/03/01	2030	04/05/2023	12.57	Put	Bond Future	9.9300	0.0099	8.7400	0.0087	(11.984)	0	0	350
2023/03/01	2030	04/05/2023	10.65	Call	Bond Future	2,637.4000	2.6374	2,692.9400	2.6929	2.106	0	0	350
2023/03/01	2030	04/05/2023	10.65	Put	Bond Future	563.7200	0.5637	532.5800	0.5326	(5.524)	0	0	0
2023/03/01	2030	04/05/2023	11.62	Call	Bond Future	6,245.1600	6.2452	6,324.2800	6.3243	1.267	0	0	0
2023/03/01	2030	04/05/2023	11.62	Put	Bond Future	88.7900	0.0888	81.2300	0.0812	(8.514)	0	0	388
2023/03/01	2030	04/05/2023	10.54	Call	Bond Future	2,280.6800	2.2807	2,331.7900	2.3318	2.241	0	0	0
2023/03/01	2030	04/05/2023	10.54	Put	Bond Future	685.8000	0.6858	650.2300	0.6502	(5.187)	0	0	0
2023/03/01	2030	03/08/2023	12.89	Call	Bond Future	10,473.6500	10.4737	10,557.5700	10.5576	0.801	0	0	0
2023/03/01	2030	03/08/2023	12.89	Put	Bond Future	86.6000	0.0866	82.1300	0.0821	(5.162)	0	0	350
2023/03/01	2030	03/08/2023	11.35	Call	Bond Future	5,083.6700	5.0837	5,149.2400	5.1492	1.290	0	0	0
2023/03/01	2030	03/08/2023	11.36	Put	Bond Future	657.9500	0.6580	635.3100	0.6353	(3.441)	0	0	0
2023/03/01	2030	03/08/2023	10.40	Call	Bond Future	2,285.1300	2.2851	2,327.1600	2.3272	1.839	0	0	1,012
2023/03/01	2030	03/08/2023	10.65	Call	Bond Future	2,933.4300	2.9334	2,982.5800	2.9826	1.676	0	0	350
2023/03/01	2030	03/08/2023	10.65	Put	Bond Future	1,416.6600	1.4167	1,377.4200	1.3774	(2.770)	0	0	0
2023/03/01	2030	03/08/2023	11.34	Call	Bond Future	5,050.4500	5.0505	5,115.8300	5.1158	1.295	0	0	0
2023/03/01	2030	03/08/2023	11.34	Put	Bond Future	672.6100	0.6726	649.6000	0.6496	(3.421)	0	0	0
2023/03/01	2030	03/08/2023			Bond Future	10.2956	89.5085	10.2752	89.5969	(0.198)	0.0000	0.0000	11,931
2023/03/01	2030	03/08/2023	11.35	Put	Bond Future	665.2400	0.6652	642.4200	0.6424	(3.430)	0	0	0
2023/03/01	2030	03/08/2023	11.36	Call	Bond Future	5,116.9500	5.1169	5,182.7000	5.1827	1.285	0	0	0
2023/03/01	2030	03/08/2023	12.59	Call	Bond Future	9,409.8600	9.4099	9,491.5200	9.4915	0.868	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
2023/03/01	2030	03/08/2023	12.59	Put	Bond Future	142.6900	0.1427	135.9600	0.1360	(4.717)	0	0	1,012
2023/03/01	2030	03/08/2023	10.40	Put	Bond Future	1,834.8800	1.8349	1,788.5200	1.7885	(2.527)	0	0	0
2023/03/01	2030	02/11/2023	10.80	Call	Bond Future	3,490.3900	3.4904	3,540.9800	3.5410	1.449	0	0	0
2023/03/01	2030	02/11/2023	10.80	Put	Bond Future	1,834.0000	1.8340	1,794.5000	1.7945	(2.154)	0	0	0
2023/03/01	2030	02/11/2023	10.81	Call	Bond Future	3,516.7800	3.5168	3,567.5900	3.5676	1.445	0	0	0
2023/03/01	2030	02/11/2023	10.81	Put	Bond Future	1,819.4500	1.8194	1,780.1700	1.7802	(2.159)	0	0	0
2023/03/01	2030	02/11/2023	9.57	Call	Bond Future	1,043.0100	1.0430	1,065.1400	1.0651	2.122	0	0	800
2023/03/01	2030	02/11/2023	9.57	Put	Bond Future	4,611.1100	4.6111	4,543.1500	4.5431	(1.474)	0	0	0
2023/03/01	2030	02/11/2023	10.07	Call	Bond Future	1,822.9000	1.8229	1,856.4300	1.8564	1.839	0	0	800
2023/03/01	2030	02/11/2023	10.07	Put	Bond Future	3,221.4100	3.2214	3,164.8500	3.1649	(1.756)	0	0	0
2023/03/01	2030	02/11/2023			Bond Future	10.4003	91.3180	10.3788	91.4081	(0.206)	0.0000	0.0000	0
2023/03/01	2030	02/11/2023	11.57	Call	Bond Future	5,729.4900	5.7295	5,794.5100	5.7945	1.135	0	0	0
2023/03/01	2030	02/11/2023	11.57	Put	Bond Future	989.5500	0.9895	964.4800	0.9645	(2.533)	0	0	800
2023/03/01	2030	02/11/2023	10.82	Call	Bond Future	3,543.5300	3.5435	3,594.5600	3.5946	1.440	0	0	0
2023/03/01	2030	02/11/2023	10.82	Put	Bond Future	1,805.2800	1.8053	1,766.2200	1.7662	(2.164)	0	0	0
2023/03/01	2030	01/02/2024	11.37	Call	Bond Future	4,983.5900	4.9836	5,043.5600	5.0436	1.203	0	0	0
2023/03/01	2030	01/02/2024	11.37	Put	Bond Future	1,534.2700	1.5343	1,502.6200	1.5026	(2.063)	0	0	0
2023/03/01	2030	01/02/2024	12.10	Put	Bond Future	930.2400	0.9302	908.8800	0.9089	(2.296)	0	0	400
2023/03/01	2030	01/02/2024	9.57	Put	Bond Future	5,031.0200	5.0310	4,963.1600	4.9632	(1.349)	0	0	0
2023/03/01	2030	01/02/2024	9.93	Call	Bond Future	1,675.4300	1.6754	1,706.5400	1.7065	1.857	0	0	1,360
2023/03/01	2030	01/02/2024	9.93	Put	Bond Future	4,020.0800	4.0201	3,959.5700	3.9596	(1.505)	0	0	0
2023/03/01	2030	01/02/2024			Bond Future	10.4986	89.2316	10.4760	89.3232	(0.215)	0.0000	0.0000	0
2023/03/01	2030	01/02/2024	11.36	Call	Bond Future	4,955.2300	4.9552	5,015.0500	5.0150	1.207	0	0	0
2023/03/01	2030	01/02/2024	11.36	Put	Bond Future	1,544.5400	1.5445	1,512.7400	1.5127	(2.059)	0	0	0
2023/03/01	2030	01/02/2024	12.10	Call	Bond Future	7,141.0700	7.1411	7,211.3300	7.2113	0.984	0	0	0
2023/03/01	2030	01/02/2024	10.07	Call	Bond Future	1,911.3900	1.9114	1,945.5000	1.9455	1.785	0	0	400
2023/03/01	2030	01/02/2024	10.07	Put	Bond Future	3,671.6700	3.6717	3,614.1600	3.6142	(1.566)	0	0	0
2023/03/01	2030	01/02/2024	11.31	Call	Bond Future	4,815.4200	4.8154	4,874.3900	4.8744	1.225	0	0	0
2023/03/01	2030	01/02/2024	11.31	Put	Bond Future	1,598.1800	1.5982	1,565.5300	1.5655	(2.043)	0	0	1,360
2023/03/01	2030	01/02/2024	11.35	Call	Bond Future	4,927.2400	4.9272	4,986.8800	4.9869	1.210	0	0	0
2023/03/01	2030	01/02/2024	11.35	Put	Bond Future	1,555.1900	1.5552	1,523.2100	1.5232	(2.056)	0	0	0
2023/03/01	2030	01/02/2024	9.57	Call	Bond Future	1,162.0400	1.1620	1,185.8000	1.1858	2.045	0	0	400
2023/03/01	2030	02/05/2024	9.81	Call	Bond Future	1,529.3800	1.5294	1,558.3700	1.5584	1.896	0	0	0
2023/03/01	2030	02/05/2024	9.81	Put	Bond Future	4,849.9300	4.8499	4,784.6700	4.7847	(1.346)	0	0	0
2023/03/01	2030	02/05/2024	9.82	Call	Bond Future	1,543.1800	1.5432	1,572.3700	1.5724	1.892	0	0	0
2023/03/01	2030	02/05/2024	9.82	Put	Bond Future	4,822.7700	4.8228	4,757.7100	4.7577	(1.349)	0	0	0
2023/03/01	2030	02/05/2024			Bond Future	10.6391	90.9916	10.6150	91.0858	(0.226)	0.0000	0.0000	0
2023/03/01	2030	02/05/2024	9.83	Call	Bond Future	1,557.4200	1.5574	1,586.8000	1.5868	1.886	0	0	0
2023/03/01	2030	02/05/2024	9.83	Put	Bond Future	4,796.0700	4.7961	4,731.2000	4.7312	(1.353)	0	0	0
2023/03/01	2032	04/05/2023	9.80	Call	Bond Future	89.2700	0.0893	96.1900	0.0962	7.752	0	0	500
2023/03/01	2032	04/05/2023	9.85	Put	Bond Future	4,949.3300	4.9493	4,805.4600	4.8055	(2.907)	0	0	0
2023/03/01	2032	04/05/2023	11.37	Call	Bond Future	3,590.0700	3.5901	3,698.4400	3.6984	3.019	0	0	400
2023/03/01	2032	04/05/2023	13.43	Call	Bond Future	12,269.6800	12.2697	12,420.7500	12.4208	1.231	0	0	0
2023/03/01	2032	04/05/2023	13.43	Put	Bond Future	7.7600	0.0078	6.5800	0.0066	(15.206)	0	0	400
2023/03/01	2032	04/05/2023	10.89	Call	Bond Future	1,899.4900	1.8995	1,975.9600	1.9760	4.026	0	0	0
2023/03/01	2032	04/05/2023	10.89	Put	Bond Future	1,270.7800	1.2708	1,195.0000	1.1950	(5.963)	0	0	0
2023/03/01	2032	04/05/2023	11.06	Call	Bond Future	2,453.0800	2.4531	2,542.0200	2.5420	3.626	0	0	0

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2023/03/01	2032	04/05/2023	11.06	Put	Bond Future	972.3200	0.9723	909.0100	0.9090	(6.511)	0	0	730
2023/03/01	2032	04/05/2023	10.69	Call	Bond Future	1,331.1700	1.3312	1,391.9400	1.3919	4.565	0	0	0
2023/03/01	2032	04/05/2023			Bond Future	10.7660	86.6881	10.7361	86.8403	(0.277)	0.0000	0.0000	186,958
2023/03/01	2032	04/05/2023	9.80	Put	Bond Future	5,201.6900	5.2017	5,056.3600	5.0564	(2.794)	0	0	0
2023/03/01	2032	04/05/2023	9.85	Call	Bond Future	111.1700	0.1112	119.5500	0.1196	7.538	0	0	6,500
2023/03/01	2032	04/05/2023	10.03	Call	Bond Future	225.2600	0.2253	240.6600	0.2407	6.837	0	0	730
2023/03/01	2032	04/05/2023	10.03	Put	Bond Future	4,084.9800	4.0850	3,948.1300	3.9481	(3.350)	0	0	0
2023/03/01	2032	04/05/2023	11.37	Put	Bond Future	584.3600	0.5844	540.4800	0.5405	(7.509)	0	0	0
2023/03/01	2032	04/05/2023	11.00	Call	Bond Future	2,251.1500	2.2512	2,335.8200	2.3358	3.761	0	0	0
2023/03/01	2032	04/05/2023	11.00	Put	Bond Future	1,069.8300	1.0698	1,002.2500	1.0022	(6.317)	0	0	13,000
2023/03/01	2032	04/05/2023	10.69	Put	Bond Future	1,719.4500	1.7194	1,627.9700	1.6280	(5.320)	0	0	500
2023/03/01	2032	04/05/2023	10.87	Call	Bond Future	1,838.3700	1.8384	1,913.3100	1.9133	4.076	0	0	0
2023/03/01	2032	04/05/2023	10.87	Put	Bond Future	1,310.6400	1.3106	1,233.3300	1.2333	(5.899)	0	0	0
2023/03/01	2032	04/05/2023	10.88	Call	Bond Future	1,868.7400	1.8687	1,944.4500	1.9444	4.051	0	0	0
2023/03/01	2032	04/05/2023	10.88	Put	Bond Future	1,290.5000	1.2905	1,213.9600	1.2140	(5.931)	0	0	0
2023/03/01	2032	04/05/2023	10.30	Call	Bond Future	530.9700	0.5310	561.9800	0.5620	5.840	0	0	500
2023/03/01	2032	04/05/2023	10.30	Put	Bond Future	2,948.7800	2.9488	2,827.5400	2.8275	(4.112)	0	0	0
2023/03/01	2032	04/05/2023	10.53	Call	Bond Future	951.2800	0.9513	999.3400	0.9993	5.052	0	0	730
2023/03/01	2032	04/05/2023	10.53	Put	Bond Future	2,164.6900	2.1647	2,060.5000	2.0605	(4.813)	0	0	0
2023/03/01	2032	04/05/2023	10.62	Call	Bond Future	1,156.4800	1.1565	1,211.6600	1.2117	4.771	0	0	400
2023/03/01	2032	04/05/2023	10.62	Put	Bond Future	1,904.4800	1.9045	1,807.4100	1.8074	(5.097)	0	0	0
2023/03/01	2032	03/08/2023	11.77	Call	Bond Future	5,366.6300	5.3666	5,476.1600	5.4762	2.041	0	0	0
2023/03/01	2032	03/08/2023	11.77	Put	Bond Future	1,097.7800	1.0978	1,052.0700	1.0521	(4.164)	0	0	0
2023/03/01	2032	03/08/2023	11.90	Call	Bond Future	5,835.9200	5.8359	5,949.7200	5.9497	1.950	0	0	5,000
2023/03/01	2032	03/08/2023	11.90	Put	Bond Future	965.5300	0.9655	924.0900	0.9241	(4.292)	0	0	0
2023/03/01	2032	03/08/2023	10.30	Call	Bond Future	1,260.0400	1.2600	1,304.5400	1.3045	3.532	0	0	1,500
2023/03/01	2032	03/08/2023	10.30	Put	Bond Future	4,223.5400	4.2235	4,112.8000	4.1128	(2.622)	0	0	0
2023/03/01	2032	03/08/2023	9.60	Call	Bond Future	428.6100	0.4286	447.1400	0.4471	4.323	0	0	1,500
2023/03/01	2032	03/08/2023	9.60	Put	Bond Future	7,133.0100	7.1330	6,996.3000	6.9963	(1.917)	0	0	0
2023/03/01	2032	03/08/2023			Bond Future	10.8826	88.3955	10.8514	88.5508	(0.286)	0.0000	0.0000	2,600
2023/03/01	2032	03/08/2023	11.75	Call	Bond Future	5,295.4000	5.2954	5,404.2500	5.4042	2.056	0	0	0
2023/03/01	2032	03/08/2023	11.75	Put	Bond Future	1,119.6200	1.1196	1,073.2300	1.0732	(4.143)	0	0	0
2023/03/01	2032	03/08/2023	11.76	Call	Bond Future	5,331.0700	5.3311	5,440.2600	5.4403	2.048	0	0	0
2023/03/01	2032	03/08/2023	11.76	Put	Bond Future	1,108.7400	1.1087	1,062.6900	1.0627	(4.153)	0	0	0
2023/03/01	2032	02/11/2023	11.24	Call	Bond Future	3,728.8600	3.7289	3,814.6500	3.8146	2.301	0	0	0
2023/03/01	2032	02/11/2023	11.24	Put	Bond Future	2,563.5700	2.5636	2,491.0700	2.4911	(2.828)	0	0	0
2023/03/01	2032	02/11/2023			Bond Future	10.9978	86.0226	10.9653	86.1809	(0.296)	0.0000	0.0000	0
2023/03/01	2032	02/11/2023	11.23	Call	Bond Future	3,700.3200	3.7003	3,785.7300	3.7857	2.308	0	0	0
2023/03/01	2032	02/11/2023	11.23	Put	Bond Future	2,582.7400	2.5827	2,509.8600	2.5099	(2.822)	0	0	0
2023/03/01	2032	02/11/2023	11.22	Call	Bond Future	3,671.8700	3.6719	3,756.9100	3.7569	2.316	0	0	0
2023/03/01	2032	02/11/2023	11.22	Put	Bond Future	2,602.0300	2.6020	2,528.7800	2.5288	(2.815)	0	0	0
2023/03/01	2032	01/02/2024	11.83	Call	Bond Future	5,615.7300	5.6157	5,717.6500	5.7176	1.815	0	0	0
2023/03/01	2032	01/02/2024	11.83	Put	Bond Future	2,269.4000	2.2694	2,210.0600	2.2101	(2.615)	0	0	0
2023/03/01	2032	01/02/2024	11.84	Call	Bond Future	5,646.4500	5.6464	5,748.6500	5.7487	1.810	0	0	0
2023/03/01	2032	01/02/2024	11.84	Put	Bond Future	2,255.1500	2.2551	2,196.0900	2.1961	(2.619)	0	0	0
2023/03/01	2032	01/02/2024	10.01	Call	Bond Future	1,377.5200	1.3775	1,419.0100	1.4190	3.012	0	0	1,200
2023/03/01	2032	01/02/2024	10.01	Put	Bond Future	6,784.4200	6.7844	6,664.6500	6.6647	(1.765)	0	0	0
2023/03/01	2032	01/02/2024			Bond Future	11.1055	87.8309	11.0715	87.9921	(0.306)	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
2023/03/01	2032	01/02/2024	11.85	Call	Bond Future	5,677.5300	5.6775	5,780.0100	5.7800	1.805	0	0	0
2023/03/01	2032	01/02/2024	11.85	Put	Bond Future	2,241.2900	2.2413	2,182.5100	2.1825	(2.623)	0	0	0
2023/03/01	2032	01/02/2024	12.62	Call	Bond Future	8,186.0900	8.1861	8,307.1400	8.3071	1.479	0	0	0
2023/03/01	2032	01/02/2024	12.62	Put	Bond Future	1,385.0700	1.3851	1,344.8600	1.3449	(2.903)	0	0	1,200
2023/03/01	2032	01/02/2024	10.76	Call	Bond Future	2,723.1700	2.7232	2,790.3200	2.7903	2.466	0	0	1,200
2023/03/01	2032	01/02/2024	10.76	Put	Bond Future	4,381.8900	4.3819	4,287.7800	4.2878	(2.148)	0	0	0
2023/03/01	2032	02/05/2024	10.56	Call	Bond Future	2,305.8300	2.3058	2,365.7500	2.3657	2.599	0	0	0
2023/03/01	2032	02/05/2024	10.56	Put	Bond Future	5,545.3000	5.5453	5,439.9500	5.4400	(1.900)	0	0	0
2023/03/01	2032	02/05/2024			Bond Future	11.2449	85.4061	11.2091	85.5714	(0.318)	0.0000	0.0000	0
2023/03/01	2032	02/05/2024	10.55	Call	Bond Future	2,287.8100	2.2878	2,347.3900	2.3474	2.604	0	0	0
2023/03/01	2032	02/05/2024	10.55	Put	Bond Future	5,575.7500	5.5758	5,470.0600	5.4701	(1.896)	0	0	0
2023/03/01	2032	02/05/2024	10.54	Call	Bond Future	2,269.5100	2.2695	2,328.7600	2.3288	2.611	0	0	0
2023/03/01	2032	02/05/2024	10.54	Put	Bond Future	5,605.9700	5.6060	5,499.9500	5.5000	(1.891)	0	0	0
2023/03/01	2033	04/05/2023			Bond Future	115.4446	115.4446	115.7614	115.7614	0.274	0.0000	0.0000	1,540
2023/03/01	2033	03/08/2023			Bond Future	117.7464	117.7464	118.0696	118.0696	0.275	0.0000	0.0000	6,141
2023/03/01	2033	02/11/2023			Bond Future	118.7452	118.7452	119.0748	119.0748	0.278	0.0000	0.0000	0
2023/03/01	2033	01/02/2024			Bond Future	121.2662	121.2662	121.6024	121.6024	0.277	0.0000	0.0000	0
2023/03/01	2033	02/05/2024			Bond Future	122.2457	122.2457	122.5897	122.5897	0.281	0.0000	0.0000	0
2023/03/01	2037	04/05/2023	10.95	Call	Bond Future	662.9600	0.6630	727.4300	0.7274	9.725	0	0	703
2023/03/01	2037	04/05/2023	10.95	Put	Bond Future	3,907.8800	3.9079	3,680.8400	3.6808	(5.810)	0	0	0
2023/03/01	2037	04/05/2023	11.03	Put	Bond Future	3,553.9000	3.5539	3,336.6100	3.3366	(6.114)	0	0	0
2023/03/01	2037	04/05/2023	11.30	Call	Bond Future	1,381.4700	1.3815	1,491.9500	1.4919	7.997	0	0	0
2023/03/01	2037	04/05/2023	11.30	Put	Bond Future	2,522.3800	2.5224	2,341.3500	2.3413	(7.177)	0	0	0
2023/03/01	2037	04/05/2023	11.94	Call	Bond Future	3,499.9700	3.5000	3,694.3700	3.6944	5.554	0	0	0
2023/03/01	2037	04/05/2023	13.73	Put	Bond Future	38.4800	0.0385	31.9400	0.0319	(16.996)	0	0	400
2023/03/01	2037	04/05/2023	11.31	Call	Bond Future	1,407.1400	1.4071	1,519.0200	1.5190	7.951	0	0	0
2023/03/01	2037	04/05/2023	11.31	Put	Bond Future	2,489.0900	2.4891	2,309.4600	2.3095	(7.217)	0	0	0
2023/03/01	2037	04/05/2023			Bond Future	11.4954	81.8309	11.4451	82.1224	(0.438)	0.0000	0.0000	63,174
2023/03/01	2037	04/05/2023	11.03	Call	Bond Future	796.8900	0.7969	871.1100	0.8711	9.314	0	0	400
2023/03/01	2037	04/05/2023	11.94	Put	Bond Future	991.1600	0.9912	894.0500	0.8941	(9.798)	0	0	703
2023/03/01	2037	04/05/2023	13.73	Call	Bond Future	11,542.5900	11.5426	11,827.5600	11.8276	2.469	0	0	0
2023/03/01	2037	04/05/2023	11.32	Call	Bond Future	1,432.9400	1.4329	1,546.2200	1.5462	7.905	0	0	0
2023/03/01	2037	04/05/2023	11.32	Put	Bond Future	2,455.9900	2.4560	2,277.7600	2.2778	(7.257)	0	0	0
2023/03/01	2037	04/05/2023	11.78	Call	Bond Future	2,889.3700	2.8894	3,064.8300	3.0648	6.073	0	0	400
2023/03/01	2037	04/05/2023	11.78	Put	Bond Future	1,269.8500	1.2698	1,153.8000	1.1538	(9.139)	0	0	0
2023/03/01	2037	03/08/2023	12.12	Call	Bond Future	4,771.1000	4.7711	4,957.7600	4.9578	3.912	0	0	0
2023/03/01	2037	03/08/2023	12.12	Put	Bond Future	2,012.8400	2.0128	1,902.2500	1.9022	(5.494)	0	0	0
2023/03/01	2037	03/08/2023	12.13	Call	Bond Future	4,807.0700	4.8071	4,994.4600	4.9945	3.898	0	0	0
2023/03/01	2037	03/08/2023	12.13	Put	Bond Future	1,995.0400	1.9950	1,885.1800	1.8852	(5.507)	0	0	0
2023/03/01	2037	03/08/2023			Bond Future	11.6205	79.1853	11.5682	79.4825	(0.450)	0.0000	0.0000	74,072
2023/03/01	2037	03/08/2023	12.14	Call	Bond Future	4,843.1400	4.8431	5,031.2500	5.0313	3.884	0	0	0
2023/03/01	2037	03/08/2023	12.14	Put	Bond Future	1,977.4000	1.9774	1,868.2600	1.8683	(5.519)	0	0	0
2023/03/01	2037	03/08/2023	11.00	Call	Bond Future	1,544.7100	1.5447	1,636.9000	1.6369	5.968	0	0	1,800
2023/03/01	2037	03/08/2023	11.00	Put	Bond Future	5,179.3700	5.1794	4,974.3100	4.9743	(3.959)	0	0	0
2023/03/01	2037	03/08/2023	10.30	Call	Bond Future	572.8800	0.5729	615.1500	0.6152	7.379	0	0	1,800
2023/03/01	2037	03/08/2023	10.30	Put	Bond Future	8,605.9500	8.6060	8,350.9700	8.3510	(2.963)	0	0	0

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2023/03/01	2037	02/11/2023	11.57	Call	Bond Future	3,349.3100	3.3493	3,490.4500	3.4905	4.214	0	0	0
2023/03/01	2037	02/11/2023	11.55	Put	Bond Future	4,334.8800	4.3349	4,171.4000	4.1714	(3.771)	0	0	0
2023/03/01	2037	02/11/2023	11.56	Put	Bond Future	4,305.9500	4.3060	4,143.2000	4.1432	(3.780)	0	0	0
2023/03/01	2037	02/11/2023			Bond Future	11.7351	80.7861	11.6808	81.0893	(0.462)	0.0000	0.0000	0
2023/03/01	2037	02/11/2023	11.57	Put	Bond Future	4,276.9300	4.2769	4,114.9000	4.1149	(3.788)	0	0	0
2023/03/01	2037	02/11/2023	11.55	Call	Bond Future	3,293.7800	3.2938	3,433.4700	3.4335	4.241	0	0	0
2023/03/01	2037	02/11/2023	11.56	Call	Bond Future	3,321.6200	3.3216	3,462.0400	3.4620	4.227	0	0	0
2023/03/01	2037	01/02/2024	12.33	Call	Bond Future	5,979.8500	5.9799	6,165.9300	6.1659	3.112	0	0	0
2023/03/01	2037	01/02/2024	12.33	Put	Bond Future	3,395.5200	3.3955	3,272.3500	3.2724	(3.627)	0	0	0
2023/03/01	2037	01/02/2024			Bond Future	11.8463	78.2281	11.7899	78.5374	(0.475)	0.0000	0.0000	0
2023/03/01	2037	01/02/2024	12.31	Call	Bond Future	5,914.7100	5.9147	6,099.7100	6.0997	3.128	0	0	0
2023/03/01	2037	01/02/2024	12.31	Put	Bond Future	3,434.7300	3.4347	3,310.4800	3.3105	(3.617)	0	0	0
2023/03/01	2037	01/02/2024	12.32	Call	Bond Future	5,947.2500	5.9473	6,132.7900	6.1328	3.120	0	0	0
2023/03/01	2037	01/02/2024	12.32	Put	Bond Future	3,415.0700	3.4151	3,291.3600	3.2914	(3.622)	0	0	0
2023/03/01	2037	02/05/2024	11.45	Call	Bond Future	3,300.3500	3.3004	3,432.0000	3.4320	3.989	0	0	0
2023/03/01	2037	02/05/2024	11.43	Put	Bond Future	6,310.8600	6.3109	6,125.1900	6.1252	(2.942)	0	0	0
2023/03/01	2037	02/05/2024	11.44	Call	Bond Future	3,277.2500	3.2773	3,408.2900	3.4083	3.998	0	0	0
2023/03/01	2037	02/05/2024	11.44	Put	Bond Future	6,276.7900	6.2768	6,091.7200	6.0917	(2.948)	0	0	0
2023/03/01	2037	02/05/2024			Bond Future	11.9834	79.7700	11.9247	80.0861	(0.490)	0.0000	0.0000	0
2023/03/01	2037	02/05/2024	11.45	Put	Bond Future	6,243.1900	6.2432	6,058.7300	6.0587	(2.955)	0	0	0
2023/03/01	2037	02/05/2024	11.43	Call	Bond Future	3,254.5700	3.2546	3,385.0100	3.3850	4.008	0	0	0
2023/03/01	2038	04/05/2023			Bond Future	128.5333	128.5333	128.7017	128.7017	0.131	0.0000	0.0000	4,625
2023/03/01	2038	03/08/2023			Bond Future	129.1483	129.1483	129.3201	129.3201	0.133	0.0000	0.0000	0
2023/03/01	2038	02/11/2023			Bond Future	131.7890	131.7890	131.9640	131.9640	0.133	0.0000	0.0000	0
2023/03/01	2038	01/02/2024			Bond Future	132.5884	132.5884	132.7667	132.7667	0.134	0.0000	0.0000	0
2023/03/01	2038	02/05/2024			Bond Future	135.2376	135.2376	135.4208	135.4208	0.135	0.0000	0.0000	0
2023/03/01	2040	04/05/2023	10.73	Put	Bond Future	5,977.8800	5.9779	5,673.2300	5.6732	(5.096)	0	0	0
2023/03/01	2040	04/05/2023	12.78	Call	Bond Future	7,217.7700	7.2178	7,518.5800	7.5186	4.168	0	0	0
2023/03/01	2040	04/05/2023	12.78	Put	Bond Future	331.9200	0.3319	287.5100	0.2875	(13.380)	0	0	388
2023/03/01	2040	04/05/2023	13.45	Put	Bond Future	105.4600	0.1055	88.7700	0.0888	(15.826)	0	0	486
2023/03/01	2040	04/05/2023	11.43	Call	Bond Future	1,613.5400	1.6135	1,752.1000	1.7521	8.587	0	0	0
2023/03/01	2040	04/05/2023	11.43	Put	Bond Future	2,637.0100	2.6370	2,430.3500	2.4303	(7.837)	0	0	0
2023/03/01	2040	04/05/2023	12.05	Put	Bond Future	1,080.5100	1.0805	967.6600	0.9677	(10.444)	0	0	684
2023/03/01	2040	04/05/2023			Bond Future	11.5930	83.4333	11.5376	83.7785	(0.477)	0.0000	0.0000	51,460
2023/03/01	2040	04/05/2023	10.17	Call	Bond Future	50.9400	0.0509	58.9500	0.0589	15.724	0	0	388
2023/03/01	2040	04/05/2023	10.17	Put	Bond Future	9,710.4700	9.7105	9,373.2600	9.3733	(3.473)	0	0	0
2023/03/01	2040	04/05/2023	10.73	Call	Bond Future	321.1100	0.3211	361.6800	0.3617	12.634	0	0	486
2023/03/01	2040	04/05/2023	10.92	Call	Bond Future	539.9800	0.5400	601.8000	0.6018	11.449	0	0	388
2023/03/01	2040	04/05/2023	10.92	Put	Bond Future	4,899.9400	4.8999	4,616.5400	4.6165	(5.784)	0	0	0
2023/03/01	2040	04/05/2023	13.45	Call	Bond Future	10,475.3500	10.4754	10,803.8800	10.8039	3.136	0	0	0
2023/03/01	2040	04/05/2023	11.48	Call	Bond Future	1,759.1200	1.7591	1,905.8900	1.9059	8.343	0	0	486
2023/03/01	2040	04/05/2023	11.48	Put	Bond Future	2,466.4100	2.4664	2,267.9600	2.2680	(8.046)	0	0	0
2023/03/01	2040	04/05/2023	12.05	Call	Bond Future	3,846.9500	3.8469	4,079.3200	4.0793	6.040	0	0	0
2023/03/01	2040	04/05/2023	11.03	Call	Bond Future	707.7100	0.7077	784.0900	0.7841	10.793	0	0	684
2023/03/01	2040	04/05/2023	11.03	Put	Bond Future	4,330.4900	4.3305	4,061.6500	4.0617	(6.208)	0	0	0
2023/03/01	2040	04/05/2023	11.41	Call	Bond Future	1,557.3400	1.5573	1,692.6300	1.6926	8.687	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
2023/03/01	2040	04/05/2023	11.41	Put	Bond Future	2,707.8200	2.7078	2,497.8900	2.4979	(7.753)	0	0	0
2023/03/01	2040	04/05/2023	11.42	Call	Bond Future	1,585.3000	1.5853	1,722.2300	1.7222	8.637	0	0	0
2023/03/01	2040	04/05/2023	11.42	Put	Bond Future	2,672.2300	2.6722	2,463.9400	2.4639	(7.795)	0	0	0
2023/03/01	2040	03/08/2023	12.23	Call	Bond Future	5,240.5000	5.2405	5,463.7200	5.4637	4.260	0	0	0
2023/03/01	2040	03/08/2023	12.23	Put	Bond Future	2,186.1400	2.1861	2,057.3400	2.0573	(5.892)	0	0	0
2023/03/01	2040	03/08/2023			Bond Future	11.7144	80.5688	11.6570	80.9208	(0.490)	0.0000	0.0000	99,201
2023/03/01	2040	03/08/2023	12.22	Call	Bond Future	5,202.1100	5.2021	5,424.4900	5.4245	4.275	0	0	0
2023/03/01	2040	03/08/2023	12.22	Put	Bond Future	2,205.2500	2.2053	2,075.6100	2.0756	(5.879)	0	0	0
2023/03/01	2040	03/08/2023	12.21	Call	Bond Future	5,163.8200	5.1638	5,385.3500	5.3853	4.290	0	0	0
2023/03/01	2040	03/08/2023	12.21	Put	Bond Future	2,224.5200	2.2245	2,094.0300	2.0940	(5.866)	0	0	0
2023/03/01	2040	02/11/2023	11.59	Call	Bond Future	3,456.0500	3.4561	3,618.8600	3.6189	4.711	0	0	0
2023/03/01	2040	02/11/2023	11.60	Put	Bond Future	4,858.2200	4.8582	4,662.8800	4.6629	(4.021)	0	0	0
2023/03/01	2040	02/11/2023	11.58	Call	Bond Future	3,426.6400	3.4266	3,588.5900	3.5886	4.726	0	0	0
2023/03/01	2040	02/11/2023	11.58	Put	Bond Future	4,923.1000	4.9231	4,726.0400	4.7260	(4.003)	0	0	0
2023/03/01	2040	02/11/2023			Bond Future	11.8255	82.1976	11.7659	82.5567	(0.503)	0.0000	0.0000	0
2023/03/01	2040	02/11/2023	11.59	Put	Bond Future	4,890.7000	4.8907	4,694.5000	4.6945	(4.012)	0	0	0
2023/03/01	2040	02/11/2023	11.60	Call	Bond Future	3,485.3000	3.4853	3,648.9700	3.6490	4.696	0	0	0
2023/03/01	2040	01/02/2024	12.34	Call	Bond Future	6,143.7000	6.1437	6,360.7900	6.3608	3.534	0	0	0
2023/03/01	2040	01/02/2024	12.34	Put	Bond Future	3,794.6900	3.7947	3,645.6000	3.6456	(3.929)	0	0	0
2023/03/01	2040	01/02/2024	12.33	Call	Bond Future	6,109.1600	6.1092	6,325.6000	6.3256	3.543	0	0	0
2023/03/01	2040	01/02/2024	12.33	Put	Bond Future	3,816.5800	3.8166	3,666.8400	3.6668	(3.923)	0	0	0
2023/03/01	2040	01/02/2024			Bond Future	11.9332	79.4190	11.8714	79.7852	(0.517)	0.0000	0.0000	6
2023/03/01	2040	01/02/2024	12.35	Call	Bond Future	6,178.0100	6.1780	6,395.7400	6.3957	3.524	0	0	0
2023/03/01	2040	01/02/2024	12.35	Put	Bond Future	3,772.6300	3.7726	3,624.1800	3.6242	(3.935)	0	0	0
2023/03/01	2040	02/05/2024	11.61	Call	Bond Future	3,819.4300	3.8194	3,982.6700	3.9827	4.274	0	0	0
2023/03/01	2040	02/05/2024	11.62	Put	Bond Future	6,494.8800	6.4949	6,284.5900	6.2846	(3.238)	0	0	0
2023/03/01	2040	02/05/2024	11.60	Call	Bond Future	3,793.1200	3.7931	3,955.6300	3.9556	4.284	0	0	0
2023/03/01	2040	02/05/2024			Bond Future	12.0648	80.9841	12.0006	81.3583	(0.533)	0.0000	0.0000	0
2023/03/01	2040	02/05/2024	11.61	Put	Bond Future	6,529.2400	6.5292	6,318.2300	6.3182	(3.232)	0	0	0
2023/03/01	2040	02/05/2024	11.62	Call	Bond Future	3,846.1800	3.8462	4,010.1400	4.0101	4.263	0	0	0
2023/03/01	2040	02/05/2024	11.60	Put	Bond Future	6,564.1200	6.5641	6,352.3800	6.3524	(3.226)	0	0	0
2023/03/01	2044	04/05/2023	11.41	Call	Bond Future	1,422.6700	1.4227	1,509.7400	1.5097	6.120	0	0	0
2023/03/01	2044	04/05/2023	11.41	Put	Bond Future	2,923.1100	2.9231	2,758.9700	2.7590	(5.615)	0	0	0
2023/03/01	2044	04/05/2023	11.42	Call	Bond Future	1,449.4200	1.4494	1,537.6600	1.5377	6.088	0	0	0
2023/03/01	2044	04/05/2023	11.42	Put	Bond Future	2,884.8200	2.8848	2,721.8500	2.7219	(5.649)	0	0	0
2023/03/01	2044	04/05/2023	11.75	Put	Bond Future	1,827.1300	1.8271	1,703.1700	1.7032	(6.784)	0	0	4,423
2023/03/01	2044	04/05/2023			Bond Future	11.6442	79.8622	11.6045	80.1134	(0.341)	0.0000	0.0000	55,641
2023/03/01	2044	04/05/2023	11.43	Call	Bond Future	1,476.4500	1.4765	1,565.8800	1.5659	6.057	0	0	0
2023/03/01	2044	04/05/2023	11.43	Put	Bond Future	2,846.9000	2.8469	2,685.1200	2.6851	(5.683)	0	0	0
2023/03/01	2044	04/05/2023	11.75	Call	Bond Future	2,489.1200	2.4891	2,616.3700	2.6164	5.112	0	0	0
2023/03/01	2044	04/05/2023	12.00	Call	Bond Future	3,450.7100	3.4507	3,605.3300	3.6053	4.481	0	0	0
2023/03/01	2044	04/05/2023	12.00	Put	Bond Future	1,260.9000	1.2609	1,164.3100	1.1643	(7.660)	0	0	4,423
2023/03/01	2044	04/05/2023	12.25	Call	Bond Future	4,524.6100	4.5246	4,702.7200	4.7027	3.936	0	0	0
2023/03/01	2044	04/05/2023	12.25	Put	Bond Future	857.2800	0.8573	784.1800	0.7842	(8.527)	0	0	1,798
2023/03/01	2044	03/08/2023	12.16	Call	Bond Future	4,930.9500	4.9310	5,082.1200	5.0821	3.066	0	0	0
2023/03/01	2044	03/08/2023	12.16	Put	Bond Future	2,520.6300	2.5206	2,415.6300	2.4156	(4.166)	0	0	0
2023/03/01	2044	03/08/2023	12.00	Call	Bond Future	4,342.7500	4.3427	4,483.5000	4.4835	3.241	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
2023/03/01	2044	03/08/2023	12.00	Put	Bond Future	2,882.1700	2.8822	2,766.7500	2.7668	(4.005)	0	0	4,754
2023/03/01	2044	03/08/2023	12.15	Call	Bond Future	4,893.3800	4.8934	5,043.9100	5.0439	3.076	0	0	0
2023/03/01	2044	03/08/2023	12.15	Put	Bond Future	2,541.8300	2.5418	2,436.1900	2.4362	(4.156)	0	0	0
2023/03/01	2044	03/08/2023			Bond Future	11.7604	77.0526	11.7192	77.3087	(0.351)	0.0000	0.0000	21,473
2023/03/01	2044	03/08/2023	12.17	Call	Bond Future	4,968.4300	4.9684	5,120.2300	5.1202	3.055	0	0	0
2023/03/01	2044	03/08/2023	12.17	Put	Bond Future	2,499.4200	2.4994	2,395.0500	2.3950	(4.176)	0	0	0
2023/03/01	2044	03/08/2023	11.75	Call	Bond Future	3,482.2200	3.4822	3,605.5900	3.6056	3.543	0	0	0
2023/03/01	2044	03/08/2023	11.75	Put	Bond Future	3,546.7500	3.5468	3,413.9500	3.4139	(3.744)	0	0	3,076
2023/03/01	2044	02/11/2023	11.57	Call	Bond Future	3,411.8900	3.4119	3,524.2900	3.5243	3.294	0	0	0
2023/03/01	2044	02/11/2023	11.57	Put	Bond Future	5,255.6900	5.2557	5,106.9300	5.1069	(2.830)	0	0	0
2023/03/01	2044	02/11/2023			Bond Future	11.8663	78.6104	11.8236	78.8715	(0.360)	0.0000	0.0000	0
2023/03/01	2044	02/11/2023	11.56	Call	Bond Future	3,382.8800	3.3829	3,494.6700	3.4947	3.305	0	0	0
2023/03/01	2044	02/11/2023	11.56	Put	Bond Future	5,290.1800	5.2902	5,140.8100	5.1408	(2.824)	0	0	0
2023/03/01	2044	02/11/2023	11.55	Call	Bond Future	3,353.7400	3.3537	3,464.9100	3.4649	3.315	0	0	0
2023/03/01	2044	02/11/2023	11.55	Put	Bond Future	5,324.6300	5.3246	5,174.6400	5.1746	(2.817)	0	0	0
2023/03/01	2044	01/02/2024	12.29	Call	Bond Future	6,032.6600	6.0327	6,184.2200	6.1842	2.512	0	0	0
2023/03/01	2044	01/02/2024	12.29	Put	Bond Future	4,143.9800	4.1440	4,029.1500	4.0292	(2.771)	0	0	0
2023/03/01	2044	01/02/2024			Bond Future	11.9689	75.8815	11.9247	76.1479	(0.369)	0.0000	0.0000	0
2023/03/01	2044	01/02/2024	12.28	Call	Bond Future	5,998.7100	5.9987	6,149.7900	6.1498	2.519	0	0	0
2023/03/01	2044	01/02/2024	12.28	Put	Bond Future	4,167.6600	4.1677	4,052.3500	4.0524	(2.767)	0	0	0
2023/03/01	2044	01/02/2024	12.27	Call	Bond Future	5,964.8200	5.9648	6,115.4200	6.1154	2.525	0	0	0
2023/03/01	2044	01/02/2024	12.27	Put	Bond Future	4,191.4800	4.1915	4,075.6900	4.0757	(2.763)	0	0	0
2023/03/01	2044	02/05/2024	11.67	Call	Bond Future	4,066.0900	4.0661	4,185.3200	4.1853	2.932	0	0	0
2023/03/01	2044	02/05/2024	11.67	Put	Bond Future	6,637.2400	6.6372	6,484.0700	6.4841	(2.308)	0	0	0
2023/03/01	2044	02/05/2024			Bond Future	12.0936	77.3768	12.0476	77.6491	(0.380)	0.0000	0.0000	0
2023/03/01	2044	02/05/2024	11.66	Call	Bond Future	4,038.7900	4.0388	4,157.5100	4.1575	2.939	0	0	0
2023/03/01	2044	02/05/2024	11.66	Put	Bond Future	6,672.3800	6.6724	6,518.7000	6.5187	(2.303)	0	0	0
2023/03/01	2044	02/05/2024	11.65	Call	Bond Future	4,011.5700	4.0116	4,129.7800	4.1298	2.947	0	0	0
2023/03/01	2044	02/05/2024	11.65	Put	Bond Future	6,707.6800	6.7077	6,553.4900	6.5535	(2.299)	0	0	0
2023/03/01	2046	04/05/2023			Bond Future	112.7919	112.7919	112.7142	112.7142	(0.069)	0.0000	0.0000	17,308
2023/03/01	2046	03/08/2023			Bond Future	115.0408	115.0408	114.9616	114.9616	(0.069)	0.0000	0.0000	0
2023/03/01	2046	02/11/2023			Bond Future	115.3198	115.3198	115.2385	115.2385	(0.070)	0.0000	0.0000	0
2023/03/01	2046	01/02/2024			Bond Future	117.7683	117.7683	117.6849	117.6849	(0.071)	0.0000	0.0000	0
2023/03/01	2046	02/05/2024			Bond Future	117.9995	117.9995	117.9155	117.9155	(0.071)	0.0000	0.0000	0
2023/03/01	2050	04/05/2023			Bond Future	115.1306	115.1306	114.5374	114.5374	(0.515)	0.0000	0.0000	13,316
2023/03/01	2050	03/08/2023			Bond Future	115.2561	115.2561	114.6513	114.6513	(0.525)	0.0000	0.0000	0
2023/03/01	2050	02/11/2023			Bond Future	117.6127	117.6127	116.9954	116.9954	(0.525)	0.0000	0.0000	0
2023/03/01	2050	01/02/2024			Bond Future	117.8838	117.8838	117.2529	117.2529	(0.535)	0.0000	0.0000	0
2023/03/01	2050	02/05/2024			Bond Future	120.2390	120.2390	119.5964	119.5964	(0.534)	0.0000	0.0000	0
2023/03/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	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
2023/03/01	AL37	04/05/2023			Index Future	876.4000	876.4000	876.8650	876.8650	0.053	0.0000	0.0000	0
2023/03/01	AL37	03/08/2023			Index Future	893.6620	893.6620	894.1370	894.1370	0.053	0.0000	0.0000	0
2023/03/01	AL37	02/11/2023			Index Future	911.7250	911.7250	912.2090	912.2090	0.053	0.0000	0.0000	0
2023/03/01	AL37	01/02/2024			Index Future	930.8740	930.8740	931.3670	931.3670	0.053	0.0000	0.0000	0
2023/03/01	AL37	02/05/2024			Index Future	949.3010	949.3010	949.8060	949.8060	0.053	0.0000	0.0000	0
2023/03/01	AL7T	04/05/2023			Index Future	1,007.2280	1,007.2280	1,009.2520	1,009.2520	0.201	0.0000	0.0000	0
2023/03/01	AL7T	03/08/2023			Index Future	1,027.0670	1,027.0670	1,029.1310	1,029.1310	0.201	0.0000	0.0000	0
2023/03/01	AL7T	02/11/2023			Index Future	1,047.8270	1,047.8270	1,049.9320	1,049.9320	0.201	0.0000	0.0000	0
2023/03/01	AL7T	01/02/2024			Index Future	1,069.8340	1,069.8340	1,071.9820	1,071.9820	0.201	0.0000	0.0000	0
2023/03/01	AL7T	02/05/2024			Index Future	1,091.0120	1,091.0120	1,093.2060	1,093.2060	0.201	0.0000	0.0000	0
2023/03/01	ALBI	04/05/2023			Index Future	887.3860	887.3860	889.1440	889.1440	0.198	0.0000	0.0000	100
2023/03/01	ALBI	03/08/2023			Index Future	904.8640	904.8640	906.6570	906.6570	0.198	0.0000	0.0000	0
2023/03/01	ALBI	02/11/2023			Index Future	923.1540	923.1540	924.9820	924.9820	0.198	0.0000	0.0000	0
2023/03/01	ALBI	01/02/2024			Index Future	942.5430	942.5430	944.4090	944.4090	0.198	0.0000	0.0000	0
2023/03/01	ALBI	02/05/2024			Index Future	961.2010	961.2010	963.1060	963.1060	0.198	0.0000	0.0000	0
2023/03/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	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
2023/03/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/01	ES33	04/05/2023			Bond Future	12.1677	74.0327	12.1202	74.2554	(0.390)	0.0000	0.0000	0
2023/03/01	ES33	03/08/2023			Bond Future	12.3235	75.5088	12.2740	75.7360	(0.402)	0.0000	0.0000	350
2023/03/01	ES33	02/11/2023			Bond Future	12.4823	73.2581	12.4307	73.4898	(0.414)	0.0000	0.0000	0
2023/03/01	ES33	01/02/2024			Bond Future	12.6400	74.8141	12.5862	75.0505	(0.426)	0.0000	0.0000	0
2023/03/01	ES33	02/05/2024			Bond Future	12.8252	72.5123	12.7687	72.7542	(0.440)	0.0000	0.0000	0
2023/03/01	ES42	04/05/2023			Bond Future	12.4964	71.5472	12.4555	71.7714	(0.327)	0.0000	0.0000	0
2023/03/01	ES42	03/08/2023			Bond Future	12.6371	72.9736	12.5946	73.2025	(0.336)	0.0000	0.0000	4,000
2023/03/01	ES42	02/11/2023			Bond Future	12.7801	70.2033	12.7359	70.4368	(0.346)	0.0000	0.0000	0
2023/03/01	ES42	01/02/2024			Bond Future	12.9150	71.6951	12.8691	71.9332	(0.355)	0.0000	0.0000	0
2023/03/01	ES42	02/05/2024			Bond Future	13.0772	68.8636	13.0293	69.1071	(0.366)	0.0000	0.0000	0
2023/03/01	GOVI	04/05/2023	852.86	Call	GOVI	218,980.0000	21.8980	236,300.0000	23.6300	7.909	0	0	0
2023/03/01	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	GOVI	04/05/2023	852.87	Call	GOVI	218,880.0000	21.8880	236,200.0000	23.6200	7.913	0	0	0
2023/03/01	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	GOVI	04/05/2023			GOVI	874.7580	874.7580	876.4900	876.4900	0.198	0.0000	0.0000	840
2023/03/01	GOVI	04/05/2023	852.88	Call	GOVI	218,780.0000	21.8780	236,100.0000	23.6100	7.917	0	0	0
2023/03/01	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	GOVI	03/08/2023	837.21	Call	GOVI	547,770.0000	54.7770	565,440.0000	56.5440	3.226	0	0	0
2023/03/01	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	GOVI	03/08/2023	837.22	Call	GOVI	547,670.0000	54.7670	565,340.0000	56.5340	3.226	0	0	0
2023/03/01	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	GOVI	03/08/2023			GOVI	891.9870	891.9870	893.7540	893.7540	0.198	0.0000	0.0000	0
2023/03/01	GOVI	03/08/2023	837.23	Call	GOVI	547,570.0000	54.7570	565,240.0000	56.5240	3.227	0	0	0
2023/03/01	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/01	GOVI	02/11/2023	885.82	Call	GOVI	241,970.0000	24.1970	259,990.0000	25.9990	7.447	0	0	0
2023/03/01	GOVI	02/11/2023			GOVI	910.0170	910.0170	911.8190	911.8190	0.198	0.0000	0.0000	0
2023/03/01	GOVI	02/11/2023	885.80	Call	GOVI	242,170.0000	24.2170	260,190.0000	26.0190	7.441	0	0	0
2023/03/01	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	GOVI	02/11/2023	885.81	Call	GOVI	242,070.0000	24.2070	260,090.0000	26.0090	7.444	0	0	0
2023/03/01	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	GOVI	01/02/2024	880.00	Call	GOVI	491,300.0000	49.1300	509,690.0000	50.9690	3.743	0	0	0
2023/03/01	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	GOVI	01/02/2024			GOVI	929.1300	929.1300	930.9690	930.9690	0.198	0.0000	0.0000	0
2023/03/01	GOVI	01/02/2024	879.98	Call	GOVI	491,500.0000	49.1500	509,890.0000	50.9890	3.742	0	0	0
2023/03/01	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	GOVI	01/02/2024	879.99	Call	GOVI	491,400.0000	49.1400	509,790.0000	50.9790	3.742	0	0	0
2023/03/01	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	GOVI	02/05/2024	950.97	Put	GOVI	34,480.0000	3.4480	15,700.0000	1.5700	(54.466)	0	0	0
2023/03/01	GOVI	02/05/2024	950.98	Put	GOVI	34,580.0000	3.4580	15,800.0000	1.5800	(54.309)	0	0	0
2023/03/01	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	GOVI	02/05/2024			GOVI	947.5220	947.5220	949.4000	949.4000	0.198	0.0000	0.0000	0
2023/03/01	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/01	GOVI	02/05/2024	950.99	Put	GOVI	34,680.0000	3.4680	15,900.0000	1.5900	(54.152)	0	0	0
2023/03/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/01	IGOV	04/05/2023			Index Future	325.7290	325.7290	325.7320	325.7320	0.001	0.0000	0.0000	655
2023/03/01	IGOV	03/08/2023			Index Future	332.2240	332.2240	332.2270	332.2270	0.001	0.0000	0.0000	0
2023/03/01	IGOV	02/11/2023			Index Future	339.0160	339.0160	339.0190	339.0190	0.001	0.0000	0.0000	0
2023/03/01	IGOV	01/02/2024			Index Future	346.2120	346.2120	346.2150	346.2150	0.001	0.0000	0.0000	0
2023/03/01	IGOV	02/05/2024			Index Future	353.1400	353.1400	353.1430	353.1430	0.001	0.0000	0.0000	0
2023/03/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/01	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
2023/03/01	JBAF	15/03/2023			Jibar Tradeable Future	7.5350	92.4650	7.5400	92.4600	0.066	0.0000	0.0000	0
2023/03/01	JBAF	19/04/2023			Jibar Tradeable Future	7.7350	92.2650	7.7500	92.2500	0.194	0.0000	0.0000	0
2023/03/01	JBAF	17/05/2023			Jibar Tradeable Future	7.7900	92.2100	7.8100	92.1900	0.257	0.0000	0.0000	0
2023/03/01	JBAF	21/06/2023			Jibar Tradeable Future	7.9050	92.0950	7.9150	92.0850	0.127	0.0000	0.0000	0
2023/03/01	JBAF	19/07/2023			Jibar Tradeable Future	7.9100	92.0900	7.9150	92.0850	0.063	0.0000	0.0000	0
2023/03/01	JBAF	16/08/2023			Jibar Tradeable Future	7.9800	92.0200	7.9700	92.0300	(0.125)	0.0000	0.0000	0
2023/03/01	JBAF	20/09/2023			Jibar Tradeable Future	8.0100	91.9900	7.9750	92.0250	(0.437)	0.0000	0.0000	75
2023/03/01	JBAF	20/12/2023			Jibar Tradeable Future	8.0200	91.9800	7.9900	92.0100	(0.374)	0.0000	0.0000	272
2023/03/01	JBAF	20/03/2024			Jibar Tradeable Future	8.0000	92.0000	7.9650	92.0350	(0.438)	0.0000	0.0000	0
2023/03/01	JBAF	19/06/2024			Jibar Tradeable Future	7.9550	92.0450	7.8900	92.1100	(0.817)	0.0000	0.0000	0
2023/03/01	JBAF	18/09/2024			Jibar Tradeable Future	7.9200	92.0800	7.8500	92.1500	(0.884)	0.0000	0.0000	68
2023/03/01	JBAF	18/12/2024			Jibar Tradeable Future	7.8800	92.1200	7.8100	92.1900	(0.888)	0.0000	0.0000	0
2023/03/01	R035	04/05/2023	10.55	Call	Bond Future	435.2000	0.4352	475.5600	0.4756	9.274	0	0	770
2023/03/01	R035	04/05/2023	10.55	Put	Bond Future	4,588.8000	4.5888	4,370.7000	4.3707	(4.753)	0	0	0
2023/03/01	R035	04/05/2023	13.18	Call	Bond Future	10,188.0800	10.1881	10,436.4500	10.4364	2.438	0	0	0
2023/03/01	R035	04/05/2023	13.18	Put	Bond Future	68.6900	0.0687	58.6000	0.0586	(14.689)	0	0	491
2023/03/01	R035	04/05/2023	12.46	Call	Bond Future	6,818.7900	6.8188	7,045.9000	7.0459	3.331	0	0	0
2023/03/01	R035	04/05/2023	12.46	Put	Bond Future	260.5300	0.2605	229.1800	0.2292	(12.033)	0	0	388
2023/03/01	R035	04/05/2023	11.20	Call	Bond Future	1,744.8800	1.7449	1,858.9300	1.8589	6.536	0	0	0
2023/03/01	R035	04/05/2023	11.21	Call	Bond Future	1,773.9900	1.7740	1,889.2800	1.8893	6.499	0	0	0
2023/03/01	R035	04/05/2023	11.22	Put	Bond Future	1,974.9300	1.9749	1,833.0100	1.8330	(7.186)	0	0	0
2023/03/01	R035	04/05/2023	10.60	Call	Bond Future	496.0300	0.4960	540.9100	0.5409	9.048	0	0	388
2023/03/01	R035	04/05/2023	10.60	Put	Bond Future	4,343.5100	4.3435	4,129.9300	4.1299	(4.917)	0	0	0
2023/03/01	R035	04/05/2023	11.05	Call	Bond Future	1,339.8900	1.3399	1,435.1800	1.4352	7.112	0	0	770
2023/03/01	R035	04/05/2023	11.05	Put	Bond Future	2,497.6700	2.4977	2,334.5000	2.3345	(6.533)	0	0	0
2023/03/01	R035	04/05/2023	11.17	Call	Bond Future	1,659.0800	1.6591	1,769.3700	1.7694	6.648	0	0	491
2023/03/01	R035	04/05/2023			Bond Future	11.2499	86.3456	11.2049	86.6041	(0.400)	0.0000	0.0000	158,829
2023/03/01	R035	04/05/2023	9.85	Call	Bond Future	48.2100	0.0482	53.9300	0.0539	11.865	0	0	388
2023/03/01	R035	04/05/2023	9.85	Put	Bond Future	8,647.1100	8.6471	8,394.3700	8.3944	(2.923)	0	0	0
2023/03/01	R035	04/05/2023	10.42	Call	Bond Future	302.5700	0.3026	332.4500	0.3324	9.875	0	0	491
2023/03/01	R035	04/05/2023	10.42	Put	Bond Future	5,259.0600	5.2591	5,030.4800	5.0305	(4.346)	0	0	0
2023/03/01	R035	04/05/2023	11.80	Call	Bond Future	3,886.8600	3.8869	4,068.4400	4.0684	4.672	0	0	0
2023/03/01	R035	04/05/2023	11.80	Put	Bond Future	811.8400	0.8118	734.9600	0.7350	(9.470)	0	0	1,035
2023/03/01	R035	04/05/2023	11.87	Call	Bond Future	4,178.4300	4.1784	4,366.3700	4.3664	4.498	0	0	0
2023/03/01	R035	04/05/2023	11.87	Put	Bond Future	723.5700	0.7236	653.0500	0.6531	(9.746)	0	0	770
2023/03/01	R035	04/05/2023	11.20	Put	Bond Future	2,031.6400	2.0316	1,887.2300	1.8872	(7.108)	0	0	0
2023/03/01	R035	04/05/2023	11.21	Put	Bond Future	2,003.1300	2.0031	1,859.9600	1.8600	(7.147)	0	0	0
2023/03/01	R035	04/05/2023	11.22	Call	Bond Future	1,803.3600	1.8034	1,919.9000	1.9199	6.462	0	0	0
2023/03/01	R035	04/05/2023	11.17	Put	Bond Future	2,119.0400	2.1190	1,970.8700	1.9709	(6.992)	0	0	0
2023/03/01	R035	03/08/2023	12.00	Call	Bond Future	5,262.3600	5.2624	5,433.9500	5.4339	3.261	0	0	0
2023/03/01	R035	03/08/2023	12.00	Put	Bond Future	1,811.0900	1.8111	1,719.1100	1.7191	(5.079)	0	0	0
2023/03/01	R035	03/08/2023			Bond Future	11.3680	88.0463	11.3212	88.3099	(0.411)	0.0000	0.0000	6,761
2023/03/01	R035	03/08/2023	11.98	Call	Bond Future	5,188.4200	5.1884	5,358.7900	5.3588	3.284	0	0	0
2023/03/01	R035	03/08/2023	11.98	Put	Bond Future	1,843.2600	1.8433	1,750.0600	1.7501	(5.056)	0	0	0
2023/03/01	R035	03/08/2023	11.99	Call	Bond Future	5,225.4500	5.2254	5,396.4400	5.3964	3.272	0	0	0
2023/03/01	R035	03/08/2023	11.99	Put	Bond Future	1,827.2100	1.8272	1,734.6300	1.7346	(5.067)	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
2023/03/01	R035	02/11/2023	12.85	Call	Bond Future	8,499.5500	8.4996	8,703.1300	8.7031	2.395	0	0	0
2023/03/01	R035	02/11/2023	12.85	Put	Bond Future	1,439.9700	1.4400	1,374.7300	1.3747	(4.531)	0	0	400
2023/03/01	R035	02/11/2023	11.41	Call	Bond Future	3,515.2100	3.5152	3,644.5200	3.6445	3.679	0	0	0
2023/03/01	R035	02/11/2023	11.41	Put	Bond Future	3,946.5500	3.9465	3,807.0400	3.8070	(3.535)	0	0	0
2023/03/01	R035	02/11/2023	11.42	Call	Bond Future	3,543.6000	3.5436	3,673.5500	3.6736	3.667	0	0	0
2023/03/01	R035	02/11/2023	11.42	Put	Bond Future	3,919.4300	3.9194	3,780.5600	3.7806	(3.543)	0	0	0
2023/03/01	R035	02/11/2023	11.12	Call	Bond Future	2,737.7800	2.7378	2,848.2500	2.8482	4.035	0	0	400
2023/03/01	R035	02/11/2023			Bond Future	11.4879	85.3217	11.4393	85.5905	(0.423)	0.0000	0.0000	0
2023/03/01	R035	02/11/2023	11.43	Call	Bond Future	3,572.3800	3.5724	3,702.9700	3.7030	3.656	0	0	0
2023/03/01	R035	02/11/2023	11.43	Put	Bond Future	3,892.7400	3.8927	3,754.5100	3.7545	(3.551)	0	0	0
2023/03/01	R035	02/11/2023	10.62	Call	Bond Future	1,665.3100	1.6653	1,743.6100	1.7436	4.702	0	0	400
2023/03/01	R035	02/11/2023	10.62	Put	Bond Future	6,649.5500	6.6496	6,459.0300	6.4590	(2.865)	0	0	0
2023/03/01	R035	02/11/2023	11.12	Put	Bond Future	4,801.7000	4.8017	4,643.3500	4.6433	(3.298)	0	0	0
2023/03/01	R035	01/02/2024	12.18	Put	Bond Future	3,129.9200	3.1299	3,023.7000	3.0237	(3.394)	0	0	0
2023/03/01	R035	01/02/2024	12.19	Call	Bond Future	6,191.0700	6.1911	6,359.4300	6.3594	2.719	0	0	0
2023/03/01	R035	01/02/2024	12.19	Put	Bond Future	3,111.9300	3.1119	3,006.1800	3.0062	(3.398)	0	0	0
2023/03/01	R035	01/02/2024	10.62	Call	Bond Future	2,033.3000	2.0333	2,117.1900	2.1172	4.126	0	0	400
2023/03/01	R035	01/02/2024	10.62	Put	Bond Future	7,604.1000	7.6041	7,413.8800	7.4139	(2.502)	0	0	0
2023/03/01	R035	01/02/2024	11.12	Put	Bond Future	5,760.9000	5.7609	5,598.5600	5.5986	(2.818)	0	0	0
2023/03/01	R035	01/02/2024			Bond Future	11.6051	87.1150	11.5545	87.3891	(0.436)	0.0000	0.0000	0
2023/03/01	R035	01/02/2024	13.46	Call	Bond Future	10,722.3300	10.7223	10,937.8200	10.9378	2.010	0	0	0
2023/03/01	R035	01/02/2024	13.46	Put	Bond Future	1,490.0400	1.4900	1,431.4200	1.4314	(3.934)	0	0	400
2023/03/01	R035	01/02/2024	12.18	Call	Bond Future	6,157.7700	6.1578	6,325.6600	6.3257	2.726	0	0	0
2023/03/01	R035	01/02/2024	12.20	Call	Bond Future	6,224.4200	6.2244	6,393.2400	6.3932	2.712	0	0	0
2023/03/01	R035	01/02/2024	12.20	Put	Bond Future	3,094.0500	3.0940	2,988.7600	2.9888	(3.403)	0	0	0
2023/03/01	R035	01/02/2024	11.12	Call	Bond Future	3,080.4000	3.0804	3,192.1700	3.1922	3.628	0	0	400
2023/03/01	R035	02/05/2024	11.19	Call	Bond Future	3,155.6800	3.1557	3,270.0000	3.2700	3.623	0	0	0
2023/03/01	R035	02/05/2024	11.19	Put	Bond Future	6,139.0600	6.1391	5,973.0800	5.9731	(2.704)	0	0	0
2023/03/01	R035	02/05/2024	11.20	Call	Bond Future	3,178.1100	3.1781	3,292.9700	3.2930	3.614	0	0	0
2023/03/01	R035	02/05/2024	11.20	Put	Bond Future	6,105.9200	6.1059	5,940.4800	5.9405	(2.710)	0	0	0
2023/03/01	R035	02/05/2024			Bond Future	11.7400	84.3290	11.6871	84.6093	(0.450)	0.0000	0.0000	0
2023/03/01	R035	02/05/2024	11.21	Call	Bond Future	3,200.9800	3.2010	3,316.3900	3.3164	3.605	0	0	0
2023/03/01	R035	02/05/2024	11.21	Put	Bond Future	6,073.2800	6.0733	5,908.3900	5.9084	(2.715)	0	0	0
2023/03/01	R186	04/05/2023	8.83	Put	Bond Future	517.5400	0.5175	497.2500	0.4973	(3.920)	0	0	0
2023/03/01	R186	04/05/2023	8.84	Call	Bond Future	1,282.1200	1.2821	1,302.3100	1.3023	1.575	0	0	0
2023/03/01	R186	04/05/2023			Bond Future	8.5942	109.8100	8.5815	109.8502	(0.148)	0.0000	0.0000	96,442
2023/03/01	R186	04/05/2023	8.36	Call	Bond Future	461.7400	0.4617	470.5400	0.4705	1.906	0	0	200
2023/03/01	R186	04/05/2023	8.36	Put	Bond Future	1,206.6700	1.2067	1,175.2200	1.1752	(2.606)	0	0	200
2023/03/01	R186	04/05/2023	8.82	Call	Bond Future	1,239.5100	1.2395	1,259.2300	1.2592	1.591	0	0	0
2023/03/01	R186	04/05/2023	8.82	Put	Bond Future	527.7000	0.5277	507.1700	0.5072	(3.890)	0	0	0
2023/03/01	R186	04/05/2023	8.83	Call	Bond Future	1,260.7400	1.2607	1,280.7000	1.2807	1.583	0	0	0
2023/03/01	R186	04/05/2023	8.84	Put	Bond Future	507.5500	0.5076	487.4900	0.4875	(3.952)	0	0	0
2023/03/01	R186	03/08/2023	9.73	Put	Bond Future	334.5600	0.3346	324.5500	0.3245	(2.992)	0	0	0
2023/03/01	R186	03/08/2023	9.74	Call	Bond Future	3,506.6300	3.5066	3,537.8100	3.5378	0.889	0	0	0
2023/03/01	R186	03/08/2023	9.74	Put	Bond Future	330.4100	0.3304	320.5000	0.3205	(2.999)	0	0	0
2023/03/01	R186	03/08/2023			Bond Future	8.6485	106.6682	8.6347	106.7093	(0.160)	0.0000	0.0000	0
2023/03/01	R186	03/08/2023	9.75	Call	Bond Future	3,530.8900	3.5309	3,562.1700	3.5622	0.886	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
2023/03/01	R186	03/08/2023	9.75	Put	Bond Future	326.1300	0.3261	316.3200	0.3163	(3.008)	0	0	0
2023/03/01	R186	03/08/2023	9.73	Call	Bond Future	3,482.2300	3.4822	3,513.3100	3.5133	0.893	0	0	0
2023/03/01	R186	02/11/2023	9.40	Call	Bond Future	2,757.8300	2.7578	2,783.9500	2.7839	0.947	0	0	0
2023/03/01	R186	02/11/2023	9.40	Put	Bond Future	815.0200	0.8150	799.3600	0.7994	(1.921)	0	0	0
2023/03/01	R186	02/11/2023	9.15	Call	Bond Future	2,274.5600	2.2746	2,298.1100	2.2981	1.035	0	0	1,715
2023/03/01	R186	02/11/2023			Bond Future	8.6893	108.8246	8.6742	108.8664	(0.174)	0.0000	0.0000	1,161
2023/03/01	R186	02/11/2023	9.39	Call	Bond Future	2,737.9300	2.7379	2,763.9600	2.7640	0.951	0	0	0
2023/03/01	R186	02/11/2023	9.39	Put	Bond Future	822.1400	0.8221	806.3900	0.8064	(1.916)	0	0	0
2023/03/01	R186	02/11/2023	10.42	Call	Bond Future	4,986.7100	4.9867	5,020.5700	5.0206	0.679	0	0	0
2023/03/01	R186	02/11/2023	10.42	Put	Bond Future	333.9100	0.3339	325.9900	0.3260	(2.372)	0	0	1,715
2023/03/01	R186	02/11/2023	9.15	Put	Bond Future	1,009.9900	1.0100	991.7600	0.9918	(1.805)	0	0	0
2023/03/01	R186	02/11/2023	9.38	Call	Bond Future	2,718.0900	2.7181	2,744.0200	2.7440	0.954	0	0	0
2023/03/01	R186	02/11/2023	9.38	Put	Bond Future	829.3300	0.8293	813.4800	0.8135	(1.911)	0	0	0
2023/03/01	R186	01/02/2024	9.50	Call	Bond Future	2,927.7400	2.9277	2,954.4900	2.9545	0.914	0	0	0
2023/03/01	R186	01/02/2024	9.51	Call	Bond Future	2,946.3600	2.9464	2,973.1900	2.9732	0.911	0	0	0
2023/03/01	R186	01/02/2024	9.52	Put	Bond Future	897.7100	0.8977	882.3900	0.8824	(1.707)	0	0	0
2023/03/01	R186	01/02/2024			Bond Future	8.7040	105.8052	8.6876	105.8474	(0.189)	0.0000	0.0000	0
2023/03/01	R186	01/02/2024	9.50	Put	Bond Future	910.4800	0.9105	894.9900	0.8950	(1.701)	0	0	0
2023/03/01	R186	01/02/2024	9.51	Put	Bond Future	904.0700	0.9041	888.6600	0.8887	(1.705)	0	0	0
2023/03/01	R186	01/02/2024	9.52	Call	Bond Future	2,965.0200	2.9650	2,991.9400	2.9919	0.908	0	0	0
2023/03/01	R186	02/05/2024	8.01	Call	Bond Future	789.4400	0.7894	802.1600	0.8022	1.611	0	0	0
2023/03/01	R186	02/05/2024	8.01	Put	Bond Future	2,623.8700	2.6239	2,592.5300	2.5925	(1.194)	0	0	0
2023/03/01	R186	02/05/2024			Bond Future	8.7793	107.8926	8.7607	107.9367	(0.213)	0.0000	0.0000	0
2023/03/01	R186	02/05/2024	7.99	Call	Bond Future	772.0600	0.7721	784.5800	0.7846	1.622	0	0	0
2023/03/01	R186	02/05/2024	7.99	Put	Bond Future	2,654.7300	2.6547	2,623.1900	2.6232	(1.188)	0	0	0
2023/03/01	R186	02/05/2024	8.00	Call	Bond Future	780.7200	0.7807	793.3400	0.7933	1.616	0	0	0
2023/03/01	R186	02/05/2024	8.00	Put	Bond Future	2,639.2700	2.6393	2,607.8300	2.6078	(1.191)	0	0	0
2023/03/01	R197	04/05/2023			Bond Future	335.8225	335.8225	335.8896	335.8896	0.020	0.0000	0.0000	309
2023/03/01	R197	03/08/2023			Bond Future	333.4824	333.4824	333.5513	333.5513	0.021	0.0000	0.0000	0
2023/03/01	R197	02/11/2023			Bond Future	340.3010	340.3010	340.3709	340.3709	0.021	0.0000	0.0000	0
2023/03/01	R202	04/05/2023			Bond Future	251.6014	251.6014	251.7365	251.7365	0.054	0.0000	0.0000	4,960
2023/03/01	R202	03/08/2023			Bond Future	251.8186	251.8186	251.9567	251.9567	0.055	0.0000	0.0000	460
2023/03/01	R202	02/11/2023			Bond Future	256.9674	256.9674	257.1079	257.1079	0.055	0.0000	0.0000	0
2023/03/01	R202	01/02/2024			Bond Future	257.5015	257.5015	257.6442	257.6442	0.055	0.0000	0.0000	0
2023/03/01	R202	02/05/2024			Bond Future	262.6469	262.6469	262.7947	262.7947	0.056	0.0000	0.0000	0
2023/03/01	R209	04/05/2023	10.00	Call	Bond Future	66.6100	0.0666	74.3000	0.0743	11.545	0	0	500
2023/03/01	R209	04/05/2023	10.00	Put	Bond Future	6,901.2400	6.9012	6,682.5200	6.6825	(3.169)	0	0	0
2023/03/01	R209	04/05/2023	10.50	Call	Bond Future	319.6700	0.3197	350.2700	0.3503	9.572	0	0	4,500
2023/03/01	R209	04/05/2023	10.50	Put	Bond Future	4,339.0800	4.3391	4,143.2700	4.1433	(4.513)	0	0	0
2023/03/01	R209	04/05/2023	11.50	Put	Bond Future	1,168.6600	1.1687	1,072.8500	1.0728	(8.198)	0	0	0
2023/03/01	R209	04/05/2023	11.09	Call	Bond Future	1,233.7200	1.2337	1,320.2400	1.3202	7.013	0	0	0
2023/03/01	R209	04/05/2023	11.09	Put	Bond Future	2,119.8200	2.1198	1,979.9300	1.9799	(6.599)	0	0	0
2023/03/01	R209	04/05/2023	11.10	Call	Bond Future	1,256.4400	1.2564	1,344.0700	1.3441	6.974	0	0	0
2023/03/01	R209	04/05/2023	11.10	Put	Bond Future	2,091.1100	2.0911	1,952.3300	1.9523	(6.637)	0	0	0
2023/03/01	R209	04/05/2023			Bond Future	11.2638	66.9754	11.2191	67.2018	(0.397)	0.0000	0.0000	19,542

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
2023/03/01	R209	04/05/2023	11.00	Call	Bond Future	1,040.0300	1.0400	1,116.7600	1.1168	7.378	0	0	1,250
2023/03/01	R209	04/05/2023	11.00	Put	Bond Future	2,391.4100	2.3914	2,241.7300	2.2417	(6.259)	0	0	8,250
2023/03/01	R209	04/05/2023	11.50	Call	Bond Future	2,346.7400	2.3467	2,477.3400	2.4773	5.565	0	0	2,250
2023/03/01	R209	04/05/2023	12.50	Call	Bond Future	6,069.2900	6.0693	6,269.5400	6.2695	3.299	0	0	0
2023/03/01	R209	04/05/2023	12.50	Put	Bond Future	216.0700	0.2161	189.9100	0.1899	(12.107)	0	0	9,750
2023/03/01	R209	04/05/2023	11.11	Call	Bond Future	1,279.4000	1.2794	1,368.1200	1.3681	6.935	0	0	0
2023/03/01	R209	04/05/2023	11.11	Put	Bond Future	2,062.7100	2.0627	1,925.0200	1.9250	(6.675)	0	0	0
2023/03/01	R209	03/08/2023	11.95	Put	Bond Future	1,656.3000	1.6563	1,573.6300	1.5736	(4.991)	0	0	0
2023/03/01	R209	03/08/2023	10.70	Call	Bond Future	1,269.3500	1.2694	1,336.7100	1.3367	5.307	0	0	1,800
2023/03/01	R209	03/08/2023	11.93	Call	Bond Future	4,391.1100	4.3911	4,538.2500	4.5382	3.351	0	0	0
2023/03/01	R209	03/08/2023	11.94	Call	Bond Future	4,423.2200	4.4232	4,570.9000	4.5709	3.339	0	0	0
2023/03/01	R209	03/08/2023	10.00	Call	Bond Future	441.0200	0.4410	470.3300	0.4703	6.646	0	0	1,800
2023/03/01	R209	03/08/2023	10.00	Put	Bond Future	7,769.1600	7.7692	7,567.5700	7.5676	(2.595)	0	0	0
2023/03/01	R209	03/08/2023			Bond Future	11.3699	68.2945	11.3236	68.5255	(0.407)	0.0000	0.0000	1,690
2023/03/01	R209	03/08/2023	11.95	Call	Bond Future	4,455.2300	4.4552	4,603.4600	4.6035	3.327	0	0	0
2023/03/01	R209	03/08/2023	10.70	Put	Bond Future	4,720.7400	4.7207	4,557.2000	4.5572	(3.464)	0	0	0
2023/03/01	R209	03/08/2023	11.93	Put	Bond Future	1,685.9000	1.6859	1,602.1400	1.6021	(4.968)	0	0	0
2023/03/01	R209	03/08/2023	11.94	Put	Bond Future	1,671.1200	1.6711	1,587.9000	1.5879	(4.980)	0	0	0
2023/03/01	R209	02/11/2023	11.33	Call	Bond Future	2,926.7000	2.9267	3,036.7800	3.0368	3.761	0	0	0
2023/03/01	R209	02/11/2023	11.33	Put	Bond Future	3,638.3800	3.6384	3,513.0000	3.5130	(3.446)	0	0	0
2023/03/01	R209	02/11/2023	11.34	Call	Bond Future	2,951.2900	2.9513	3,061.9400	3.0619	3.749	0	0	0
2023/03/01	R209	02/11/2023	11.34	Put	Bond Future	3,613.3000	3.6133	3,488.4900	3.4885	(3.454)	0	0	0
2023/03/01	R209	02/11/2023			Bond Future	11.4743	66.5237	11.4263	66.7592	(0.418)	0.0000	0.0000	741
2023/03/01	R209	02/11/2023	11.35	Call	Bond Future	2,976.2000	2.9762	3,087.4200	3.0874	3.737	0	0	0
2023/03/01	R209	02/11/2023	11.35	Put	Bond Future	3,588.5900	3.5886	3,464.3500	3.4644	(3.462)	0	0	0
2023/03/01	R209	01/02/2024	12.14	Call	Bond Future	5,422.1600	5.4222	5,569.9300	5.5699	2.725	0	0	0
2023/03/01	R209	01/02/2024	12.14	Put	Bond Future	2,757.4500	2.7575	2,665.1300	2.6651	(3.348)	0	0	0
2023/03/01	R209	01/02/2024	12.13	Put	Bond Future	2,773.8100	2.7738	2,681.0800	2.6811	(3.343)	0	0	0
2023/03/01	R209	01/02/2024			Bond Future	11.5718	67.9221	11.5221	68.1622	(0.429)	0.0000	0.0000	0
2023/03/01	R209	01/02/2024	12.12	Call	Bond Future	5,363.7500	5.3638	5,510.7000	5.5107	2.740	0	0	0
2023/03/01	R209	01/02/2024	12.12	Put	Bond Future	2,790.2600	2.7903	2,697.1200	2.6971	(3.338)	0	0	0
2023/03/01	R209	01/02/2024	12.13	Call	Bond Future	5,392.9400	5.3929	5,540.3000	5.5403	2.732	0	0	0
2023/03/01	R209	02/05/2024	11.17	Call	Bond Future	2,842.9200	2.8429	2,944.8000	2.9448	3.584	0	0	0
2023/03/01	R209	02/05/2024	11.17	Put	Bond Future	5,386.5900	5.3866	5,242.9600	5.2430	(2.666)	0	0	0
2023/03/01	R209	02/05/2024	11.18	Call	Bond Future	2,863.2000	2.8632	2,965.5700	2.9656	3.575	0	0	0
2023/03/01	R209	02/05/2024	11.18	Put	Bond Future	5,356.9100	5.3569	5,213.7700	5.2138	(2.672)	0	0	0
2023/03/01	R209	02/05/2024			Bond Future	11.6923	66.1125	11.6407	66.3581	(0.441)	0.0000	0.0000	0
2023/03/01	R209	02/05/2024	11.19	Call	Bond Future	2,883.5600	2.8836	2,986.4000	2.9864	3.566	0	0	0
2023/03/01	R209	02/05/2024	11.19	Put	Bond Future	5,327.3700	5.3274	5,184.7000	5.1847	(2.678)	0	0	0
2023/03/01	R210	04/05/2023			Bond Future	223.5298	223.5298	223.5399	223.5399	0.005	0.0000	0.0000	386
2023/03/01	R210	03/08/2023			Bond Future	227.9866	227.9866	227.9970	227.9970	0.005	0.0000	0.0000	300
2023/03/01	R210	02/11/2023			Bond Future	229.5053	229.5053	229.5152	229.5152	0.004	0.0000	0.0000	0
2023/03/01	R210	01/02/2024			Bond Future	234.3781	234.3781	234.3875	234.3875	0.004	0.0000	0.0000	0
2023/03/01	R210	02/05/2024			Bond Future	235.8458	235.8458	235.8574	235.8574	0.005	0.0000	0.0000	0
2023/03/01	R213	04/05/2023	10.75	Call	Bond Future	1,908.4500	1.9084	1,981.6400	1.9816	3.835	0	0	0
2023/03/01	R213	04/05/2023	10.75	Put	Bond Future	996.8400	0.9968	934.7000	0.9347	(6.234)	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
2023/03/01	R213	04/05/2023			Bond Future	10.5501	82.7361	10.5206	82.8715	(0.279)	0.0000	0.0000	33,941
2023/03/01	R213	04/05/2023	10.73	Call	Bond Future	1,850.3900	1.8504	1,922.2400	1.9222	3.883	0	0	0
2023/03/01	R213	04/05/2023	10.73	Put	Bond Future	1,029.3800	1.0294	965.9000	0.9659	(6.167)	0	0	0
2023/03/01	R213	04/05/2023	10.74	Call	Bond Future	1,879.3900	1.8794	1,951.9000	1.9519	3.858	0	0	0
2023/03/01	R213	04/05/2023	10.74	Put	Bond Future	1,013.0700	1.0131	950.2500	0.9503	(6.201)	0	0	0
2023/03/01	R213	03/08/2023	11.62	Put	Bond Future	861.4600	0.8615	823.9300	0.8239	(4.357)	0	0	0
2023/03/01	R213	03/08/2023	11.63	Call	Bond Future	5,044.9800	5.0450	5,145.7600	5.1458	1.998	0	0	0
2023/03/01	R213	03/08/2023			Bond Future	10.6615	84.3657	10.6307	84.5037	(0.289)	0.0000	0.0000	0
2023/03/01	R213	03/08/2023	11.61	Call	Bond Future	4,978.8900	4.9789	5,079.0800	5.0791	2.012	0	0	0
2023/03/01	R213	03/08/2023	11.61	Put	Bond Future	870.3300	0.8703	832.5200	0.8325	(4.344)	0	0	0
2023/03/01	R213	03/08/2023	11.62	Call	Bond Future	5,011.9200	5.0119	5,112.3900	5.1124	2.005	0	0	0
2023/03/01	R213	03/08/2023	11.63	Put	Bond Future	852.6600	0.8527	815.4400	0.8154	(4.365)	0	0	0
2023/03/01	R213	02/11/2023	11.13	Call	Bond Future	3,569.8900	3.5699	3,650.0500	3.6500	2.245	0	0	0
2023/03/01	R213	02/11/2023	11.13	Put	Bond Future	2,044.4300	2.0444	1,983.9000	1.9839	(2.961)	0	0	0
2023/03/01	R213	02/11/2023			Bond Future	10.7760	82.5183	10.7437	82.6590	(0.299)	0.0000	0.0000	5,587
2023/03/01	R213	02/11/2023	11.11	Call	Bond Future	3,516.1600	3.5162	3,595.6500	3.5956	2.261	0	0	0
2023/03/01	R213	02/11/2023	11.11	Put	Bond Future	2,075.9100	2.0759	2,014.7100	2.0147	(2.948)	0	0	0
2023/03/01	R213	02/11/2023	11.12	Call	Bond Future	3,542.9900	3.5430	3,622.8100	3.6228	2.253	0	0	0
2023/03/01	R213	02/11/2023	11.12	Put	Bond Future	2,060.1200	2.0601	1,999.2500	1.9993	(2.955)	0	0	0
2023/03/01	R213	01/02/2024	11.70	Call	Bond Future	5,167.4700	5.1675	5,260.9600	5.2610	1.809	0	0	0
2023/03/01	R213	01/02/2024	11.70	Put	Bond Future	1,806.5200	1.8065	1,756.7000	1.7567	(2.758)	0	0	0
2023/03/01	R213	01/02/2024	11.71	Call	Bond Future	5,196.0100	5.1960	5,289.7600	5.2898	1.804	0	0	0
2023/03/01	R213	01/02/2024	11.71	Put	Bond Future	1,794.8300	1.7948	1,745.2700	1.7453	(2.761)	0	0	0
2023/03/01	R213	01/02/2024			Bond Future	10.8868	84.2525	10.8530	84.3958	(0.310)	0.0000	0.0000	0
2023/03/01	R213	01/02/2024	11.72	Call	Bond Future	5,224.6000	5.2246	5,318.5900	5.3186	1.799	0	0	0
2023/03/01	R213	01/02/2024	11.72	Put	Bond Future	1,783.2200	1.7832	1,733.9000	1.7339	(2.766)	0	0	0
2023/03/01	R213	02/05/2024	10.30	Call	Bond Future	1,874.2500	1.8743	1,925.4400	1.9254	2.731	0	0	0
2023/03/01	R213	02/05/2024	10.30	Put	Bond Future	4,919.1300	4.9191	4,823.4000	4.8234	(1.946)	0	0	0
2023/03/01	R213	02/05/2024			Bond Future	11.0214	82.3627	10.9858	82.5096	(0.323)	0.0000	0.0000	0
2023/03/01	R213	02/05/2024	10.28	Call	Bond Future	1,842.5900	1.8426	1,893.1800	1.8932	2.746	0	0	0
2023/03/01	R213	02/05/2024	10.28	Put	Bond Future	4,973.9100	4.9739	4,877.5800	4.8776	(1.937)	0	0	0
2023/03/01	R213	02/05/2024	10.29	Call	Bond Future	1,858.5500	1.8585	1,909.4400	1.9094	2.738	0	0	0
2023/03/01	R213	02/05/2024	10.29	Put	Bond Future	4,946.6400	4.9466	4,850.6100	4.8506	(1.941)	0	0	0
2023/03/01	R214	04/05/2023	11.36	Call	Bond Future	1,525.5800	1.5256	1,612.2400	1.6122	5.680	0	0	0
2023/03/01	R214	04/05/2023	11.36	Put	Bond Future	1,963.9000	1.9639	1,843.3400	1.8433	(6.139)	0	0	0
2023/03/01	R214	04/05/2023	11.37	Call	Bond Future	1,551.5900	1.5516	1,639.2500	1.6393	5.650	0	0	0
2023/03/01	R214	04/05/2023	11.37	Put	Bond Future	1,936.5200	1.9365	1,816.9600	1.8170	(6.174)	0	0	0
2023/03/01	R214	04/05/2023			Bond Future	11.4425	63.9745	11.4034	64.1817	(0.342)	0.0000	0.0000	22,780
2023/03/01	R214	04/05/2023	11.38	Call	Bond Future	1,577.8300	1.5778	1,666.5000	1.6665	5.620	0	0	0
2023/03/01	R214	04/05/2023	11.38	Put	Bond Future	1,909.4400	1.9094	1,790.8900	1.7909	(6.209)	0	0	0
2023/03/01	R214	03/08/2023	12.14	Call	Bond Future	4,723.8600	4.7239	4,859.1700	4.8592	2.864	0	0	0
2023/03/01	R214	03/08/2023	12.14	Put	Bond Future	1,727.5600	1.7276	1,651.4900	1.6515	(4.403)	0	0	0
2023/03/01	R214	03/08/2023	12.15	Call	Bond Future	4,757.0600	4.7571	4,892.8600	4.8929	2.855	0	0	0
2023/03/01	R214	03/08/2023	12.15	Put	Bond Future	1,712.5300	1.7125	1,636.9500	1.6369	(4.413)	0	0	0
2023/03/01	R214	03/08/2023			Bond Future	11.5425	65.2345	11.5021	65.4459	(0.351)	0.0000	0.0000	2,980
2023/03/01	R214	03/08/2023	12.16	Call	Bond Future	4,790.4800	4.7905	4,926.7600	4.9268	2.845	0	0	0
2023/03/01	R214	03/08/2023	12.16	Put	Bond Future	1,697.7900	1.6978	1,622.6900	1.6227	(4.423)	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
2023/03/01	R214	02/11/2023	11.45	Put	Bond Future	3,978.8200	3.9788	3,861.0200	3.8610	(2.961)	0	0	0
2023/03/01	R214	02/11/2023	11.46	Call	Bond Future	2,999.7000	2.9997	3,098.0000	3.0980	3.277	0	0	0
2023/03/01	R214	02/11/2023	11.46	Put	Bond Future	3,951.4100	3.9514	3,834.1400	3.8341	(2.968)	0	0	0
2023/03/01	R214	02/11/2023			Bond Future	11.6430	63.2542	11.6012	63.4698	(0.359)	0.0000	0.0000	0
2023/03/01	R214	02/11/2023	11.45	Call	Bond Future	2,974.4600	2.9745	3,072.2300	3.0722	3.287	0	0	0
2023/03/01	R214	02/11/2023	11.47	Call	Bond Future	3,024.8400	3.0248	3,123.6600	3.1237	3.267	0	0	0
2023/03/01	R214	02/11/2023	11.47	Put	Bond Future	3,923.9600	3.9240	3,807.2100	3.8072	(2.975)	0	0	0
2023/03/01	R214	01/02/2024	12.16	Call	Bond Future	5,269.2800	5.2693	5,398.4100	5.3984	2.451	0	0	0
2023/03/01	R214	01/02/2024	12.16	Put	Bond Future	3,196.1400	3.1961	3,105.4200	3.1054	(2.838)	0	0	0
2023/03/01	R214	01/02/2024			Bond Future	11.7402	64.5837	11.6970	64.8035	(0.368)	0.0000	0.0000	0
2023/03/01	R214	01/02/2024	12.14	Call	Bond Future	5,210.8500	5.2109	5,339.1900	5.3392	2.463	0	0	0
2023/03/01	R214	01/02/2024	12.14	Put	Bond Future	3,234.0200	3.2340	3,142.5100	3.1425	(2.830)	0	0	0
2023/03/01	R214	01/02/2024	12.15	Call	Bond Future	5,239.9200	5.2399	5,368.6600	5.3687	2.457	0	0	0
2023/03/01	R214	01/02/2024	12.15	Put	Bond Future	3,214.9100	3.2149	3,123.8000	3.1238	(2.834)	0	0	0
2023/03/01	R214	02/05/2024	11.46	Call	Bond Future	3,396.1500	3.3962	3,495.6400	3.4956	2.929	0	0	0
2023/03/01	R214	02/05/2024	11.46	Put	Bond Future	5,393.8300	5.3938	5,268.5800	5.2686	(2.322)	0	0	0
2023/03/01	R214	02/05/2024	11.47	Call	Bond Future	3,419.2700	3.4193	3,519.2000	3.5192	2.923	0	0	0
2023/03/01	R214	02/05/2024	11.47	Put	Bond Future	5,364.5100	5.3645	5,239.7000	5.2397	(2.327)	0	0	0
2023/03/01	R214	02/05/2024			Bond Future	11.8501	62.5587	11.8052	62.7835	(0.378)	0.0000	0.0000	0
2023/03/01	R214	02/05/2024	11.48	Call	Bond Future	3,442.7400	3.4427	3,543.1000	3.5431	2.915	0	0	0
2023/03/01	R214	02/05/2024	11.48	Put	Bond Future	5,335.6000	5.3356	5,211.2200	5.2112	(2.331)	0	0	0
2023/03/01	R248	04/05/2023	10.40	Call	Bond Future	156.3000	0.1563	167.3400	0.1673	7.063	0	0	1,500
2023/03/01	R248	04/05/2023	10.40	Put	Bond Future	8,087.3700	8.0874	7,874.7500	7.8748	(2.629)	0	0	0
2023/03/01	R248	04/05/2023	11.10	Call	Bond Future	1,049.7700	1.0498	1,107.0200	1.1070	5.454	0	0	1,500
2023/03/01	R248	04/05/2023	11.35	Call	Bond Future	1,703.9600	1.7040	1,786.3900	1.7864	4.838	0	0	0
2023/03/01	R248	04/05/2023	11.35	Put	Bond Future	2,788.9200	2.7889	2,647.6900	2.6477	(5.064)	0	0	0
2023/03/01	R248	04/05/2023			Bond Future	11.5138	79.1243	11.4797	79.3480	(0.296)	0.0000	0.0000	237,035
2023/03/01	R248	04/05/2023	11.10	Put	Bond Future	3,842.2000	3.8422	3,675.7900	3.6758	(4.331)	0	0	0
2023/03/01	R248	04/05/2023	11.33	Call	Bond Future	1,644.8700	1.6449	1,725.2200	1.7252	4.885	0	0	0
2023/03/01	R248	04/05/2023	11.33	Put	Bond Future	2,864.1000	2.8641	2,720.7900	2.7208	(5.004)	0	0	0
2023/03/01	R248	04/05/2023	11.34	Call	Bond Future	1,674.3300	1.6743	1,755.7300	1.7557	4.862	0	0	0
2023/03/01	R248	04/05/2023	11.34	Put	Bond Future	2,826.3800	2.8264	2,684.1200	2.6841	(5.033)	0	0	0
2023/03/01	R248	03/08/2023	12.11	Call	Bond Future	5,516.3500	5.5163	5,654.0200	5.6540	2.496	0	0	0
2023/03/01	R248	03/08/2023	12.11	Put	Bond Future	2,447.1000	2.4471	2,356.6300	2.3566	(3.697)	0	0	0
2023/03/01	R248	03/08/2023			Bond Future	11.6160	80.6827	11.5806	80.9109	(0.304)	0.0000	0.0000	0
2023/03/01	R248	03/08/2023	12.10	Call	Bond Future	5,476.6800	5.4767	5,613.8100	5.6138	2.504	0	0	0
2023/03/01	R248	03/08/2023	12.10	Put	Bond Future	2,467.4000	2.4674	2,376.3900	2.3764	(3.688)	0	0	0
2023/03/01	R248	03/08/2023	12.09	Call	Bond Future	5,437.2900	5.4373	5,573.8800	5.5739	2.512	0	0	0
2023/03/01	R248	03/08/2023	12.09	Put	Bond Future	2,488.0700	2.4881	2,396.5200	2.3965	(3.680)	0	0	0
2023/03/01	R248	02/11/2023	11.48	Call	Bond Future	3,656.6100	3.6566	3,758.5800	3.7586	2.789	0	0	0
2023/03/01	R248	02/11/2023	11.49	Put	Bond Future	5,159.4800	5.1595	5,029.4200	5.0294	(2.521)	0	0	0
2023/03/01	R248	02/11/2023	11.47	Call	Bond Future	3,625.9800	3.6260	3,727.4100	3.7274	2.797	0	0	0
2023/03/01	R248	02/11/2023			Bond Future	11.7184	77.8728	11.6818	78.1054	(0.312)	0.0000	0.0000	0
2023/03/01	R248	02/11/2023	11.48	Put	Bond Future	5,194.6000	5.1946	5,063.9800	5.0640	(2.515)	0	0	0
2023/03/01	R248	02/11/2023	11.49	Call	Bond Future	3,687.0900	3.6871	3,789.6200	3.7896	2.781	0	0	0
2023/03/01	R248	02/11/2023	11.47	Put	Bond Future	5,229.6600	5.2297	5,098.5000	5.0985	(2.508)	0	0	0
2023/03/01	R248	01/02/2024	12.15	Call	Bond Future	6,323.0700	6.3231	6,457.1200	6.4571	2.120	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
2023/03/01	R248	01/02/2024	12.15	Put	Bond Future	4,297.5300	4.2975	4,194.3800	4.1944	(2.400)	0	0	0
2023/03/01	R248	01/02/2024	12.14	Call	Bond Future	6,287.8200	6.2878	6,421.4500	6.4214	2.125	0	0	0
2023/03/01	R248	01/02/2024	12.14	Put	Bond Future	4,321.8500	4.3219	4,218.2800	4.2183	(2.396)	0	0	0
2023/03/01	R248	01/02/2024			Bond Future	11.8178	79.5095	11.7799	79.7467	(0.321)	0.0000	0.0000	13,000
2023/03/01	R248	01/02/2024	12.16	Call	Bond Future	6,358.6800	6.3587	6,493.1400	6.4931	2.115	0	0	0
2023/03/01	R248	01/02/2024	12.16	Put	Bond Future	4,273.6500	4.2737	4,170.9100	4.1709	(2.404)	0	0	0
2023/03/01	R248	02/05/2024	11.47	Call	Bond Future	4,052.6900	4.0527	4,156.2200	4.1562	2.555	0	0	0
2023/03/01	R248	02/05/2024	11.48	Put	Bond Future	6,932.6600	6.9327	6,794.0900	6.7941	(1.999)	0	0	0
2023/03/01	R248	02/05/2024	11.46	Call	Bond Future	4,025.4300	4.0254	4,128.4900	4.1285	2.560	0	0	0
2023/03/01	R248	02/05/2024			Bond Future	11.9297	76.6365	11.8903	76.8791	(0.330)	0.0000	0.0000	0
2023/03/01	R248	02/05/2024	11.47	Put	Bond Future	6,970.8700	6.9709	6,831.8400	6.8318	(1.994)	0	0	0
2023/03/01	R248	02/05/2024	11.48	Call	Bond Future	4,080.0400	4.0800	4,184.0300	4.1840	2.549	0	0	0
2023/03/01	R248	02/05/2024	11.46	Put	Bond Future	7,009.2700	7.0093	6,869.7700	6.8698	(1.990)	0	0	0

**Total** **1441720**