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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/03/2023 TO 02/03/2023

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
2023/03/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	2025	04/05/2023		Bond Future	169.2593	169.2593	169.1816	169.1816	(0.046)	0.0000	0.0000	5,381
2023/03/02	2025	03/08/2023		Bond Future	170.9027	170.9027	170.8236	170.8236	(0.046)	0.0000	0.0000	214
2023/03/02	2025	02/11/2023		Bond Future	174.3969	174.3969	174.3161	174.3161	(0.046)	0.0000	0.0000	0
2023/03/02	2025	01/02/2024		Bond Future	176.3222	176.3222	176.2398	176.2398	(0.047)	0.0000	0.0000	0
2023/03/02	2025	02/05/2024		Bond Future	179.8483	179.8483	179.7647	179.7647	(0.046)	0.0000	0.0000	0
2023/03/02	2029	04/05/2023		Bond Future	121.3383	121.3383	121.1365	121.1365	(0.166)	0.0000	0.0000	2,115
2023/03/02	2029	03/08/2023		Bond Future	123.7576	123.7576	123.5518	123.5518	(0.166)	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
2023/03/02	2029	02/11/2023			Bond Future	124.9683	124.9683	124.7584	124.7584	(0.168)	0.0000	0.0000	0
2023/03/02	2029	01/02/2024			Bond Future	127.6211	127.6211	127.4065	127.4065	(0.168)	0.0000	0.0000	0
2023/03/02	2029	02/05/2024			Bond Future	128.8230	128.8230	128.6048	128.6048	(0.169)	0.0000	0.0000	0
2023/03/02	2030	04/05/2023	9.03	Call	Bond Future	39.0100	0.0390	26.4700	0.0265	(32.146)	0	0	388
2023/03/02	2030	04/05/2023	9.03	Put	Bond Future	5,276.1000	5.2761	5,627.4200	5.6274	6.659	0	0	0
2023/03/02	2030	04/05/2023	9.58	Put	Bond Future	2,930.8600	2.9309	3,227.3300	3.2273	10.115	0	0	0
2023/03/02	2030	04/05/2023	9.67	Call	Bond Future	381.7000	0.3817	298.6700	0.2987	(21.753)	0	0	479
2023/03/02	2030	04/05/2023	9.67	Put	Bond Future	2,605.8000	2.6058	2,886.6300	2.8866	10.777	0	0	0
2023/03/02	2030	04/05/2023	11.34	Call	Bond Future	5,232.2900	5.2323	4,895.6300	4.8956	(6.434)	0	0	0
2023/03/02	2030	04/05/2023	11.34	Put	Bond Future	142.5100	0.1425	169.7100	0.1697	19.086	0	0	150
2023/03/02	2030	04/05/2023	10.52	Call	Bond Future	2,268.0600	2.2681	2,013.9800	2.0140	(11.203)	0	0	0
2023/03/02	2030	04/05/2023	10.52	Put	Bond Future	673.9100	0.6739	783.6900	0.7837	16.290	0	0	0
2023/03/02	2030	04/05/2023	10.53	Call	Bond Future	2,299.8400	2.2998	2,044.1400	2.0441	(11.118)	0	0	0
2023/03/02	2030	04/05/2023	10.53	Put	Bond Future	661.9700	0.6620	770.1300	0.7701	16.339	0	0	0
2023/03/02	2030	04/05/2023	9.78	Call	Bond Future	520.1300	0.5201	415.8700	0.4159	(20.045)	0	0	388
2023/03/02	2030	04/05/2023	9.78	Put	Bond Future	2,238.5300	2.2385	2,498.1300	2.4981	11.597	0	0	0
2023/03/02	2030	04/05/2023	10.00	Call	Bond Future	896.9100	0.8969	745.7100	0.7457	(16.858)	0	0	1,080
2023/03/02	2030	04/05/2023	10.00	Put	Bond Future	1,614.3500	1.6144	1,827.0100	1.8270	13.173	0	0	0
2023/03/02	2030	04/05/2023	10.42	Call	Bond Future	1,959.9300	1.9599	1,722.9300	1.7229	(12.092)	0	0	479
2023/03/02	2030	04/05/2023	10.42	Put	Bond Future	804.4800	0.8045	931.3400	0.9313	15.769	0	0	0
2023/03/02	2030	04/05/2023			Bond Future	10.1596	91.7958	10.2411	91.4320	0.803	0.0000	0.0000	85,795
2023/03/02	2030	04/05/2023	9.58	Call	Bond Future	290.3800	0.2904	222.9900	0.2230	(23.208)	0	0	150
2023/03/02	2030	04/05/2023	12.04	Call	Bond Future	7,970.5600	7.9706	7,613.6100	7.6136	(4.478)	0	0	0
2023/03/02	2030	04/05/2023	12.04	Put	Bond Future	34.7900	0.0348	41.7000	0.0417	19.862	0	0	1,080
2023/03/02	2030	04/05/2023	12.50	Call	Bond Future	9,750.7100	9.7507	9,389.1200	9.3891	(3.708)	0	0	0
2023/03/02	2030	04/05/2023	12.50	Put	Bond Future	10.8600	0.0109	13.1300	0.0131	20.902	0	0	479
2023/03/02	2030	04/05/2023	12.57	Call	Bond Future	10,018.6500	10.0187	9,656.6400	9.6566	(3.613)	0	0	0
2023/03/02	2030	04/05/2023	12.57	Put	Bond Future	8.7400	0.0087	10.5900	0.0106	21.167	0	0	350
2023/03/02	2030	04/05/2023	10.65	Call	Bond Future	2,692.9400	2.6929	2,419.1100	2.4191	(10.168)	0	0	350
2023/03/02	2030	04/05/2023	10.65	Put	Bond Future	532.5800	0.5326	622.6100	0.6226	16.905	0	0	0
2023/03/02	2030	04/05/2023	11.62	Call	Bond Future	6,324.2800	6.3243	5,976.3200	5.9763	(5.502)	0	0	0
2023/03/02	2030	04/05/2023	11.62	Put	Bond Future	81.2300	0.0812	97.1300	0.0971	19.574	0	0	388
2023/03/02	2030	04/05/2023	10.54	Call	Bond Future	2,331.7900	2.3318	2,074.4800	2.0745	(11.035)	0	0	0
2023/03/02	2030	04/05/2023	10.54	Put	Bond Future	650.2300	0.6502	756.7800	0.7568	16.387	0	0	0
2023/03/02	2030	03/08/2023	12.89	Call	Bond Future	10,557.5700	10.5576	10,198.0900	10.1981	(3.405)	0	0	0
2023/03/02	2030	03/08/2023	12.89	Put	Bond Future	82.1300	0.0821	93.6100	0.0936	13.978	0	0	350
2023/03/02	2030	03/08/2023	11.35	Call	Bond Future	5,149.2400	5.1492	4,849.8200	4.8498	(5.815)	0	0	0
2023/03/02	2030	03/08/2023	11.36	Put	Bond Future	635.3100	0.6353	706.1700	0.7062	11.154	0	0	0
2023/03/02	2030	03/08/2023	10.40	Call	Bond Future	2,327.1600	2.3272	2,120.6800	2.1207	(8.873)	0	0	1,012
2023/03/02	2030	03/08/2023	10.65	Call	Bond Future	2,982.5800	2.9826	2,746.6100	2.7466	(7.912)	0	0	350
2023/03/02	2030	03/08/2023	10.65	Put	Bond Future	1,377.4200	1.3774	1,512.4100	1.5124	9.800	0	0	0
2023/03/02	2030	03/08/2023	11.34	Call	Bond Future	5,115.8300	5.1158	4,817.1100	4.8171	(5.839)	0	0	0
2023/03/02	2030	03/08/2023	11.34	Put	Bond Future	649.6000	0.6496	721.8400	0.7218	11.121	0	0	0
2023/03/02	2030	03/08/2023			Bond Future	10.2752	89.5969	10.3610	89.2260	0.836	0.0000	0.0000	11,931
2023/03/02	2030	03/08/2023	11.35	Put	Bond Future	642.4200	0.6424	713.9600	0.7140	11.136	0	0	0
2023/03/02	2030	03/08/2023	11.36	Call	Bond Future	5,182.7000	5.1827	4,882.6000	4.8826	(5.790)	0	0	0
2023/03/02	2030	03/08/2023	12.59	Call	Bond Future	9,491.5200	9.4915	9,138.4400	9.1384	(3.720)	0	0	0

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2023/03/02	2030	03/08/2023	12.59	Put	Bond Future	135.9600	0.1360	153.8400	0.1538	13.151	0	0	1,012
2023/03/02	2030	03/08/2023	10.40	Put	Bond Future	1,788.5200	1.7885	1,953.0000	1.9530	9.196	0	0	0
2023/03/02	2030	02/11/2023	10.80	Call	Bond Future	3,540.9800	3.5410	3,305.2900	3.3053	(6.656)	0	0	0
2023/03/02	2030	02/11/2023	10.80	Put	Bond Future	1,794.5000	1.7945	1,937.3300	1.9373	7.959	0	0	0
2023/03/02	2030	02/11/2023	10.81	Call	Bond Future	3,567.5900	3.5676	3,331.0000	3.3310	(6.632)	0	0	0
2023/03/02	2030	02/11/2023	10.81	Put	Bond Future	1,780.1700	1.7802	1,922.1000	1.9221	7.973	0	0	0
2023/03/02	2030	02/11/2023	9.57	Call	Bond Future	1,065.1400	1.0651	953.9500	0.9539	(10.439)	0	0	800
2023/03/02	2030	02/11/2023	9.57	Put	Bond Future	4,543.1500	4.5431	4,810.4800	4.8105	5.884	0	0	0
2023/03/02	2030	02/11/2023	10.07	Call	Bond Future	1,856.4300	1.8564	1,693.8600	1.6939	(8.757)	0	0	800
2023/03/02	2030	02/11/2023	10.07	Put	Bond Future	3,164.8500	3.1649	3,380.8000	3.3808	6.823	0	0	0
2023/03/02	2030	02/11/2023			Bond Future	10.3788	91.4081	10.4692	91.0296	0.871	0.0000	0.0000	29
2023/03/02	2030	02/11/2023	11.57	Call	Bond Future	5,794.5100	5.7945	5,500.9800	5.5010	(5.066)	0	0	0
2023/03/02	2030	02/11/2023	11.57	Put	Bond Future	964.4800	0.9645	1,049.4700	1.0495	8.812	0	0	800
2023/03/02	2030	02/11/2023	10.82	Call	Bond Future	3,594.5600	3.5946	3,357.0800	3.3571	(6.607)	0	0	0
2023/03/02	2030	02/11/2023	10.82	Put	Bond Future	1,766.2200	1.7662	1,907.2600	1.9073	7.985	0	0	0
2023/03/02	2030	01/02/2024	11.37	Call	Bond Future	5,043.5600	5.0436	4,772.7200	4.7727	(5.370)	0	0	0
2023/03/02	2030	01/02/2024	11.37	Put	Bond Future	1,502.6200	1.5026	1,618.3900	1.6184	7.705	0	0	0
2023/03/02	2030	01/02/2024	12.10	Put	Bond Future	908.8800	0.9089	983.5900	0.9836	8.220	0	0	400
2023/03/02	2030	01/02/2024	9.57	Put	Bond Future	4,963.1600	4.9632	5,235.2600	5.2353	5.482	0	0	0
2023/03/02	2030	01/02/2024	9.93	Call	Bond Future	1,706.5400	1.7065	1,559.0600	1.5591	(8.642)	0	0	1,360
2023/03/02	2030	01/02/2024	9.93	Put	Bond Future	3,959.5700	3.9596	4,198.7000	4.1987	6.039	0	0	0
2023/03/02	2030	01/02/2024			Bond Future	10.4760	89.3232	10.5715	88.9366	0.911	0.0000	0.0000	0
2023/03/02	2030	01/02/2024	11.36	Call	Bond Future	5,015.0500	5.0150	4,744.8700	4.7449	(5.387)	0	0	0
2023/03/02	2030	01/02/2024	11.36	Put	Bond Future	1,512.7400	1.5127	1,629.1700	1.6292	7.697	0	0	0
2023/03/02	2030	01/02/2024	12.10	Call	Bond Future	7,211.3300	7.2113	6,899.4300	6.8994	(4.325)	0	0	0
2023/03/02	2030	01/02/2024	10.07	Call	Bond Future	1,945.5000	1.9455	1,784.7500	1.7847	(8.263)	0	0	400
2023/03/02	2030	01/02/2024	10.07	Put	Bond Future	3,614.1600	3.6142	3,840.0200	3.8400	6.249	0	0	0
2023/03/02	2030	01/02/2024	11.31	Call	Bond Future	4,874.3900	4.8744	4,607.6300	4.6076	(5.473)	0	0	0
2023/03/02	2030	01/02/2024	11.31	Put	Bond Future	1,565.5300	1.5655	1,685.3800	1.6854	7.656	0	0	1,360
2023/03/02	2030	01/02/2024	11.35	Call	Bond Future	4,986.8800	4.9869	4,717.3900	4.7174	(5.404)	0	0	0
2023/03/02	2030	01/02/2024	11.35	Put	Bond Future	1,523.2100	1.5232	1,640.3300	1.6403	7.689	0	0	0
2023/03/02	2030	01/02/2024	9.57	Call	Bond Future	1,185.8000	1.1858	1,071.2900	1.0713	(9.657)	0	0	400
2023/03/02	2030	02/05/2024	9.81	Call	Bond Future	1,558.3700	1.5584	1,424.5400	1.4245	(8.588)	0	0	0
2023/03/02	2030	02/05/2024	9.81	Put	Bond Future	4,784.6700	4.7847	5,044.7800	5.0448	5.436	0	0	0
2023/03/02	2030	02/05/2024	9.82	Call	Bond Future	1,572.3700	1.5724	1,437.7000	1.4377	(8.565)	0	0	0
2023/03/02	2030	02/05/2024	9.82	Put	Bond Future	4,757.7100	4.7577	5,016.9800	5.0170	5.449	0	0	0
2023/03/02	2030	02/05/2024			Bond Future	10.6150	91.0858	10.7158	90.6919	0.949	0.0000	0.0000	0
2023/03/02	2030	02/05/2024	9.83	Call	Bond Future	1,586.8000	1.5868	1,451.2900	1.4513	(8.540)	0	0	0
2023/03/02	2030	02/05/2024	9.83	Put	Bond Future	4,731.2000	4.7312	4,989.6300	4.9896	5.462	0	0	0
2023/03/02	2032	04/05/2023	9.80	Call	Bond Future	96.1900	0.0962	75.4600	0.0755	(21.551)	0	0	500
2023/03/02	2032	04/05/2023	9.85	Put	Bond Future	4,805.4600	4.8055	5,062.5400	5.0625	5.350	0	0	0
2023/03/02	2032	04/05/2023	11.37	Call	Bond Future	3,698.4400	3.6984	3,470.3900	3.4704	(6.166)	0	0	400
2023/03/02	2032	04/05/2023	13.43	Call	Bond Future	12,420.7500	12.4208	12,139.6200	12.1396	(2.263)	0	0	0
2023/03/02	2032	04/05/2023	13.43	Put	Bond Future	6.5800	0.0066	7.2800	0.0073	10.638	0	0	400
2023/03/02	2032	04/05/2023	10.89	Call	Bond Future	1,975.9600	1.9760	1,802.0800	1.8021	(8.800)	0	0	0
2023/03/02	2032	04/05/2023	10.89	Put	Bond Future	1,195.0000	1.1950	1,302.9500	1.3029	9.033	0	0	0
2023/03/02	2032	04/05/2023	11.06	Call	Bond Future	2,542.0200	2.5420	2,345.8500	2.3459	(7.717)	0	0	0

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2023/03/02	2032	04/05/2023	11.06	Put	Bond Future	909.0100	0.9090	994.6700	0.9947	9.423	0	0	730
2023/03/02	2032	04/05/2023	10.69	Call	Bond Future	1,391.9400	1.3919	1,248.1100	1.2481	(10.333)	0	0	0
2023/03/02	2032	04/05/2023			Bond Future	10.7361	86.8403	10.7914	86.5585	0.515	0.0000	0.0000	184,552
2023/03/02	2032	04/05/2023	9.80	Put	Bond Future	5,056.3600	5.0564	5,317.4600	5.3175	5.164	0	0	0
2023/03/02	2032	04/05/2023	9.85	Call	Bond Future	119.5500	0.1196	94.8000	0.0948	(20.703)	0	0	6,500
2023/03/02	2032	04/05/2023	10.03	Call	Bond Future	240.6600	0.2407	197.6200	0.1976	(17.884)	0	0	730
2023/03/02	2032	04/05/2023	10.03	Put	Bond Future	3,948.1300	3.9481	4,186.9200	4.1869	6.048	0	0	0
2023/03/02	2032	04/05/2023	11.37	Put	Bond Future	540.4800	0.5405	594.2600	0.5943	9.950	0	0	0
2023/03/02	2032	04/05/2023	11.00	Call	Bond Future	2,335.8200	2.3358	2,147.1400	2.1471	(8.078)	0	0	0
2023/03/02	2032	04/05/2023	11.00	Put	Bond Future	1,002.2500	1.0022	1,095.4000	1.0954	9.294	0	0	13,000
2023/03/02	2032	04/05/2023	10.69	Put	Bond Future	1,627.9700	1.6280	1,765.9700	1.7660	8.477	0	0	500
2023/03/02	2032	04/05/2023	10.87	Call	Bond Future	1,913.3100	1.9133	1,742.2700	1.7423	(8.939)	0	0	0
2023/03/02	2032	04/05/2023	10.87	Put	Bond Future	1,233.3300	1.2333	1,344.1200	1.3441	8.983	0	0	0
2023/03/02	2032	04/05/2023	10.88	Call	Bond Future	1,944.4500	1.9444	1,771.9900	1.7720	(8.869)	0	0	0
2023/03/02	2032	04/05/2023	10.88	Put	Bond Future	1,213.9600	1.2140	1,323.3300	1.3233	9.009	0	0	0
2023/03/02	2032	04/05/2023	10.30	Call	Bond Future	561.9800	0.5620	481.5300	0.4815	(14.315)	0	0	500
2023/03/02	2032	04/05/2023	10.30	Put	Bond Future	2,827.5400	2.8275	3,028.9200	3.0289	7.122	0	0	0
2023/03/02	2032	04/05/2023	10.53	Call	Bond Future	999.3400	0.9993	881.4900	0.8815	(11.793)	0	0	730
2023/03/02	2032	04/05/2023	10.53	Put	Bond Future	2,060.5000	2.0605	2,224.4800	2.2245	7.958	0	0	0
2023/03/02	2032	04/05/2023	10.62	Call	Bond Future	1,211.6600	1.2117	1,079.0600	1.0791	(10.944)	0	0	400
2023/03/02	2032	04/05/2023	10.62	Put	Bond Future	1,807.4100	1.8074	1,956.6400	1.9566	8.257	0	0	0
2023/03/02	2032	03/08/2023	11.77	Call	Bond Future	5,476.1600	5.4762	5,253.8200	5.2538	(4.060)	0	0	0
2023/03/02	2032	03/08/2023	11.77	Put	Bond Future	1,052.0700	1.0521	1,117.0600	1.1171	6.177	0	0	0
2023/03/02	2032	03/08/2023	11.90	Call	Bond Future	5,949.7200	5.9497	5,720.3400	5.7203	(3.855)	0	0	5,000
2023/03/02	2032	03/08/2023	11.90	Put	Bond Future	924.0900	0.9241	982.0400	0.9820	6.271	0	0	0
2023/03/02	2032	03/08/2023	10.30	Call	Bond Future	1,304.5400	1.3045	1,203.2900	1.2033	(7.761)	0	0	1,500
2023/03/02	2032	03/08/2023	10.30	Put	Bond Future	4,112.8000	4.1128	4,298.8800	4.2989	4.524	0	0	0
2023/03/02	2032	03/08/2023	9.60	Call	Bond Future	447.1400	0.4471	401.3500	0.4013	(10.241)	0	0	1,500
2023/03/02	2032	03/08/2023	9.60	Put	Bond Future	6,996.3000	6.9963	7,237.8400	7.2378	3.452	0	0	0
2023/03/02	2032	03/08/2023			Bond Future	10.8514	88.5508	10.9091	88.2634	0.532	0.0000	0.0000	2,600
2023/03/02	2032	03/08/2023	11.75	Call	Bond Future	5,404.2500	5.4042	5,183.0500	5.1830	(4.093)	0	0	0
2023/03/02	2032	03/08/2023	11.75	Put	Bond Future	1,073.2300	1.0732	1,139.3600	1.1394	6.162	0	0	0
2023/03/02	2032	03/08/2023	11.76	Call	Bond Future	5,440.2600	5.4403	5,218.4900	5.2185	(4.076)	0	0	0
2023/03/02	2032	03/08/2023	11.76	Put	Bond Future	1,062.6900	1.0627	1,128.2500	1.1283	6.169	0	0	0
2023/03/02	2032	02/11/2023	11.24	Call	Bond Future	3,814.6500	3.8146	3,638.9500	3.6389	(4.606)	0	0	0
2023/03/02	2032	02/11/2023	11.24	Put	Bond Future	2,491.0700	2.4911	2,608.5500	2.6086	4.716	0	0	0
2023/03/02	2032	02/11/2023			Bond Future	10.9653	86.1809	11.0257	85.8877	0.551	0.0000	0.0000	0
2023/03/02	2032	02/11/2023	11.23	Call	Bond Future	3,785.7300	3.7857	3,610.7300	3.6107	(4.623)	0	0	0
2023/03/02	2032	02/11/2023	11.23	Put	Bond Future	2,509.8600	2.5099	2,628.0400	2.6280	4.709	0	0	0
2023/03/02	2032	02/11/2023	11.22	Call	Bond Future	3,756.9100	3.7569	3,582.6000	3.5826	(4.640)	0	0	0
2023/03/02	2032	02/11/2023	11.22	Put	Bond Future	2,528.7800	2.5288	2,647.6500	2.6476	4.701	0	0	0
2023/03/02	2032	01/02/2024	11.83	Call	Bond Future	5,717.6500	5.7176	5,514.4600	5.5145	(3.554)	0	0	0
2023/03/02	2032	01/02/2024	11.83	Put	Bond Future	2,210.0600	2.2101	2,306.3700	2.3064	4.358	0	0	0
2023/03/02	2032	01/02/2024	11.84	Call	Bond Future	5,748.6500	5.7487	5,544.9500	5.5450	(3.543)	0	0	0
2023/03/02	2032	01/02/2024	11.84	Put	Bond Future	2,196.0900	2.1961	2,291.8900	2.2919	4.362	0	0	0
2023/03/02	2032	01/02/2024	10.01	Call	Bond Future	1,419.0100	1.4190	1,330.9700	1.3310	(6.204)	0	0	1,200
2023/03/02	2032	01/02/2024	10.01	Put	Bond Future	6,664.6500	6.6647	6,876.1100	6.8761	3.173	0	0	0
2023/03/02	2032	01/02/2024			Bond Future	11.0715	87.9921	11.1347	87.6926	0.570	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
2023/03/02	2032	01/02/2024	11.85	Call	Bond Future	5,780.0100	5.7800	5,575.8000	5.5758	(3.533)	0	0	0
2023/03/02	2032	01/02/2024	11.85	Put	Bond Future	2,182.5100	2.1825	2,277.8000	2.2778	4.366	0	0	0
2023/03/02	2032	01/02/2024	12.62	Call	Bond Future	8,307.1400	8.3071	8,070.1000	8.0701	(2.853)	0	0	0
2023/03/02	2032	01/02/2024	12.62	Put	Bond Future	1,344.8600	1.3449	1,407.3200	1.4073	4.644	0	0	1,200
2023/03/02	2032	01/02/2024	10.76	Call	Bond Future	2,790.3200	2.7903	2,652.0900	2.6521	(4.954)	0	0	1,200
2023/03/02	2032	01/02/2024	10.76	Put	Bond Future	4,287.7800	4.2878	4,449.0500	4.4490	3.761	0	0	0
2023/03/02	2032	02/05/2024	10.56	Call	Bond Future	2,365.7500	2.3657	2,244.5000	2.2445	(5.125)	0	0	0
2023/03/02	2032	02/05/2024	10.56	Put	Bond Future	5,439.9500	5.4400	5,623.8200	5.6238	3.380	0	0	0
2023/03/02	2032	02/05/2024			Bond Future	11.2091	85.5714	11.2752	85.2663	0.590	0.0000	0.0000	0
2023/03/02	2032	02/05/2024	10.55	Call	Bond Future	2,347.3900	2.3474	2,226.7700	2.2268	(5.138)	0	0	0
2023/03/02	2032	02/05/2024	10.55	Put	Bond Future	5,470.0600	5.4701	5,654.5600	5.6546	3.373	0	0	0
2023/03/02	2032	02/05/2024	10.54	Call	Bond Future	2,328.7600	2.3288	2,208.7700	2.2088	(5.153)	0	0	0
2023/03/02	2032	02/05/2024	10.54	Put	Bond Future	5,499.9500	5.5000	5,685.0800	5.6851	3.366	0	0	0
2023/03/02	2033	04/05/2023			Bond Future	115.7614	115.7614	115.4599	115.4599	(0.261)	0.0000	0.0000	1,540
2023/03/02	2033	03/08/2023			Bond Future	118.0696	118.0696	117.7620	117.7620	(0.261)	0.0000	0.0000	6,141
2023/03/02	2033	02/11/2023			Bond Future	119.0748	119.0748	118.7611	118.7611	(0.263)	0.0000	0.0000	0
2023/03/02	2033	01/02/2024			Bond Future	121.6024	121.6024	121.2819	121.2819	(0.264)	0.0000	0.0000	0
2023/03/02	2033	02/05/2024			Bond Future	122.5897	122.5897	122.2634	122.2634	(0.266)	0.0000	0.0000	0
2023/03/02	2037	04/05/2023	10.95	Call	Bond Future	727.4300	0.7274	619.4000	0.6194	(14.851)	0	0	703
2023/03/02	2037	04/05/2023	10.95	Put	Bond Future	3,680.8400	3.6808	3,951.1400	3.9511	7.343	0	0	0
2023/03/02	2037	04/05/2023	11.03	Put	Bond Future	3,336.6100	3.3366	3,592.2800	3.5923	7.663	0	0	0
2023/03/02	2037	04/05/2023	11.30	Call	Bond Future	1,491.9500	1.4919	1,317.2100	1.3172	(11.712)	0	0	0
2023/03/02	2037	04/05/2023	11.30	Put	Bond Future	2,341.3500	2.3413	2,544.9400	2.5449	8.695	0	0	0
2023/03/02	2037	04/05/2023	11.94	Call	Bond Future	3,694.3700	3.6944	3,411.7200	3.4117	(7.651)	0	0	0
2023/03/02	2037	04/05/2023	13.73	Put	Bond Future	31.9400	0.0319	36.0500	0.0361	12.868	0	0	400
2023/03/02	2037	04/05/2023	11.31	Call	Bond Future	1,519.0200	1.5190	1,342.3300	1.3423	(11.632)	0	0	0
2023/03/02	2037	04/05/2023	11.31	Put	Bond Future	2,309.4600	2.3095	2,511.1000	2.5111	8.731	0	0	0
2023/03/02	2037	04/05/2023			Bond Future	11.4451	82.1224	11.5105	81.7440	0.571	0.0000	0.0000	63,174
2023/03/02	2037	04/05/2023	11.03	Call	Bond Future	871.1100	0.8711	748.4500	0.7484	(14.081)	0	0	400
2023/03/02	2037	04/05/2023	11.94	Put	Bond Future	894.0500	0.8941	989.7300	0.9897	10.702	0	0	703
2023/03/02	2037	04/05/2023	13.73	Call	Bond Future	11,827.5600	11.8276	11,453.3400	11.4533	(3.164)	0	0	0
2023/03/02	2037	04/05/2023	11.32	Call	Bond Future	1,546.2200	1.5462	1,367.6000	1.3676	(11.552)	0	0	0
2023/03/02	2037	04/05/2023	11.32	Put	Bond Future	2,277.7600	2.2778	2,477.4700	2.4775	8.768	0	0	0
2023/03/02	2037	04/05/2023	11.78	Call	Bond Future	3,064.8300	3.0648	2,804.9700	2.8050	(8.479)	0	0	400
2023/03/02	2037	04/05/2023	11.78	Put	Bond Future	1,153.8000	1.1538	1,272.2700	1.2723	10.268	0	0	0
2023/03/02	2037	03/08/2023	12.12	Call	Bond Future	4,957.7600	4.9578	4,693.9600	4.6940	(5.321)	0	0	0
2023/03/02	2037	03/08/2023	12.12	Put	Bond Future	1,902.2500	1.9022	2,024.2200	2.0242	6.412	0	0	0
2023/03/02	2037	03/08/2023	12.13	Call	Bond Future	4,994.4600	4.9945	4,729.7500	4.7298	(5.300)	0	0	0
2023/03/02	2037	03/08/2023	12.13	Put	Bond Future	1,885.1800	1.8852	2,006.2400	2.0062	6.422	0	0	0
2023/03/02	2037	03/08/2023			Bond Future	11.5682	79.4825	11.6361	79.0968	0.587	0.0000	0.0000	74,072
2023/03/02	2037	03/08/2023	12.14	Call	Bond Future	5,031.2500	5.0313	4,765.6400	4.7656	(5.279)	0	0	0
2023/03/02	2037	03/08/2023	12.14	Put	Bond Future	1,868.2600	1.8683	1,988.4200	1.9884	6.432	0	0	0
2023/03/02	2037	03/08/2023	11.00	Call	Bond Future	1,636.9000	1.6369	1,498.2900	1.4983	(8.468)	0	0	1,800
2023/03/02	2037	03/08/2023	11.00	Put	Bond Future	4,974.3100	4.9743	5,221.4700	5.2215	4.969	0	0	0
2023/03/02	2037	03/08/2023	10.30	Call	Bond Future	615.1500	0.6152	548.1000	0.5481	(10.900)	0	0	1,800
2023/03/02	2037	03/08/2023	10.30	Put	Bond Future	8,350.9700	8.3510	8,669.6900	8.6697	3.817	0	0	0

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2023/03/02	2037	02/11/2023	11.57	Call	Bond Future	3,490.4500	3.4905	3,290.3700	3.2904	(5.732)	0	0	0
2023/03/02	2037	02/11/2023	11.55	Put	Bond Future	4,171.4000	4.1714	4,366.8800	4.3669	4.686	0	0	0
2023/03/02	2037	02/11/2023	11.56	Put	Bond Future	4,143.2000	4.1432	4,337.7200	4.3377	4.695	0	0	0
2023/03/02	2037	02/11/2023			Bond Future	11.6808	81.0893	11.7513	80.6957	0.604	0.0000	0.0000	0
2023/03/02	2037	02/11/2023	11.57	Put	Bond Future	4,114.9000	4.1149	4,308.4600	4.3085	4.704	0	0	0
2023/03/02	2037	02/11/2023	11.55	Call	Bond Future	3,433.4700	3.4335	3,235.3100	3.2353	(5.771)	0	0	0
2023/03/02	2037	02/11/2023	11.56	Call	Bond Future	3,462.0400	3.4620	3,262.9200	3.2629	(5.752)	0	0	0
2023/03/02	2037	01/02/2024	12.33	Call	Bond Future	6,165.9300	6.1659	5,909.4800	5.9095	(4.159)	0	0	0
2023/03/02	2037	01/02/2024	12.33	Put	Bond Future	3,272.3500	3.2724	3,417.9200	3.4179	4.448	0	0	0
2023/03/02	2037	01/02/2024			Bond Future	11.7899	78.5374	11.8632	78.1354	0.622	0.0000	0.0000	0
2023/03/02	2037	01/02/2024	12.31	Call	Bond Future	6,099.7100	6.0997	5,844.6400	5.8446	(4.182)	0	0	0
2023/03/02	2037	01/02/2024	12.31	Put	Bond Future	3,310.4800	3.3105	3,457.4300	3.4574	4.439	0	0	0
2023/03/02	2037	01/02/2024	12.32	Call	Bond Future	6,132.7900	6.1328	5,877.0300	5.8770	(4.170)	0	0	0
2023/03/02	2037	01/02/2024	12.32	Put	Bond Future	3,291.3600	3.2914	3,437.6200	3.4376	4.444	0	0	0
2023/03/02	2037	02/05/2024	11.45	Call	Bond Future	3,432.0000	3.4320	3,250.0600	3.2501	(5.301)	0	0	0
2023/03/02	2037	02/05/2024	11.43	Put	Bond Future	6,125.1900	6.1252	6,354.5900	6.3546	3.745	0	0	0
2023/03/02	2037	02/05/2024	11.44	Call	Bond Future	3,408.2900	3.4083	3,227.1500	3.2271	(5.315)	0	0	0
2023/03/02	2037	02/05/2024	11.44	Put	Bond Future	6,091.7200	6.0917	6,320.3200	6.3203	3.753	0	0	0
2023/03/02	2037	02/05/2024			Bond Future	11.9247	80.0861	12.0009	79.6764	0.639	0.0000	0.0000	0
2023/03/02	2037	02/05/2024	11.45	Put	Bond Future	6,058.7300	6.0587	6,286.5300	6.2865	3.760	0	0	0
2023/03/02	2037	02/05/2024	11.43	Call	Bond Future	3,385.0100	3.3850	3,204.6700	3.2047	(5.328)	0	0	0
2023/03/02	2038	04/05/2023			Bond Future	128.7017	128.7017	128.7064	128.7064	0.004	0.0000	0.0000	4,625
2023/03/02	2038	03/08/2023			Bond Future	129.3201	129.3201	129.3250	129.3250	0.004	0.0000	0.0000	0
2023/03/02	2038	02/11/2023			Bond Future	131.9640	131.9640	131.9691	131.9691	0.004	0.0000	0.0000	0
2023/03/02	2038	01/02/2024			Bond Future	132.7667	132.7667	132.7720	132.7720	0.004	0.0000	0.0000	0
2023/03/02	2038	02/05/2024			Bond Future	135.4208	135.4208	135.4266	135.4266	0.004	0.0000	0.0000	0
2023/03/02	2040	04/05/2023	10.73	Put	Bond Future	5,673.2300	5.6732	5,988.3900	5.9884	5.555	0	0	0
2023/03/02	2040	04/05/2023	12.78	Call	Bond Future	7,518.5800	7.5186	7,173.0100	7.1730	(4.596)	0	0	0
2023/03/02	2040	04/05/2023	12.78	Put	Bond Future	287.5100	0.2875	317.7500	0.3177	10.518	0	0	388
2023/03/02	2040	04/05/2023	13.45	Put	Bond Future	88.7700	0.0888	98.2800	0.0983	10.713	0	0	486
2023/03/02	2040	04/05/2023	11.43	Call	Bond Future	1,752.1000	1.7521	1,568.6200	1.5686	(10.472)	0	0	0
2023/03/02	2040	04/05/2023	11.43	Put	Bond Future	2,430.3500	2.4303	2,622.6800	2.6227	7.914	0	0	0
2023/03/02	2040	04/05/2023	12.05	Put	Bond Future	967.6600	0.9677	1,059.6400	1.0596	9.505	0	0	684
2023/03/02	2040	04/05/2023			Bond Future	11.5376	83.7785	11.5979	83.4027	0.522	0.0000	0.0000	51,460
2023/03/02	2040	04/05/2023	10.17	Call	Bond Future	58.9500	0.0589	45.4800	0.0455	(22.850)	0	0	388
2023/03/02	2040	04/05/2023	10.17	Put	Bond Future	9,373.2600	9.3733	9,735.6000	9.7356	3.866	0	0	0
2023/03/02	2040	04/05/2023	10.73	Call	Bond Future	361.6800	0.3617	301.0300	0.3010	(16.769)	0	0	486
2023/03/02	2040	04/05/2023	10.92	Call	Bond Future	601.8000	0.6018	512.6200	0.5126	(14.819)	0	0	388
2023/03/02	2040	04/05/2023	10.92	Put	Bond Future	4,616.5400	4.6165	4,903.1700	4.9032	6.209	0	0	0
2023/03/02	2040	04/05/2023	13.45	Call	Bond Future	10,803.8800	10.8039	10,437.5800	10.4376	(3.390)	0	0	0
2023/03/02	2040	04/05/2023	11.48	Call	Bond Future	1,905.8900	1.9059	1,713.0000	1.7130	(10.121)	0	0	486
2023/03/02	2040	04/05/2023	11.48	Put	Bond Future	2,267.9600	2.2680	2,450.8800	2.4509	8.065	0	0	0
2023/03/02	2040	04/05/2023	12.05	Call	Bond Future	4,079.3200	4.0793	3,795.4900	3.7955	(6.958)	0	0	0
2023/03/02	2040	04/05/2023	11.03	Call	Bond Future	784.0900	0.7841	676.0800	0.6761	(13.775)	0	0	684
2023/03/02	2040	04/05/2023	11.03	Put	Bond Future	4,061.6500	4.0617	4,329.4500	4.3294	6.593	0	0	0
2023/03/02	2040	04/05/2023	11.41	Call	Bond Future	1,692.6300	1.6926	1,512.9400	1.5129	(10.616)	0	0	0

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2023/03/02	2040	04/05/2023	11.41	Put	Bond Future	2,497.8900	2.4979	2,694.0100	2.6940	7.851	0	0	0
2023/03/02	2040	04/05/2023	11.42	Call	Bond Future	1,722.2300	1.7222	1,540.6400	1.5406	(10.544)	0	0	0
2023/03/02	2040	04/05/2023	11.42	Put	Bond Future	2,463.9400	2.4639	2,658.1600	2.6582	7.882	0	0	0
2023/03/02	2040	03/08/2023	12.23	Call	Bond Future	5,463.7200	5.4637	5,198.8400	5.1988	(4.848)	0	0	0
2023/03/02	2040	03/08/2023	12.23	Put	Bond Future	2,057.3400	2.0573	2,175.6800	2.1757	5.752	0	0	0
2023/03/02	2040	03/08/2023			Bond Future	11.6570	80.9208	11.7196	80.5376	0.537	0.0000	0.0000	99,201
2023/03/02	2040	03/08/2023	12.22	Call	Bond Future	5,424.4900	5.4245	5,160.4900	5.1605	(4.867)	0	0	0
2023/03/02	2040	03/08/2023	12.22	Put	Bond Future	2,075.6100	2.0756	2,194.8300	2.1948	5.744	0	0	0
2023/03/02	2040	03/08/2023	12.21	Call	Bond Future	5,385.3500	5.3853	5,122.2300	5.1222	(4.886)	0	0	0
2023/03/02	2040	03/08/2023	12.21	Put	Bond Future	2,094.0300	2.0940	2,214.1300	2.2141	5.735	0	0	0
2023/03/02	2040	02/11/2023	11.59	Call	Bond Future	3,618.8600	3.6189	3,424.5100	3.4245	(5.370)	0	0	0
2023/03/02	2040	02/11/2023	11.60	Put	Bond Future	4,662.8800	4.6629	4,858.4800	4.8585	4.195	0	0	0
2023/03/02	2040	02/11/2023	11.58	Call	Bond Future	3,588.5900	3.5886	3,395.2000	3.3952	(5.389)	0	0	0
2023/03/02	2040	02/11/2023	11.58	Put	Bond Future	4,726.0400	4.7260	4,923.5600	4.9236	4.179	0	0	0
2023/03/02	2040	02/11/2023			Bond Future	11.7659	82.5567	11.8308	82.1657	0.551	0.0000	0.0000	0
2023/03/02	2040	02/11/2023	11.59	Put	Bond Future	4,694.5000	4.6945	4,891.0600	4.8911	4.187	0	0	0
2023/03/02	2040	02/11/2023	11.60	Call	Bond Future	3,648.9700	3.6490	3,453.6600	3.4537	(5.352)	0	0	0
2023/03/02	2040	01/02/2024	12.34	Call	Bond Future	6,360.7900	6.3608	6,109.4800	6.1095	(3.951)	0	0	0
2023/03/02	2040	01/02/2024	12.34	Put	Bond Future	3,645.6000	3.6456	3,793.5600	3.7936	4.059	0	0	0
2023/03/02	2040	01/02/2024	12.33	Call	Bond Future	6,325.6000	6.3256	6,074.9900	6.0750	(3.962)	0	0	0
2023/03/02	2040	01/02/2024	12.33	Put	Bond Future	3,666.8400	3.6668	3,815.5000	3.8155	4.054	0	0	0
2023/03/02	2040	01/02/2024			Bond Future	11.8714	79.7852	11.9388	79.3859	0.567	0.0000	0.0000	6
2023/03/02	2040	01/02/2024	12.35	Call	Bond Future	6,395.7400	6.3957	6,143.7400	6.1437	(3.940)	0	0	0
2023/03/02	2040	01/02/2024	12.35	Put	Bond Future	3,624.1800	3.6242	3,771.4500	3.7714	4.064	0	0	0
2023/03/02	2040	02/05/2024	11.61	Call	Bond Future	3,982.6700	3.9827	3,793.3800	3.7934	(4.753)	0	0	0
2023/03/02	2040	02/05/2024	11.62	Put	Bond Future	6,284.5900	6.2846	6,501.4200	6.5014	3.450	0	0	0
2023/03/02	2040	02/05/2024	11.60	Call	Bond Future	3,955.6300	3.9556	3,767.1400	3.7671	(4.765)	0	0	0
2023/03/02	2040	02/05/2024			Bond Future	12.0006	81.3583	12.0705	80.9514	0.582	0.0000	0.0000	0
2023/03/02	2040	02/05/2024	11.61	Put	Bond Future	6,318.2300	6.3182	6,535.8500	6.5359	3.444	0	0	0
2023/03/02	2040	02/05/2024	11.62	Call	Bond Future	4,010.1400	4.0101	3,820.0600	3.8201	(4.740)	0	0	0
2023/03/02	2040	02/05/2024	11.60	Put	Bond Future	6,352.3800	6.3524	6,570.8000	6.5708	3.438	0	0	0
2023/03/02	2044	04/05/2023	11.41	Call	Bond Future	1,509.7400	1.5097	1,316.0600	1.3161	(12.829)	0	0	0
2023/03/02	2044	04/05/2023	11.41	Put	Bond Future	2,758.9700	2.7590	3,010.0700	3.0101	9.101	0	0	0
2023/03/02	2044	04/05/2023	11.42	Call	Bond Future	1,537.6600	1.5377	1,341.7200	1.3417	(12.743)	0	0	0
2023/03/02	2044	04/05/2023	11.42	Put	Bond Future	2,721.8500	2.7219	2,970.6900	2.9707	9.142	0	0	0
2023/03/02	2044	04/05/2023	11.75	Put	Bond Future	1,703.1700	1.7032	1,880.1800	1.8802	10.393	0	0	4,423
2023/03/02	2044	04/05/2023			Bond Future	11.6045	80.1134	11.6750	79.6686	0.608	0.0000	0.0000	55,641
2023/03/02	2044	04/05/2023	11.43	Call	Bond Future	1,565.8800	1.5659	1,367.6600	1.3677	(12.659)	0	0	0
2023/03/02	2044	04/05/2023	11.43	Put	Bond Future	2,685.1200	2.6851	2,931.6800	2.9317	9.182	0	0	0
2023/03/02	2044	04/05/2023	11.75	Call	Bond Future	2,616.3700	2.6164	2,348.6000	2.3486	(10.234)	0	0	0
2023/03/02	2044	04/05/2023	12.00	Call	Bond Future	3,605.3300	3.6053	3,291.0300	3.2910	(8.718)	0	0	0
2023/03/02	2044	04/05/2023	12.00	Put	Bond Future	1,164.3100	1.1643	1,294.7900	1.2948	11.207	0	0	4,423
2023/03/02	2044	04/05/2023	12.25	Call	Bond Future	4,702.7200	4.7027	4,351.0500	4.3511	(7.478)	0	0	0
2023/03/02	2044	04/05/2023	12.25	Put	Bond Future	784.1800	0.7842	877.2900	0.8773	11.874	0	0	1,798
2023/03/02	2044	03/08/2023	12.16	Call	Bond Future	5,082.1200	5.0821	4,785.4200	4.7854	(5.838)	0	0	0
2023/03/02	2044	03/08/2023	12.16	Put	Bond Future	2,415.6300	2.4156	2,572.4700	2.5725	6.493	0	0	0
2023/03/02	2044	03/08/2023	12.00	Call	Bond Future	4,483.5000	4.4835	4,204.9300	4.2049	(6.213)	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
2023/03/02	2044	03/08/2023	12.00	Put	Bond Future	2,766.7500	2.7668	2,941.7200	2.9417	6.324	0	0	4,754
2023/03/02	2044	03/08/2023	12.15	Call	Bond Future	5,043.9100	5.0439	4,748.3000	4.7483	(5.861)	0	0	0
2023/03/02	2044	03/08/2023	12.15	Put	Bond Future	2,436.1900	2.4362	2,594.1200	2.5941	6.483	0	0	0
2023/03/02	2044	03/08/2023			Bond Future	11.7192	77.3087	11.7923	76.8552	0.624	0.0000	0.0000	21,473
2023/03/02	2044	03/08/2023	12.17	Call	Bond Future	5,120.2300	5.1202	4,822.4400	4.8224	(5.816)	0	0	0
2023/03/02	2044	03/08/2023	12.17	Put	Bond Future	2,395.0500	2.3950	2,550.8000	2.5508	6.503	0	0	0
2023/03/02	2044	03/08/2023	11.75	Call	Bond Future	3,605.5900	3.6056	3,357.9500	3.3580	(6.868)	0	0	0
2023/03/02	2044	03/08/2023	11.75	Put	Bond Future	3,413.9500	3.4139	3,619.8500	3.6199	6.031	0	0	3,076
2023/03/02	2044	02/11/2023	11.57	Call	Bond Future	3,524.2900	3.5243	3,303.3200	3.3033	(6.270)	0	0	0
2023/03/02	2044	02/11/2023	11.57	Put	Bond Future	5,106.9300	5.1069	5,348.6600	5.3487	4.733	0	0	0
2023/03/02	2044	02/11/2023			Bond Future	11.8236	78.8715	11.8994	78.4088	0.641	0.0000	0.0000	0
2023/03/02	2044	02/11/2023	11.56	Call	Bond Future	3,494.6700	3.4947	3,274.8300	3.2748	(6.291)	0	0	0
2023/03/02	2044	02/11/2023	11.56	Put	Bond Future	5,140.8100	5.1408	5,383.6700	5.3837	4.724	0	0	0
2023/03/02	2044	02/11/2023	11.55	Call	Bond Future	3,464.9100	3.4649	3,246.2000	3.2462	(6.312)	0	0	0
2023/03/02	2044	02/11/2023	11.55	Put	Bond Future	5,174.6400	5.1746	5,418.6300	5.4186	4.715	0	0	0
2023/03/02	2044	01/02/2024	12.29	Call	Bond Future	6,184.2200	6.1842	5,896.4500	5.8964	(4.653)	0	0	0
2023/03/02	2044	01/02/2024	12.29	Put	Bond Future	4,029.1500	4.0292	4,213.9400	4.2139	4.586	0	0	0
2023/03/02	2044	01/02/2024			Bond Future	11.9247	76.1479	12.0033	75.6753	0.659	0.0000	0.0000	0
2023/03/02	2044	01/02/2024	12.28	Call	Bond Future	6,149.7900	6.1498	5,862.8600	5.8629	(4.666)	0	0	0
2023/03/02	2044	01/02/2024	12.28	Put	Bond Future	4,052.3500	4.0524	4,237.9800	4.2380	4.581	0	0	0
2023/03/02	2044	01/02/2024	12.27	Call	Bond Future	6,115.4200	6.1154	5,829.3300	5.8293	(4.678)	0	0	0
2023/03/02	2044	01/02/2024	12.27	Put	Bond Future	4,075.6900	4.0757	4,262.1600	4.2622	4.575	0	0	0
2023/03/02	2044	02/05/2024	11.67	Call	Bond Future	4,185.3200	4.1853	3,959.4500	3.9594	(5.397)	0	0	0
2023/03/02	2044	02/05/2024	11.67	Put	Bond Future	6,484.0700	6.4841	6,739.8900	6.7399	3.945	0	0	0
2023/03/02	2044	02/05/2024			Bond Future	12.0476	77.6491	12.1292	77.1675	0.677	0.0000	0.0000	0
2023/03/02	2044	02/05/2024	11.66	Call	Bond Future	4,157.5100	4.1575	3,932.5600	3.9326	(5.411)	0	0	0
2023/03/02	2044	02/05/2024	11.66	Put	Bond Future	6,518.7000	6.5187	6,775.4400	6.7754	3.939	0	0	0
2023/03/02	2044	02/05/2024	11.65	Call	Bond Future	4,129.7800	4.1298	3,905.7600	3.9058	(5.425)	0	0	0
2023/03/02	2044	02/05/2024	11.65	Put	Bond Future	6,553.4900	6.5535	6,811.1600	6.8112	3.932	0	0	0
2023/03/02	2046	04/05/2023			Bond Future	112.7142	112.7142	113.0798	113.0798	0.324	0.0000	0.0000	17,308
2023/03/02	2046	03/08/2023			Bond Future	114.9616	114.9616	115.3344	115.3344	0.324	0.0000	0.0000	0
2023/03/02	2046	02/11/2023			Bond Future	115.2385	115.2385	115.6192	115.6192	0.330	0.0000	0.0000	0
2023/03/02	2046	01/02/2024			Bond Future	117.6849	117.6849	118.0737	118.0737	0.330	0.0000	0.0000	0
2023/03/02	2046	02/05/2024			Bond Future	117.9155	117.9155	118.3129	118.3129	0.337	0.0000	0.0000	0
2023/03/02	2050	04/05/2023			Bond Future	114.5374	114.5374	115.4520	115.4520	0.798	0.0000	0.0000	13,316
2023/03/02	2050	03/08/2023			Bond Future	114.6513	114.6513	115.5843	115.5843	0.814	0.0000	0.0000	0
2023/03/02	2050	02/11/2023			Bond Future	116.9954	116.9954	117.9474	117.9474	0.814	0.0000	0.0000	0
2023/03/02	2050	01/02/2024			Bond Future	117.2529	117.2529	118.2252	118.2252	0.829	0.0000	0.0000	0
2023/03/02	2050	02/05/2024			Bond Future	119.5964	119.5964	120.5888	120.5888	0.830	0.0000	0.0000	0
2023/03/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	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
2023/03/02	AL37	04/05/2023			Index Future	876.8650	876.8650	874.7390	874.7390	(0.242)	0.0000	0.0000	0
2023/03/02	AL37	03/08/2023			Index Future	894.1370	894.1370	891.9680	891.9680	(0.243)	0.0000	0.0000	0
2023/03/02	AL37	02/11/2023			Index Future	912.2090	912.2090	909.9960	909.9960	(0.243)	0.0000	0.0000	0
2023/03/02	AL37	01/02/2024			Index Future	931.3670	931.3670	929.1070	929.1070	(0.243)	0.0000	0.0000	0
2023/03/02	AL37	02/05/2024			Index Future	949.8060	949.8060	947.5040	947.5040	(0.242)	0.0000	0.0000	0
2023/03/02	AL7T	04/05/2023			Index Future	1,009.2520	1,009.2520	1,005.7980	1,005.7980	(0.342)	0.0000	0.0000	0
2023/03/02	AL7T	03/08/2023			Index Future	1,029.1310	1,029.1310	1,025.6090	1,025.6090	(0.342)	0.0000	0.0000	0
2023/03/02	AL7T	02/11/2023			Index Future	1,049.9320	1,049.9320	1,046.3380	1,046.3380	(0.342)	0.0000	0.0000	0
2023/03/02	AL7T	01/02/2024			Index Future	1,071.9820	1,071.9820	1,068.3120	1,068.3120	(0.342)	0.0000	0.0000	0
2023/03/02	AL7T	02/05/2024			Index Future	1,093.2060	1,093.2060	1,089.4650	1,089.4650	(0.342)	0.0000	0.0000	0
2023/03/02	ALBI	04/05/2023			Index Future	889.1440	889.1440	885.8300	885.8300	(0.373)	0.0000	0.0000	100
2023/03/02	ALBI	03/08/2023			Index Future	906.6570	906.6570	903.2780	903.2780	(0.373)	0.0000	0.0000	0
2023/03/02	ALBI	02/11/2023			Index Future	924.9820	924.9820	921.5350	921.5350	(0.373)	0.0000	0.0000	0
2023/03/02	ALBI	01/02/2024			Index Future	944.4090	944.4090	940.8880	940.8880	(0.373)	0.0000	0.0000	0
2023/03/02	ALBI	02/05/2024			Index Future	963.1060	963.1060	959.5180	959.5180	(0.373)	0.0000	0.0000	0
2023/03/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	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
2023/03/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/02	ES33	04/05/2023			Bond Future	12.1202	74.2554	12.1904	73.9265	0.579	0.0000	0.0000	0
2023/03/02	ES33	03/08/2023			Bond Future	12.2740	75.7360	12.3472	75.4005	0.596	0.0000	0.0000	350
2023/03/02	ES33	02/11/2023			Bond Future	12.4307	73.4898	12.5070	73.1475	0.614	0.0000	0.0000	0
2023/03/02	ES33	01/02/2024			Bond Future	12.5862	75.0505	12.6659	74.7008	0.633	0.0000	0.0000	0
2023/03/02	ES33	02/05/2024			Bond Future	12.7687	72.7542	12.8520	72.3977	0.652	0.0000	0.0000	0
2023/03/02	ES42	04/05/2023			Bond Future	12.4555	71.7714	12.5052	71.4986	0.400	0.0000	0.0000	0
2023/03/02	ES42	03/08/2023			Bond Future	12.5946	73.2025	12.6464	72.9242	0.411	0.0000	0.0000	4,000
2023/03/02	ES42	02/11/2023			Bond Future	12.7359	70.4368	12.7896	70.1528	0.422	0.0000	0.0000	0
2023/03/02	ES42	01/02/2024			Bond Future	12.8691	71.9332	12.9250	71.6432	0.434	0.0000	0.0000	0
2023/03/02	ES42	02/05/2024			Bond Future	13.0293	69.1071	13.0875	68.8116	0.447	0.0000	0.0000	0
2023/03/02	GOVI	04/05/2023	852.86	Call	GOVI	236,300.0000	23.6300	203,210.0000	20.3210	(14.003)	0	0	0
2023/03/02	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	GOVI	04/05/2023	852.87	Call	GOVI	236,200.0000	23.6200	203,110.0000	20.3110	(14.009)	0	0	0
2023/03/02	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	GOVI	04/05/2023			GOVI	876.4900	876.4900	873.1810	873.1810	(0.378)	0.0000	0.0000	840
2023/03/02	GOVI	04/05/2023	852.88	Call	GOVI	236,100.0000	23.6100	203,010.0000	20.3010	(14.015)	0	0	0
2023/03/02	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	GOVI	03/08/2023	837.21	Call	GOVI	565,440.0000	56.5440	531,700.0000	53.1700	(5.967)	0	0	0
2023/03/02	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	GOVI	03/08/2023	837.22	Call	GOVI	565,340.0000	56.5340	531,600.0000	53.1600	(5.968)	0	0	0
2023/03/02	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	GOVI	03/08/2023			GOVI	893.7540	893.7540	890.3800	890.3800	(0.378)	0.0000	0.0000	0
2023/03/02	GOVI	03/08/2023	837.23	Call	GOVI	565,240.0000	56.5240	531,500.0000	53.1500	(5.969)	0	0	0
2023/03/02	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	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
2023/03/02	GOVI	02/11/2023	885.82	Call	GOVI	259,990.0000	25.9990	225,560.0000	22.5560	(13.243)	0	0	0
2023/03/02	GOVI	02/11/2023			GOVI	911.8190	911.8190	908.3760	908.3760	(0.378)	0.0000	0.0000	0
2023/03/02	GOVI	02/11/2023	885.80	Call	GOVI	260,190.0000	26.0190	225,760.0000	22.5760	(13.233)	0	0	0
2023/03/02	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	GOVI	02/11/2023	885.81	Call	GOVI	260,090.0000	26.0090	225,660.0000	22.5660	(13.238)	0	0	0
2023/03/02	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	GOVI	01/02/2024	880.00	Call	GOVI	509,690.0000	50.9690	474,520.0000	47.4520	(6.900)	0	0	0
2023/03/02	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	GOVI	01/02/2024			GOVI	930.9690	930.9690	927.4520	927.4520	(0.378)	0.0000	0.0000	0
2023/03/02	GOVI	01/02/2024	879.98	Call	GOVI	509,890.0000	50.9890	474,720.0000	47.4720	(6.898)	0	0	0
2023/03/02	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	GOVI	01/02/2024	879.99	Call	GOVI	509,790.0000	50.9790	474,620.0000	47.4620	(6.899)	0	0	0
2023/03/02	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	GOVI	02/05/2024	950.97	Put	GOVI	15,700.0000	1.5700	51,530.0000	5.1530	228.217	0	0	0
2023/03/02	GOVI	02/05/2024	950.98	Put	GOVI	15,800.0000	1.5800	51,630.0000	5.1630	226.772	0	0	0
2023/03/02	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	GOVI	02/05/2024			GOVI	949.4000	949.4000	945.8170	945.8170	(0.377)	0.0000	0.0000	0
2023/03/02	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/02	GOVI	02/05/2024	950.99	Put	GOVI	15,900.0000	1.5900	51,730.0000	5.1730	225.346	0	0	0
2023/03/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/02	IGOV	04/05/2023			Index Future	325.7320	325.7320	326.1380	326.1380	0.125	0.0000	0.0000	655
2023/03/02	IGOV	03/08/2023			Index Future	332.2270	332.2270	332.6400	332.6400	0.124	0.0000	0.0000	0
2023/03/02	IGOV	02/11/2023			Index Future	339.0190	339.0190	339.4410	339.4410	0.124	0.0000	0.0000	0
2023/03/02	IGOV	01/02/2024			Index Future	346.2150	346.2150	346.6450	346.6450	0.124	0.0000	0.0000	0
2023/03/02	IGOV	02/05/2024			Index Future	353.1430	353.1430	353.5840	353.5840	0.125	0.0000	0.0000	0
2023/03/02	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/02	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
2023/03/02	JBAF	15/03/2023			Jibar Tradeable Future	7.5400	92.4600	7.5500	92.4500	0.133	0.0000	0.0000	0
2023/03/02	JBAF	19/04/2023			Jibar Tradeable Future	7.7500	92.2500	7.7750	92.2250	0.323	0.0000	0.0000	0
2023/03/02	JBAF	17/05/2023			Jibar Tradeable Future	7.8100	92.1900	7.8300	92.1700	0.256	0.0000	0.0000	0
2023/03/02	JBAF	21/06/2023			Jibar Tradeable Future	7.9150	92.0850	7.9450	92.0550	0.379	0.0000	0.0000	0
2023/03/02	JBAF	19/07/2023			Jibar Tradeable Future	7.9150	92.0850	7.9600	92.0400	0.569	0.0000	0.0000	0
2023/03/02	JBAF	16/08/2023			Jibar Tradeable Future	7.9700	92.0300	8.0300	91.9700	0.753	0.0000	0.0000	0
2023/03/02	JBAF	20/09/2023			Jibar Tradeable Future	7.9750	92.0250	8.0500	91.9500	0.940	0.0000	0.0000	75
2023/03/02	JBAF	20/12/2023			Jibar Tradeable Future	7.9900	92.0100	8.0800	91.9200	1.126	0.0000	0.0000	272
2023/03/02	JBAF	20/03/2024			Jibar Tradeable Future	7.9650	92.0350	8.0450	91.9550	1.004	0.0000	0.0000	0
2023/03/02	JBAF	19/06/2024			Jibar Tradeable Future	7.8900	92.1100	7.9650	92.0350	0.951	0.0000	0.0000	0
2023/03/02	JBAF	18/09/2024			Jibar Tradeable Future	7.8500	92.1500	7.9250	92.0750	0.955	0.0000	0.0000	68
2023/03/02	JBAF	18/12/2024			Jibar Tradeable Future	7.8100	92.1900	7.8750	92.1250	0.832	0.0000	0.0000	0
2023/03/02	R035	04/05/2023	10.55	Call	Bond Future	475.5600	0.4756	411.8000	0.4118	(13.407)	0	0	770
2023/03/02	R035	04/05/2023	10.55	Put	Bond Future	4,370.7000	4.3707	4,594.7100	4.5947	5.125	0	0	0
2023/03/02	R035	04/05/2023	13.18	Call	Bond Future	10,436.4500	10.4364	10,153.6500	10.1537	(2.710)	0	0	0
2023/03/02	R035	04/05/2023	13.18	Put	Bond Future	58.6000	0.0586	63.5700	0.0636	8.481	0	0	491
2023/03/02	R035	04/05/2023	12.46	Call	Bond Future	7,045.9000	7.0459	6,777.8200	6.7778	(3.805)	0	0	0
2023/03/02	R035	04/05/2023	12.46	Put	Bond Future	229.1800	0.2292	248.8700	0.2489	8.592	0	0	388
2023/03/02	R035	04/05/2023	11.20	Call	Bond Future	1,858.9300	1.8589	1,701.5000	1.7015	(8.469)	0	0	0
2023/03/02	R035	04/05/2023	11.21	Call	Bond Future	1,889.2800	1.8893	1,730.4300	1.7304	(8.408)	0	0	0
2023/03/02	R035	04/05/2023	11.22	Put	Bond Future	1,833.0100	1.8330	1,960.4900	1.9605	6.955	0	0	0
2023/03/02	R035	04/05/2023	10.60	Call	Bond Future	540.9100	0.5409	470.8200	0.4708	(12.958)	0	0	388
2023/03/02	R035	04/05/2023	10.60	Put	Bond Future	4,129.9300	4.1299	4,347.6100	4.3476	5.271	0	0	0
2023/03/02	R035	04/05/2023	11.05	Call	Bond Future	1,435.1800	1.4352	1,299.9100	1.2999	(9.425)	0	0	770
2023/03/02	R035	04/05/2023	11.05	Put	Bond Future	2,334.5000	2.3345	2,487.0000	2.4870	6.532	0	0	0
2023/03/02	R035	04/05/2023	11.17	Call	Bond Future	1,769.3700	1.7694	1,616.3000	1.6163	(8.651)	0	0	491
2023/03/02	R035	04/05/2023			Bond Future	11.2049	86.6041	11.2550	86.3163	0.447	0.0000	0.0000	158,829
2023/03/02	R035	04/05/2023	9.85	Call	Bond Future	53.9300	0.0539	43.0600	0.0431	(20.156)	0	0	388
2023/03/02	R035	04/05/2023	9.85	Put	Bond Future	8,394.3700	8.3944	8,671.2700	8.6713	3.299	0	0	0
2023/03/02	R035	04/05/2023	10.42	Call	Bond Future	332.4500	0.3324	283.7700	0.2838	(14.643)	0	0	491
2023/03/02	R035	04/05/2023	10.42	Put	Bond Future	5,030.4800	5.0305	5,269.5700	5.2696	4.753	0	0	0
2023/03/02	R035	04/05/2023	11.80	Call	Bond Future	4,068.4400	4.0684	3,839.7900	3.8398	(5.620)	0	0	0
2023/03/02	R035	04/05/2023	11.80	Put	Bond Future	734.9600	0.7350	794.0800	0.7941	8.044	0	0	1,035
2023/03/02	R035	04/05/2023	11.87	Call	Bond Future	4,366.3700	4.3664	4,131.7300	4.1317	(5.374)	0	0	0
2023/03/02	R035	04/05/2023	11.87	Put	Bond Future	653.0500	0.6531	706.1800	0.7062	8.136	0	0	770
2023/03/02	R035	04/05/2023	11.20	Put	Bond Future	1,887.2300	1.8872	2,017.5700	2.0176	6.906	0	0	0
2023/03/02	R035	04/05/2023	11.21	Put	Bond Future	1,859.9600	1.8600	1,988.8800	1.9889	6.931	0	0	0
2023/03/02	R035	04/05/2023	11.22	Call	Bond Future	1,919.9000	1.9199	1,759.6100	1.7596	(8.349)	0	0	0
2023/03/02	R035	04/05/2023	11.17	Put	Bond Future	1,970.8700	1.9709	2,105.5700	2.1056	6.835	0	0	0
2023/03/02	R035	03/08/2023	12.00	Call	Bond Future	5,433.9500	5.4339	5,222.9400	5.2229	(3.883)	0	0	0
2023/03/02	R035	03/08/2023	12.00	Put	Bond Future	1,719.1100	1.7191	1,801.5300	1.8015	4.794	0	0	0
2023/03/02	R035	03/08/2023			Bond Future	11.3212	88.3099	11.3733	88.0165	0.460	0.0000	0.0000	6,761
2023/03/02	R035	03/08/2023	11.98	Call	Bond Future	5,358.7900	5.3588	5,149.0600	5.1491	(3.914)	0	0	0
2023/03/02	R035	03/08/2023	11.98	Put	Bond Future	1,750.0600	1.7501	1,833.7600	1.8338	4.783	0	0	0
2023/03/02	R035	03/08/2023	11.99	Call	Bond Future	5,396.4400	5.3964	5,186.0600	5.1861	(3.898)	0	0	0
2023/03/02	R035	03/08/2023	11.99	Put	Bond Future	1,734.6300	1.7346	1,817.6800	1.8177	4.788	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
2023/03/02	R035	02/11/2023	12.85	Call	Bond Future	8,703.1300	8.7031	8,463.0400	8.4630	(2.759)	0	0	0
2023/03/02	R035	02/11/2023	12.85	Put	Bond Future	1,374.7300	1.3747	1,434.0500	1.4341	4.315	0	0	400
2023/03/02	R035	02/11/2023	11.41	Call	Bond Future	3,644.5200	3.6445	3,484.7400	3.4847	(4.384)	0	0	0
2023/03/02	R035	02/11/2023	11.41	Put	Bond Future	3,807.0400	3.8070	3,946.6700	3.9467	3.668	0	0	0
2023/03/02	R035	02/11/2023	11.42	Call	Bond Future	3,673.5500	3.6736	3,513.0500	3.5131	(4.369)	0	0	0
2023/03/02	R035	02/11/2023	11.42	Put	Bond Future	3,780.5600	3.7806	3,919.4700	3.9195	3.674	0	0	0
2023/03/02	R035	02/11/2023	11.12	Call	Bond Future	2,848.2500	2.8482	2,710.0600	2.7101	(4.852)	0	0	400
2023/03/02	R035	02/11/2023			Bond Future	11.4393	85.5905	11.4935	85.2911	0.474	0.0000	0.0000	0
2023/03/02	R035	02/11/2023	11.43	Call	Bond Future	3,702.9700	3.7030	3,541.7500	3.5418	(4.354)	0	0	0
2023/03/02	R035	02/11/2023	11.43	Put	Bond Future	3,754.5100	3.7545	3,892.7000	3.8927	3.681	0	0	0
2023/03/02	R035	02/11/2023	10.62	Call	Bond Future	1,743.6100	1.7436	1,643.2400	1.6432	(5.756)	0	0	400
2023/03/02	R035	02/11/2023	10.62	Put	Bond Future	6,459.0300	6.4590	6,658.0700	6.6581	3.082	0	0	0
2023/03/02	R035	02/11/2023	11.12	Put	Bond Future	4,643.3500	4.6433	4,804.5700	4.8046	3.472	0	0	0
2023/03/02	R035	01/02/2024	12.18	Put	Bond Future	3,023.7000	3.0237	3,128.8400	3.1288	3.477	0	0	0
2023/03/02	R035	01/02/2024	12.19	Call	Bond Future	6,359.4300	6.3594	6,158.2200	6.1582	(3.164)	0	0	0
2023/03/02	R035	01/02/2024	12.19	Put	Bond Future	3,006.1800	3.0062	3,110.8000	3.1108	3.480	0	0	0
2023/03/02	R035	01/02/2024	10.62	Call	Bond Future	2,117.1900	2.1172	2,012.1700	2.0122	(4.960)	0	0	400
2023/03/02	R035	01/02/2024	10.62	Put	Bond Future	7,413.8800	7.4139	7,614.6900	7.6147	2.709	0	0	0
2023/03/02	R035	01/02/2024	11.12	Put	Bond Future	5,598.5600	5.5986	5,766.8600	5.7669	3.006	0	0	0
2023/03/02	R035	01/02/2024			Bond Future	11.5545	87.3891	11.6109	87.0833	0.489	0.0000	0.0000	0
2023/03/02	R035	01/02/2024	13.46	Call	Bond Future	10,937.8200	10.9378	10,686.5200	10.6865	(2.298)	0	0	0
2023/03/02	R035	01/02/2024	13.46	Put	Bond Future	1,431.4200	1.4314	1,485.9500	1.4859	3.810	0	0	400
2023/03/02	R035	01/02/2024	12.18	Call	Bond Future	6,325.6600	6.3257	6,124.9700	6.1250	(3.173)	0	0	0
2023/03/02	R035	01/02/2024	12.20	Call	Bond Future	6,393.2400	6.3932	6,191.5300	6.1915	(3.155)	0	0	0
2023/03/02	R035	01/02/2024	12.20	Put	Bond Future	2,988.7600	2.9888	3,092.8800	3.0929	3.484	0	0	0
2023/03/02	R035	01/02/2024	11.12	Call	Bond Future	3,192.1700	3.1922	3,054.6400	3.0546	(4.308)	0	0	400
2023/03/02	R035	02/05/2024	11.19	Call	Bond Future	3,270.0000	3.2700	3,132.4400	3.1324	(4.207)	0	0	0
2023/03/02	R035	02/05/2024	11.19	Put	Bond Future	5,973.0800	5.9731	6,147.0900	6.1471	2.913	0	0	0
2023/03/02	R035	02/05/2024	11.20	Call	Bond Future	3,292.9700	3.2930	3,154.8000	3.1548	(4.196)	0	0	0
2023/03/02	R035	02/05/2024	11.20	Put	Bond Future	5,940.4800	5.9405	6,113.8800	6.1139	2.919	0	0	0
2023/03/02	R035	02/05/2024			Bond Future	11.6871	84.6093	11.7459	84.2977	0.503	0.0000	0.0000	0
2023/03/02	R035	02/05/2024	11.21	Call	Bond Future	3,316.3900	3.3164	3,177.5900	3.1776	(4.185)	0	0	0
2023/03/02	R035	02/05/2024	11.21	Put	Bond Future	5,908.3900	5.9084	6,081.1600	6.0812	2.924	0	0	0
2023/03/02	R186	04/05/2023	8.83	Put	Bond Future	497.2500	0.4973	544.9400	0.5449	9.591	0	0	0
2023/03/02	R186	04/05/2023	8.84	Call	Bond Future	1,302.3100	1.3023	1,200.7800	1.2008	(7.796)	0	0	0
2023/03/02	R186	04/05/2023			Bond Future	8.5815	109.8502	8.6284	109.7018	0.547	0.0000	0.0000	96,442
2023/03/02	R186	04/05/2023	8.36	Call	Bond Future	470.5400	0.4705	413.5600	0.4136	(12.109)	0	0	200
2023/03/02	R186	04/05/2023	8.36	Put	Bond Future	1,175.2200	1.1752	1,266.6800	1.2667	7.782	0	0	200
2023/03/02	R186	04/05/2023	8.82	Call	Bond Future	1,259.2300	1.2592	1,159.2800	1.1593	(7.937)	0	0	0
2023/03/02	R186	04/05/2023	8.82	Put	Bond Future	507.1700	0.5072	555.6600	0.5557	9.561	0	0	0
2023/03/02	R186	04/05/2023	8.83	Call	Bond Future	1,280.7000	1.2807	1,179.9500	1.1800	(7.867)	0	0	0
2023/03/02	R186	04/05/2023	8.84	Put	Bond Future	487.4900	0.4875	534.4000	0.5344	9.623	0	0	0
2023/03/02	R186	03/08/2023	9.73	Put	Bond Future	324.5500	0.3245	348.4200	0.3484	7.355	0	0	0
2023/03/02	R186	03/08/2023	9.74	Call	Bond Future	3,537.8100	3.5378	3,410.0300	3.4100	(3.612)	0	0	0
2023/03/02	R186	03/08/2023	9.74	Put	Bond Future	320.5000	0.3205	344.0900	0.3441	7.360	0	0	0
2023/03/02	R186	03/08/2023			Bond Future	8.6347	106.7093	8.6857	106.5579	0.591	0.0000	0.0000	0
2023/03/02	R186	03/08/2023	9.75	Call	Bond Future	3,562.1700	3.5622	3,434.1100	3.4341	(3.595)	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
2023/03/02	R186	03/08/2023	9.75	Put	Bond Future	316.3200	0.3163	339.6300	0.3396	7.369	0	0	0
2023/03/02	R186	03/08/2023	9.73	Call	Bond Future	3,513.3100	3.5133	3,385.8100	3.3858	(3.629)	0	0	0
2023/03/02	R186	02/11/2023	9.40	Call	Bond Future	2,783.9500	2.7839	2,674.5100	2.6745	(3.931)	0	0	0
2023/03/02	R186	02/11/2023	9.40	Put	Bond Future	799.3600	0.7994	844.4000	0.8444	5.635	0	0	0
2023/03/02	R186	02/11/2023	9.15	Call	Bond Future	2,298.1100	2.2981	2,197.7100	2.1977	(4.369)	0	0	1,715
2023/03/02	R186	02/11/2023			Bond Future	8.6742	108.8664	8.7301	108.7119	0.644	0.0000	0.0000	1,161
2023/03/02	R186	02/11/2023	9.39	Call	Bond Future	2,763.9600	2.7640	2,654.8600	2.6549	(3.947)	0	0	0
2023/03/02	R186	02/11/2023	9.39	Put	Bond Future	806.3900	0.8064	851.7700	0.8518	5.628	0	0	0
2023/03/02	R186	02/11/2023	10.42	Call	Bond Future	5,020.5700	5.0206	4,886.0900	4.8861	(2.679)	0	0	0
2023/03/02	R186	02/11/2023	10.42	Put	Bond Future	325.9900	0.3260	345.9900	0.3460	6.135	0	0	1,715
2023/03/02	R186	02/11/2023	9.15	Put	Bond Future	991.7600	0.9918	1,045.8400	1.0458	5.453	0	0	0
2023/03/02	R186	02/11/2023	9.38	Call	Bond Future	2,744.0200	2.7440	2,635.2500	2.6352	(3.964)	0	0	0
2023/03/02	R186	02/11/2023	9.38	Put	Bond Future	813.4800	0.8135	859.1900	0.8592	5.619	0	0	0
2023/03/02	R186	01/02/2024	9.50	Call	Bond Future	2,954.4900	2.9545	2,844.3000	2.8443	(3.730)	0	0	0
2023/03/02	R186	01/02/2024	9.51	Call	Bond Future	2,973.1900	2.9732	2,862.7100	2.8627	(3.716)	0	0	0
2023/03/02	R186	01/02/2024	9.52	Put	Bond Future	882.3900	0.8824	929.4800	0.9295	5.337	0	0	0
2023/03/02	R186	01/02/2024			Bond Future	8.6876	105.8474	8.7491	105.6895	0.709	0.0000	0.0000	0
2023/03/02	R186	01/02/2024	9.50	Put	Bond Future	894.9900	0.8950	942.6700	0.9427	5.327	0	0	0
2023/03/02	R186	01/02/2024	9.51	Put	Bond Future	888.6600	0.8887	936.0500	0.9361	5.333	0	0	0
2023/03/02	R186	01/02/2024	9.52	Call	Bond Future	2,991.9400	2.9919	2,881.1600	2.8812	(3.703)	0	0	0
2023/03/02	R186	02/05/2024	8.01	Call	Bond Future	802.1600	0.8022	749.2500	0.7492	(6.596)	0	0	0
2023/03/02	R186	02/05/2024	8.01	Put	Bond Future	2,592.5300	2.5925	2,700.2800	2.7003	4.156	0	0	0
2023/03/02	R186	02/05/2024			Bond Future	8.7607	107.9367	8.8288	107.7760	0.778	0.0000	0.0000	0
2023/03/02	R186	02/05/2024	7.99	Call	Bond Future	784.5800	0.7846	732.4500	0.7325	(6.644)	0	0	0
2023/03/02	R186	02/05/2024	7.99	Put	Bond Future	2,623.1900	2.6232	2,731.7200	2.7317	4.137	0	0	0
2023/03/02	R186	02/05/2024	8.00	Call	Bond Future	793.3400	0.7933	740.8200	0.7408	(6.620)	0	0	0
2023/03/02	R186	02/05/2024	8.00	Put	Bond Future	2,607.8300	2.6078	2,715.9700	2.7160	4.147	0	0	0
2023/03/02	R197	04/05/2023			Bond Future	335.8896	335.8896	335.8914	335.8914	0.001	0.0000	0.0000	309
2023/03/02	R197	03/08/2023			Bond Future	333.5513	333.5513	333.5533	333.5533	0.001	0.0000	0.0000	0
2023/03/02	R197	02/11/2023			Bond Future	340.3709	340.3709	340.3729	340.3729	0.001	0.0000	0.0000	0
2023/03/02	R202	04/05/2023			Bond Future	251.7365	251.7365	251.7450	251.7450	0.003	0.0000	0.0000	4,960
2023/03/02	R202	03/08/2023			Bond Future	251.9567	251.9567	251.9656	251.9656	0.004	0.0000	0.0000	460
2023/03/02	R202	02/11/2023			Bond Future	257.1079	257.1079	257.1170	257.1170	0.004	0.0000	0.0000	0
2023/03/02	R202	01/02/2024			Bond Future	257.6442	257.6442	257.6538	257.6538	0.004	0.0000	0.0000	0
2023/03/02	R202	02/05/2024			Bond Future	262.7947	262.7947	262.8054	262.8054	0.004	0.0000	0.0000	0
2023/03/02	R209	04/05/2023	10.00	Call	Bond Future	74.3000	0.0743	56.0900	0.0561	(24.509)	0	0	500
2023/03/02	R209	04/05/2023	10.00	Put	Bond Future	6,682.5200	6.6825	7,020.7000	7.0207	5.061	0	0	0
2023/03/02	R209	04/05/2023	10.50	Call	Bond Future	350.2700	0.3503	285.2100	0.2852	(18.574)	0	0	4,500
2023/03/02	R209	04/05/2023	10.50	Put	Bond Future	4,143.2700	4.1433	4,434.6000	4.4346	7.031	0	0	0
2023/03/02	R209	04/05/2023	11.50	Put	Bond Future	1,072.8500	1.0728	1,193.2000	1.1932	11.218	0	0	0
2023/03/02	R209	04/05/2023	11.09	Call	Bond Future	1,320.2400	1.3202	1,154.4900	1.1545	(12.555)	0	0	0
2023/03/02	R209	04/05/2023	11.09	Put	Bond Future	1,979.9300	1.9799	2,170.5700	2.1706	9.629	0	0	0
2023/03/02	R209	04/05/2023	11.10	Call	Bond Future	1,344.0700	1.3441	1,176.4700	1.1765	(12.470)	0	0	0
2023/03/02	R209	04/05/2023	11.10	Put	Bond Future	1,952.3300	1.9523	2,141.1200	2.1411	9.670	0	0	0
2023/03/02	R209	04/05/2023			Bond Future	11.2191	67.2018	11.2896	66.8454	0.628	0.0000	0.0000	19,542

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
2023/03/02	R209	04/05/2023	11.00	Call	Bond Future	1,116.7600	1.1168	967.6600	0.9677	(13.351)	0	0	1,250
2023/03/02	R209	04/05/2023	11.00	Put	Bond Future	2,241.7300	2.2417	2,449.0200	2.4490	9.247	0	0	8,250
2023/03/02	R209	04/05/2023	11.50	Call	Bond Future	2,477.3400	2.4773	2,241.3000	2.2413	(9.528)	0	0	2,250
2023/03/02	R209	04/05/2023	12.50	Call	Bond Future	6,269.5400	6.2695	5,939.1300	5.9391	(5.270)	0	0	0
2023/03/02	R209	04/05/2023	12.50	Put	Bond Future	189.9100	0.1899	215.8900	0.2159	13.680	0	0	9,750
2023/03/02	R209	04/05/2023	11.11	Call	Bond Future	1,368.1200	1.3681	1,198.6800	1.1987	(12.385)	0	0	0
2023/03/02	R209	04/05/2023	11.11	Put	Bond Future	1,925.0200	1.9250	2,111.9700	2.1120	9.712	0	0	0
2023/03/02	R209	03/08/2023	11.95	Put	Bond Future	1,573.6300	1.5736	1,683.1800	1.6832	6.962	0	0	0
2023/03/02	R209	03/08/2023	10.70	Call	Bond Future	1,336.7100	1.3367	1,213.0400	1.2130	(9.252)	0	0	1,800
2023/03/02	R209	03/08/2023	11.93	Call	Bond Future	4,538.2500	4.5382	4,286.0600	4.2861	(5.557)	0	0	0
2023/03/02	R209	03/08/2023	11.94	Call	Bond Future	4,570.9000	4.5709	4,317.8800	4.3179	(5.535)	0	0	0
2023/03/02	R209	03/08/2023	10.00	Call	Bond Future	470.3300	0.4703	413.5300	0.4135	(12.077)	0	0	1,800
2023/03/02	R209	03/08/2023	10.00	Put	Bond Future	7,567.5700	7.5676	7,874.1600	7.8742	4.051	0	0	0
2023/03/02	R209	03/08/2023			Bond Future	11.3236	68.5255	11.3966	68.1621	0.645	0.0000	0.0000	1,690
2023/03/02	R209	03/08/2023	11.95	Call	Bond Future	4,603.4600	4.6035	4,349.6200	4.3496	(5.514)	0	0	0
2023/03/02	R209	03/08/2023	10.70	Put	Bond Future	4,557.2000	4.5572	4,796.9200	4.7969	5.260	0	0	0
2023/03/02	R209	03/08/2023	11.93	Put	Bond Future	1,602.1400	1.6021	1,713.3400	1.7133	6.941	0	0	0
2023/03/02	R209	03/08/2023	11.94	Put	Bond Future	1,587.9000	1.5879	1,698.2700	1.6983	6.951	0	0	0
2023/03/02	R209	02/11/2023	11.33	Call	Bond Future	3,036.7800	3.0368	2,847.7100	2.8477	(6.226)	0	0	0
2023/03/02	R209	02/11/2023	11.33	Put	Bond Future	3,513.0000	3.5130	3,694.6900	3.6947	5.172	0	0	0
2023/03/02	R209	02/11/2023	11.34	Call	Bond Future	3,061.9400	3.0619	2,871.9500	2.8719	(6.205)	0	0	0
2023/03/02	R209	02/11/2023	11.34	Put	Bond Future	3,488.4900	3.4885	3,669.2600	3.6693	5.182	0	0	0
2023/03/02	R209	02/11/2023			Bond Future	11.4263	66.7592	11.5019	66.3884	0.662	0.0000	0.0000	741
2023/03/02	R209	02/11/2023	11.35	Call	Bond Future	3,087.4200	3.0874	2,896.5100	2.8965	(6.183)	0	0	0
2023/03/02	R209	02/11/2023	11.35	Put	Bond Future	3,464.3500	3.4644	3,644.2000	3.6442	5.191	0	0	0
2023/03/02	R209	01/02/2024	12.14	Call	Bond Future	5,569.9300	5.5699	5,323.3500	5.3234	(4.427)	0	0	0
2023/03/02	R209	01/02/2024	12.14	Put	Bond Future	2,665.1300	2.6651	2,797.1700	2.7972	4.954	0	0	0
2023/03/02	R209	01/02/2024	12.13	Put	Bond Future	2,681.0800	2.6811	2,813.7600	2.8138	4.949	0	0	0
2023/03/02	R209	01/02/2024			Bond Future	11.5221	68.1622	11.6005	67.7836	0.680	0.0000	0.0000	0
2023/03/02	R209	01/02/2024	12.12	Call	Bond Future	5,510.7000	5.5107	5,265.4100	5.2654	(4.451)	0	0	0
2023/03/02	R209	01/02/2024	12.12	Put	Bond Future	2,697.1200	2.6971	2,830.4500	2.8305	4.943	0	0	0
2023/03/02	R209	01/02/2024	12.13	Call	Bond Future	5,540.3000	5.5403	5,294.3600	5.2944	(4.439)	0	0	0
2023/03/02	R209	02/05/2024	11.17	Call	Bond Future	2,944.8000	2.9448	2,774.2000	2.7742	(5.793)	0	0	0
2023/03/02	R209	02/05/2024	11.17	Put	Bond Future	5,242.9600	5.2430	5,458.2700	5.4583	4.107	0	0	0
2023/03/02	R209	02/05/2024	11.18	Call	Bond Future	2,965.5700	2.9656	2,794.1900	2.7942	(5.779)	0	0	0
2023/03/02	R209	02/05/2024	11.18	Put	Bond Future	5,213.7700	5.2138	5,428.3000	5.4283	4.115	0	0	0
2023/03/02	R209	02/05/2024			Bond Future	11.6407	66.3581	11.7220	65.9721	0.698	0.0000	0.0000	0
2023/03/02	R209	02/05/2024	11.19	Call	Bond Future	2,986.4000	2.9864	2,814.2600	2.8143	(5.764)	0	0	0
2023/03/02	R209	02/05/2024	11.19	Put	Bond Future	5,184.7000	5.1847	5,398.4700	5.3985	4.123	0	0	0
2023/03/02	R210	04/05/2023			Bond Future	223.5399	223.5399	223.5432	223.5432	0.001	0.0000	0.0000	386
2023/03/02	R210	03/08/2023			Bond Future	227.9970	227.9970	228.0005	228.0005	0.002	0.0000	0.0000	300
2023/03/02	R210	02/11/2023			Bond Future	229.5152	229.5152	229.5190	229.5190	0.002	0.0000	0.0000	0
2023/03/02	R210	01/02/2024			Bond Future	234.3875	234.3875	234.3910	234.3910	0.002	0.0000	0.0000	0
2023/03/02	R210	02/05/2024			Bond Future	235.8574	235.8574	235.8625	235.8625	0.002	0.0000	0.0000	0
2023/03/02	R213	04/05/2023	10.75	Call	Bond Future	1,981.6400	1.9816	1,773.0100	1.7730	(10.528)	0	0	0
2023/03/02	R213	04/05/2023	10.75	Put	Bond Future	934.7000	0.9347	1,051.6300	1.0516	12.510	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
2023/03/02	R213	04/05/2023			Bond Future	10.5206	82.8715	10.5915	82.5459	0.674	0.0000	0.0000	33,941
2023/03/02	R213	04/05/2023	10.73	Call	Bond Future	1,922.2400	1.9222	1,716.7700	1.7168	(10.689)	0	0	0
2023/03/02	R213	04/05/2023	10.73	Put	Bond Future	965.9000	0.9659	1,085.9900	1.0860	12.433	0	0	0
2023/03/02	R213	04/05/2023	10.74	Call	Bond Future	1,951.9000	1.9519	1,744.8500	1.7449	(10.608)	0	0	0
2023/03/02	R213	04/05/2023	10.74	Put	Bond Future	950.2500	0.9503	1,068.7600	1.0688	12.471	0	0	0
2023/03/02	R213	03/08/2023	11.62	Put	Bond Future	823.9300	0.8239	895.2200	0.8952	8.652	0	0	0
2023/03/02	R213	03/08/2023	11.63	Call	Bond Future	5,145.7600	5.1458	4,884.4400	4.8844	(5.078)	0	0	0
2023/03/02	R213	03/08/2023			Bond Future	10.6307	84.5037	10.7049	84.1718	0.698	0.0000	0.0000	0
2023/03/02	R213	03/08/2023	11.61	Call	Bond Future	5,079.0800	5.0791	4,819.0500	4.8190	(5.120)	0	0	0
2023/03/02	R213	03/08/2023	11.61	Put	Bond Future	832.5200	0.8325	904.4500	0.9044	8.640	0	0	0
2023/03/02	R213	03/08/2023	11.62	Call	Bond Future	5,112.3900	5.1124	4,851.7200	4.8517	(5.099)	0	0	0
2023/03/02	R213	03/08/2023	11.63	Put	Bond Future	815.4400	0.8154	886.0800	0.8861	8.663	0	0	0
2023/03/02	R213	02/11/2023	11.13	Call	Bond Future	3,650.0500	3.6500	3,440.4700	3.4405	(5.742)	0	0	0
2023/03/02	R213	02/11/2023	11.13	Put	Bond Future	1,983.9000	1.9839	2,113.0200	2.1130	6.508	0	0	0
2023/03/02	R213	02/11/2023			Bond Future	10.7437	82.6590	10.8214	82.3203	0.723	0.0000	0.0000	5,587
2023/03/02	R213	02/11/2023	11.11	Call	Bond Future	3,595.6500	3.5956	3,387.6700	3.3877	(5.784)	0	0	0
2023/03/02	R213	02/11/2023	11.11	Put	Bond Future	2,014.7100	2.0147	2,145.4300	2.1454	6.488	0	0	0
2023/03/02	R213	02/11/2023	11.12	Call	Bond Future	3,622.8100	3.6228	3,414.0300	3.4140	(5.763)	0	0	0
2023/03/02	R213	02/11/2023	11.12	Put	Bond Future	1,999.2500	1.9993	2,129.1700	2.1292	6.498	0	0	0
2023/03/02	R213	01/02/2024	11.70	Call	Bond Future	5,260.9600	5.2610	5,021.9400	5.0219	(4.543)	0	0	0
2023/03/02	R213	01/02/2024	11.70	Put	Bond Future	1,756.7000	1.7567	1,863.5700	1.8636	6.084	0	0	0
2023/03/02	R213	01/02/2024	11.71	Call	Bond Future	5,289.7600	5.2898	5,050.1400	5.0501	(4.530)	0	0	0
2023/03/02	R213	01/02/2024	11.71	Put	Bond Future	1,745.2700	1.7453	1,851.5400	1.8515	6.089	0	0	0
2023/03/02	R213	01/02/2024			Bond Future	10.8530	84.3958	10.9346	84.0499	0.751	0.0000	0.0000	0
2023/03/02	R213	01/02/2024	11.72	Call	Bond Future	5,318.5900	5.3186	5,078.3900	5.0784	(4.516)	0	0	0
2023/03/02	R213	01/02/2024	11.72	Put	Bond Future	1,733.9000	1.7339	1,839.5900	1.8396	6.096	0	0	0
2023/03/02	R213	02/05/2024	10.30	Call	Bond Future	1,925.4400	1.9254	1,792.7500	1.7928	(6.891)	0	0	0
2023/03/02	R213	02/05/2024	10.30	Put	Bond Future	4,823.4000	4.8234	5,043.2500	5.0432	4.558	0	0	0
2023/03/02	R213	02/05/2024			Bond Future	10.9858	82.5096	11.0713	82.1570	0.778	0.0000	0.0000	0
2023/03/02	R213	02/05/2024	10.28	Call	Bond Future	1,893.1800	1.8932	1,761.9800	1.7620	(6.930)	0	0	0
2023/03/02	R213	02/05/2024	10.28	Put	Bond Future	4,877.5800	4.8776	5,098.9200	5.0989	4.538	0	0	0
2023/03/02	R213	02/05/2024	10.29	Call	Bond Future	1,909.4400	1.9094	1,777.4900	1.7775	(6.910)	0	0	0
2023/03/02	R213	02/05/2024	10.29	Put	Bond Future	4,850.6100	4.8506	5,071.2000	5.0712	4.548	0	0	0
2023/03/02	R214	04/05/2023	11.36	Call	Bond Future	1,612.2400	1.6122	1,471.6700	1.4717	(8.719)	0	0	0
2023/03/02	R214	04/05/2023	11.36	Put	Bond Future	1,843.3400	1.8433	1,967.7700	1.9678	6.750	0	0	0
2023/03/02	R214	04/05/2023	11.37	Call	Bond Future	1,639.2500	1.6393	1,497.3300	1.4973	(8.658)	0	0	0
2023/03/02	R214	04/05/2023	11.37	Put	Bond Future	1,816.9600	1.8170	1,940.0400	1.9400	6.774	0	0	0
2023/03/02	R214	04/05/2023			Bond Future	11.4034	64.1817	11.4534	63.9167	0.439	0.0000	0.0000	22,780
2023/03/02	R214	04/05/2023	11.38	Call	Bond Future	1,666.5000	1.6665	1,523.2400	1.5232	(8.596)	0	0	0
2023/03/02	R214	04/05/2023	11.38	Put	Bond Future	1,790.8900	1.7909	1,912.6300	1.9126	6.798	0	0	0
2023/03/02	R214	03/08/2023	12.14	Call	Bond Future	4,859.1700	4.8592	4,666.3200	4.6663	(3.969)	0	0	0
2023/03/02	R214	03/08/2023	12.14	Put	Bond Future	1,651.4900	1.6515	1,728.9100	1.7289	4.688	0	0	0
2023/03/02	R214	03/08/2023	12.15	Call	Bond Future	4,892.8600	4.8929	4,699.4300	4.6994	(3.953)	0	0	0
2023/03/02	R214	03/08/2023	12.15	Put	Bond Future	1,636.9500	1.6369	1,713.7900	1.7138	4.694	0	0	0
2023/03/02	R214	03/08/2023			Bond Future	11.5021	65.4459	11.5538	65.1756	0.450	0.0000	0.0000	2,980
2023/03/02	R214	03/08/2023	12.16	Call	Bond Future	4,926.7600	4.9268	4,732.7400	4.7327	(3.938)	0	0	0
2023/03/02	R214	03/08/2023	12.16	Put	Bond Future	1,622.6900	1.6227	1,698.9400	1.6989	4.699	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
2023/03/02	R214	02/11/2023	11.45	Put	Bond Future	3,861.0200	3.8610	3,996.2800	3.9963	3.503	0	0	0
2023/03/02	R214	02/11/2023	11.46	Call	Bond Future	3,098.0000	3.0980	2,956.8100	2.9568	(4.557)	0	0	0
2023/03/02	R214	02/11/2023	11.46	Put	Bond Future	3,834.1400	3.8341	3,968.7100	3.9687	3.510	0	0	0
2023/03/02	R214	02/11/2023			Bond Future	11.6012	63.4698	11.6547	63.1940	0.462	0.0000	0.0000	0
2023/03/02	R214	02/11/2023	11.45	Call	Bond Future	3,072.2300	3.0722	2,931.7300	2.9317	(4.573)	0	0	0
2023/03/02	R214	02/11/2023	11.47	Call	Bond Future	3,123.6600	3.1237	2,981.7800	2.9818	(4.542)	0	0	0
2023/03/02	R214	02/11/2023	11.47	Put	Bond Future	3,807.2100	3.8072	3,941.0900	3.9411	3.516	0	0	0
2023/03/02	R214	01/02/2024	12.16	Call	Bond Future	5,398.4100	5.3984	5,219.6000	5.2196	(3.312)	0	0	0
2023/03/02	R214	01/02/2024	12.16	Put	Bond Future	3,105.4200	3.1054	3,208.2200	3.2082	3.310	0	0	0
2023/03/02	R214	01/02/2024			Bond Future	11.6970	64.8035	11.7524	64.5219	0.474	0.0000	0.0000	0
2023/03/02	R214	01/02/2024	12.14	Call	Bond Future	5,339.1900	5.3392	5,161.3700	5.1614	(3.330)	0	0	0
2023/03/02	R214	01/02/2024	12.14	Put	Bond Future	3,142.5100	3.1425	3,246.3000	3.2463	3.303	0	0	0
2023/03/02	R214	01/02/2024	12.15	Call	Bond Future	5,368.6600	5.3687	5,190.3400	5.1903	(3.321)	0	0	0
2023/03/02	R214	01/02/2024	12.15	Put	Bond Future	3,123.8000	3.1238	3,227.0900	3.2271	3.307	0	0	0
2023/03/02	R214	02/05/2024	11.46	Call	Bond Future	3,495.6400	3.4956	3,357.6600	3.3577	(3.947)	0	0	0
2023/03/02	R214	02/05/2024	11.46	Put	Bond Future	5,268.5800	5.2686	5,417.6100	5.4176	2.829	0	0	0
2023/03/02	R214	02/05/2024	11.47	Call	Bond Future	3,519.2000	3.5192	3,380.6500	3.3806	(3.937)	0	0	0
2023/03/02	R214	02/05/2024	11.47	Put	Bond Future	5,239.7000	5.2397	5,388.1600	5.3882	2.833	0	0	0
2023/03/02	R214	02/05/2024			Bond Future	11.8052	62.7835	11.8626	62.4965	0.486	0.0000	0.0000	0
2023/03/02	R214	02/05/2024	11.48	Call	Bond Future	3,543.1000	3.5431	3,403.9900	3.4040	(3.926)	0	0	0
2023/03/02	R214	02/05/2024	11.48	Put	Bond Future	5,211.2200	5.2112	5,359.1200	5.3591	2.838	0	0	0
2023/03/02	R248	04/05/2023	10.40	Call	Bond Future	167.3400	0.1673	132.3800	0.1324	(20.892)	0	0	1,500
2023/03/02	R248	04/05/2023	10.40	Put	Bond Future	7,874.7500	7.8748	8,268.1500	8.2682	4.996	0	0	0
2023/03/02	R248	04/05/2023	11.10	Call	Bond Future	1,107.0200	1.1070	957.8900	0.9579	(13.471)	0	0	1,500
2023/03/02	R248	04/05/2023	11.35	Call	Bond Future	1,786.3900	1.7864	1,583.0700	1.5831	(11.382)	0	0	0
2023/03/02	R248	04/05/2023	11.35	Put	Bond Future	2,647.6900	2.6477	2,872.7300	2.8727	8.499	0	0	0
2023/03/02	R248	04/05/2023			Bond Future	11.4797	79.3480	11.5452	78.9196	0.570	0.0000	0.0000	237,035
2023/03/02	R248	04/05/2023	11.10	Put	Bond Future	3,675.7900	3.6758	3,955.0200	3.9550	7.596	0	0	0
2023/03/02	R248	04/05/2023	11.33	Call	Bond Future	1,725.2200	1.7252	1,526.2200	1.5262	(11.535)	0	0	0
2023/03/02	R248	04/05/2023	11.33	Put	Bond Future	2,720.7900	2.7208	2,950.1500	2.9501	8.430	0	0	0
2023/03/02	R248	04/05/2023	11.34	Call	Bond Future	1,755.7300	1.7557	1,554.5600	1.5546	(11.458)	0	0	0
2023/03/02	R248	04/05/2023	11.34	Put	Bond Future	2,684.1200	2.6841	2,911.3100	2.9113	8.464	0	0	0
2023/03/02	R248	03/08/2023	12.11	Call	Bond Future	5,654.0200	5.6540	5,358.5000	5.3585	(5.227)	0	0	0
2023/03/02	R248	03/08/2023	12.11	Put	Bond Future	2,356.6300	2.3566	2,497.9400	2.4979	5.996	0	0	0
2023/03/02	R248	03/08/2023			Bond Future	11.5806	80.9109	11.6485	80.4740	0.586	0.0000	0.0000	0
2023/03/02	R248	03/08/2023	12.10	Call	Bond Future	5,613.8100	5.6138	5,319.2900	5.3193	(5.246)	0	0	0
2023/03/02	R248	03/08/2023	12.10	Put	Bond Future	2,376.3900	2.3764	2,518.7000	2.5187	5.988	0	0	0
2023/03/02	R248	03/08/2023	12.09	Call	Bond Future	5,573.8800	5.5739	5,280.3500	5.2803	(5.266)	0	0	0
2023/03/02	R248	03/08/2023	12.09	Put	Bond Future	2,396.5200	2.3965	2,539.8200	2.5398	5.980	0	0	0
2023/03/02	R248	02/11/2023	11.48	Call	Bond Future	3,758.5800	3.7586	3,539.3500	3.5394	(5.833)	0	0	0
2023/03/02	R248	02/11/2023	11.49	Put	Bond Future	5,029.4200	5.0294	5,254.7400	5.2547	4.480	0	0	0
2023/03/02	R248	02/11/2023	11.47	Call	Bond Future	3,727.4100	3.7274	3,509.2700	3.5093	(5.852)	0	0	0
2023/03/02	R248	02/11/2023			Bond Future	11.6818	78.1054	11.7521	77.6597	0.602	0.0000	0.0000	0
2023/03/02	R248	02/11/2023	11.48	Put	Bond Future	5,063.9800	5.0640	5,290.3900	5.2904	4.471	0	0	0
2023/03/02	R248	02/11/2023	11.49	Call	Bond Future	3,789.6200	3.7896	3,569.3000	3.5693	(5.814)	0	0	0
2023/03/02	R248	02/11/2023	11.47	Put	Bond Future	5,098.5000	5.0985	5,326.0000	5.3260	4.462	0	0	0
2023/03/02	R248	01/02/2024	12.15	Call	Bond Future	6,457.1200	6.4571	6,178.9600	6.1790	(4.308)	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
2023/03/02	R248	01/02/2024	12.15	Put	Bond Future	4,194.3800	4.1944	4,371.3800	4.3714	4.220	0	0	0
2023/03/02	R248	01/02/2024	12.14	Call	Bond Future	6,421.4500	6.4214	6,144.0900	6.1441	(4.319)	0	0	0
2023/03/02	R248	01/02/2024	12.14	Put	Bond Future	4,218.2800	4.2183	4,396.0800	4.3961	4.215	0	0	0
2023/03/02	R248	01/02/2024			Bond Future	11.7799	79.7467	11.8528	79.2916	0.619	0.0000	0.0000	13,000
2023/03/02	R248	01/02/2024	12.16	Call	Bond Future	6,493.1400	6.4931	6,214.1900	6.2142	(4.296)	0	0	0
2023/03/02	R248	01/02/2024	12.16	Put	Bond Future	4,170.9100	4.1709	4,347.1200	4.3471	4.225	0	0	0
2023/03/02	R248	02/05/2024	11.47	Call	Bond Future	4,156.2200	4.1562	3,941.9800	3.9420	(5.155)	0	0	0
2023/03/02	R248	02/05/2024	11.48	Put	Bond Future	6,794.0900	6.7941	7,042.7900	7.0428	3.661	0	0	0
2023/03/02	R248	02/05/2024	11.46	Call	Bond Future	4,128.4900	4.1285	3,915.1500	3.9151	(5.168)	0	0	0
2023/03/02	R248	02/05/2024			Bond Future	11.8903	76.8791	11.9658	76.4153	0.635	0.0000	0.0000	0
2023/03/02	R248	02/05/2024	11.47	Put	Bond Future	6,831.8400	6.8318	7,081.4500	7.0814	3.654	0	0	0
2023/03/02	R248	02/05/2024	11.48	Call	Bond Future	4,184.0300	4.1840	3,968.8800	3.9689	(5.142)	0	0	0
2023/03/02	R248	02/05/2024	11.46	Put	Bond Future	6,869.7700	6.8698	7,120.2800	7.1203	3.647	0	0	0

Total **1439343**