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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2023/03/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	2025	04/05/2023		Bond Future	169.1816	169.1816	169.1245	169.1245	(0.034)	0.0000	0.0000	5,381
2023/03/03	2025	03/08/2023		Bond Future	170.8236	170.8236	170.7660	170.7660	(0.034)	0.0000	0.0000	214
2023/03/03	2025	02/11/2023		Bond Future	174.3161	174.3161	174.2521	174.2521	(0.037)	0.0000	0.0000	0
2023/03/03	2025	01/02/2024		Bond Future	176.2398	176.2398	176.1637	176.1637	(0.043)	0.0000	0.0000	0
2023/03/03	2025	02/05/2024		Bond Future	179.7647	179.7647	179.7268	179.7268	(0.021)	0.0000	0.0000	0
2023/03/03	2029	04/05/2023		Bond Future	121.1365	121.1365	121.3954	121.3954	0.214	0.0000	0.0000	2,115
2023/03/03	2029	03/08/2023		Bond Future	123.5518	123.5518	123.8174	123.8174	0.215	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
2023/03/03	2029	02/11/2023			Bond Future	124.7584	124.7584	125.0251	125.0251	0.214	0.0000	0.0000	0
2023/03/03	2029	01/02/2024			Bond Future	127.4065	127.4065	127.6711	127.6711	0.208	0.0000	0.0000	0
2023/03/03	2029	02/05/2024			Bond Future	128.6048	128.6048	128.9035	128.9035	0.232	0.0000	0.0000	0
2023/03/03	2030	04/05/2023	9.03	Call	Bond Future	26.4700	0.0265	25.3000	0.0253	(4.420)	0	0	388
2023/03/03	2030	04/05/2023	9.03	Put	Bond Future	5,627.4200	5.6274	5,471.5200	5.4715	(2.770)	0	0	0
2023/03/03	2030	04/05/2023	9.58	Put	Bond Future	3,227.3300	3.2273	3,083.1900	3.0832	(4.466)	0	0	0
2023/03/03	2030	04/05/2023	9.67	Call	Bond Future	298.6700	0.2987	315.0200	0.3150	5.474	0	0	479
2023/03/03	2030	04/05/2023	9.67	Put	Bond Future	2,886.6300	2.8866	2,748.2500	2.7482	(4.794)	0	0	0
2023/03/03	2030	04/05/2023	11.34	Call	Bond Future	4,895.6300	4.8956	5,041.6600	5.0417	2.983	0	0	0
2023/03/03	2030	04/05/2023	11.34	Put	Bond Future	169.7100	0.1697	161.0100	0.1610	(5.126)	0	0	150
2023/03/03	2030	04/05/2023	10.52	Call	Bond Future	2,013.9800	2.0140	2,116.9200	2.1169	5.111	0	0	0
2023/03/03	2030	04/05/2023	10.52	Put	Bond Future	783.6900	0.7837	731.9000	0.7319	(6.608)	0	0	0
2023/03/03	2030	04/05/2023	10.53	Call	Bond Future	2,044.1400	2.0441	2,147.9100	2.1479	5.076	0	0	0
2023/03/03	2030	04/05/2023	10.53	Put	Bond Future	770.1300	0.7701	719.1700	0.7192	(6.617)	0	0	0
2023/03/03	2030	04/05/2023	9.78	Call	Bond Future	415.8700	0.4159	440.9000	0.4409	6.019	0	0	388
2023/03/03	2030	04/05/2023	9.78	Put	Bond Future	2,498.1300	2.4981	2,368.4300	2.3684	(5.192)	0	0	0
2023/03/03	2030	04/05/2023	10.00	Call	Bond Future	745.7100	0.7457	793.3400	0.7933	6.387	0	0	1,080
2023/03/03	2030	04/05/2023	10.00	Put	Bond Future	1,827.0100	1.8270	1,719.9100	1.7199	(5.862)	0	0	0
2023/03/03	2030	04/05/2023	10.42	Call	Bond Future	1,722.9300	1.7229	1,816.2300	1.8162	5.415	0	0	479
2023/03/03	2030	04/05/2023	10.42	Put	Bond Future	931.3400	0.9313	869.9100	0.8699	(6.596)	0	0	0
2023/03/03	2030	04/05/2023			Bond Future	10.2411	91.4320	10.2064	91.5867	(0.339)	0.0000	0.0000	85,795
2023/03/03	2030	04/05/2023	9.58	Call	Bond Future	222.9900	0.2230	233.5800	0.2336	4.749	0	0	150
2023/03/03	2030	04/05/2023	12.04	Call	Bond Future	7,613.6100	7.6136	7,767.7800	7.7678	2.025	0	0	0
2023/03/03	2030	04/05/2023	12.04	Put	Bond Future	41.7000	0.0417	41.1400	0.0411	(1.343)	0	0	1,080
2023/03/03	2030	04/05/2023	12.50	Call	Bond Future	9,389.1200	9.3891	9,544.0200	9.5440	1.650	0	0	0
2023/03/03	2030	04/05/2023	12.50	Put	Bond Future	13.1300	0.0131	13.3000	0.0133	1.295	0	0	479
2023/03/03	2030	04/05/2023	12.57	Call	Bond Future	9,656.6400	9.6566	9,811.5500	9.8115	1.604	0	0	0
2023/03/03	2030	04/05/2023	12.57	Put	Bond Future	10.5900	0.0106	10.7700	0.0108	1.700	0	0	350
2023/03/03	2030	04/05/2023	10.65	Call	Bond Future	2,419.1100	2.4191	2,533.1700	2.5332	4.715	0	0	350
2023/03/03	2030	04/05/2023	10.65	Put	Bond Future	622.6100	0.6226	581.9400	0.5819	(6.532)	0	0	0
2023/03/03	2030	04/05/2023	11.62	Call	Bond Future	5,976.3200	5.9763	6,127.2600	6.1273	2.526	0	0	0
2023/03/03	2030	04/05/2023	11.62	Put	Bond Future	97.1300	0.0971	93.3400	0.0933	(3.902)	0	0	388
2023/03/03	2030	04/05/2023	10.54	Call	Bond Future	2,074.4800	2.0745	2,179.0800	2.1791	5.042	0	0	0
2023/03/03	2030	04/05/2023	10.54	Put	Bond Future	756.7800	0.7568	706.6500	0.7067	(6.624)	0	0	0
2023/03/03	2030	03/08/2023	12.89	Call	Bond Future	10,198.0900	10.1981	10,356.8600	10.3569	1.557	0	0	0
2023/03/03	2030	03/08/2023	12.89	Put	Bond Future	93.6100	0.0936	93.6000	0.0936	(0.011)	0	0	350
2023/03/03	2030	03/08/2023	11.35	Call	Bond Future	4,849.8200	4.8498	4,993.3100	4.9933	2.959	0	0	0
2023/03/03	2030	03/08/2023	11.36	Put	Bond Future	706.1700	0.7062	691.0800	0.6911	(2.137)	0	0	0
2023/03/03	2030	03/08/2023	10.40	Call	Bond Future	2,120.6800	2.1207	2,228.2100	2.2282	5.071	0	0	1,012
2023/03/03	2030	03/08/2023	10.65	Call	Bond Future	2,746.6100	2.7466	2,865.8600	2.8659	4.342	0	0	350
2023/03/03	2030	03/08/2023	10.65	Put	Bond Future	1,512.4100	1.5124	1,472.8800	1.4729	(2.614)	0	0	0
2023/03/03	2030	03/08/2023	11.34	Call	Bond Future	4,817.1100	4.8171	4,960.3900	4.9604	2.974	0	0	0
2023/03/03	2030	03/08/2023	11.34	Put	Bond Future	721.8400	0.7218	706.3400	0.7063	(2.147)	0	0	0
2023/03/03	2030	03/08/2023			Bond Future	10.3610	89.2260	10.3242	89.3848	(0.355)	0.0000	0.0000	11,931
2023/03/03	2030	03/08/2023	11.35	Put	Bond Future	713.9600	0.7140	698.6700	0.6987	(2.142)	0	0	0
2023/03/03	2030	03/08/2023	11.36	Call	Bond Future	4,882.6000	4.8826	5,026.2900	5.0263	2.943	0	0	0
2023/03/03	2030	03/08/2023	12.59	Call	Bond Future	9,138.4400	9.1384	9,296.4800	9.2965	1.729	0	0	0

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2023/03/03	2030	03/08/2023	12.59	Put	Bond Future	153.8400	0.1538	153.1000	0.1531	(0.481)	0	0	1,012
2023/03/03	2030	03/08/2023	10.40	Put	Bond Future	1,953.0000	1.9530	1,901.7500	1.9018	(2.624)	0	0	0
2023/03/03	2030	02/11/2023	10.80	Call	Bond Future	3,305.2900	3.3053	3,378.7700	3.3788	2.223	0	0	0
2023/03/03	2030	02/11/2023	10.80	Put	Bond Future	1,937.3300	1.9373	1,851.4900	1.8515	(4.431)	0	0	0
2023/03/03	2030	02/11/2023	10.81	Call	Bond Future	3,331.0000	3.3310	3,405.1800	3.4052	2.227	0	0	0
2023/03/03	2030	02/11/2023	10.81	Put	Bond Future	1,922.1000	1.9221	1,836.9600	1.8370	(4.430)	0	0	0
2023/03/03	2030	02/11/2023	9.57	Call	Bond Future	953.9500	0.9539	1,010.2800	1.0103	5.905	0	0	800
2023/03/03	2030	02/11/2023	9.57	Put	Bond Future	4,810.4800	4.8105	4,707.4900	4.7075	(2.141)	0	0	0
2023/03/03	2030	02/11/2023	10.07	Call	Bond Future	1,693.8600	1.6939	1,751.6500	1.7516	3.412	0	0	800
2023/03/03	2030	02/11/2023	10.07	Put	Bond Future	3,380.8000	3.3808	3,279.2700	3.2793	(3.003)	0	0	0
2023/03/03	2030	02/11/2023			Bond Future	10.4692	91.0296	10.4311	91.1889	(0.364)	0.0000	0.0000	29
2023/03/03	2030	02/11/2023	11.57	Call	Bond Future	5,500.9800	5.5010	5,601.2300	5.6012	1.822	0	0	0
2023/03/03	2030	02/11/2023	11.57	Put	Bond Future	1,049.4700	1.0495	990.4000	0.9904	(5.629)	0	0	800
2023/03/03	2030	02/11/2023	10.82	Call	Bond Future	3,357.0800	3.3571	3,431.3900	3.4314	2.214	0	0	0
2023/03/03	2030	02/11/2023	10.82	Put	Bond Future	1,907.2600	1.9073	1,822.2500	1.8222	(4.457)	0	0	0
2023/03/03	2030	01/02/2024	11.37	Call	Bond Future	4,772.7200	4.7727	4,930.7300	4.9307	3.311	0	0	0
2023/03/03	2030	01/02/2024	11.37	Put	Bond Future	1,618.3900	1.6184	1,619.3900	1.6194	0.062	0	0	0
2023/03/03	2030	01/02/2024	12.10	Put	Bond Future	983.5900	0.9836	994.4500	0.9944	1.104	0	0	400
2023/03/03	2030	01/02/2024	9.57	Put	Bond Future	5,235.2600	5.2353	5,168.6300	5.1686	(1.273)	0	0	0
2023/03/03	2030	01/02/2024	9.93	Call	Bond Future	1,559.0600	1.5591	1,667.5100	1.6675	6.956	0	0	1,360
2023/03/03	2030	01/02/2024	9.93	Put	Bond Future	4,198.7000	4.1987	4,150.1400	4.1501	(1.157)	0	0	0
2023/03/03	2030	01/02/2024			Bond Future	10.5715	88.9366	10.5326	89.0936	(0.367)	0.0000	0.0000	0
2023/03/03	2030	01/02/2024	11.36	Call	Bond Future	4,744.8700	4.7449	4,902.7300	4.9027	3.327	0	0	0
2023/03/03	2030	01/02/2024	11.36	Put	Bond Future	1,629.1700	1.6292	1,630.0200	1.6300	0.052	0	0	0
2023/03/03	2030	01/02/2024	12.10	Call	Bond Future	6,899.4300	6.8994	7,067.3000	7.0673	2.433	0	0	0
2023/03/03	2030	01/02/2024	10.07	Call	Bond Future	1,784.7500	1.7847	1,899.7900	1.8998	6.446	0	0	400
2023/03/03	2030	01/02/2024	10.07	Put	Bond Future	3,840.0200	3.8400	3,798.0500	3.7981	(1.093)	0	0	0
2023/03/03	2030	01/02/2024	11.31	Call	Bond Future	4,607.6300	4.6076	4,764.6900	4.7647	3.409	0	0	0
2023/03/03	2030	01/02/2024	11.31	Put	Bond Future	1,685.3800	1.6854	1,685.4300	1.6854	0.003	0	0	1,360
2023/03/03	2030	01/02/2024	11.35	Call	Bond Future	4,717.3900	4.7174	4,875.0900	4.8751	3.343	0	0	0
2023/03/03	2030	01/02/2024	11.35	Put	Bond Future	1,640.3300	1.6403	1,641.0200	1.6410	0.042	0	0	0
2023/03/03	2030	01/02/2024	9.57	Call	Bond Future	1,071.2900	1.0713	1,161.6700	1.1617	8.437	0	0	400
2023/03/03	2030	02/05/2024	9.81	Call	Bond Future	1,424.5400	1.4245	1,489.9600	1.4900	4.592	0	0	0
2023/03/03	2030	02/05/2024	9.81	Put	Bond Future	5,044.7800	5.0448	4,928.9800	4.9290	(2.295)	0	0	0
2023/03/03	2030	02/05/2024	9.82	Call	Bond Future	1,437.7000	1.4377	1,503.8700	1.5039	4.602	0	0	0
2023/03/03	2030	02/05/2024	9.82	Put	Bond Future	5,016.9800	5.0170	4,901.9300	4.9019	(2.293)	0	0	0
2023/03/03	2030	02/05/2024			Bond Future	10.7158	90.6919	10.6694	90.8731	(0.433)	0.0000	0.0000	0
2023/03/03	2030	02/05/2024	9.83	Call	Bond Future	1,451.2900	1.4513	1,517.8600	1.5179	4.587	0	0	0
2023/03/03	2030	02/05/2024	9.83	Put	Bond Future	4,989.6300	4.9896	4,874.9800	4.8750	(2.298)	0	0	0
2023/03/03	2032	04/05/2023	9.80	Call	Bond Future	75.4600	0.0755	69.6200	0.0696	(7.739)	0	0	500
2023/03/03	2032	04/05/2023	9.85	Put	Bond Future	5,062.5400	5.0625	4,930.5700	4.9306	(2.607)	0	0	0
2023/03/03	2032	04/05/2023	11.37	Call	Bond Future	3,470.3900	3.4704	3,560.6000	3.5606	2.599	0	0	400
2023/03/03	2032	04/05/2023	13.43	Call	Bond Future	12,139.6200	12.1396	12,265.2900	12.2653	1.035	0	0	0
2023/03/03	2032	04/05/2023	13.43	Put	Bond Future	7.2800	0.0073	6.9900	0.0070	(3.984)	0	0	400
2023/03/03	2032	04/05/2023	10.89	Call	Bond Future	1,802.0800	1.8021	1,856.0300	1.8560	2.994	0	0	0
2023/03/03	2032	04/05/2023	10.89	Put	Bond Future	1,302.9500	1.3029	1,230.9400	1.2309	(5.527)	0	0	0
2023/03/03	2032	04/05/2023	11.06	Call	Bond Future	2,345.8500	2.3459	2,414.3000	2.4143	2.918	0	0	0

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2023/03/03	2032	04/05/2023	11.06	Put	Bond Future	994.6700	0.9947	937.1600	0.9372	(5.782)	0	0	730
2023/03/03	2032	04/05/2023	10.69	Call	Bond Future	1,248.1100	1.2481	1,284.0200	1.2840	2.877	0	0	0
2023/03/03	2032	04/05/2023			Bond Future	10.7914	86.5585	10.7667	86.6845	(0.229)	0.0000	0.0000	184,552
2023/03/03	2032	04/05/2023	9.80	Put	Bond Future	5,317.4600	5.3175	5,185.6600	5.1857	(2.479)	0	0	0
2023/03/03	2032	04/05/2023	9.85	Call	Bond Future	94.8000	0.0948	88.7900	0.0888	(6.340)	0	0	6,500
2023/03/03	2032	04/05/2023	10.03	Call	Bond Future	197.6200	0.1976	192.9200	0.1929	(2.378)	0	0	730
2023/03/03	2032	04/05/2023	10.03	Put	Bond Future	4,186.9200	4.1869	4,056.2600	4.0563	(3.121)	0	0	0
2023/03/03	2032	04/05/2023	11.37	Put	Bond Future	594.2600	0.5943	558.5100	0.5585	(6.016)	0	0	0
2023/03/03	2032	04/05/2023	11.00	Call	Bond Future	2,147.1400	2.1471	2,210.6600	2.2107	2.958	0	0	0
2023/03/03	2032	04/05/2023	11.00	Put	Bond Future	1,095.4000	1.0954	1,032.9600	1.0330	(5.700)	0	0	13,000
2023/03/03	2032	04/05/2023	10.69	Put	Bond Future	1,765.9700	1.7660	1,675.9200	1.6759	(5.099)	0	0	500
2023/03/03	2032	04/05/2023	10.87	Call	Bond Future	1,742.2700	1.7423	1,794.4700	1.7945	2.996	0	0	0
2023/03/03	2032	04/05/2023	10.87	Put	Bond Future	1,344.1200	1.3441	1,270.3600	1.2704	(5.488)	0	0	0
2023/03/03	2032	04/05/2023	10.88	Call	Bond Future	1,771.9900	1.7720	1,825.1300	1.8251	2.999	0	0	0
2023/03/03	2032	04/05/2023	10.88	Put	Bond Future	1,323.3300	1.3233	1,250.5100	1.2505	(5.503)	0	0	0
2023/03/03	2032	04/05/2023	10.30	Call	Bond Future	481.5300	0.4815	486.7700	0.4868	1.088	0	0	500
2023/03/03	2032	04/05/2023	10.30	Put	Bond Future	3,028.9200	3.0289	2,908.2000	2.9082	(3.986)	0	0	0
2023/03/03	2032	04/05/2023	10.53	Call	Bond Future	881.4900	0.8815	903.1200	0.9031	2.454	0	0	730
2023/03/03	2032	04/05/2023	10.53	Put	Bond Future	2,224.4800	2.2245	2,120.1500	2.1201	(4.690)	0	0	0
2023/03/03	2032	04/05/2023	10.62	Call	Bond Future	1,079.0600	1.0791	1,108.5400	1.1085	2.732	0	0	400
2023/03/03	2032	04/05/2023	10.62	Put	Bond Future	1,956.6400	1.9566	1,860.1600	1.8602	(4.931)	0	0	0
2023/03/03	2032	03/08/2023	11.77	Call	Bond Future	5,253.8200	5.2538	5,307.7800	5.3078	1.027	0	0	0
2023/03/03	2032	03/08/2023	11.77	Put	Bond Future	1,117.0600	1.1171	1,041.5200	1.0415	(6.762)	0	0	0
2023/03/03	2032	03/08/2023	11.90	Call	Bond Future	5,720.3400	5.7203	5,780.5700	5.7806	1.053	0	0	5,000
2023/03/03	2032	03/08/2023	11.90	Put	Bond Future	982.0400	0.9820	912.7700	0.9128	(7.054)	0	0	0
2023/03/03	2032	03/08/2023	10.30	Call	Bond Future	1,203.2900	1.2033	1,221.5300	1.2215	1.516	0	0	1,500
2023/03/03	2032	03/08/2023	10.30	Put	Bond Future	4,298.8800	4.2989	4,187.6200	4.1876	(2.588)	0	0	0
2023/03/03	2032	03/08/2023	9.60	Call	Bond Future	401.3500	0.4013	435.4300	0.4354	8.491	0	0	1,500
2023/03/03	2032	03/08/2023	9.60	Put	Bond Future	7,237.8400	7.2378	7,142.4200	7.1424	(1.318)	0	0	0
2023/03/03	2032	03/08/2023			Bond Future	10.9091	88.2634	10.8831	88.3930	(0.239)	0.0000	0.0000	2,600
2023/03/03	2032	03/08/2023	11.75	Call	Bond Future	5,183.0500	5.1830	5,236.1100	5.2361	1.024	0	0	0
2023/03/03	2032	03/08/2023	11.75	Put	Bond Future	1,139.3600	1.1394	1,062.9200	1.0629	(6.709)	0	0	0
2023/03/03	2032	03/08/2023	11.76	Call	Bond Future	5,218.4900	5.2185	5,272.0000	5.2720	1.025	0	0	0
2023/03/03	2032	03/08/2023	11.76	Put	Bond Future	1,128.2500	1.1283	1,052.2600	1.0523	(6.735)	0	0	0
2023/03/03	2032	02/11/2023	11.24	Call	Bond Future	3,638.9500	3.6389	3,742.5300	3.7425	2.846	0	0	0
2023/03/03	2032	02/11/2023	11.24	Put	Bond Future	2,608.5500	2.6086	2,582.6300	2.5826	(0.994)	0	0	0
2023/03/03	2032	02/11/2023			Bond Future	11.0257	85.8877	10.9989	86.0172	(0.242)	0.0000	0.0000	0
2023/03/03	2032	02/11/2023	11.23	Call	Bond Future	3,610.7300	3.6107	3,714.0400	3.7140	2.861	0	0	0
2023/03/03	2032	02/11/2023	11.23	Put	Bond Future	2,628.0400	2.6280	2,601.8500	2.6019	(0.997)	0	0	0
2023/03/03	2032	02/11/2023	11.22	Call	Bond Future	3,582.6000	3.5826	3,685.6500	3.6856	2.876	0	0	0
2023/03/03	2032	02/11/2023	11.22	Put	Bond Future	2,647.6500	2.6476	2,621.2000	2.6212	(0.999)	0	0	0
2023/03/03	2032	01/02/2024	11.83	Call	Bond Future	5,514.4600	5.5145	5,518.9900	5.5190	0.082	0	0	0
2023/03/03	2032	01/02/2024	11.83	Put	Bond Future	2,306.3700	2.3064	2,183.9900	2.1840	(5.306)	0	0	0
2023/03/03	2032	01/02/2024	11.84	Call	Bond Future	5,544.9500	5.5450	5,550.1600	5.5502	0.094	0	0	0
2023/03/03	2032	01/02/2024	11.84	Put	Bond Future	2,291.8900	2.2919	2,170.1900	2.1702	(5.310)	0	0	0
2023/03/03	2032	01/02/2024	10.01	Call	Bond Future	1,330.9700	1.3310	1,362.1800	1.3622	2.345	0	0	1,200
2023/03/03	2032	01/02/2024	10.01	Put	Bond Future	6,876.1100	6.8761	6,780.4100	6.7804	(1.392)	0	0	0
2023/03/03	2032	01/02/2024			Bond Future	11.1347	87.6926	11.1079	87.8195	(0.241)	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
2023/03/03	2032	01/02/2024	11.85	Call	Bond Future	5,575.8000	5.5758	5,581.0800	5.5811	0.095	0	0	0
2023/03/03	2032	01/02/2024	11.85	Put	Bond Future	2,277.8000	2.2778	2,156.1700	2.1562	(5.340)	0	0	0
2023/03/03	2032	01/02/2024	12.62	Call	Bond Future	8,070.1000	8.0701	8,105.2800	8.1053	0.436	0	0	0
2023/03/03	2032	01/02/2024	12.62	Put	Bond Future	1,407.3200	1.4073	1,315.5900	1.3156	(6.518)	0	0	1,200
2023/03/03	2032	01/02/2024	10.76	Call	Bond Future	2,652.0900	2.6521	2,639.4800	2.6395	(0.475)	0	0	1,200
2023/03/03	2032	01/02/2024	10.76	Put	Bond Future	4,449.0500	4.4490	4,309.5300	4.3095	(3.136)	0	0	0
2023/03/03	2032	02/05/2024	10.56	Call	Bond Future	2,244.5000	2.2445	2,322.0600	2.3221	3.456	0	0	0
2023/03/03	2032	02/05/2024	10.56	Put	Bond Future	5,623.8200	5.6238	5,551.7900	5.5518	(1.281)	0	0	0
2023/03/03	2032	02/05/2024			Bond Future	11.2752	85.2663	11.2428	85.4158	(0.288)	0.0000	0.0000	0
2023/03/03	2032	02/05/2024	10.55	Call	Bond Future	2,226.7700	2.2268	2,304.0000	2.3040	3.468	0	0	0
2023/03/03	2032	02/05/2024	10.55	Put	Bond Future	5,654.5600	5.6546	5,582.2000	5.5822	(1.280)	0	0	0
2023/03/03	2032	02/05/2024	10.54	Call	Bond Future	2,208.7700	2.2088	2,285.6600	2.2857	3.481	0	0	0
2023/03/03	2032	02/05/2024	10.54	Put	Bond Future	5,685.0800	5.6851	5,612.3800	5.6124	(1.279)	0	0	0
2023/03/03	2033	04/05/2023			Bond Future	115.4599	115.4599	115.4480	115.4480	(0.010)	0.0000	0.0000	1,540
2023/03/03	2033	03/08/2023			Bond Future	117.7620	117.7620	117.7512	117.7512	(0.009)	0.0000	0.0000	6,141
2023/03/03	2033	02/11/2023			Bond Future	118.7611	118.7611	118.7455	118.7455	(0.013)	0.0000	0.0000	0
2023/03/03	2033	01/02/2024			Bond Future	121.2819	121.2819	121.2586	121.2586	(0.019)	0.0000	0.0000	0
2023/03/03	2033	02/05/2024			Bond Future	122.2634	122.2634	122.2669	122.2669	0.003	0.0000	0.0000	0
2023/03/03	2037	04/05/2023	10.95	Call	Bond Future	619.4000	0.6194	673.9100	0.6739	8.800	0	0	703
2023/03/03	2037	04/05/2023	10.95	Put	Bond Future	3,951.1400	3.9511	3,712.1800	3.7122	(6.048)	0	0	0
2023/03/03	2037	04/05/2023	11.03	Put	Bond Future	3,592.2800	3.5923	3,362.5800	3.3626	(6.394)	0	0	0
2023/03/03	2037	04/05/2023	11.30	Call	Bond Future	1,317.2100	1.3172	1,416.5100	1.4165	7.539	0	0	0
2023/03/03	2037	04/05/2023	11.30	Put	Bond Future	2,544.9400	2.5449	2,350.7700	2.3508	(7.630)	0	0	0
2023/03/03	2037	04/05/2023	11.94	Call	Bond Future	3,411.7200	3.4117	3,599.2800	3.5993	5.498	0	0	0
2023/03/03	2037	04/05/2023	13.73	Put	Bond Future	36.0500	0.0361	29.1200	0.0291	(19.223)	0	0	400
2023/03/03	2037	04/05/2023	11.31	Call	Bond Future	1,342.3300	1.3423	1,443.0400	1.4430	7.503	0	0	0
2023/03/03	2037	04/05/2023	11.31	Put	Bond Future	2,511.1000	2.5111	2,318.3400	2.3183	(7.676)	0	0	0
2023/03/03	2037	04/05/2023			Bond Future	11.5105	81.7440	11.4597	82.0375	(0.441)	0.0000	0.0000	63,174
2023/03/03	2037	04/05/2023	11.03	Call	Bond Future	748.4500	0.7484	812.2200	0.8122	8.520	0	0	400
2023/03/03	2037	04/05/2023	11.94	Put	Bond Future	989.7300	0.9897	883.8200	0.8838	(10.701)	0	0	703
2023/03/03	2037	04/05/2023	13.73	Call	Bond Future	11,453.3400	11.4533	11,739.8800	11.7399	2.502	0	0	0
2023/03/03	2037	04/05/2023	11.32	Call	Bond Future	1,367.6000	1.3676	1,469.7100	1.4697	7.466	0	0	0
2023/03/03	2037	04/05/2023	11.32	Put	Bond Future	2,477.4700	2.4775	2,286.1100	2.2861	(7.724)	0	0	0
2023/03/03	2037	04/05/2023	11.78	Call	Bond Future	2,804.9700	2.8050	2,971.5300	2.9715	5.938	0	0	400
2023/03/03	2037	04/05/2023	11.78	Put	Bond Future	1,272.2700	1.2723	1,145.3600	1.1454	(9.975)	0	0	0
2023/03/03	2037	03/08/2023	12.12	Call	Bond Future	4,693.9600	4.6940	4,888.1100	4.8881	4.136	0	0	0
2023/03/03	2037	03/08/2023	12.12	Put	Bond Future	2,024.2200	2.0242	1,918.1300	1.9181	(5.241)	0	0	0
2023/03/03	2037	03/08/2023	12.13	Call	Bond Future	4,729.7500	4.7298	4,924.6300	4.9246	4.120	0	0	0
2023/03/03	2037	03/08/2023	12.13	Put	Bond Future	2,006.2400	2.0062	1,900.8800	1.9009	(5.252)	0	0	0
2023/03/03	2037	03/08/2023			Bond Future	11.6361	79.0968	11.5832	79.3970	(0.455)	0.0000	0.0000	74,072
2023/03/03	2037	03/08/2023	12.14	Call	Bond Future	4,765.6400	4.7656	4,961.4200	4.9614	4.108	0	0	0
2023/03/03	2037	03/08/2023	12.14	Put	Bond Future	1,988.4200	1.9884	1,883.9600	1.8840	(5.253)	0	0	0
2023/03/03	2037	03/08/2023	11.00	Call	Bond Future	1,498.2900	1.4983	1,590.7900	1.5908	6.174	0	0	1,800
2023/03/03	2037	03/08/2023	11.00	Put	Bond Future	5,221.4700	5.2215	5,013.7300	5.0137	(3.979)	0	0	0
2023/03/03	2037	03/08/2023	10.30	Call	Bond Future	548.1000	0.5481	589.5300	0.5895	7.559	0	0	1,800
2023/03/03	2037	03/08/2023	10.30	Put	Bond Future	8,669.6900	8.6697	8,410.8800	8.4109	(2.985)	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
2023/03/03	2037	02/11/2023	11.57	Call	Bond Future	3,290.3700	3.2904	3,447.2900	3.4473	4.769	0	0	0
2023/03/03	2037	02/11/2023	11.55	Put	Bond Future	4,366.8800	4.3669	4,218.1200	4.2181	(3.407)	0	0	0
2023/03/03	2037	02/11/2023	11.56	Put	Bond Future	4,337.7200	4.3377	4,189.6900	4.1897	(3.413)	0	0	0
2023/03/03	2037	02/11/2023			Bond Future	11.7513	80.6957	11.6968	80.9996	(0.464)	0.0000	0.0000	0
2023/03/03	2037	02/11/2023	11.57	Put	Bond Future	4,308.4600	4.3085	4,161.4300	4.1614	(3.413)	0	0	0
2023/03/03	2037	02/11/2023	11.55	Call	Bond Future	3,235.3100	3.2353	3,390.5000	3.3905	4.797	0	0	0
2023/03/03	2037	02/11/2023	11.56	Call	Bond Future	3,262.9200	3.2629	3,418.8400	3.4188	4.779	0	0	0
2023/03/03	2037	01/02/2024	12.33	Call	Bond Future	5,909.4800	5.9095	6,007.3100	6.0073	1.655	0	0	0
2023/03/03	2037	01/02/2024	12.33	Put	Bond Future	3,417.9200	3.4179	3,210.4500	3.2105	(6.070)	0	0	0
2023/03/03	2037	01/02/2024			Bond Future	11.8632	78.1354	11.8075	78.4407	(0.470)	0.0000	0.0000	0
2023/03/03	2037	01/02/2024	12.31	Call	Bond Future	5,844.6400	5.8446	5,941.1600	5.9412	1.651	0	0	0
2023/03/03	2037	01/02/2024	12.31	Put	Bond Future	3,457.4300	3.4574	3,248.6500	3.2487	(6.039)	0	0	0
2023/03/03	2037	01/02/2024	12.32	Call	Bond Future	5,877.0300	5.8770	5,974.2000	5.9742	1.653	0	0	0
2023/03/03	2037	01/02/2024	12.32	Put	Bond Future	3,437.6200	3.4376	3,229.4900	3.2295	(6.054)	0	0	0
2023/03/03	2037	02/05/2024	11.45	Call	Bond Future	3,250.0600	3.2501	3,325.4900	3.3255	2.321	0	0	0
2023/03/03	2037	02/05/2024	11.43	Put	Bond Future	6,354.5900	6.3546	6,098.6700	6.0987	(4.027)	0	0	0
2023/03/03	2037	02/05/2024	11.44	Call	Bond Future	3,227.1500	3.2271	3,302.0000	3.3020	2.319	0	0	0
2023/03/03	2037	02/05/2024	11.44	Put	Bond Future	6,320.3200	6.3203	6,064.9900	6.0650	(4.040)	0	0	0
2023/03/03	2037	02/05/2024			Bond Future	12.0009	79.6764	11.9394	80.0066	(0.512)	0.0000	0.0000	0
2023/03/03	2037	02/05/2024	11.45	Put	Bond Future	6,286.5300	6.2865	6,031.7800	6.0318	(4.052)	0	0	0
2023/03/03	2037	02/05/2024	11.43	Call	Bond Future	3,204.6700	3.2047	3,278.9300	3.2789	2.317	0	0	0
2023/03/03	2038	04/05/2023			Bond Future	128.7064	128.7064	128.5395	128.5395	(0.130)	0.0000	0.0000	4,625
2023/03/03	2038	03/08/2023			Bond Future	129.3250	129.3250	129.1546	129.1546	(0.132)	0.0000	0.0000	0
2023/03/03	2038	02/11/2023			Bond Future	131.9691	131.9691	131.7911	131.7911	(0.135)	0.0000	0.0000	0
2023/03/03	2038	01/02/2024			Bond Future	132.7720	132.7720	132.5824	132.5824	(0.143)	0.0000	0.0000	0
2023/03/03	2038	02/05/2024			Bond Future	135.4266	135.4266	135.2633	135.2633	(0.121)	0.0000	0.0000	0
2023/03/03	2040	04/05/2023	10.73	Put	Bond Future	5,988.3900	5.9884	5,701.4700	5.7015	(4.791)	0	0	0
2023/03/03	2040	04/05/2023	12.78	Call	Bond Future	7,173.0100	7.1730	7,446.2400	7.4462	3.809	0	0	0
2023/03/03	2040	04/05/2023	12.78	Put	Bond Future	317.7500	0.3177	274.3700	0.2744	(13.652)	0	0	388
2023/03/03	2040	04/05/2023	13.45	Put	Bond Future	98.2800	0.0983	82.4400	0.0824	(16.117)	0	0	486
2023/03/03	2040	04/05/2023	11.43	Call	Bond Future	1,568.6200	1.5686	1,684.4800	1.6845	7.386	0	0	0
2023/03/03	2040	04/05/2023	11.43	Put	Bond Future	2,622.6800	2.6227	2,421.9300	2.4219	(7.654)	0	0	0
2023/03/03	2040	04/05/2023	12.05	Put	Bond Future	1,059.6400	1.0596	948.9400	0.9489	(10.447)	0	0	684
2023/03/03	2040	04/05/2023			Bond Future	11.5979	83.4027	11.5471	83.7193	(0.438)	0.0000	0.0000	51,460
2023/03/03	2040	04/05/2023	10.17	Call	Bond Future	45.4800	0.0455	50.6300	0.0506	11.324	0	0	388
2023/03/03	2040	04/05/2023	10.17	Put	Bond Future	9,735.6000	9.7356	9,424.1400	9.4241	(3.199)	0	0	0
2023/03/03	2040	04/05/2023	10.73	Call	Bond Future	301.0300	0.3010	330.7200	0.3307	9.863	0	0	486
2023/03/03	2040	04/05/2023	10.92	Call	Bond Future	512.6200	0.5126	559.5700	0.5596	9.159	0	0	388
2023/03/03	2040	04/05/2023	10.92	Put	Bond Future	4,903.1700	4.9032	4,633.5100	4.6335	(5.500)	0	0	0
2023/03/03	2040	04/05/2023	13.45	Call	Bond Future	10,437.5800	10.4376	10,738.3500	10.7384	2.882	0	0	0
2023/03/03	2040	04/05/2023	11.48	Call	Bond Future	1,713.0000	1.7130	1,836.4200	1.8364	7.205	0	0	486
2023/03/03	2040	04/05/2023	11.48	Put	Bond Future	2,450.8800	2.4509	2,257.6900	2.2577	(7.882)	0	0	0
2023/03/03	2040	04/05/2023	12.05	Call	Bond Future	3,795.4900	3.7955	4,001.4000	4.0014	5.425	0	0	0
2023/03/03	2040	04/05/2023	11.03	Call	Bond Future	676.0800	0.6761	735.2900	0.7353	8.758	0	0	684
2023/03/03	2040	04/05/2023	11.03	Put	Bond Future	4,329.4500	4.3294	4,072.0500	4.0720	(5.945)	0	0	0
2023/03/03	2040	04/05/2023	11.41	Call	Bond Future	1,512.9400	1.5129	1,625.7800	1.6258	7.458	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
2023/03/03	2040	04/05/2023	11.41	Put	Bond Future	2,694.0100	2.6940	2,490.2400	2.4902	(7.564)	0	0	0
2023/03/03	2040	04/05/2023	11.42	Call	Bond Future	1,540.6400	1.5406	1,654.9900	1.6550	7.422	0	0	0
2023/03/03	2040	04/05/2023	11.42	Put	Bond Future	2,658.1600	2.6582	2,455.9000	2.4559	(7.609)	0	0	0
2023/03/03	2040	03/08/2023	12.23	Call	Bond Future	5,198.8400	5.1988	5,412.3700	5.4124	4.107	0	0	0
2023/03/03	2040	03/08/2023	12.23	Put	Bond Future	2,175.6800	2.1757	2,065.4100	2.0654	(5.068)	0	0	0
2023/03/03	2040	03/08/2023			Bond Future	11.7196	80.5376	11.6667	80.8614	(0.451)	0.0000	0.0000	99,201
2023/03/03	2040	03/08/2023	12.22	Call	Bond Future	5,160.4900	5.1605	5,373.2600	5.3733	4.123	0	0	0
2023/03/03	2040	03/08/2023	12.22	Put	Bond Future	2,194.8300	2.1948	2,083.8000	2.0838	(5.059)	0	0	0
2023/03/03	2040	03/08/2023	12.21	Call	Bond Future	5,122.2300	5.1222	5,334.2500	5.3342	4.139	0	0	0
2023/03/03	2040	03/08/2023	12.21	Put	Bond Future	2,214.1300	2.2141	2,102.3500	2.1024	(5.048)	0	0	0
2023/03/03	2040	02/11/2023	11.59	Call	Bond Future	3,424.5100	3.4245	3,593.2600	3.5933	4.928	0	0	0
2023/03/03	2040	02/11/2023	11.60	Put	Bond Future	4,858.4800	4.8585	4,700.1200	4.7001	(3.259)	0	0	0
2023/03/03	2040	02/11/2023	11.58	Call	Bond Future	3,395.2000	3.3952	3,563.1600	3.5632	4.947	0	0	0
2023/03/03	2040	02/11/2023	11.58	Put	Bond Future	4,923.5600	4.9236	4,763.6200	4.7636	(3.248)	0	0	0
2023/03/03	2040	02/11/2023			Bond Future	11.8308	82.1657	11.7764	82.4936	(0.460)	0.0000	0.0000	0
2023/03/03	2040	02/11/2023	11.59	Put	Bond Future	4,891.0600	4.8911	4,731.9100	4.7319	(3.254)	0	0	0
2023/03/03	2040	02/11/2023	11.60	Call	Bond Future	3,453.6600	3.4537	3,623.2000	3.6232	4.909	0	0	0
2023/03/03	2040	01/02/2024	12.34	Call	Bond Future	6,109.4800	6.1095	6,024.0600	6.0241	(1.398)	0	0	0
2023/03/03	2040	01/02/2024	12.34	Put	Bond Future	3,793.5600	3.7936	3,378.4100	3.3784	(10.944)	0	0	0
2023/03/03	2040	01/02/2024	12.33	Call	Bond Future	6,074.9900	6.0750	5,988.5900	5.9886	(1.422)	0	0	0
2023/03/03	2040	01/02/2024	12.33	Put	Bond Future	3,815.5000	3.8155	3,399.3700	3.3994	(10.906)	0	0	0
2023/03/03	2040	01/02/2024			Bond Future	11.9388	79.3859	11.8831	79.7157	(0.466)	0.0000	0.0000	6
2023/03/03	2040	01/02/2024	12.35	Call	Bond Future	6,143.7400	6.1437	6,059.3000	6.0593	(1.374)	0	0	0
2023/03/03	2040	01/02/2024	12.35	Put	Bond Future	3,771.4500	3.7714	3,357.2800	3.3573	(10.982)	0	0	0
2023/03/03	2040	02/05/2024	11.61	Call	Bond Future	3,793.3800	3.7934	3,639.6500	3.6396	(4.053)	0	0	0
2023/03/03	2040	02/05/2024	11.62	Put	Bond Future	6,501.4200	6.5014	5,992.7600	5.9928	(7.824)	0	0	0
2023/03/03	2040	02/05/2024	11.60	Call	Bond Future	3,767.1400	3.7671	3,612.5700	3.6126	(4.103)	0	0	0
2023/03/03	2040	02/05/2024			Bond Future	12.0705	80.9514	12.0094	81.3068	(0.506)	0.0000	0.0000	0
2023/03/03	2040	02/05/2024	11.61	Put	Bond Future	6,535.8500	6.5359	6,026.6900	6.0267	(7.790)	0	0	0
2023/03/03	2040	02/05/2024	11.62	Call	Bond Future	3,820.0600	3.8201	3,666.8300	3.6668	(4.011)	0	0	0
2023/03/03	2040	02/05/2024	11.60	Put	Bond Future	6,570.8000	6.5708	6,060.8000	6.0608	(7.762)	0	0	0
2023/03/03	2044	04/05/2023	11.41	Call	Bond Future	1,316.0600	1.3161	1,391.6600	1.3917	5.744	0	0	0
2023/03/03	2044	04/05/2023	11.41	Put	Bond Future	3,010.0700	3.0101	2,830.4000	2.8304	(5.969)	0	0	0
2023/03/03	2044	04/05/2023	11.42	Call	Bond Future	1,341.7200	1.3417	1,418.4800	1.4185	5.721	0	0	0
2023/03/03	2044	04/05/2023	11.42	Put	Bond Future	2,970.6900	2.9707	2,792.1800	2.7922	(6.009)	0	0	0
2023/03/03	2044	04/05/2023	11.75	Put	Bond Future	1,880.1800	1.8802	1,741.6500	1.7416	(7.368)	0	0	4,423
2023/03/03	2044	04/05/2023			Bond Future	11.6750	79.6686	11.6345	79.9239	(0.347)	0.0000	0.0000	55,641
2023/03/03	2044	04/05/2023	11.43	Call	Bond Future	1,367.6600	1.3677	1,445.6000	1.4456	5.699	0	0	0
2023/03/03	2044	04/05/2023	11.43	Put	Bond Future	2,931.6800	2.9317	2,754.3500	2.7544	(6.049)	0	0	0
2023/03/03	2044	04/05/2023	11.75	Call	Bond Future	2,348.6000	2.3486	2,465.3400	2.4653	4.971	0	0	0
2023/03/03	2044	04/05/2023	12.00	Call	Bond Future	3,291.0300	3.2910	3,438.2000	3.4382	4.472	0	0	0
2023/03/03	2044	04/05/2023	12.00	Put	Bond Future	1,294.7900	1.2948	1,186.6900	1.1867	(8.349)	0	0	4,423
2023/03/03	2044	04/05/2023	12.25	Call	Bond Future	4,351.0500	4.3511	4,523.8700	4.5239	3.972	0	0	0
2023/03/03	2044	04/05/2023	12.25	Put	Bond Future	877.2900	0.8773	794.8400	0.7948	(9.398)	0	0	1,798
2023/03/03	2044	03/08/2023	12.16	Call	Bond Future	4,785.4200	4.7854	4,946.3900	4.9464	3.364	0	0	0
2023/03/03	2044	03/08/2023	12.16	Put	Bond Future	2,572.4700	2.5725	2,472.1600	2.4722	(3.899)	0	0	0
2023/03/03	2044	03/08/2023	12.00	Call	Bond Future	4,204.9300	4.2049	4,354.2500	4.3543	3.551	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
2023/03/03	2044	03/08/2023	12.00	Put	Bond Future	2,941.7200	2.9417	2,829.7600	2.8298	(3.806)	0	0	4,754
2023/03/03	2044	03/08/2023	12.15	Call	Bond Future	4,748.3000	4.7483	4,908.6400	4.9086	3.377	0	0	0
2023/03/03	2044	03/08/2023	12.15	Put	Bond Future	2,594.1200	2.5941	2,493.1800	2.4932	(3.891)	0	0	0
2023/03/03	2044	03/08/2023			Bond Future	11.7923	76.8552	11.7501	77.1165	(0.358)	0.0000	0.0000	21,473
2023/03/03	2044	03/08/2023	12.17	Call	Bond Future	4,822.4400	4.8224	4,984.2400	4.9842	3.355	0	0	0
2023/03/03	2044	03/08/2023	12.17	Put	Bond Future	2,550.8000	2.5508	2,451.3200	2.4513	(3.900)	0	0	0
2023/03/03	2044	03/08/2023	11.75	Call	Bond Future	3,357.9500	3.3580	3,489.5500	3.4895	3.919	0	0	0
2023/03/03	2044	03/08/2023	11.75	Put	Bond Future	3,619.8500	3.6199	3,490.1700	3.4902	(3.582)	0	0	3,076
2023/03/03	2044	02/11/2023	11.57	Call	Bond Future	3,303.3200	3.3033	3,356.8600	3.3569	1.621	0	0	0
2023/03/03	2044	02/11/2023	11.57	Put	Bond Future	5,348.6600	5.3487	5,137.9700	5.1380	(3.939)	0	0	0
2023/03/03	2044	02/11/2023			Bond Future	11.8994	78.4088	11.8561	78.6731	(0.365)	0.0000	0.0000	0
2023/03/03	2044	02/11/2023	11.56	Call	Bond Future	3,274.8300	3.2748	3,328.0300	3.3280	1.625	0	0	0
2023/03/03	2044	02/11/2023	11.56	Put	Bond Future	5,383.6700	5.3837	5,172.6400	5.1726	(3.920)	0	0	0
2023/03/03	2044	02/11/2023	11.55	Call	Bond Future	3,246.2000	3.2462	3,299.0700	3.2991	1.629	0	0	0
2023/03/03	2044	02/11/2023	11.55	Put	Bond Future	5,418.6300	5.4186	5,207.2700	5.2073	(3.901)	0	0	0
2023/03/03	2044	01/02/2024	12.29	Call	Bond Future	5,896.4500	5.8964	5,755.6400	5.7556	(2.388)	0	0	0
2023/03/03	2044	01/02/2024	12.29	Put	Bond Future	4,213.9400	4.2139	3,808.1800	3.8082	(9.629)	0	0	0
2023/03/03	2044	01/02/2024			Bond Future	12.0033	75.6753	11.9591	75.9402	(0.368)	0.0000	0.0000	0
2023/03/03	2044	01/02/2024	12.28	Call	Bond Future	5,862.8600	5.8629	5,720.9700	5.7210	(2.420)	0	0	0
2023/03/03	2044	01/02/2024	12.28	Put	Bond Future	4,237.9800	4.2380	3,831.1400	3.8311	(9.600)	0	0	0
2023/03/03	2044	01/02/2024	12.27	Call	Bond Future	5,829.3300	5.8293	5,686.6400	5.6866	(2.448)	0	0	0
2023/03/03	2044	01/02/2024	12.27	Put	Bond Future	4,262.1600	4.2622	3,854.5200	3.8545	(9.564)	0	0	0
2023/03/03	2044	02/05/2024	11.67	Call	Bond Future	3,959.4500	3.9594	3,699.3200	3.6993	(6.570)	0	0	0
2023/03/03	2044	02/05/2024	11.67	Put	Bond Future	6,739.8900	6.7399	6,191.2400	6.1912	(8.140)	0	0	0
2023/03/03	2044	02/05/2024			Bond Future	12.1292	77.1675	12.0802	77.4560	(0.404)	0.0000	0.0000	0
2023/03/03	2044	02/05/2024	11.66	Call	Bond Future	3,932.5600	3.9326	3,673.1100	3.6731	(6.597)	0	0	0
2023/03/03	2044	02/05/2024	11.66	Put	Bond Future	6,775.4400	6.7754	6,227.4700	6.2275	(8.088)	0	0	0
2023/03/03	2044	02/05/2024	11.65	Call	Bond Future	3,905.7600	3.9058	3,646.6700	3.6467	(6.634)	0	0	0
2023/03/03	2044	02/05/2024	11.65	Put	Bond Future	6,811.1600	6.8112	6,263.5500	6.2636	(8.040)	0	0	0
2023/03/03	2046	04/05/2023			Bond Future	113.0798	113.0798	112.0779	112.0779	(0.886)	0.0000	0.0000	17,308
2023/03/03	2046	03/08/2023			Bond Future	115.3344	115.3344	114.3141	114.3141	(0.885)	0.0000	0.0000	0
2023/03/03	2046	02/11/2023			Bond Future	115.6192	115.6192	114.5735	114.5735	(0.904)	0.0000	0.0000	0
2023/03/03	2046	01/02/2024			Bond Future	118.0737	118.0737	116.9988	116.9988	(0.910)	0.0000	0.0000	0
2023/03/03	2046	02/05/2024			Bond Future	118.3129	118.3129	117.2432	117.2432	(0.904)	0.0000	0.0000	0
2023/03/03	2050	04/05/2023			Bond Future	115.4520	115.4520	115.3388	115.3388	(0.098)	0.0000	0.0000	13,316
2023/03/03	2050	03/08/2023			Bond Future	115.5843	115.5843	115.4691	115.4691	(0.100)	0.0000	0.0000	0
2023/03/03	2050	02/11/2023			Bond Future	117.9474	117.9474	117.8262	117.8262	(0.103)	0.0000	0.0000	0
2023/03/03	2050	01/02/2024			Bond Future	118.2252	118.2252	118.0943	118.0943	(0.111)	0.0000	0.0000	0
2023/03/03	2050	02/05/2024			Bond Future	120.5888	120.5888	120.4819	120.4819	(0.089)	0.0000	0.0000	0
2023/03/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	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
2023/03/03	AL37	04/05/2023			Index Future	874.7390	874.7390	875.9690	875.9690	0.141	0.0000	0.0000	0
2023/03/03	AL37	03/08/2023			Index Future	891.9680	891.9680	893.2320	893.2320	0.142	0.0000	0.0000	0
2023/03/03	AL37	02/11/2023			Index Future	909.9960	909.9960	911.2580	911.2580	0.139	0.0000	0.0000	0
2023/03/03	AL37	01/02/2024			Index Future	929.1070	929.1070	930.3380	930.3380	0.132	0.0000	0.0000	0
2023/03/03	AL37	02/05/2024			Index Future	947.5040	947.5040	948.9670	948.9670	0.154	0.0000	0.0000	0
2023/03/03	AL7T	04/05/2023			Index Future	1,005.7980	1,005.7980	1,008.0420	1,008.0420	0.223	0.0000	0.0000	0
2023/03/03	AL7T	03/08/2023			Index Future	1,025.6090	1,025.6090	1,027.9080	1,027.9080	0.224	0.0000	0.0000	0
2023/03/03	AL7T	02/11/2023			Index Future	1,046.3380	1,046.3380	1,048.6520	1,048.6520	0.221	0.0000	0.0000	0
2023/03/03	AL7T	01/02/2024			Index Future	1,068.3120	1,068.3120	1,070.6090	1,070.6090	0.215	0.0000	0.0000	0
2023/03/03	AL7T	02/05/2024			Index Future	1,089.4650	1,089.4650	1,092.0470	1,092.0470	0.237	0.0000	0.0000	0
2023/03/03	ALBI	04/05/2023			Index Future	885.8300	885.8300	888.1180	888.1180	0.258	0.0000	0.0000	100
2023/03/03	ALBI	03/08/2023			Index Future	903.2780	903.2780	905.6210	905.6210	0.259	0.0000	0.0000	0
2023/03/03	ALBI	02/11/2023			Index Future	921.5350	921.5350	923.8970	923.8970	0.256	0.0000	0.0000	0
2023/03/03	ALBI	01/02/2024			Index Future	940.8880	940.8880	943.2410	943.2410	0.250	0.0000	0.0000	0
2023/03/03	ALBI	02/05/2024			Index Future	959.5180	959.5180	962.1290	962.1290	0.272	0.0000	0.0000	0
2023/03/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	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
2023/03/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/03	ES33	04/05/2023			Bond Future	12.1904	73.9265	12.0161	74.7465	(1.430)	0.0000	0.0000	0
2023/03/03	ES33	03/08/2023			Bond Future	12.3472	75.4005	12.1653	76.2377	(1.473)	0.0000	0.0000	350
2023/03/03	ES33	02/11/2023			Bond Future	12.5070	73.1475	12.3178	73.9996	(1.512)	0.0000	0.0000	0
2023/03/03	ES33	01/02/2024			Bond Future	12.6659	74.7008	12.4695	75.5664	(1.551)	0.0000	0.0000	0
2023/03/03	ES33	02/05/2024			Bond Future	12.8520	72.3977	12.6428	73.2980	(1.627)	0.0000	0.0000	0
2023/03/03	ES42	04/05/2023			Bond Future	12.5052	71.4986	12.3360	72.4335	(1.353)	0.0000	0.0000	0
2023/03/03	ES42	03/08/2023			Bond Future	12.6464	72.9242	12.4703	73.8788	(1.392)	0.0000	0.0000	4,000
2023/03/03	ES42	02/11/2023			Bond Future	12.7896	70.1528	12.6070	71.1247	(1.428)	0.0000	0.0000	0
2023/03/03	ES42	01/02/2024			Bond Future	12.9250	71.6432	12.7361	72.6312	(1.462)	0.0000	0.0000	0
2023/03/03	ES42	02/05/2024			Bond Future	13.0875	68.8116	12.8874	69.8364	(1.529)	0.0000	0.0000	0
2023/03/03	GOVI	04/05/2023	852.86	Call	GOVI	203,210.0000	20.3210	224,010.0000	22.4010	10.236	0	0	0
2023/03/03	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	04/05/2023	852.87	Call	GOVI	203,110.0000	20.3110	223,910.0000	22.3910	10.241	0	0	0
2023/03/03	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	04/05/2023			GOVI	873.1810	873.1810	875.2610	875.2610	0.238	0.0000	0.0000	840
2023/03/03	GOVI	04/05/2023	852.88	Call	GOVI	203,010.0000	20.3010	223,810.0000	22.3810	10.246	0	0	0
2023/03/03	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	03/08/2023	837.21	Call	GOVI	531,700.0000	53.1700	553,000.0000	55.3000	4.006	0	0	0
2023/03/03	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	03/08/2023	837.22	Call	GOVI	531,600.0000	53.1600	552,900.0000	55.2900	4.007	0	0	0
2023/03/03	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	03/08/2023			GOVI	890.3800	890.3800	892.5100	892.5100	0.239	0.0000	0.0000	0
2023/03/03	GOVI	03/08/2023	837.23	Call	GOVI	531,500.0000	53.1500	552,800.0000	55.2800	4.008	0	0	0
2023/03/03	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/03	GOVI	02/11/2023	885.82	Call	GOVI	225,560.0000	22.5560	247,010.0000	24.7010	9.510	0	0	0
2023/03/03	GOVI	02/11/2023			GOVI	908.3760	908.3760	910.5210	910.5210	0.236	0.0000	0.0000	0
2023/03/03	GOVI	02/11/2023	885.80	Call	GOVI	225,760.0000	22.5760	247,210.0000	24.7210	9.501	0	0	0
2023/03/03	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	02/11/2023	885.81	Call	GOVI	225,660.0000	22.5660	247,110.0000	24.7110	9.505	0	0	0
2023/03/03	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	01/02/2024	880.00	Call	GOVI	474,520.0000	47.4520	495,860.0000	49.5860	4.497	0	0	0
2023/03/03	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	01/02/2024			GOVI	927.4520	927.4520	929.5860	929.5860	0.230	0.0000	0.0000	0
2023/03/03	GOVI	01/02/2024	879.98	Call	GOVI	474,720.0000	47.4720	496,060.0000	49.6060	4.495	0	0	0
2023/03/03	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	01/02/2024	879.99	Call	GOVI	474,620.0000	47.4620	495,960.0000	49.5960	4.496	0	0	0
2023/03/03	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	02/05/2024	950.97	Put	GOVI	51,530.0000	5.1530	27,700.0000	2.7700	(46.245)	0	0	0
2023/03/03	GOVI	02/05/2024	950.98	Put	GOVI	51,630.0000	5.1630	27,800.0000	2.7800	(46.155)	0	0	0
2023/03/03	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	02/05/2024			GOVI	945.8170	945.8170	948.2000	948.2000	0.252	0.0000	0.0000	0
2023/03/03	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	GOVI	02/05/2024	950.99	Put	GOVI	51,730.0000	5.1730	27,900.0000	2.7900	(46.066)	0	0	0
2023/03/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/03	IGOV	04/05/2023			Index Future	326.1380	326.1380	325.6490	325.6490	(0.150)	0.0000	0.0000	655
2023/03/03	IGOV	03/08/2023			Index Future	332.6400	332.6400	332.1460	332.1460	(0.149)	0.0000	0.0000	0
2023/03/03	IGOV	02/11/2023			Index Future	339.4410	339.4410	338.9260	338.9260	(0.152)	0.0000	0.0000	0
2023/03/03	IGOV	01/02/2024			Index Future	346.6450	346.6450	346.0980	346.0980	(0.158)	0.0000	0.0000	0
2023/03/03	IGOV	02/05/2024			Index Future	353.5840	353.5840	353.1020	353.1020	(0.136)	0.0000	0.0000	0
2023/03/03	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/03	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
2023/03/03	JBAF	15/03/2023			Jibar Tradeable Future	7.5500	92.4500	7.4900	92.5100	(0.795)	0.0000	0.0000	0
2023/03/03	JBAF	19/04/2023			Jibar Tradeable Future	7.7750	92.2250	7.7550	92.2450	(0.257)	0.0000	0.0000	0
2023/03/03	JBAF	17/05/2023			Jibar Tradeable Future	7.8300	92.1700	7.7800	92.2200	(0.639)	0.0000	0.0000	0
2023/03/03	JBAF	21/06/2023			Jibar Tradeable Future	7.9450	92.0550	7.9450	92.0550	0.000	0.0000	0.0000	0
2023/03/03	JBAF	19/07/2023			Jibar Tradeable Future	7.9600	92.0400	7.9700	92.0300	0.126	0.0000	0.0000	0
2023/03/03	JBAF	16/08/2023			Jibar Tradeable Future	8.0300	91.9700	8.0400	91.9600	0.125	0.0000	0.0000	0
2023/03/03	JBAF	20/09/2023			Jibar Tradeable Future	8.0500	91.9500	8.0600	91.9400	0.124	0.0000	0.0000	75
2023/03/03	JBAF	20/12/2023			Jibar Tradeable Future	8.0800	91.9200	8.0850	91.9150	0.062	0.0000	0.0000	272
2023/03/03	JBAF	20/03/2024			Jibar Tradeable Future	8.0450	91.9550	8.0450	91.9550	0.000	0.0000	0.0000	0
2023/03/03	JBAF	19/06/2024			Jibar Tradeable Future	7.9650	92.0350	7.9600	92.0400	(0.063)	0.0000	0.0000	0
2023/03/03	JBAF	18/09/2024			Jibar Tradeable Future	7.9250	92.0750	7.9100	92.0900	(0.189)	0.0000	0.0000	68
2023/03/03	JBAF	18/12/2024			Jibar Tradeable Future	7.8750	92.1250	7.8550	92.1450	(0.254)	0.0000	0.0000	0
2023/03/03	R035	04/05/2023	10.55	Call	Bond Future	411.8000	0.4118	434.0800	0.4341	5.410	0	0	770
2023/03/03	R035	04/05/2023	10.55	Put	Bond Future	4,594.7100	4.5947	4,415.0200	4.4150	(3.911)	0	0	0
2023/03/03	R035	04/05/2023	13.18	Call	Bond Future	10,153.6500	10.1537	10,346.5600	10.3466	1.900	0	0	0
2023/03/03	R035	04/05/2023	13.18	Put	Bond Future	63.5700	0.0636	54.5100	0.0545	(14.252)	0	0	491
2023/03/03	R035	04/05/2023	12.46	Call	Bond Future	6,777.8200	6.7778	6,950.8400	6.9508	2.553	0	0	0
2023/03/03	R035	04/05/2023	12.46	Put	Bond Future	248.8700	0.2489	219.9200	0.2199	(11.633)	0	0	388
2023/03/03	R035	04/05/2023	11.20	Call	Bond Future	1,701.5000	1.7015	1,776.1900	1.7762	4.390	0	0	0
2023/03/03	R035	04/05/2023	11.21	Call	Bond Future	1,730.4300	1.7304	1,806.1000	1.8061	4.373	0	0	0
2023/03/03	R035	04/05/2023	11.22	Put	Bond Future	1,960.4900	1.9605	1,835.1800	1.8352	(6.392)	0	0	0
2023/03/03	R035	04/05/2023	10.60	Call	Bond Future	470.8200	0.4708	496.0900	0.4961	5.367	0	0	388
2023/03/03	R035	04/05/2023	10.60	Put	Bond Future	4,347.6100	4.3476	4,170.9100	4.1709	(4.064)	0	0	0
2023/03/03	R035	04/05/2023	11.05	Call	Bond Future	1,299.9100	1.2999	1,360.0500	1.3600	4.626	0	0	770
2023/03/03	R035	04/05/2023	11.05	Put	Bond Future	2,487.0000	2.4870	2,345.1700	2.3452	(5.703)	0	0	0
2023/03/03	R035	04/05/2023	11.17	Call	Bond Future	1,616.3000	1.6163	1,688.0300	1.6880	4.438	0	0	491
2023/03/03	R035	04/05/2023			Bond Future	11.2550	86.3163	11.2198	86.5183	(0.312)	0.0000	0.0000	158,829
2023/03/03	R035	04/05/2023	9.85	Call	Bond Future	43.0600	0.0431	45.2600	0.0453	5.109	0	0	388
2023/03/03	R035	04/05/2023	9.85	Put	Bond Future	8,671.2700	8.6713	8,471.5000	8.4715	(2.304)	0	0	0
2023/03/03	R035	04/05/2023	10.42	Call	Bond Future	283.7700	0.2838	299.3600	0.2994	5.494	0	0	491
2023/03/03	R035	04/05/2023	10.42	Put	Bond Future	5,269.5700	5.2696	5,083.1900	5.0832	(3.537)	0	0	0
2023/03/03	R035	04/05/2023	11.80	Call	Bond Future	3,839.7900	3.8398	3,971.9600	3.9720	3.442	0	0	0
2023/03/03	R035	04/05/2023	11.80	Put	Bond Future	794.0800	0.7941	724.2800	0.7243	(8.790)	0	0	1,035
2023/03/03	R035	04/05/2023	11.87	Call	Bond Future	4,131.7300	4.1317	4,269.4500	4.2694	3.333	0	0	0
2023/03/03	R035	04/05/2023	11.87	Put	Bond Future	706.1800	0.7062	641.9300	0.6419	(9.098)	0	0	770
2023/03/03	R035	04/05/2023	11.20	Put	Bond Future	2,017.5700	2.0176	1,890.2900	1.8903	(6.309)	0	0	0
2023/03/03	R035	04/05/2023	11.21	Put	Bond Future	1,988.8800	1.9889	1,862.5800	1.8626	(6.350)	0	0	0
2023/03/03	R035	04/05/2023	11.22	Call	Bond Future	1,759.6100	1.7596	1,836.2700	1.8363	4.357	0	0	0
2023/03/03	R035	04/05/2023	11.17	Put	Bond Future	2,105.5700	2.1056	1,975.3300	1.9753	(6.185)	0	0	0
2023/03/03	R035	03/08/2023	12.00	Call	Bond Future	5,222.9400	5.2229	5,360.2300	5.3602	2.629	0	0	0
2023/03/03	R035	03/08/2023	12.00	Put	Bond Future	1,801.5300	1.8015	1,731.9300	1.7319	(3.863)	0	0	0
2023/03/03	R035	03/08/2023			Bond Future	11.3733	88.0165	11.3366	88.2234	(0.323)	0.0000	0.0000	6,761
2023/03/03	R035	03/08/2023	11.98	Call	Bond Future	5,149.0600	5.1491	5,285.4000	5.2854	2.648	0	0	0
2023/03/03	R035	03/08/2023	11.98	Put	Bond Future	1,833.7600	1.8338	1,763.2100	1.7632	(3.847)	0	0	0
2023/03/03	R035	03/08/2023	11.99	Call	Bond Future	5,186.0600	5.1861	5,322.6800	5.3227	2.634	0	0	0
2023/03/03	R035	03/08/2023	11.99	Put	Bond Future	1,817.6800	1.8177	1,747.4100	1.7474	(3.866)	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
2023/03/03	R035	02/11/2023	12.85	Call	Bond Future	8,463.0400	8.4630	8,636.5900	8.6366	2.051	0	0	0
2023/03/03	R035	02/11/2023	12.85	Put	Bond Future	1,434.0500	1.4341	1,399.0700	1.3991	(2.439)	0	0	400
2023/03/03	R035	02/11/2023	11.41	Call	Bond Future	3,484.7400	3.4847	3,599.4900	3.5995	3.293	0	0	0
2023/03/03	R035	02/11/2023	11.41	Put	Bond Future	3,946.6700	3.9467	3,852.8900	3.8529	(2.376)	0	0	0
2023/03/03	R035	02/11/2023	11.42	Call	Bond Future	3,513.0500	3.5131	3,628.2900	3.6283	3.280	0	0	0
2023/03/03	R035	02/11/2023	11.42	Put	Bond Future	3,919.4700	3.9195	3,826.1800	3.8262	(2.380)	0	0	0
2023/03/03	R035	02/11/2023	11.12	Call	Bond Future	2,710.0600	2.7101	2,808.6200	2.8086	3.637	0	0	400
2023/03/03	R035	02/11/2023			Bond Future	11.4935	85.2911	11.4557	85.4997	(0.329)	0.0000	0.0000	0
2023/03/03	R035	02/11/2023	11.43	Call	Bond Future	3,541.7500	3.5418	3,657.4800	3.6575	3.268	0	0	0
2023/03/03	R035	02/11/2023	11.43	Put	Bond Future	3,892.7000	3.8927	3,799.9000	3.7999	(2.384)	0	0	0
2023/03/03	R035	02/11/2023	10.62	Call	Bond Future	1,643.2400	1.6432	1,714.3100	1.7143	4.325	0	0	400
2023/03/03	R035	02/11/2023	10.62	Put	Bond Future	6,658.0700	6.6581	6,520.6100	6.5206	(2.065)	0	0	0
2023/03/03	R035	02/11/2023	11.12	Put	Bond Future	4,804.5700	4.8046	4,694.6000	4.6946	(2.289)	0	0	0
2023/03/03	R035	01/02/2024	12.18	Put	Bond Future	3,128.8400	3.1288	3,043.3000	3.0433	(2.734)	0	0	0
2023/03/03	R035	01/02/2024	12.19	Call	Bond Future	6,158.2200	6.1582	6,280.6300	6.2806	1.988	0	0	0
2023/03/03	R035	01/02/2024	12.19	Put	Bond Future	3,110.8000	3.1108	3,025.6300	3.0256	(2.738)	0	0	0
2023/03/03	R035	01/02/2024	10.62	Call	Bond Future	2,012.1700	2.0122	2,065.6300	2.0656	2.657	0	0	400
2023/03/03	R035	01/02/2024	10.62	Put	Bond Future	7,614.6900	7.6147	7,460.5700	7.4606	(2.024)	0	0	0
2023/03/03	R035	01/02/2024	11.12	Put	Bond Future	5,766.8600	5.7669	5,635.2700	5.6353	(2.282)	0	0	0
2023/03/03	R035	01/02/2024			Bond Future	11.6109	87.0833	11.5726	87.2909	(0.330)	0.0000	0.0000	0
2023/03/03	R035	01/02/2024	13.46	Call	Bond Future	10,686.5200	10.6865	10,848.0300	10.8480	1.511	0	0	0
2023/03/03	R035	01/02/2024	13.46	Put	Bond Future	1,485.9500	1.4859	1,439.8800	1.4399	(3.100)	0	0	400
2023/03/03	R035	01/02/2024	12.18	Call	Bond Future	6,124.9700	6.1250	6,247.0100	6.2470	1.992	0	0	0
2023/03/03	R035	01/02/2024	12.20	Call	Bond Future	6,191.5300	6.1915	6,314.2900	6.3143	1.983	0	0	0
2023/03/03	R035	01/02/2024	12.20	Put	Bond Future	3,092.8800	3.0929	3,008.0600	3.0081	(2.742)	0	0	0
2023/03/03	R035	01/02/2024	11.12	Call	Bond Future	3,054.6400	3.0546	3,130.6300	3.1306	2.488	0	0	400
2023/03/03	R035	02/05/2024	11.19	Call	Bond Future	3,132.4400	3.1324	3,225.5100	3.2255	2.971	0	0	0
2023/03/03	R035	02/05/2024	11.19	Put	Bond Future	6,147.0900	6.1471	6,008.5100	6.0085	(2.254)	0	0	0
2023/03/03	R035	02/05/2024	11.20	Call	Bond Future	3,154.8000	3.1548	3,248.3100	3.2483	2.964	0	0	0
2023/03/03	R035	02/05/2024	11.20	Put	Bond Future	6,113.8800	6.1139	5,975.7400	5.9757	(2.259)	0	0	0
2023/03/03	R035	02/05/2024			Bond Future	11.7459	84.2977	11.7022	84.5294	(0.372)	0.0000	0.0000	0
2023/03/03	R035	02/05/2024	11.21	Call	Bond Future	3,177.5900	3.1776	3,271.5500	3.2715	2.957	0	0	0
2023/03/03	R035	02/05/2024	11.21	Put	Bond Future	6,081.1600	6.0812	5,943.4700	5.9435	(2.264)	0	0	0
2023/03/03	R186	04/05/2023		Call	Bond Future	0.0000	0.0000	9,806.1600	9.8062	100.000	0	0	0
2023/03/03	R186	04/05/2023	8.83	Put	Bond Future	544.9400	0.5449	465.7700	0.4658	(14.528)	0	0	0
2023/03/03	R186	04/05/2023	8.84	Call	Bond Future	1,200.7800	1.2008	1,226.9600	1.2270	2.180	0	0	0
2023/03/03	R186	04/05/2023			Bond Future	8.6284	109.7018	8.5954	109.8062	(0.382)	0.0000	0.0000	96,442
2023/03/03	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/03	R186	04/05/2023	8.36	Call	Bond Future	413.5600	0.4136	408.4800	0.4085	(1.228)	0	0	200
2023/03/03	R186	04/05/2023	8.36	Put	Bond Future	1,266.6800	1.2667	1,157.2100	1.1572	(8.642)	0	0	200
2023/03/03	R186	04/05/2023	8.82	Call	Bond Future	1,159.2800	1.1593	1,183.7000	1.1837	2.106	0	0	0
2023/03/03	R186	04/05/2023	8.82	Put	Bond Future	555.6600	0.5557	475.6900	0.4757	(14.392)	0	0	0
2023/03/03	R186	04/05/2023	8.83	Call	Bond Future	1,179.9500	1.1800	1,205.1700	1.2052	2.137	0	0	0
2023/03/03	R186	04/05/2023	8.84	Put	Bond Future	534.4000	0.5344	456.1900	0.4562	(14.635)	0	0	0
2023/03/03	R186	03/08/2023	9.74	Call	Bond Future	3,410.0300	3.4100	3,504.8700	3.5049	2.781	0	0	0
2023/03/03	R186	03/08/2023	9.74	Put	Bond Future	344.0900	0.3441	331.0200	0.3310	(3.798)	0	0	0
2023/03/03	R186	03/08/2023	9.73	Put	Bond Future	348.4200	0.3484	335.1900	0.3352	(3.797)	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
2023/03/03	R186	03/08/2023			Bond Future	8.6857	106.5579	8.6493	106.6658	(0.419)	0.0000	0.0000	0
2023/03/03	R186	03/08/2023	9.75	Call	Bond Future	3,434.1100	3.4341	3,529.1200	3.5291	2.767	0	0	0
2023/03/03	R186	03/08/2023	9.75	Put	Bond Future	339.6300	0.3396	326.7300	0.3267	(3.798)	0	0	0
2023/03/03	R186	03/08/2023	9.73	Call	Bond Future	3,385.8100	3.3858	3,480.4900	3.4805	2.796	0	0	0
2023/03/03	R186	02/11/2023	9.40	Call	Bond Future	2,674.5100	2.6745	2,763.8900	2.7639	3.342	0	0	0
2023/03/03	R186	02/11/2023	9.40	Put	Bond Future	844.4000	0.8444	826.9200	0.8269	(2.070)	0	0	0
2023/03/03	R186	02/11/2023	9.15	Call	Bond Future	2,197.7100	2.1977	2,281.9300	2.2819	3.832	0	0	1,715
2023/03/03	R186	02/11/2023			Bond Future	8.7301	108.7119	8.6914	108.8188	(0.443)	0.0000	0.0000	1,161
2023/03/03	R186	02/11/2023	10.42	Call	Bond Future	4,886.0900	4.8861	4,988.7300	4.9887	2.101	0	0	0
2023/03/03	R186	02/11/2023	10.42	Put	Bond Future	345.9900	0.3460	341.7700	0.3418	(1.220)	0	0	1,715
2023/03/03	R186	02/11/2023	9.38	Call	Bond Future	2,635.2500	2.6352	2,724.2600	2.7243	3.378	0	0	0
2023/03/03	R186	02/11/2023	9.38	Put	Bond Future	859.1900	0.8592	841.3400	0.8413	(2.078)	0	0	0
2023/03/03	R186	02/11/2023	9.39	Call	Bond Future	2,654.8600	2.6549	2,744.0500	2.7440	3.359	0	0	0
2023/03/03	R186	02/11/2023	9.39	Put	Bond Future	851.7700	0.8518	834.1000	0.8341	(2.075)	0	0	0
2023/03/03	R186	02/11/2023	9.15	Put	Bond Future	1,045.8400	1.0458	1,023.2000	1.0232	(2.165)	0	0	0
2023/03/03	R186	01/02/2024	9.52	Put	Bond Future	929.4800	0.9295	939.7500	0.9397	1.105	0	0	0
2023/03/03	R186	01/02/2024	9.50	Call	Bond Future	2,844.3000	2.8443	2,956.9100	2.9569	3.959	0	0	0
2023/03/03	R186	01/02/2024	9.51	Call	Bond Future	2,862.7100	2.8627	2,975.4000	2.9754	3.936	0	0	0
2023/03/03	R186	01/02/2024			Bond Future	8.7491	105.6895	8.7091	105.7920	(0.457)	0.0000	0.0000	0
2023/03/03	R186	01/02/2024	9.52	Call	Bond Future	2,881.1600	2.8812	2,993.9300	2.9939	3.914	0	0	0
2023/03/03	R186	01/02/2024	9.50	Put	Bond Future	942.6700	0.9427	952.7800	0.9528	1.072	0	0	0
2023/03/03	R186	01/02/2024	9.51	Put	Bond Future	936.0500	0.9361	946.2400	0.9462	1.089	0	0	0
2023/03/03	R186	02/05/2024	8.01	Call	Bond Future	749.2500	0.7492	824.5200	0.8245	10.046	0	0	0
2023/03/03	R186	02/05/2024	8.01	Put	Bond Future	2,700.2800	2.7003	2,646.0600	2.6461	(2.008)	0	0	0
2023/03/03	R186	02/05/2024			Bond Future	8.8288	107.7760	8.7739	107.9055	(0.622)	0.0000	0.0000	0
2023/03/03	R186	02/05/2024	7.99	Call	Bond Future	732.4500	0.7325	806.9000	0.8069	10.165	0	0	0
2023/03/03	R186	02/05/2024	7.99	Put	Bond Future	2,731.7200	2.7317	2,676.6800	2.6767	(2.015)	0	0	0
2023/03/03	R186	02/05/2024	8.00	Call	Bond Future	740.8200	0.7408	815.6800	0.8157	10.105	0	0	0
2023/03/03	R186	02/05/2024	8.00	Put	Bond Future	2,715.9700	2.7160	2,661.3400	2.6613	(2.011)	0	0	0
2023/03/03	R197	04/05/2023			Bond Future	335.8914	335.8914	335.8472	335.8472	(0.013)	0.0000	0.0000	309
2023/03/03	R197	03/08/2023			Bond Future	333.5533	333.5533	333.5101	333.5101	(0.013)	0.0000	0.0000	0
2023/03/03	R197	02/11/2023			Bond Future	340.3729	340.3729	340.3186	340.3186	(0.016)	0.0000	0.0000	0
2023/03/03	R202	04/05/2023			Bond Future	251.7450	251.7450	251.7192	251.7192	(0.010)	0.0000	0.0000	4,960
2023/03/03	R202	03/08/2023			Bond Future	251.9656	251.9656	251.9411	251.9411	(0.010)	0.0000	0.0000	460
2023/03/03	R202	02/11/2023			Bond Future	257.1170	257.1170	257.0843	257.0843	(0.013)	0.0000	0.0000	0
2023/03/03	R202	01/02/2024			Bond Future	257.6538	257.6538	257.6044	257.6044	(0.019)	0.0000	0.0000	0
2023/03/03	R202	02/05/2024			Bond Future	262.8054	262.8054	262.8134	262.8134	0.003	0.0000	0.0000	0
2023/03/03	R209	04/05/2023	10.00	Call	Bond Future	56.0900	0.0561	62.5800	0.0626	11.571	0	0	500
2023/03/03	R209	04/05/2023	10.00	Put	Bond Future	7,020.7000	7.0207	6,771.5800	6.7716	(3.548)	0	0	0
2023/03/03	R209	04/05/2023	10.50	Call	Bond Future	285.2100	0.2852	313.9300	0.3139	10.070	0	0	4,500
2023/03/03	R209	04/05/2023	10.50	Put	Bond Future	4,434.6000	4.4346	4,207.7100	4.2077	(5.116)	0	0	0
2023/03/03	R209	04/05/2023	11.50	Put	Bond Future	1,193.2000	1.1932	1,078.9300	1.0789	(9.577)	0	0	0
2023/03/03	R209	04/05/2023	11.09	Call	Bond Future	1,154.4900	1.1545	1,243.9000	1.2439	7.745	0	0	0
2023/03/03	R209	04/05/2023	11.09	Put	Bond Future	2,170.5700	2.1706	2,004.3700	2.0044	(7.657)	0	0	0
2023/03/03	R209	04/05/2023	11.10	Call	Bond Future	1,176.4700	1.1765	1,267.1200	1.2671	7.705	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
2023/03/03	R209	04/05/2023	11.10	Put	Bond Future	2,141.1200	2.1411	1,976.1600	1.9762	(7.704)	0	0	0
2023/03/03	R209	04/05/2023			Bond Future	11.2896	66.8454	11.2390	67.1010	(0.448)	0.0000	0.0000	19,542
2023/03/03	R209	04/05/2023	11.00	Call	Bond Future	967.6600	0.9677	1,046.0600	1.0461	8.102	0	0	1,250
2023/03/03	R209	04/05/2023	11.00	Put	Bond Future	2,449.0200	2.4490	2,271.8100	2.2718	(7.236)	0	0	8,250
2023/03/03	R209	04/05/2023	11.50	Call	Bond Future	2,241.3000	2.2413	2,382.6400	2.3826	6.306	0	0	2,250
2023/03/03	R209	04/05/2023	12.50	Call	Bond Future	5,939.1300	5.9391	6,163.7400	6.1637	3.782	0	0	0
2023/03/03	R209	04/05/2023	12.50	Put	Bond Future	215.8900	0.2159	184.8900	0.1849	(14.359)	0	0	9,750
2023/03/03	R209	04/05/2023	11.11	Call	Bond Future	1,198.6800	1.1987	1,290.5800	1.2906	7.667	0	0	0
2023/03/03	R209	04/05/2023	11.11	Put	Bond Future	2,111.9700	2.1120	1,948.2600	1.9483	(7.752)	0	0	0
2023/03/03	R209	03/08/2023	11.95	Put	Bond Future	1,683.1800	1.6832	1,535.4800	1.5355	(8.775)	0	0	0
2023/03/03	R209	03/08/2023	10.70	Call	Bond Future	1,213.0400	1.2130	1,250.0700	1.2501	3.053	0	0	1,800
2023/03/03	R209	03/08/2023	11.93	Call	Bond Future	4,286.0600	4.2861	4,398.2900	4.3983	2.618	0	0	0
2023/03/03	R209	03/08/2023	11.94	Call	Bond Future	4,317.8800	4.3179	4,430.7500	4.4307	2.614	0	0	0
2023/03/03	R209	03/08/2023	10.00	Call	Bond Future	413.5300	0.4135	445.8800	0.4459	7.823	0	0	1,800
2023/03/03	R209	03/08/2023	10.00	Put	Bond Future	7,874.1600	7.8742	7,645.0000	7.6450	(2.910)	0	0	0
2023/03/03	R209	03/08/2023			Bond Future	11.3966	68.1621	11.3440	68.4236	(0.461)	0.0000	0.0000	1,690
2023/03/03	R209	03/08/2023	11.95	Call	Bond Future	4,349.6200	4.3496	4,463.4300	4.4634	2.617	0	0	0
2023/03/03	R209	03/08/2023	10.70	Put	Bond Future	4,796.9200	4.7969	4,572.4400	4.5724	(4.680)	0	0	0
2023/03/03	R209	03/08/2023	11.93	Put	Bond Future	1,713.3400	1.7133	1,564.0600	1.5641	(8.713)	0	0	0
2023/03/03	R209	03/08/2023	11.94	Put	Bond Future	1,698.2700	1.6983	1,549.6300	1.5496	(8.752)	0	0	0
2023/03/03	R209	02/11/2023	11.33	Call	Bond Future	2,847.7100	2.8477	2,988.0500	2.9881	4.928	0	0	0
2023/03/03	R209	02/11/2023	11.33	Put	Bond Future	3,694.6900	3.6947	3,570.2900	3.5703	(3.367)	0	0	0
2023/03/03	R209	02/11/2023	11.34	Call	Bond Future	2,871.9500	2.8719	3,012.9400	3.0129	4.909	0	0	0
2023/03/03	R209	02/11/2023	11.34	Put	Bond Future	3,669.2600	3.6693	3,545.5100	3.5455	(3.373)	0	0	0
2023/03/03	R209	02/11/2023			Bond Future	11.5019	66.3884	11.4479	66.6532	(0.470)	0.0000	0.0000	741
2023/03/03	R209	02/11/2023	11.35	Call	Bond Future	2,896.5100	2.8965	3,038.1400	3.0381	4.890	0	0	0
2023/03/03	R209	02/11/2023	11.35	Put	Bond Future	3,644.2000	3.6442	3,521.0900	3.5211	(3.378)	0	0	0
2023/03/03	R209	01/02/2024	12.14	Call	Bond Future	5,323.3500	5.3234	5,479.7200	5.4797	2.937	0	0	0
2023/03/03	R209	01/02/2024	12.14	Put	Bond Future	2,797.1700	2.7972	2,687.4000	2.6874	(3.924)	0	0	0
2023/03/03	R209	01/02/2024	12.13	Put	Bond Future	2,813.7600	2.8138	2,703.5200	2.7035	(3.918)	0	0	0
2023/03/03	R209	01/02/2024			Bond Future	11.6005	67.7836	11.5454	68.0497	(0.475)	0.0000	0.0000	0
2023/03/03	R209	01/02/2024	12.12	Call	Bond Future	5,265.4100	5.2654	5,420.8400	5.4208	2.952	0	0	0
2023/03/03	R209	01/02/2024	12.12	Put	Bond Future	2,830.4500	2.8305	2,719.7400	2.7197	(3.911)	0	0	0
2023/03/03	R209	01/02/2024	12.13	Call	Bond Future	5,294.3600	5.2944	5,450.2600	5.4503	2.945	0	0	0
2023/03/03	R209	02/05/2024	11.17	Call	Bond Future	2,774.2000	2.7742	2,909.2600	2.9093	4.868	0	0	0
2023/03/03	R209	02/05/2024	11.17	Put	Bond Future	5,458.2700	5.4583	5,306.2600	5.3063	(2.785)	0	0	0
2023/03/03	R209	02/05/2024	11.18	Call	Bond Future	2,794.1900	2.7942	2,929.8300	2.9298	4.854	0	0	0
2023/03/03	R209	02/05/2024	11.18	Put	Bond Future	5,428.3000	5.4283	5,276.8700	5.2769	(2.790)	0	0	0
2023/03/03	R209	02/05/2024			Bond Future	11.7220	65.9721	11.6615	66.2592	(0.516)	0.0000	0.0000	0
2023/03/03	R209	02/05/2024	11.19	Call	Bond Future	2,814.2600	2.8143	2,950.4800	2.9505	4.840	0	0	0
2023/03/03	R209	02/05/2024	11.19	Put	Bond Future	5,398.4700	5.3985	5,247.6200	5.2476	(2.794)	0	0	0
2023/03/03	R210	04/05/2023			Bond Future	223.5432	223.5432	223.4635	223.4635	(0.036)	0.0000	0.0000	386
2023/03/03	R210	03/08/2023			Bond Future	228.0005	228.0005	227.9218	227.9218	(0.034)	0.0000	0.0000	300
2023/03/03	R210	02/11/2023			Bond Future	229.5190	229.5190	229.4305	229.4305	(0.039)	0.0000	0.0000	0
2023/03/03	R210	01/02/2024			Bond Future	234.3910	234.3910	234.2865	234.2865	(0.045)	0.0000	0.0000	0
2023/03/03	R210	02/05/2024			Bond Future	235.8625	235.8625	235.8090	235.8090	(0.023)	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
2023/03/03	R213	04/05/2023	10.75	Call	Bond Future	1,773.0100	1.7730	1,863.3000	1.8633	5.092	0	0	0
2023/03/03	R213	04/05/2023	10.75	Put	Bond Future	1,051.6300	1.0516	982.2600	0.9823	(6.596)	0	0	0
2023/03/03	R213	04/05/2023			Bond Future	10.5915	82.5459	10.5567	82.7056	(0.329)	0.0000	0.0000	33,941
2023/03/03	R213	04/05/2023	10.73	Call	Bond Future	1,716.7700	1.7168	1,805.0700	1.8051	5.143	0	0	0
2023/03/03	R213	04/05/2023	10.73	Put	Bond Future	1,085.9900	1.0860	1,014.6300	1.0146	(6.571)	0	0	0
2023/03/03	R213	04/05/2023	10.74	Call	Bond Future	1,744.8500	1.7449	1,834.0800	1.8341	5.114	0	0	0
2023/03/03	R213	04/05/2023	10.74	Put	Bond Future	1,068.7600	1.0688	998.3300	0.9983	(6.590)	0	0	0
2023/03/03	R213	03/08/2023	11.62	Put	Bond Future	895.2200	0.8952	823.6700	0.8237	(7.992)	0	0	0
2023/03/03	R213	03/08/2023	11.63	Call	Bond Future	4,884.4400	4.8844	4,977.1300	4.9771	1.898	0	0	0
2023/03/03	R213	03/08/2023			Bond Future	10.7049	84.1718	10.6683	84.3355	(0.342)	0.0000	0.0000	0
2023/03/03	R213	03/08/2023	11.61	Call	Bond Future	4,819.0500	4.8190	4,910.7600	4.9108	1.903	0	0	0
2023/03/03	R213	03/08/2023	11.61	Put	Bond Future	904.4500	0.9044	832.4100	0.8324	(7.965)	0	0	0
2023/03/03	R213	03/08/2023	11.62	Call	Bond Future	4,851.7200	4.8517	4,943.9200	4.9439	1.900	0	0	0
2023/03/03	R213	03/08/2023	11.63	Put	Bond Future	886.0800	0.8861	815.0200	0.8150	(8.020)	0	0	0
2023/03/03	R213	02/11/2023	11.13	Call	Bond Future	3,440.4700	3.4405	3,567.2300	3.5672	3.684	0	0	0
2023/03/03	R213	02/11/2023	11.13	Put	Bond Future	2,113.0200	2.1130	2,075.2500	2.0753	(1.787)	0	0	0
2023/03/03	R213	02/11/2023			Bond Future	10.8214	82.3203	10.7836	82.4849	(0.349)	0.0000	0.0000	5,775
2023/03/03	R213	02/11/2023	11.11	Call	Bond Future	3,387.6700	3.3877	3,513.7500	3.5138	3.722	0	0	0
2023/03/03	R213	02/11/2023	11.11	Put	Bond Future	2,145.4300	2.1454	2,106.9800	2.1070	(1.792)	0	0	0
2023/03/03	R213	02/11/2023	11.12	Call	Bond Future	3,414.0300	3.4140	3,540.4500	3.5405	3.703	0	0	0
2023/03/03	R213	02/11/2023	11.12	Put	Bond Future	2,129.1700	2.1292	2,091.0600	2.0911	(1.790)	0	0	0
2023/03/03	R213	01/02/2024	11.70	Call	Bond Future	5,021.9400	5.0219	5,109.8000	5.1098	1.750	0	0	0
2023/03/03	R213	01/02/2024	11.70	Put	Bond Future	1,863.5700	1.8636	1,788.5600	1.7886	(4.025)	0	0	0
2023/03/03	R213	01/02/2024	11.71	Call	Bond Future	5,050.1400	5.0501	5,138.3300	5.1383	1.746	0	0	0
2023/03/03	R213	01/02/2024	11.71	Put	Bond Future	1,851.5400	1.8515	1,776.8600	1.7769	(4.033)	0	0	0
2023/03/03	R213	01/02/2024			Bond Future	10.9346	84.0499	10.8961	84.2128	(0.352)	0.0000	0.0000	0
2023/03/03	R213	01/02/2024	11.72	Call	Bond Future	5,078.3900	5.0784	5,166.9100	5.1669	1.743	0	0	0
2023/03/03	R213	01/02/2024	11.72	Put	Bond Future	1,839.5900	1.8396	1,765.2400	1.7652	(4.042)	0	0	0
2023/03/03	R213	02/05/2024	10.30	Call	Bond Future	1,792.7500	1.7928	1,906.7900	1.9068	6.361	0	0	0
2023/03/03	R213	02/05/2024	10.30	Put	Bond Future	5,043.2500	5.0432	4,972.0100	4.9720	(1.413)	0	0	0
2023/03/03	R213	02/05/2024			Bond Future	11.0713	82.1570	11.0263	82.3423	(0.406)	0.0000	0.0000	0
2023/03/03	R213	02/05/2024	10.28	Call	Bond Future	1,761.9800	1.7620	1,875.0700	1.8751	6.418	0	0	0
2023/03/03	R213	02/05/2024	10.28	Put	Bond Future	5,098.9200	5.0989	5,026.7300	5.0267	(1.416)	0	0	0
2023/03/03	R213	02/05/2024	10.29	Call	Bond Future	1,777.4900	1.7775	1,891.0600	1.8911	6.389	0	0	0
2023/03/03	R213	02/05/2024	10.29	Put	Bond Future	5,071.2000	5.0712	4,999.4900	4.9995	(1.414)	0	0	0
2023/03/03	R214	04/05/2023	11.36	Call	Bond Future	1,471.6700	1.4717	1,565.7900	1.5658	6.395	0	0	0
2023/03/03	R214	04/05/2023	11.36	Put	Bond Future	1,967.7700	1.9678	1,821.2600	1.8213	(7.445)	0	0	0
2023/03/03	R214	04/05/2023	11.37	Call	Bond Future	1,497.3300	1.4973	1,592.6400	1.5926	6.365	0	0	0
2023/03/03	R214	04/05/2023	11.37	Put	Bond Future	1,940.0400	1.9400	1,794.7200	1.7947	(7.491)	0	0	0
2023/03/03	R214	04/05/2023			Bond Future	11.4534	63.9167	11.4080	64.1574	(0.397)	0.0000	0.0000	22,780
2023/03/03	R214	04/05/2023	11.38	Call	Bond Future	1,523.2400	1.5232	1,619.7200	1.6197	6.334	0	0	0
2023/03/03	R214	04/05/2023	11.38	Put	Bond Future	1,912.6300	1.9126	1,768.4800	1.7685	(7.537)	0	0	0
2023/03/03	R214	03/08/2023	12.14	Call	Bond Future	4,666.3200	4.6663	4,831.4500	4.8314	3.539	0	0	0
2023/03/03	R214	03/08/2023	12.14	Put	Bond Future	1,728.9100	1.7289	1,647.9100	1.6479	(4.685)	0	0	0
2023/03/03	R214	03/08/2023	12.15	Call	Bond Future	4,699.4300	4.6994	4,865.1000	4.8651	3.525	0	0	0
2023/03/03	R214	03/08/2023	12.15	Put	Bond Future	1,713.7900	1.7138	1,633.3300	1.6333	(4.695)	0	0	0
2023/03/03	R214	03/08/2023			Bond Future	11.5538	65.1756	11.5067	65.4218	(0.408)	0.0000	0.0000	2,980

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/03	R214	03/08/2023	12.16	Call	Bond Future	4,732.7400	4.7327	4,898.9600	4.8990	3.512	0	0	0
2023/03/03	R214	03/08/2023	12.16	Put	Bond Future	1,698.9400	1.6989	1,619.0300	1.6190	(4.704)	0	0	0
2023/03/03	R214	02/11/2023	11.45	Put	Bond Future	3,996.2800	3.9963	3,876.7200	3.8767	(2.992)	0	0	0
2023/03/03	R214	02/11/2023	11.46	Call	Bond Future	2,956.8100	2.9568	3,087.0700	3.0871	4.405	0	0	0
2023/03/03	R214	02/11/2023	11.46	Put	Bond Future	3,968.7100	3.9687	3,849.7600	3.8498	(2.997)	0	0	0
2023/03/03	R214	02/11/2023			Bond Future	11.6547	63.1940	11.6063	63.4432	(0.415)	0.0000	0.0000	0
2023/03/03	R214	02/11/2023	11.45	Call	Bond Future	2,931.7300	2.9317	3,061.3800	3.0614	4.422	0	0	0
2023/03/03	R214	02/11/2023	11.47	Call	Bond Future	2,981.7800	2.9818	3,112.8600	3.1129	4.396	0	0	0
2023/03/03	R214	02/11/2023	11.47	Put	Bond Future	3,941.0900	3.9411	3,822.9600	3.8230	(2.997)	0	0	0
2023/03/03	R214	01/02/2024	12.16	Call	Bond Future	5,219.6000	5.2196	5,130.0400	5.1300	(1.716)	0	0	0
2023/03/03	R214	01/02/2024	12.16	Put	Bond Future	3,208.2200	3.2082	2,868.1900	2.8682	(10.599)	0	0	0
2023/03/03	R214	01/02/2024			Bond Future	11.7524	64.5219	11.7031	64.7724	(0.420)	0.0000	0.0000	0
2023/03/03	R214	01/02/2024	12.14	Call	Bond Future	5,161.3700	5.1614	5,069.7600	5.0698	(1.775)	0	0	0
2023/03/03	R214	01/02/2024	12.14	Put	Bond Future	3,246.3000	3.2463	2,904.2200	2.9042	(10.538)	0	0	0
2023/03/03	R214	01/02/2024	12.15	Call	Bond Future	5,190.3400	5.1903	5,099.7500	5.0998	(1.745)	0	0	0
2023/03/03	R214	01/02/2024	12.15	Put	Bond Future	3,227.0900	3.2271	2,886.0300	2.8860	(10.569)	0	0	0
2023/03/03	R214	02/05/2024	11.46	Call	Bond Future	3,357.6600	3.3577	3,213.2400	3.2132	(4.301)	0	0	0
2023/03/03	R214	02/05/2024	11.46	Put	Bond Future	5,417.6100	5.4176	5,002.9100	5.0029	(7.655)	0	0	0
2023/03/03	R214	02/05/2024	11.47	Call	Bond Future	3,380.6500	3.3806	3,236.9000	3.2369	(4.252)	0	0	0
2023/03/03	R214	02/05/2024	11.47	Put	Bond Future	5,388.1600	5.3882	4,974.1300	4.9741	(7.684)	0	0	0
2023/03/03	R214	02/05/2024			Bond Future	11.8626	62.4965	11.8086	62.7667	(0.455)	0.0000	0.0000	0
2023/03/03	R214	02/05/2024	11.48	Call	Bond Future	3,403.9900	3.4040	3,260.6500	3.2606	(4.211)	0	0	0
2023/03/03	R214	02/05/2024	11.48	Put	Bond Future	5,359.1200	5.3591	4,945.5000	4.9455	(7.718)	0	0	0
2023/03/03	R248	04/05/2023	10.40	Call	Bond Future	132.3800	0.1324	143.5800	0.1436	8.460	0	0	1,500
2023/03/03	R248	04/05/2023	10.40	Put	Bond Future	8,268.1500	8.2682	7,981.7100	7.9817	(3.464)	0	0	0
2023/03/03	R248	04/05/2023	11.10	Call	Bond Future	957.8900	0.9579	1,025.0300	1.0250	7.009	0	0	1,500
2023/03/03	R248	04/05/2023	11.35	Call	Bond Future	1,583.0700	1.5831	1,683.0600	1.6831	6.316	0	0	0
2023/03/03	R248	04/05/2023	11.35	Put	Bond Future	2,872.7300	2.8727	2,675.0800	2.6751	(6.880)	0	0	0
2023/03/03	R248	04/05/2023			Bond Future	11.5452	78.9196	11.4996	79.2173	(0.395)	0.0000	0.0000	237,035
2023/03/03	R248	04/05/2023	11.10	Put	Bond Future	3,955.0200	3.9550	3,724.5200	3.7245	(5.828)	0	0	0
2023/03/03	R248	04/05/2023	11.33	Call	Bond Future	1,526.2200	1.5262	1,623.3000	1.6233	6.361	0	0	0
2023/03/03	R248	04/05/2023	11.33	Put	Bond Future	2,950.1500	2.9501	2,749.5900	2.7496	(6.798)	0	0	0
2023/03/03	R248	04/05/2023	11.34	Call	Bond Future	1,554.5600	1.5546	1,653.0300	1.6530	6.334	0	0	0
2023/03/03	R248	04/05/2023	11.34	Put	Bond Future	2,911.3100	2.9113	2,712.1400	2.7121	(6.841)	0	0	0
2023/03/03	R248	03/08/2023	12.11	Call	Bond Future	5,358.5000	5.3585	5,467.4200	5.4674	2.033	0	0	0
2023/03/03	R248	03/08/2023	12.11	Put	Bond Future	2,497.9400	2.4979	2,302.4500	2.3025	(7.826)	0	0	0
2023/03/03	R248	03/08/2023			Bond Future	11.6485	80.4740	11.6011	80.7784	(0.406)	0.0000	0.0000	0
2023/03/03	R248	03/08/2023	12.10	Call	Bond Future	5,319.2900	5.3193	5,427.2900	5.4273	2.030	0	0	0
2023/03/03	R248	03/08/2023	12.10	Put	Bond Future	2,518.7000	2.5187	2,322.2900	2.3223	(7.798)	0	0	0
2023/03/03	R248	03/08/2023	12.09	Call	Bond Future	5,280.3500	5.2803	5,387.4400	5.3874	2.028	0	0	0
2023/03/03	R248	03/08/2023	12.09	Put	Bond Future	2,539.8200	2.5398	2,342.5000	2.3425	(7.769)	0	0	0
2023/03/03	R248	02/11/2023	11.48	Call	Bond Future	3,539.3500	3.5394	3,695.3000	3.6953	4.406	0	0	0
2023/03/03	R248	02/11/2023	11.49	Put	Bond Future	5,254.7400	5.2547	5,103.5000	5.1035	(2.878)	0	0	0
2023/03/03	R248	02/11/2023	11.47	Call	Bond Future	3,509.2700	3.5093	3,664.4700	3.6645	4.423	0	0	0
2023/03/03	R248	02/11/2023			Bond Future	11.7521	77.6597	11.7034	77.9679	(0.414)	0.0000	0.0000	0
2023/03/03	R248	02/11/2023	11.48	Put	Bond Future	5,290.3900	5.2904	5,138.1500	5.1382	(2.878)	0	0	0
2023/03/03	R248	02/11/2023	11.49	Call	Bond Future	3,569.3000	3.5693	3,726.2500	3.7263	4.397	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
2023/03/03	R248	02/11/2023	11.47	Put	Bond Future	5,326.0000	5.3260	5,173.0100	5.1730	(2.873)	0	0	0
2023/03/03	R248	01/02/2024	12.15	Call	Bond Future	6,178.9600	6.1790	6,056.7400	6.0567	(1.978)	0	0	0
2023/03/03	R248	01/02/2024	12.15	Put	Bond Future	4,371.3800	4.3714	3,939.3300	3.9393	(9.884)	0	0	0
2023/03/03	R248	01/02/2024	12.14	Call	Bond Future	6,144.0900	6.1441	6,020.9800	6.0210	(2.004)	0	0	0
2023/03/03	R248	01/02/2024	12.14	Put	Bond Future	4,396.0800	4.3961	3,963.1400	3.9631	(9.848)	0	0	0
2023/03/03	R248	01/02/2024			Bond Future	11.8528	79.2916	11.8031	79.6014	(0.419)	0.0000	0.0000	13,000
2023/03/03	R248	01/02/2024	12.16	Call	Bond Future	6,214.1900	6.2142	6,092.8600	6.0929	(1.952)	0	0	0
2023/03/03	R248	01/02/2024	12.16	Put	Bond Future	4,347.1200	4.3471	3,915.9600	3.9160	(9.918)	0	0	0
2023/03/03	R248	02/05/2024	11.47	Call	Bond Future	3,941.9800	3.9420	3,760.4500	3.7605	(4.605)	0	0	0
2023/03/03	R248	02/05/2024	11.48	Put	Bond Future	7,042.7900	7.0428	6,527.4600	6.5275	(7.317)	0	0	0
2023/03/03	R248	02/05/2024	11.46	Call	Bond Future	3,915.1500	3.9151	3,733.2100	3.7332	(4.647)	0	0	0
2023/03/03	R248	02/05/2024			Bond Future	11.9658	76.4153	11.9113	76.7495	(0.455)	0.0000	0.0000	0
2023/03/03	R248	02/05/2024	11.47	Put	Bond Future	7,081.4500	7.0814	6,565.6800	6.5657	(7.283)	0	0	0
2023/03/03	R248	02/05/2024	11.48	Call	Bond Future	3,968.8800	3.9689	3,787.7900	3.7878	(4.563)	0	0	0
2023/03/03	R248	02/05/2024	11.46	Put	Bond Future	7,120.2800	7.1203	6,604.1000	6.6041	(7.249)	0	0	0

Total

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