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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/02/2023 TO 24/02/2023

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
2023/02/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	2025	04/05/2023		Bond Future	169.1512	169.1512	169.2110	169.2110	0.035	0.0000	0.0000	5,381
2023/02/24	2025	03/08/2023		Bond Future	170.7929	170.7929	170.8535	170.8535	0.035	0.0000	0.0000	214
2023/02/24	2025	02/11/2023		Bond Future	174.2852	174.2852	174.3469	174.3469	0.035	0.0000	0.0000	0
2023/02/24	2025	01/02/2024		Bond Future	176.2108	176.2108	176.2724	176.2724	0.035	0.0000	0.0000	0
2023/02/24	2025	02/05/2024		Bond Future	179.7314	179.7314	179.7948	179.7948	0.035	0.0000	0.0000	0
2023/02/24	2029	04/05/2023		Bond Future	121.3240	121.3240	120.5739	120.5739	(0.618)	0.0000	0.0000	1,115
2023/02/24	2029	03/08/2023		Bond Future	123.7429	123.7429	122.9779	122.9779	(0.618)	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
2023/02/24	2029	02/11/2023			Bond Future	124.9542	124.9542	124.1731	124.1731	(0.625)	0.0000	0.0000	0
2023/02/24	2029	01/02/2024			Bond Future	127.6076	127.6076	126.8097	126.8097	(0.625)	0.0000	0.0000	0
2023/02/24	2029	02/05/2024			Bond Future	128.8076	128.8076	127.9936	127.9936	(0.632)	0.0000	0.0000	0
2023/02/24	2030	04/05/2023	9.03	Call	Bond Future	43.9700	0.0440	39.9500	0.0400	(9.143)	0	0	388
2023/02/24	2030	04/05/2023	9.03	Put	Bond Future	5,408.1600	5.4082	5,467.9200	5.4679	1.105	0	0	0
2023/02/24	2030	04/05/2023	9.58	Put	Bond Future	3,063.5900	3.0636	3,110.2100	3.1102	1.522	0	0	0
2023/02/24	2030	04/05/2023	9.67	Call	Bond Future	385.3200	0.3853	364.8100	0.3648	(5.323)	0	0	479
2023/02/24	2030	04/05/2023	9.67	Put	Bond Future	2,736.5200	2.7365	2,779.7900	2.7798	1.581	0	0	0
2023/02/24	2030	04/05/2023	11.34	Call	Bond Future	5,132.0100	5.1320	5,069.5000	5.0695	(1.218)	0	0	0
2023/02/24	2030	04/05/2023	11.34	Put	Bond Future	169.3300	0.1693	170.6000	0.1706	0.750	0	0	150
2023/02/24	2030	04/05/2023	10.52	Call	Bond Future	2,215.8000	2.2158	2,164.1300	2.1641	(2.332)	0	0	0
2023/02/24	2030	04/05/2023	10.52	Put	Bond Future	748.7500	0.7488	760.8600	0.7609	1.617	0	0	0
2023/02/24	2030	04/05/2023	10.53	Call	Bond Future	2,246.7700	2.2468	2,194.8500	2.1949	(2.311)	0	0	0
2023/02/24	2030	04/05/2023	10.53	Put	Bond Future	736.0000	0.7360	747.8600	0.7479	1.611	0	0	0
2023/02/24	2030	04/05/2023	9.78	Call	Bond Future	520.0000	0.5200	495.1100	0.4951	(4.787)	0	0	388
2023/02/24	2030	04/05/2023	9.78	Put	Bond Future	2,365.5000	2.3655	2,404.3900	2.4044	1.644	0	0	0
2023/02/24	2030	04/05/2023	10.00	Call	Bond Future	885.3200	0.8853	851.2900	0.8513	(3.844)	0	0	1,080
2023/02/24	2030	04/05/2023	10.00	Put	Bond Future	1,729.8600	1.7299	1,759.6100	1.7596	1.720	0	0	0
2023/02/24	2030	04/05/2023	10.42	Call	Bond Future	1,915.9200	1.9159	1,866.9300	1.8669	(2.557)	0	0	479
2023/02/24	2030	04/05/2023	10.42	Put	Bond Future	887.5700	0.8876	902.3600	0.9024	1.666	0	0	0
2023/02/24	2030	04/05/2023			Bond Future	10.1880	91.6687	10.2023	91.6050	0.140	0.0000	0.0000	85,258
2023/02/24	2030	04/05/2023	9.58	Call	Bond Future	296.0100	0.2960	278.8500	0.2789	(5.797)	0	0	150
2023/02/24	2030	04/05/2023	12.04	Call	Bond Future	7,852.8000	7.8528	7,788.8300	7.7888	(0.815)	0	0	0
2023/02/24	2030	04/05/2023	12.04	Put	Bond Future	44.1300	0.0441	43.9400	0.0439	(0.431)	0	0	1,080
2023/02/24	2030	04/05/2023	12.50	Call	Bond Future	9,627.3200	9.6273	9,563.3400	9.5633	(0.665)	0	0	0
2023/02/24	2030	04/05/2023	12.50	Put	Bond Future	14.5700	0.0146	14.3700	0.0144	(1.373)	0	0	479
2023/02/24	2030	04/05/2023	12.57	Call	Bond Future	9,894.6600	9.8947	9,830.7000	9.8307	(0.646)	0	0	0
2023/02/24	2030	04/05/2023	12.57	Put	Bond Future	11.8500	0.0119	11.6700	0.0117	(1.519)	0	0	350
2023/02/24	2030	04/05/2023	10.65	Call	Bond Future	2,631.2800	2.6313	2,576.6500	2.5767	(2.076)	0	0	350
2023/02/24	2030	04/05/2023	10.65	Put	Bond Future	598.0200	0.5980	607.1700	0.6072	1.530	0	0	0
2023/02/24	2030	04/05/2023	11.62	Call	Bond Future	6,215.0200	6.2150	6,151.5500	6.1515	(1.021)	0	0	0
2023/02/24	2030	04/05/2023	11.62	Put	Bond Future	99.0700	0.0991	99.3800	0.0994	0.313	0	0	388
2023/02/24	2030	04/05/2023	10.54	Call	Bond Future	2,277.9000	2.2779	2,225.7300	2.2257	(2.290)	0	0	0
2023/02/24	2030	04/05/2023	10.54	Put	Bond Future	723.4400	0.7234	735.0500	0.7350	1.605	0	0	0
2023/02/24	2030	03/08/2023	12.89	Call	Bond Future	10,448.0300	10.4480	10,383.8600	10.3839	(0.614)	0	0	0
2023/02/24	2030	03/08/2023	12.89	Put	Bond Future	102.2400	0.1022	103.1100	0.1031	0.851	0	0	350
2023/02/24	2030	03/08/2023	11.35	Call	Bond Future	5,098.8200	5.0988	5,042.3500	5.0424	(1.108)	0	0	0
2023/02/24	2030	03/08/2023	11.36	Put	Bond Future	714.0500	0.7141	722.5100	0.7225	1.185	0	0	0
2023/02/24	2030	03/08/2023	10.40	Call	Bond Future	2,324.8600	2.3249	2,283.1700	2.2832	(1.793)	0	0	1,012
2023/02/24	2030	03/08/2023	10.65	Call	Bond Future	2,969.0100	2.9690	2,922.4100	2.9224	(1.570)	0	0	350
2023/02/24	2030	03/08/2023	10.65	Put	Bond Future	1,493.5000	1.4935	1,511.9400	1.5119	1.235	0	0	0
2023/02/24	2030	03/08/2023	11.34	Call	Bond Future	5,065.9100	5.0659	5,009.5400	5.0095	(1.113)	0	0	0
2023/02/24	2030	03/08/2023	11.34	Put	Bond Future	729.3300	0.7293	738.0000	0.7380	1.189	0	0	0
2023/02/24	2030	03/08/2023			Bond Future	10.3051	89.4673	10.3202	89.4022	0.146	0.0000	0.0000	11,931
2023/02/24	2030	03/08/2023	11.35	Put	Bond Future	721.6500	0.7217	730.2200	0.7302	1.188	0	0	0
2023/02/24	2030	03/08/2023	11.36	Call	Bond Future	5,131.7900	5.1318	5,075.2100	5.0752	(1.103)	0	0	0
2023/02/24	2030	03/08/2023	12.59	Call	Bond Future	9,390.7100	9.3907	9,327.1800	9.3272	(0.677)	0	0	0

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2023/02/24	2030	03/08/2023	12.59	Put	Bond Future	164.8000	0.1648	166.3100	0.1663	0.916	0	0	1,012
2023/02/24	2030	03/08/2023	10.40	Put	Bond Future	1,915.8700	1.9159	1,939.2200	1.9392	1.219	0	0	0
2023/02/24	2030	02/11/2023	10.80	Call	Bond Future	3,427.9400	3.4279	3,382.4400	3.3824	(1.327)	0	0	0
2023/02/24	2030	02/11/2023	10.80	Put	Bond Future	1,813.5000	1.8135	1,834.3900	1.8344	1.152	0	0	0
2023/02/24	2030	02/11/2023	10.81	Call	Bond Future	3,454.3200	3.4543	3,408.6600	3.4087	(1.322)	0	0	0
2023/02/24	2030	02/11/2023	10.81	Put	Bond Future	1,798.9400	1.7989	1,819.6700	1.8197	1.152	0	0	0
2023/02/24	2030	02/11/2023	9.57	Call	Bond Future	0.0000	0.0000	1,006.4700	1.0065	100.000	0	0	800
2023/02/24	2030	02/11/2023	9.57	Put	Bond Future	0.0000	0.0000	4,682.9100	4.6829	100.000	0	0	0
2023/02/24	2030	02/11/2023	10.07	Call	Bond Future	0.0000	0.0000	1,749.7300	1.7497	100.000	0	0	800
2023/02/24	2030	02/11/2023	10.07	Put	Bond Future	0.0000	0.0000	3,256.5800	3.2566	100.000	0	0	0
2023/02/24	2030	02/11/2023			Bond Future	10.4103	91.2761	10.4262	91.2097	0.152	0.0000	0.0000	0
2023/02/24	2030	02/11/2023	11.57	Call	Bond Future	0.0000	0.0000	5,612.3400	5.6123	100.000	0	0	0
2023/02/24	2030	02/11/2023	11.57	Put	Bond Future	0.0000	0.0000	980.7400	0.9807	100.000	0	0	800
2023/02/24	2030	02/11/2023	10.82	Call	Bond Future	3,480.7800	3.4808	3,434.9700	3.4350	(1.316)	0	0	0
2023/02/24	2030	02/11/2023	10.82	Put	Bond Future	1,784.4800	1.7845	1,805.0600	1.8051	1.153	0	0	0
2023/02/24	2030	01/02/2024	11.37	Call	Bond Future	5,012.2800	5.0123	4,961.6000	4.9616	(1.011)	0	0	0
2023/02/24	2030	01/02/2024	11.37	Put	Bond Future	1,605.4700	1.6055	1,622.6700	1.6227	1.071	0	0	0
2023/02/24	2030	01/02/2024	12.10	Put	Bond Future	0.0000	0.0000	999.1600	0.9992	100.000	0	0	400
2023/02/24	2030	01/02/2024	9.57	Put	Bond Future	0.0000	0.0000	5,157.9500	5.1579	100.000	0	0	0
2023/02/24	2030	01/02/2024	9.93	Call	Bond Future	1,717.4300	1.7174	1,688.0900	1.6881	(1.708)	0	0	1,360
2023/02/24	2030	01/02/2024	9.93	Put	Bond Future	4,104.5900	4.1046	4,143.1300	4.1431	0.939	0	0	0
2023/02/24	2030	01/02/2024			Bond Future	10.5091	89.1891	10.5258	89.1212	0.159	0.0000	0.0000	0
2023/02/24	2030	01/02/2024	11.36	Call	Bond Future	4,984.4300	4.9844	4,933.8600	4.9339	(1.015)	0	0	0
2023/02/24	2030	01/02/2024	11.36	Put	Bond Future	1,616.2500	1.6163	1,633.5600	1.6336	1.071	0	0	0
2023/02/24	2030	01/02/2024	12.10	Call	Bond Future	0.0000	0.0000	7,099.6000	7.0996	100.000	0	0	0
2023/02/24	2030	01/02/2024	10.07	Call	Bond Future	0.0000	0.0000	1,921.7600	1.9218	100.000	0	0	400
2023/02/24	2030	01/02/2024	10.07	Put	Bond Future	0.0000	0.0000	3,792.4300	3.7924	100.000	0	0	0
2023/02/24	2030	01/02/2024	11.31	Call	Bond Future	4,845.2800	4.8453	4,795.2800	4.7953	(1.032)	0	0	0
2023/02/24	2030	01/02/2024	11.31	Put	Bond Future	1,670.5500	1.6706	1,688.4300	1.6884	1.070	0	0	1,360
2023/02/24	2030	01/02/2024	11.35	Call	Bond Future	4,956.3200	4.9563	4,905.8600	4.9059	(1.018)	0	0	0
2023/02/24	2030	01/02/2024	11.35	Put	Bond Future	1,626.7800	1.6268	1,644.2000	1.6442	1.071	0	0	0
2023/02/24	2030	01/02/2024	9.57	Call	Bond Future	0.0000	0.0000	1,178.5800	1.1786	100.000	0	0	400
2023/02/24	2030	02/05/2024	9.81	Call	Bond Future	1,539.0200	1.5390	1,512.8800	1.5129	(1.698)	0	0	0
2023/02/24	2030	02/05/2024	9.81	Put	Bond Future	4,903.7100	4.9037	4,946.5400	4.9465	0.873	0	0	0
2023/02/24	2030	02/05/2024	9.82	Call	Bond Future	1,553.1600	1.5532	1,526.8600	1.5269	(1.693)	0	0	0
2023/02/24	2030	02/05/2024	9.82	Put	Bond Future	4,876.8900	4.8769	4,919.5600	4.9196	0.875	0	0	0
2023/02/24	2030	02/05/2024			Bond Future	10.6504	90.9474	10.6680	90.8784	0.166	0.0000	0.0000	0
2023/02/24	2030	02/05/2024	9.83	Call	Bond Future	1,567.3700	1.5674	1,540.9300	1.5409	(1.687)	0	0	0
2023/02/24	2030	02/05/2024	9.83	Put	Bond Future	4,850.1600	4.8502	4,892.6900	4.8927	0.877	0	0	0
2023/02/24	2032	04/05/2023	9.80	Call	Bond Future	99.6900	0.0997	97.0000	0.0970	(2.698)	0	0	500
2023/02/24	2032	04/05/2023	9.85	Put	Bond Future	5,139.0700	5.1391	5,128.9800	5.1290	(0.196)	0	0	0
2023/02/24	2032	04/05/2023	11.37	Call	Bond Future	3,503.6000	3.5036	3,498.8100	3.4988	(0.137)	0	0	400
2023/02/24	2032	04/05/2023	13.43	Call	Bond Future	12,094.9000	12.0949	12,101.1800	12.1012	0.052	0	0	0
2023/02/24	2032	04/05/2023	13.43	Put	Bond Future	11.5000	0.0115	10.7700	0.0108	(6.348)	0	0	400
2023/02/24	2032	04/05/2023	10.89	Call	Bond Future	1,861.8400	1.8618	1,854.1300	1.8541	(0.414)	0	0	0
2023/02/24	2032	04/05/2023	10.89	Put	Bond Future	1,411.6500	1.4116	1,396.9300	1.3969	(1.043)	0	0	0
2023/02/24	2032	04/05/2023	11.06	Call	Bond Future	2,397.7800	2.3978	2,390.8400	2.3908	(0.289)	0	0	0

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2023/02/24	2032	04/05/2023	11.06	Put	Bond Future	1,095.5400	1.0955	1,081.5900	1.0816	(1.273)	0	0	730
2023/02/24	2032	04/05/2023	10.69	Call	Bond Future	1,312.6400	1.3126	1,304.6000	1.3046	(0.613)	0	0	0
2023/02/24	2032	04/05/2023			Bond Future	10.8011	86.5096	10.7997	86.5166	(0.013)	0.0000	0.0000	184,140
2023/02/24	2032	04/05/2023	9.80	Put	Bond Future	5,390.6300	5.3906	5,380.9300	5.3809	(0.180)	0	0	0
2023/02/24	2032	04/05/2023	9.85	Call	Bond Future	122.3900	0.1224	119.3100	0.1193	(2.517)	0	0	6,500
2023/02/24	2032	04/05/2023	10.03	Call	Bond Future	237.9200	0.2379	233.3800	0.2334	(1.908)	0	0	730
2023/02/24	2032	04/05/2023	10.03	Put	Bond Future	4,276.1600	4.2762	4,264.6100	4.2646	(0.270)	0	0	0
2023/02/24	2032	04/05/2023	11.37	Put	Bond Future	676.4100	0.6764	664.6100	0.6646	(1.745)	0	0	0
2023/02/24	2032	04/05/2023	11.00	Call	Bond Future	2,202.1500	2.2022	2,194.9000	2.1949	(0.329)	0	0	0
2023/02/24	2032	04/05/2023	11.00	Put	Bond Future	1,199.3500	1.1994	1,185.0900	1.1851	(1.189)	0	0	13,000
2023/02/24	2032	04/05/2023	10.69	Put	Bond Future	1,879.4400	1.8794	1,864.3900	1.8644	(0.801)	0	0	500
2023/02/24	2032	04/05/2023	10.87	Call	Bond Future	1,802.6500	1.8026	1,794.8800	1.7949	(0.431)	0	0	0
2023/02/24	2032	04/05/2023	10.87	Put	Bond Future	1,453.4400	1.4534	1,438.6600	1.4387	(1.017)	0	0	0
2023/02/24	2032	04/05/2023	10.88	Call	Bond Future	1,832.1400	1.8321	1,824.4000	1.8244	(0.422)	0	0	0
2023/02/24	2032	04/05/2023	10.88	Put	Bond Future	1,432.4200	1.4324	1,417.6700	1.4177	(1.030)	0	0	0
2023/02/24	2032	04/05/2023	10.30	Call	Bond Future	538.4900	0.5385	531.8600	0.5319	(1.231)	0	0	500
2023/02/24	2032	04/05/2023	10.30	Put	Bond Future	3,134.8200	3.1348	3,121.1800	3.1212	(0.435)	0	0	0
2023/02/24	2032	04/05/2023	10.53	Call	Bond Future	945.5100	0.9455	937.7200	0.9377	(0.824)	0	0	730
2023/02/24	2032	04/05/2023	10.53	Put	Bond Future	2,337.4400	2.3374	2,322.6400	2.3226	(0.633)	0	0	0
2023/02/24	2032	04/05/2023	10.62	Call	Bond Future	1,143.7800	1.1438	1,135.7900	1.1358	(0.699)	0	0	400
2023/02/24	2032	04/05/2023	10.62	Put	Bond Future	2,070.3000	2.0703	2,055.3000	2.0553	(0.725)	0	0	0
2023/02/24	2032	03/08/2023	11.77	Call	Bond Future	5,335.6500	5.3357	5,333.4000	5.3334	(0.042)	0	0	0
2023/02/24	2032	03/08/2023	11.77	Put	Bond Future	1,248.9100	1.2489	1,239.5200	1.2395	(0.752)	0	0	0
2023/02/24	2032	03/08/2023	11.90	Call	Bond Future	5,795.6900	5.7957	5,793.9200	5.7939	(0.031)	0	0	5,000
2023/02/24	2032	03/08/2023	11.90	Put	Bond Future	1,107.4100	1.1074	1,098.5000	1.0985	(0.805)	0	0	0
2023/02/24	2032	03/08/2023	10.30	Call	Bond Future	1,338.9800	1.3390	1,334.0800	1.3341	(0.366)	0	0	1,500
2023/02/24	2032	03/08/2023	10.30	Put	Bond Future	4,484.5900	4.4846	4,472.5500	4.4725	(0.268)	0	0	0
2023/02/24	2032	03/08/2023	9.60	Call	Bond Future	522.1100	0.5221	518.4000	0.5184	(0.711)	0	0	1,500
2023/02/24	2032	03/08/2023	9.60	Put	Bond Future	7,408.6200	7.4086	7,397.7700	7.3978	(0.146)	0	0	0
2023/02/24	2032	03/08/2023			Bond Future	10.9192	88.2134	10.9178	88.2206	(0.013)	0.0000	0.0000	2,600
2023/02/24	2032	03/08/2023	11.75	Call	Bond Future	5,265.9400	5.2659	5,263.6200	5.2636	(0.044)	0	0	0
2023/02/24	2032	03/08/2023	11.75	Put	Bond Future	1,272.2700	1.2723	1,262.8100	1.2628	(0.744)	0	0	0
2023/02/24	2032	03/08/2023	11.76	Call	Bond Future	5,300.8600	5.3009	5,298.5800	5.2986	(0.043)	0	0	0
2023/02/24	2032	03/08/2023	11.76	Put	Bond Future	1,260.6400	1.2606	1,251.2200	1.2512	(0.747)	0	0	0
2023/02/24	2032	02/11/2023	11.24	Call	Bond Future	3,704.0600	3.7041	3,701.9000	3.7019	(0.058)	0	0	0
2023/02/24	2032	02/11/2023	11.24	Put	Bond Future	2,724.4200	2.7244	2,715.0000	2.7150	(0.346)	0	0	0
2023/02/24	2032	02/11/2023			Bond Future	11.0361	85.8370	11.0346	85.8442	(0.014)	0.0000	0.0000	0
2023/02/24	2032	02/11/2023	11.23	Call	Bond Future	3,676.0200	3.6760	3,673.8400	3.6738	(0.059)	0	0	0
2023/02/24	2032	02/11/2023	11.23	Put	Bond Future	2,744.0900	2.7441	2,734.6500	2.7346	(0.344)	0	0	0
2023/02/24	2032	02/11/2023	11.22	Call	Bond Future	3,648.0700	3.6481	3,645.8700	3.6459	(0.060)	0	0	0
2023/02/24	2032	02/11/2023	11.22	Put	Bond Future	2,763.8800	2.7639	2,754.4200	2.7544	(0.342)	0	0	0
2023/02/24	2032	01/02/2024	11.83	Call	Bond Future	5,438.7700	5.4388	5,438.5700	5.4386	(0.004)	0	0	0
2023/02/24	2032	01/02/2024	11.83	Put	Bond Future	2,281.6700	2.2817	2,274.1400	2.2741	(0.330)	0	0	0
2023/02/24	2032	01/02/2024	11.84	Call	Bond Future	5,469.5900	5.4696	5,469.4100	5.4694	(0.003)	0	0	0
2023/02/24	2032	01/02/2024	11.84	Put	Bond Future	2,267.5200	2.2675	2,260.0100	2.2600	(0.331)	0	0	0
2023/02/24	2032	01/02/2024	10.01	Call	Bond Future	1,348.1600	1.3482	1,346.1000	1.3461	(0.153)	0	0	1,200
2023/02/24	2032	01/02/2024	10.01	Put	Bond Future	6,944.2900	6.9443	6,934.9000	6.9349	(0.135)	0	0	0
2023/02/24	2032	01/02/2024			Bond Future	11.1455	87.6416	11.1439	87.6490	(0.014)	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
2023/02/24	2032	01/02/2024	11.85	Call	Bond Future	5,500.1600	5.5002	5,500.0000	5.5000	(0.003)	0	0	0
2023/02/24	2032	01/02/2024	11.85	Put	Bond Future	2,253.1500	2.2531	2,245.6600	2.2457	(0.332)	0	0	0
2023/02/24	2032	01/02/2024	12.62	Call	Bond Future	8,000.6100	8.0006	8,001.9000	8.0019	0.016	0	0	0
2023/02/24	2032	01/02/2024	12.62	Put	Bond Future	1,388.8200	1.3888	1,382.7800	1.3828	(0.435)	0	0	1,200
2023/02/24	2032	01/02/2024	10.76	Call	Bond Future	2,604.1500	2.6042	2,602.4200	2.6024	(0.066)	0	0	1,200
2023/02/24	2032	01/02/2024	10.76	Put	Bond Future	4,452.1000	4.4521	4,443.0400	4.4430	(0.203)	0	0	0
2023/02/24	2032	02/05/2024	10.56	Call	Bond Future	2,261.8400	2.2618	2,260.7400	2.2607	(0.049)	0	0	0
2023/02/24	2032	02/05/2024	10.56	Put	Bond Future	5,695.0700	5.6951	5,686.2400	5.6862	(0.155)	0	0	0
2023/02/24	2032	02/05/2024			Bond Future	11.2869	85.2123	11.2853	85.2201	(0.015)	0.0000	0.0000	0
2023/02/24	2032	02/05/2024	10.55	Call	Bond Future	2,243.7900	2.2438	2,242.6800	2.2427	(0.049)	0	0	0
2023/02/24	2032	02/05/2024	10.55	Put	Bond Future	5,725.4900	5.7255	5,716.6500	5.7166	(0.154)	0	0	0
2023/02/24	2032	02/05/2024	10.54	Call	Bond Future	2,225.8200	2.2258	2,224.7100	2.2247	(0.050)	0	0	0
2023/02/24	2032	02/05/2024	10.54	Put	Bond Future	5,756.0400	5.7560	5,747.2000	5.7472	(0.154)	0	0	0
2023/02/24	2033	04/05/2023			Bond Future	114.7253	114.7253	114.8786	114.8786	0.134	0.0000	0.0000	1,540
2023/02/24	2033	03/08/2023			Bond Future	117.0126	117.0126	117.1691	117.1691	0.134	0.0000	0.0000	6,141
2023/02/24	2033	02/11/2023			Bond Future	117.9972	117.9972	118.1563	118.1563	0.135	0.0000	0.0000	0
2023/02/24	2033	01/02/2024			Bond Future	120.5027	120.5027	120.6651	120.6651	0.135	0.0000	0.0000	0
2023/02/24	2033	02/05/2024			Bond Future	121.4669	121.4669	121.6320	121.6320	0.136	0.0000	0.0000	0
2023/02/24	2037	04/05/2023	10.95	Call	Bond Future	604.9900	0.6050	675.0300	0.6750	11.577	0	0	703
2023/02/24	2037	04/05/2023	10.95	Put	Bond Future	4,229.2000	4.2292	3,965.5100	3.9655	(6.235)	0	0	0
2023/02/24	2037	04/05/2023	11.03	Put	Bond Future	3,863.7600	3.8638	3,610.6800	3.6107	(6.550)	0	0	0
2023/02/24	2037	04/05/2023	11.30	Call	Bond Future	1,261.3200	1.2613	1,381.7600	1.3818	9.549	0	0	0
2023/02/24	2037	04/05/2023	11.30	Put	Bond Future	2,781.5200	2.7815	2,568.2300	2.5682	(7.668)	0	0	0
2023/02/24	2037	04/05/2023	11.94	Call	Bond Future	3,267.5900	3.2676	3,483.3900	3.4834	6.604	0	0	0
2023/02/24	2037	04/05/2023	13.73	Put	Bond Future	59.5100	0.0595	49.4600	0.0495	(16.888)	0	0	400
2023/02/24	2037	04/05/2023	11.31	Call	Bond Future	1,285.0600	1.2851	1,407.0500	1.4071	9.493	0	0	0
2023/02/24	2037	04/05/2023	11.31	Put	Bond Future	2,746.3000	2.7463	2,534.5600	2.5346	(7.710)	0	0	0
2023/02/24	2037	04/05/2023			Bond Future	11.5613	81.4516	11.5033	81.7853	(0.502)	0.0000	0.0000	62,663
2023/02/24	2037	04/05/2023	11.03	Call	Bond Future	727.4600	0.7275	808.1100	0.8081	11.087	0	0	400
2023/02/24	2037	04/05/2023	11.94	Put	Bond Future	1,138.0700	1.1381	1,020.1400	1.0201	(10.362)	0	0	703
2023/02/24	2037	04/05/2023	13.73	Call	Bond Future	11,184.3300	11.1843	11,508.0100	11.5080	2.894	0	0	0
2023/02/24	2037	04/05/2023	11.32	Call	Bond Future	1,309.0500	1.3091	1,432.6000	1.4326	9.438	0	0	0
2023/02/24	2037	04/05/2023	11.32	Put	Bond Future	2,711.3900	2.7114	2,501.2100	2.5012	(7.752)	0	0	0
2023/02/24	2037	04/05/2023	11.78	Call	Bond Future	2,681.7000	2.6817	2,875.6600	2.8757	7.233	0	0	400
2023/02/24	2037	04/05/2023	11.78	Put	Bond Future	1,441.4700	1.4415	1,301.7000	1.3017	(9.696)	0	0	0
2023/02/24	2037	03/08/2023	12.12	Call	Bond Future	4,580.1900	4.5802	4,789.0000	4.7890	4.559	0	0	0
2023/02/24	2037	03/08/2023	12.12	Put	Bond Future	2,208.7400	2.2087	2,077.2500	2.0772	(5.953)	0	0	0
2023/02/24	2037	03/08/2023	12.13	Call	Bond Future	4,615.1400	4.6151	4,824.7800	4.8248	4.542	0	0	0
2023/02/24	2037	03/08/2023	12.13	Put	Bond Future	2,189.9200	2.1899	2,059.2600	2.0593	(5.966)	0	0	0
2023/02/24	2037	03/08/2023			Bond Future	11.6890	78.7985	11.6287	79.1388	(0.516)	0.0000	0.0000	74,072
2023/02/24	2037	03/08/2023	12.14	Call	Bond Future	4,650.1800	4.6502	4,860.6500	4.8606	4.526	0	0	0
2023/02/24	2037	03/08/2023	12.14	Put	Bond Future	2,171.2500	2.1713	2,041.4200	2.0414	(5.980)	0	0	0
2023/02/24	2037	03/08/2023	11.00	Call	Bond Future	1,470.7100	1.4707	1,573.0200	1.5730	6.957	0	0	1,800
2023/02/24	2037	03/08/2023	11.00	Put	Bond Future	5,492.1800	5.4922	5,254.1900	5.2542	(4.333)	0	0	0
2023/02/24	2037	03/08/2023	10.30	Call	Bond Future	546.4800	0.5465	593.5600	0.5936	8.615	0	0	1,800
2023/02/24	2037	03/08/2023	10.30	Put	Bond Future	8,966.3600	8.9664	8,673.1400	8.6731	(3.270)	0	0	0

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2023/02/24	2037	02/11/2023	11.57	Call	Bond Future	3,128.7700	3.1288	3,286.1100	3.2861	5.029	0	0	0
2023/02/24	2037	02/11/2023	11.55	Put	Bond Future	4,511.0200	4.5110	4,319.4900	4.3195	(4.246)	0	0	0
2023/02/24	2037	02/11/2023	11.56	Put	Bond Future	4,480.8800	4.4809	4,290.2000	4.2902	(4.255)	0	0	0
2023/02/24	2037	02/11/2023			Bond Future	11.8061	80.3916	11.7436	80.7388	(0.530)	0.0000	0.0000	0
2023/02/24	2037	02/11/2023	11.57	Put	Bond Future	4,450.9200	4.4509	4,261.0700	4.2611	(4.265)	0	0	0
2023/02/24	2037	02/11/2023	11.55	Call	Bond Future	3,075.3900	3.0754	3,231.0500	3.2311	5.061	0	0	0
2023/02/24	2037	02/11/2023	11.56	Call	Bond Future	3,102.0200	3.1020	3,258.5300	3.2585	5.045	0	0	0
2023/02/24	2037	01/02/2024	12.33	Call	Bond Future	5,742.9200	5.7429	5,952.7100	5.9527	3.653	0	0	0
2023/02/24	2037	01/02/2024	12.33	Put	Bond Future	3,561.1200	3.5611	3,416.5300	3.4165	(4.060)	0	0	0
2023/02/24	2037	01/02/2024			Bond Future	11.9201	77.8256	11.8551	78.1800	(0.545)	0.0000	0.0000	0
2023/02/24	2037	01/02/2024	12.31	Call	Bond Future	5,679.4300	5.6794	5,887.9800	5.8880	3.672	0	0	0
2023/02/24	2037	01/02/2024	12.31	Put	Bond Future	3,601.9800	3.6020	3,456.1500	3.4562	(4.049)	0	0	0
2023/02/24	2037	01/02/2024	12.32	Call	Bond Future	5,711.0000	5.7110	5,920.1700	5.9202	3.663	0	0	0
2023/02/24	2037	01/02/2024	12.32	Put	Bond Future	3,581.3500	3.5813	3,436.1400	3.4361	(4.055)	0	0	0
2023/02/24	2037	02/05/2024	11.45	Call	Bond Future	3,141.2500	3.1413	3,288.0300	3.2880	4.673	0	0	0
2023/02/24	2037	02/05/2024	11.43	Put	Bond Future	6,564.1800	6.5642	6,347.9500	6.3479	(3.294)	0	0	0
2023/02/24	2037	02/05/2024	11.44	Call	Bond Future	3,118.9200	3.1189	3,265.0000	3.2650	4.684	0	0	0
2023/02/24	2037	02/05/2024	11.44	Put	Bond Future	6,529.6800	6.5297	6,314.1400	6.3141	(3.301)	0	0	0
2023/02/24	2037	02/05/2024			Bond Future	12.0603	79.3588	11.9926	79.7204	(0.561)	0.0000	0.0000	0
2023/02/24	2037	02/05/2024	11.45	Put	Bond Future	6,495.3100	6.4953	6,280.4700	6.2805	(3.308)	0	0	0
2023/02/24	2037	02/05/2024	11.43	Call	Bond Future	3,096.6700	3.0967	3,242.0600	3.2421	4.695	0	0	0
2023/02/24	2038	04/05/2023			Bond Future	127.2946	127.2946	127.4496	127.4496	0.122	0.0000	0.0000	4,625
2023/02/24	2038	03/08/2023			Bond Future	127.8856	127.8856	128.0431	128.0431	0.123	0.0000	0.0000	0
2023/02/24	2038	02/11/2023			Bond Future	130.5004	130.5004	130.6613	130.6613	0.123	0.0000	0.0000	0
2023/02/24	2038	01/02/2024			Bond Future	131.2747	131.2747	131.4372	131.4372	0.124	0.0000	0.0000	0
2023/02/24	2038	02/05/2024			Bond Future	133.8965	133.8965	134.0627	134.0627	0.124	0.0000	0.0000	0
2023/02/24	2040	04/05/2023	10.73	Put	Bond Future	6,497.4900	6.4975	5,873.7800	5.8738	(9.599)	0	0	0
2023/02/24	2040	04/05/2023	12.78	Call	Bond Future	6,745.2200	6.7452	7,359.9800	7.3600	9.114	0	0	0
2023/02/24	2040	04/05/2023	12.78	Put	Bond Future	425.0500	0.4251	330.6300	0.3306	(22.214)	0	0	388
2023/02/24	2040	04/05/2023	13.45	Put	Bond Future	144.2700	0.1443	107.7700	0.1078	(25.300)	0	0	486
2023/02/24	2040	04/05/2023	11.43	Call	Bond Future	1,414.2000	1.4142	1,697.4000	1.6974	20.025	0	0	0
2023/02/24	2040	04/05/2023	11.43	Put	Bond Future	3,003.3500	3.0033	2,577.3700	2.5774	(14.183)	0	0	0
2023/02/24	2040	04/05/2023	12.05	Put	Bond Future	1,291.6300	1.2916	1,056.7900	1.0568	(18.182)	0	0	684
2023/02/24	2040	04/05/2023			Bond Future	11.6844	82.8676	11.5699	83.5768	(0.980)	0.0000	0.0000	51,278
2023/02/24	2040	04/05/2023	10.17	Call	Bond Future	49.3300	0.0493	68.9700	0.0690	39.814	0	0	388
2023/02/24	2040	04/05/2023	10.17	Put	Bond Future	10,274.5400	10.2745	9,585.0000	9.5850	(6.711)	0	0	0
2023/02/24	2040	04/05/2023	10.73	Call	Bond Future	275.0400	0.2750	360.5100	0.3605	31.075	0	0	486
2023/02/24	2040	04/05/2023	10.92	Call	Bond Future	464.3100	0.4643	592.7800	0.5928	27.669	0	0	388
2023/02/24	2040	04/05/2023	10.92	Put	Bond Future	5,389.9500	5.3900	4,809.2400	4.8092	(10.774)	0	0	0
2023/02/24	2040	04/05/2023	13.45	Call	Bond Future	9,948.4800	9.9485	10,621.1600	10.6212	6.762	0	0	0
2023/02/24	2040	04/05/2023	11.48	Call	Bond Future	1,545.9800	1.5460	1,845.8000	1.8458	19.394	0	0	486
2023/02/24	2040	04/05/2023	11.48	Put	Bond Future	2,818.9500	2.8189	2,409.5900	2.4096	(14.522)	0	0	0
2023/02/24	2040	04/05/2023	12.05	Call	Bond Future	3,492.3900	3.4924	3,966.7300	3.9667	13.582	0	0	0
2023/02/24	2040	04/05/2023	11.03	Call	Bond Future	611.2700	0.6113	769.1500	0.7692	25.828	0	0	684
2023/02/24	2040	04/05/2023	11.03	Put	Bond Future	4,799.7300	4.7997	4,248.4300	4.2484	(11.486)	0	0	0
2023/02/24	2040	04/05/2023	11.41	Call	Bond Future	1,363.3200	1.3633	1,639.8700	1.6399	20.285	0	0	0

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2023/02/24	2040	04/05/2023	11.41	Put	Bond Future	3,079.4800	3.0795	2,646.8500	2.6469	(14.049)	0	0	0
2023/02/24	2040	04/05/2023	11.42	Call	Bond Future	1,388.6200	1.3886	1,668.5000	1.6685	20.155	0	0	0
2023/02/24	2040	04/05/2023	11.42	Put	Bond Future	3,041.2300	3.0412	2,611.9300	2.6119	(14.116)	0	0	0
2023/02/24	2040	03/08/2023	12.23	Call	Bond Future	4,852.4500	4.8525	5,311.0100	5.3110	9.450	0	0	0
2023/02/24	2040	03/08/2023	12.23	Put	Bond Future	2,374.9700	2.3750	2,110.3800	2.1104	(11.141)	0	0	0
2023/02/24	2040	03/08/2023			Bond Future	11.8094	79.9919	11.6905	80.7151	(1.007)	0.0000	0.0000	95,820
2023/02/24	2040	03/08/2023	12.22	Call	Bond Future	4,815.3500	4.8154	5,272.1700	5.2722	9.487	0	0	0
2023/02/24	2040	03/08/2023	12.22	Put	Bond Future	2,395.3700	2.3954	2,129.0400	2.1290	(11.119)	0	0	0
2023/02/24	2040	03/08/2023	12.21	Call	Bond Future	4,778.3600	4.7784	5,233.4200	5.2334	9.523	0	0	0
2023/02/24	2040	03/08/2023	12.21	Put	Bond Future	2,415.9400	2.4159	2,147.8500	2.1478	(11.097)	0	0	0
2023/02/24	2040	02/11/2023	11.59	Call	Bond Future	3,151.6400	3.1516	3,483.3100	3.4833	10.524	0	0	0
2023/02/24	2040	02/11/2023	11.60	Put	Bond Future	5,140.5300	5.1405	4,736.2300	4.7362	(7.865)	0	0	0
2023/02/24	2040	02/11/2023	11.58	Call	Bond Future	3,124.1900	3.1242	3,454.0700	3.4541	10.559	0	0	0
2023/02/24	2040	02/11/2023	11.58	Put	Bond Future	5,209.0500	5.2090	4,801.1800	4.8012	(7.830)	0	0	0
2023/02/24	2040	02/11/2023			Bond Future	11.9240	81.6092	11.8007	82.3470	(1.034)	0.0000	0.0000	0
2023/02/24	2040	02/11/2023	11.59	Put	Bond Future	5,174.6900	5.1747	4,768.6100	4.7686	(7.847)	0	0	0
2023/02/24	2040	02/11/2023	11.60	Call	Bond Future	3,179.2100	3.1792	3,512.6600	3.5127	10.488	0	0	0
2023/02/24	2040	01/02/2024	12.34	Call	Bond Future	5,771.7300	5.7717	6,216.3900	6.2164	7.704	0	0	0
2023/02/24	2040	01/02/2024	12.34	Put	Bond Future	4,023.2400	4.0232	3,714.7100	3.7147	(7.669)	0	0	0
2023/02/24	2040	01/02/2024	12.33	Call	Bond Future	5,738.5200	5.7385	6,181.8200	6.1818	7.725	0	0	0
2023/02/24	2040	01/02/2024	12.33	Put	Bond Future	4,046.4600	4.0465	3,736.5700	3.7366	(7.658)	0	0	0
2023/02/24	2040	01/02/2024			Bond Future	12.0354	78.8185	11.9074	79.5717	(1.063)	0.0000	0.0000	6
2023/02/24	2040	01/02/2024	12.35	Call	Bond Future	5,805.0100	5.8050	6,251.0100	6.2510	7.683	0	0	0
2023/02/24	2040	01/02/2024	12.35	Put	Bond Future	4,000.1500	4.0001	3,692.9600	3.6930	(7.679)	0	0	0
2023/02/24	2040	02/05/2024	11.61	Call	Bond Future	3,540.4800	3.5405	3,871.4500	3.8714	9.348	0	0	0
2023/02/24	2040	02/05/2024	11.62	Put	Bond Future	6,826.7800	6.8268	6,390.9600	6.3910	(6.384)	0	0	0
2023/02/24	2040	02/05/2024	11.60	Call	Bond Future	3,516.0200	3.5160	3,845.5200	3.8455	9.371	0	0	0
2023/02/24	2040	02/05/2024			Bond Future	12.1711	80.3710	12.0382	81.1393	(1.093)	0.0000	0.0000	0
2023/02/24	2040	02/05/2024	11.61	Put	Bond Future	6,863.3600	6.8634	6,426.0700	6.4261	(6.371)	0	0	0
2023/02/24	2040	02/05/2024	11.62	Call	Bond Future	3,565.0100	3.5650	3,897.4500	3.8975	9.325	0	0	0
2023/02/24	2040	02/05/2024	11.60	Put	Bond Future	6,900.0900	6.9001	6,461.3300	6.4613	(6.359)	0	0	0
2023/02/24	2044	04/05/2023	11.41	Call	Bond Future	1,303.7600	1.3038	1,556.7000	1.5567	19.401	0	0	0
2023/02/24	2044	04/05/2023	11.41	Put	Bond Future	3,343.8400	3.3438	2,911.0300	2.9110	(12.944)	0	0	0
2023/02/24	2044	04/05/2023	11.42	Call	Bond Future	1,328.3500	1.3284	1,584.4400	1.5844	19.279	0	0	0
2023/02/24	2044	04/05/2023	11.42	Put	Bond Future	3,303.3900	3.3034	2,873.7300	2.8737	(13.007)	0	0	0
2023/02/24	2044	04/05/2023	11.75	Put	Bond Future	2,168.3700	2.1684	1,841.8700	1.8419	(15.057)	0	0	4,423
2023/02/24	2044	04/05/2023			Bond Future	11.7303	79.3225	11.6211	80.0083	(0.931)	0.0000	0.0000	55,656
2023/02/24	2044	04/05/2023	11.43	Call	Bond Future	1,353.2000	1.3532	1,612.4400	1.6124	19.158	0	0	0
2023/02/24	2044	04/05/2023	11.43	Put	Bond Future	3,263.2900	3.2633	2,836.7800	2.8368	(13.070)	0	0	0
2023/02/24	2044	04/05/2023	11.75	Call	Bond Future	2,290.7200	2.2907	2,649.9700	2.6500	15.683	0	0	0
2023/02/24	2044	04/05/2023	12.00	Call	Bond Future	3,192.8400	3.1928	3,623.4500	3.6235	13.487	0	0	0
2023/02/24	2044	04/05/2023	12.00	Put	Bond Future	1,542.6700	1.5427	1,287.5300	1.2875	(16.539)	0	0	4,423
2023/02/24	2044	04/05/2023	12.25	Call	Bond Future	4,208.6100	4.2086	4,700.3600	4.7004	11.684	0	0	0
2023/02/24	2044	04/05/2023	12.25	Put	Bond Future	1,080.9200	1.0809	886.9200	0.8869	(17.948)	0	0	1,798
2023/02/24	2044	03/08/2023	12.16	Call	Bond Future	4,566.2100	4.5662	4,989.2100	4.9892	9.264	0	0	0
2023/02/24	2044	03/08/2023	12.16	Put	Bond Future	2,706.1800	2.7062	2,429.9200	2.4299	(10.208)	0	0	0
2023/02/24	2044	03/08/2023	12.00	Call	Bond Future	3,999.9300	3.9999	4,394.2200	4.3942	9.857	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
2023/02/24	2044	03/08/2023	12.00	Put	Bond Future	3,089.6400	3.0896	2,784.6700	2.7847	(9.871)	0	0	4,754
2023/02/24	2044	03/08/2023	12.15	Call	Bond Future	4,529.8900	4.5299	4,951.1500	4.9512	9.300	0	0	0
2023/02/24	2044	03/08/2023	12.15	Put	Bond Future	2,728.6300	2.7286	2,450.6300	2.4506	(10.188)	0	0	0
2023/02/24	2044	03/08/2023			Bond Future	11.8498	76.5023	11.7364	77.2015	(0.957)	0.0000	0.0000	21,473
2023/02/24	2044	03/08/2023	12.17	Call	Bond Future	4,602.4300	4.6024	5,027.1700	5.0272	9.229	0	0	0
2023/02/24	2044	03/08/2023	12.17	Put	Bond Future	2,683.7100	2.6837	2,409.1900	2.4092	(10.229)	0	0	0
2023/02/24	2044	03/08/2023	11.75	Call	Bond Future	3,179.2200	3.1792	3,525.3700	3.5254	10.888	0	0	0
2023/02/24	2044	03/08/2023	11.75	Put	Bond Future	3,794.0400	3.7940	3,440.9300	3.4409	(9.307)	0	0	3,076
2023/02/24	2044	02/11/2023	11.57	Call	Bond Future	3,117.6800	3.1177	3,430.1000	3.4301	10.021	0	0	0
2023/02/24	2044	02/11/2023	11.57	Put	Bond Future	5,522.8500	5.5228	5,121.8700	5.1219	(7.260)	0	0	0
2023/02/24	2044	02/11/2023			Bond Future	11.9589	78.0490	11.8414	78.7624	(0.982)	0.0000	0.0000	0
2023/02/24	2044	02/11/2023	11.56	Call	Bond Future	3,090.2900	3.0903	3,400.9900	3.4010	10.054	0	0	0
2023/02/24	2044	02/11/2023	11.56	Put	Bond Future	5,558.9600	5.5590	5,156.2600	5.1563	(7.244)	0	0	0
2023/02/24	2044	02/11/2023	11.55	Call	Bond Future	3,063.0100	3.0630	3,372.0000	3.3720	10.088	0	0	0
2023/02/24	2044	02/11/2023	11.55	Put	Bond Future	5,595.2700	5.5953	5,190.8600	5.1909	(7.228)	0	0	0
2023/02/24	2044	01/02/2024	12.29	Call	Bond Future	5,565.6300	5.5656	5,985.7500	5.9858	7.548	0	0	0
2023/02/24	2044	01/02/2024	12.29	Put	Bond Future	4,249.7400	4.2497	3,941.6600	3.9417	(7.249)	0	0	0
2023/02/24	2044	01/02/2024			Bond Future	12.0649	75.3087	11.9431	76.0369	(1.009)	0.0000	0.0000	0
2023/02/24	2044	01/02/2024	12.28	Call	Bond Future	5,532.5600	5.5326	5,951.3500	5.9513	7.570	0	0	0
2023/02/24	2044	01/02/2024	12.28	Put	Bond Future	4,274.3000	4.2743	3,964.8900	3.9649	(7.239)	0	0	0
2023/02/24	2044	01/02/2024	12.27	Call	Bond Future	5,499.8400	5.4998	5,917.2800	5.9173	7.590	0	0	0
2023/02/24	2044	01/02/2024	12.27	Put	Bond Future	4,299.2900	4.2993	3,988.5300	3.9885	(7.228)	0	0	0
2023/02/24	2044	02/05/2024	11.67	Call	Bond Future	3,675.6300	3.6756	4,001.2500	4.0013	8.859	0	0	0
2023/02/24	2044	02/05/2024	11.67	Put	Bond Future	6,831.6500	6.8316	6,414.4000	6.4144	(6.108)	0	0	0
2023/02/24	2044	02/05/2024			Bond Future	12.1934	76.7919	12.0669	77.5348	(1.037)	0.0000	0.0000	0
2023/02/24	2044	02/05/2024	11.66	Call	Bond Future	3,650.5300	3.6505	3,974.7100	3.9747	8.880	0	0	0
2023/02/24	2044	02/05/2024	11.66	Put	Bond Future	6,868.9900	6.8690	6,450.3000	6.4503	(6.095)	0	0	0
2023/02/24	2044	02/05/2024	11.65	Call	Bond Future	3,625.1800	3.6252	3,947.9200	3.9479	8.903	0	0	0
2023/02/24	2044	02/05/2024	11.65	Put	Bond Future	6,906.1600	6.9062	6,486.0300	6.4860	(6.083)	0	0	0
2023/02/24	2046	04/05/2023			Bond Future	110.4627	110.4627	111.8846	111.8846	1.287	0.0000	0.0000	17,308
2023/02/24	2046	03/08/2023			Bond Future	112.6652	112.6652	114.1153	114.1153	1.287	0.0000	0.0000	0
2023/02/24	2046	02/11/2023			Bond Future	112.8965	112.8965	114.3754	114.3754	1.310	0.0000	0.0000	0
2023/02/24	2046	01/02/2024			Bond Future	115.2942	115.2942	116.8043	116.8043	1.310	0.0000	0.0000	0
2023/02/24	2046	02/05/2024			Bond Future	115.4758	115.4758	117.0158	117.0158	1.334	0.0000	0.0000	0
2023/02/24	2050	04/05/2023			Bond Future	113.1157	113.1157	114.1141	114.1141	0.883	0.0000	0.0000	13,316
2023/02/24	2050	03/08/2023			Bond Future	113.2014	113.2014	114.2193	114.2193	0.899	0.0000	0.0000	0
2023/02/24	2050	02/11/2023			Bond Future	115.5161	115.5161	116.5548	116.5548	0.899	0.0000	0.0000	0
2023/02/24	2050	01/02/2024			Bond Future	115.7447	115.7447	116.8039	116.8039	0.915	0.0000	0.0000	0
2023/02/24	2050	02/05/2024			Bond Future	118.0561	118.0561	119.1368	119.1368	0.915	0.0000	0.0000	0
2023/02/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	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
2023/02/24	AL37	04/05/2023			Index Future	876.3720	876.3720	874.7170	874.7170	(0.189)	0.0000	0.0000	0
2023/02/24	AL37	03/08/2023			Index Future	893.6330	893.6330	891.9450	891.9450	(0.189)	0.0000	0.0000	0
2023/02/24	AL37	02/11/2023			Index Future	911.6970	911.6970	909.9750	909.9750	(0.189)	0.0000	0.0000	0
2023/02/24	AL37	01/02/2024			Index Future	930.8510	930.8510	929.0920	929.0920	(0.189)	0.0000	0.0000	0
2023/02/24	AL37	02/05/2024			Index Future	949.2640	949.2640	947.4730	947.4730	(0.189)	0.0000	0.0000	0
2023/02/24	AL7T	04/05/2023			Index Future	1,004.8520	1,004.8520	1,005.1410	1,005.1410	0.029	0.0000	0.0000	0
2023/02/24	AL7T	03/08/2023			Index Future	1,024.6430	1,024.6430	1,024.9390	1,024.9390	0.029	0.0000	0.0000	0
2023/02/24	AL7T	02/11/2023			Index Future	1,045.3560	1,045.3560	1,045.6570	1,045.6570	0.029	0.0000	0.0000	0
2023/02/24	AL7T	01/02/2024			Index Future	1,067.3180	1,067.3180	1,067.6240	1,067.6240	0.029	0.0000	0.0000	0
2023/02/24	AL7T	02/05/2024			Index Future	1,088.4310	1,088.4310	1,088.7460	1,088.7460	0.029	0.0000	0.0000	0
2023/02/24	ALBI	04/05/2023			Index Future	884.2490	884.2490	886.7000	886.7000	0.277	0.0000	0.0000	100
2023/02/24	ALBI	03/08/2023			Index Future	901.6650	901.6650	904.1650	904.1650	0.277	0.0000	0.0000	0
2023/02/24	ALBI	02/11/2023			Index Future	919.8920	919.8920	922.4410	922.4410	0.277	0.0000	0.0000	0
2023/02/24	ALBI	01/02/2024			Index Future	939.2180	939.2180	941.8200	941.8200	0.277	0.0000	0.0000	0
2023/02/24	ALBI	02/05/2024			Index Future	957.7970	957.7970	960.4530	960.4530	0.277	0.0000	0.0000	0
2023/02/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C202	07/12/2033			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
2023/02/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/24	ES33	04/05/2023			Bond Future	12.2506	73.6461	12.1868	73.9431	(0.521)	0.0000	0.0000	0
2023/02/24	ES33	03/08/2023			Bond Future	12.4100	75.1144	12.3435	75.4174	(0.536)	0.0000	0.0000	350
2023/02/24	ES33	02/11/2023			Bond Future	12.5725	72.8557	12.5031	73.1648	(0.552)	0.0000	0.0000	0
2023/02/24	ES33	01/02/2024			Bond Future	12.7341	74.4036	12.6617	74.7191	(0.568)	0.0000	0.0000	0
2023/02/24	ES33	02/05/2024			Bond Future	12.9236	72.0927	12.8480	72.4149	(0.586)	0.0000	0.0000	0
2023/02/24	ES42	04/05/2023			Bond Future	12.5889	71.0439	12.4893	71.5856	(0.791)	0.0000	0.0000	0
2023/02/24	ES42	03/08/2023			Bond Future	12.7333	72.4603	12.6298	73.0129	(0.813)	0.0000	0.0000	4,000
2023/02/24	ES42	02/11/2023			Bond Future	12.8801	69.6796	12.7724	70.2434	(0.836)	0.0000	0.0000	0
2023/02/24	ES42	01/02/2024			Bond Future	13.0190	71.1605	12.9071	71.7361	(0.859)	0.0000	0.0000	0
2023/02/24	ES42	02/05/2024			Bond Future	13.1857	68.3176	13.0690	68.9051	(0.885)	0.0000	0.0000	0
2023/02/24	GOVI	04/05/2023	852.86	Call	GOVI	188,640.0000	18.8640	212,260.0000	21.2260	12.521	0	0	0
2023/02/24	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	04/05/2023	852.87	Call	GOVI	188,540.0000	18.8540	212,160.0000	21.2160	12.528	0	0	0
2023/02/24	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	04/05/2023			GOVI	871.7240	871.7240	874.0860	874.0860	0.271	0.0000	0.0000	835
2023/02/24	GOVI	04/05/2023	852.88	Call	GOVI	188,440.0000	18.8440	212,060.0000	21.2060	12.534	0	0	0
2023/02/24	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	03/08/2023	837.21	Call	GOVI	516,830.0000	51.6830	540,920.0000	54.0920	4.661	0	0	0
2023/02/24	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	03/08/2023	837.22	Call	GOVI	516,730.0000	51.6730	540,820.0000	54.0820	4.662	0	0	0
2023/02/24	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	03/08/2023			GOVI	888.8930	888.8930	891.3020	891.3020	0.271	0.0000	0.0000	0
2023/02/24	GOVI	03/08/2023	837.23	Call	GOVI	516,630.0000	51.6630	540,720.0000	54.0720	4.663	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
2023/02/24	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	02/11/2023	885.82	Call	GOVI	210,410.0000	21.0410	234,990.0000	23.4990	11.682	0	0	0
2023/02/24	GOVI	02/11/2023			GOVI	906.8610	906.8610	909.3190	909.3190	0.271	0.0000	0.0000	0
2023/02/24	GOVI	02/11/2023	885.80	Call	GOVI	210,610.0000	21.0610	235,190.0000	23.5190	11.671	0	0	0
2023/02/24	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	02/11/2023	885.81	Call	GOVI	210,510.0000	21.0510	235,090.0000	23.5090	11.676	0	0	0
2023/02/24	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	01/02/2024	880.00	Call	GOVI	459,140.0000	45.9140	484,220.0000	48.4220	5.462	0	0	0
2023/02/24	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	01/02/2024			GOVI	925.9140	925.9140	928.4220	928.4220	0.271	0.0000	0.0000	0
2023/02/24	GOVI	01/02/2024	879.98	Call	GOVI	459,340.0000	45.9340	484,420.0000	48.4420	5.460	0	0	0
2023/02/24	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	01/02/2024	879.99	Call	GOVI	459,240.0000	45.9240	484,320.0000	48.4320	5.461	0	0	0
2023/02/24	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	02/05/2024	950.97	Put	GOVI	67,400.0000	6.7400	41,800.0000	4.1800	(37.982)	0	0	0
2023/02/24	GOVI	02/05/2024	950.98	Put	GOVI	67,500.0000	6.7500	41,900.0000	4.1900	(37.926)	0	0	0
2023/02/24	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	02/05/2024			GOVI	944.2300	944.2300	946.7900	946.7900	0.271	0.0000	0.0000	0
2023/02/24	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/24	GOVI	02/05/2024	950.99	Put	GOVI	67,600.0000	6.7600	42,000.0000	4.2000	(37.870)	0	0	0
2023/02/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/24	IGOV	04/05/2023			Index Future	322.7390	322.7390	323.9550	323.9550	0.377	0.0000	0.0000	655
2023/02/24	IGOV	03/08/2023			Index Future	329.1730	329.1730	330.4140	330.4140	0.377	0.0000	0.0000	0
2023/02/24	IGOV	02/11/2023			Index Future	335.9040	335.9040	337.1700	337.1700	0.377	0.0000	0.0000	0
2023/02/24	IGOV	01/02/2024			Index Future	343.0360	343.0360	344.3280	344.3280	0.377	0.0000	0.0000	0
2023/02/24	IGOV	02/05/2024			Index Future	349.8950	349.8950	351.2140	351.2140	0.377	0.0000	0.0000	0
2023/02/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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
2023/02/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/24	JBAF	15/03/2023			Jibar Tradeable Future	7.5250	92.4750	7.5250	92.4750	0.000	0.0000	0.0000	0
2023/02/24	JBAF	19/04/2023			Jibar Tradeable Future	7.7350	92.2650	7.7250	92.2750	(0.129)	0.0000	0.0000	0
2023/02/24	JBAF	17/05/2023			Jibar Tradeable Future	7.8000	92.2000	7.7900	92.2100	(0.128)	0.0000	0.0000	0
2023/02/24	JBAF	21/06/2023			Jibar Tradeable Future	7.9250	92.0750	7.9150	92.0850	(0.126)	0.0000	0.0000	0
2023/02/24	JBAF	19/07/2023			Jibar Tradeable Future	7.9600	92.0400	7.9500	92.0500	(0.126)	0.0000	0.0000	0
2023/02/24	JBAF	16/08/2023			Jibar Tradeable Future	8.0400	91.9600	8.0400	91.9600	0.000	0.0000	0.0000	0
2023/02/24	JBAF	20/09/2023			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	75
2023/02/24	JBAF	20/12/2023			Jibar Tradeable Future	8.0550	91.9450	8.0850	91.9150	0.372	0.0000	0.0000	272
2023/02/24	JBAF	20/03/2024			Jibar Tradeable Future	8.0350	91.9650	8.0650	91.9350	0.373	0.0000	0.0000	0
2023/02/24	JBAF	19/06/2024			Jibar Tradeable Future	8.0000	92.0000	8.0200	91.9800	0.250	0.0000	0.0000	0
2023/02/24	JBAF	18/09/2024			Jibar Tradeable Future	7.9600	92.0400	7.9800	92.0200	0.251	0.0000	0.0000	68
2023/02/24	JBAF	18/12/2024			Jibar Tradeable Future	7.9250	92.0750	7.9350	92.0650	0.126	0.0000	0.0000	0
2023/02/24	R035	04/05/2023	10.55	Call	Bond Future	427.1800	0.4272	474.0500	0.4741	10.972	0	0	770
2023/02/24	R035	04/05/2023	10.55	Put	Bond Future	4,926.9600	4.9270	4,671.9900	4.6720	(5.175)	0	0	0
2023/02/24	R035	04/05/2023	13.18	Call	Bond Future	9,874.6400	9.8746	10,161.5100	10.1615	2.905	0	0	0
2023/02/24	R035	04/05/2023	13.18	Put	Bond Future	101.4300	0.1014	86.4600	0.0865	(14.759)	0	0	491
2023/02/24	R035	04/05/2023	12.46	Call	Bond Future	6,557.5400	6.5575	6,816.9600	6.8170	3.956	0	0	0
2023/02/24	R035	04/05/2023	12.46	Put	Bond Future	345.4600	0.3455	303.0400	0.3030	(12.279)	0	0	388
2023/02/24	R035	04/05/2023	11.20	Call	Bond Future	1,667.9800	1.6680	1,796.5000	1.7965	7.705	0	0	0
2023/02/24	R035	04/05/2023	11.21	Call	Bond Future	1,695.5700	1.6956	1,825.4900	1.8255	7.662	0	0	0
2023/02/24	R035	04/05/2023	11.22	Put	Bond Future	2,241.1700	2.2412	2,070.6400	2.0706	(7.609)	0	0	0
2023/02/24	R035	04/05/2023	10.60	Call	Bond Future	485.1400	0.4851	537.0400	0.5370	10.698	0	0	388
2023/02/24	R035	04/05/2023	10.60	Put	Bond Future	4,678.8000	4.6788	4,428.8600	4.4289	(5.342)	0	0	0
2023/02/24	R035	04/05/2023	11.05	Call	Bond Future	1,283.5200	1.2835	1,391.1900	1.3912	8.389	0	0	770
2023/02/24	R035	04/05/2023	11.05	Put	Bond Future	2,787.4800	2.7875	2,593.3100	2.5933	(6.966)	0	0	0
2023/02/24	R035	04/05/2023	11.17	Call	Bond Future	1,586.5100	1.5865	1,710.8500	1.7109	7.837	0	0	491
2023/02/24	R035	04/05/2023			Bond Future	11.3104	85.9994	11.2576	86.3013	(0.467)	0.0000	0.0000	158,965
2023/02/24	R035	04/05/2023	9.85	Call	Bond Future	51.5300	0.0515	58.9300	0.0589	14.361	0	0	388
2023/02/24	R035	04/05/2023	9.85	Put	Bond Future	8,996.6100	8.9966	8,702.1700	8.7022	(3.273)	0	0	0
2023/02/24	R035	04/05/2023	10.42	Call	Bond Future	300.2300	0.3002	335.3900	0.3354	11.711	0	0	491
2023/02/24	R035	04/05/2023	10.42	Put	Bond Future	5,602.9000	5.6029	5,336.2200	5.3362	(4.760)	0	0	0
2023/02/24	R035	04/05/2023	11.80	Call	Bond Future	3,713.9200	3.7139	3,918.9500	3.9189	5.521	0	0	0
2023/02/24	R035	04/05/2023	11.80	Put	Bond Future	985.0800	0.9851	888.2700	0.8883	(9.828)	0	0	1,035
2023/02/24	R035	04/05/2023	11.87	Call	Bond Future	3,994.4200	3.9944	4,206.8700	4.2069	5.319	0	0	0
2023/02/24	R035	04/05/2023	11.87	Put	Bond Future	885.7400	0.8857	796.3500	0.7964	(10.092)	0	0	770
2023/02/24	R035	04/05/2023	11.20	Put	Bond Future	2,300.9200	2.3009	2,127.6000	2.1276	(7.533)	0	0	0
2023/02/24	R035	04/05/2023	11.21	Put	Bond Future	2,270.8900	2.2709	2,098.9700	2.0990	(7.571)	0	0	0
2023/02/24	R035	04/05/2023	11.22	Call	Bond Future	1,723.4200	1.7234	1,854.7300	1.8547	7.619	0	0	0
2023/02/24	R035	04/05/2023	11.17	Put	Bond Future	2,392.6500	2.3926	2,215.1500	2.2151	(7.419)	0	0	0
2023/02/24	R035	03/08/2023	12.00	Call	Bond Future	5,006.7800	5.0068	5,204.8200	5.2048	3.955	0	0	0
2023/02/24	R035	03/08/2023	12.00	Put	Bond Future	1,908.5800	1.9086	1,798.8100	1.7988	(5.751)	0	0	0
2023/02/24	R035	03/08/2023			Bond Future	11.4310	87.6933	11.3760	88.0011	(0.480)	0.0000	0.0000	6,761
2023/02/24	R035	03/08/2023	11.98	Call	Bond Future	4,934.2700	4.9343	5,130.8600	5.1309	3.984	0	0	0
2023/02/24	R035	03/08/2023	11.98	Put	Bond Future	1,942.1800	1.9422	1,830.9600	1.8310	(5.727)	0	0	0
2023/02/24	R035	03/08/2023	11.99	Call	Bond Future	4,970.5900	4.9706	5,167.9100	5.1679	3.970	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
2023/02/24	R035	03/08/2023	11.99	Put	Bond Future	1,925.4200	1.9254	1,814.9300	1.8149	(5.738)	0	0	0
2023/02/24	R035	02/11/2023	12.85	Call	Bond Future	0.0000	0.0000	8,493.5100	8.4935	100.000	0	0	0
2023/02/24	R035	02/11/2023	12.85	Put	Bond Future	0.0000	0.0000	1,480.0100	1.4800	100.000	0	0	400
2023/02/24	R035	02/11/2023	11.41	Call	Bond Future	3,376.8300	3.3768	3,524.8500	3.5249	4.383	0	0	0
2023/02/24	R035	02/11/2023	11.41	Put	Bond Future	4,168.2100	4.1682	4,002.2700	4.0023	(3.981)	0	0	0
2023/02/24	R035	02/11/2023	11.42	Call	Bond Future	3,404.4000	3.4044	3,553.1600	3.5532	4.370	0	0	0
2023/02/24	R035	02/11/2023	11.42	Put	Bond Future	4,140.2700	4.1403	3,975.0700	3.9751	(3.990)	0	0	0
2023/02/24	R035	02/11/2023	11.12	Call	Bond Future	0.0000	0.0000	2,749.5500	2.7495	100.000	0	0	400
2023/02/24	R035	02/11/2023			Bond Future	11.5534	84.9617	11.4963	85.2756	(0.494)	0.0000	0.0000	0
2023/02/24	R035	02/11/2023	11.43	Call	Bond Future	3,432.3500	3.4324	3,581.8500	3.5819	4.356	0	0	0
2023/02/24	R035	02/11/2023	11.43	Put	Bond Future	4,112.7500	4.1127	3,948.2900	3.9483	(3.999)	0	0	0
2023/02/24	R035	02/11/2023	10.62	Call	Bond Future	0.0000	0.0000	1,678.6500	1.6787	100.000	0	0	400
2023/02/24	R035	02/11/2023	10.62	Put	Bond Future	0.0000	0.0000	6,708.9700	6.7090	100.000	0	0	0
2023/02/24	R035	02/11/2023	11.12	Put	Bond Future	0.0000	0.0000	4,859.5500	4.8595	100.000	0	0	0
2023/02/24	R035	01/02/2024	12.18	Put	Bond Future	3,282.6300	3.2826	3,155.8400	3.1558	(3.862)	0	0	0
2023/02/24	R035	01/02/2024	12.19	Call	Bond Future	5,975.5400	5.9755	6,169.7600	6.1698	3.250	0	0	0
2023/02/24	R035	01/02/2024	12.19	Put	Bond Future	3,263.7100	3.2637	3,137.4600	3.1375	(3.868)	0	0	0
2023/02/24	R035	01/02/2024	10.62	Call	Bond Future	0.0000	0.0000	2,083.9200	2.0839	100.000	0	0	400
2023/02/24	R035	01/02/2024	10.62	Put	Bond Future	0.0000	0.0000	7,701.5600	7.7016	100.000	0	0	0
2023/02/24	R035	01/02/2024	11.12	Put	Bond Future	0.0000	0.0000	5,825.2000	5.8252	100.000	0	0	0
2023/02/24	R035	01/02/2024			Bond Future	11.6732	86.7477	11.6137	87.0682	(0.510)	0.0000	0.0000	0
2023/02/24	R035	01/02/2024	13.46	Call	Bond Future	0.0000	0.0000	10,694.2400	10.6942	100.000	0	0	0
2023/02/24	R035	01/02/2024	13.46	Put	Bond Future	0.0000	0.0000	1,508.7900	1.5088	100.000	0	0	400
2023/02/24	R035	01/02/2024	12.18	Call	Bond Future	5,943.1700	5.9432	6,136.8500	6.1368	3.259	0	0	0
2023/02/24	R035	01/02/2024	12.20	Call	Bond Future	6,007.9500	6.0079	6,202.7300	6.2027	3.242	0	0	0
2023/02/24	R035	01/02/2024	12.20	Put	Bond Future	3,244.8900	3.2449	3,119.2000	3.1192	(3.873)	0	0	0
2023/02/24	R035	01/02/2024	11.12	Call	Bond Future	0.0000	0.0000	3,097.8600	3.0979	100.000	0	0	400
2023/02/24	R035	02/05/2024	11.19	Call	Bond Future	3,023.2200	3.0232	3,153.7300	3.1537	4.317	0	0	0
2023/02/24	R035	02/05/2024	11.19	Put	Bond Future	6,381.9600	6.3820	6,185.3600	6.1854	(3.081)	0	0	0
2023/02/24	R035	02/05/2024	11.20	Call	Bond Future	3,044.9500	3.0450	3,176.0900	3.1761	4.307	0	0	0
2023/02/24	R035	02/05/2024	11.20	Put	Bond Future	6,348.1200	6.3481	6,152.1500	6.1522	(3.087)	0	0	0
2023/02/24	R035	02/05/2024			Bond Future	11.8111	83.9536	11.7491	84.2808	(0.525)	0.0000	0.0000	0
2023/02/24	R035	02/05/2024	11.21	Call	Bond Future	3,066.7700	3.0668	3,198.5300	3.1985	4.296	0	0	0
2023/02/24	R035	02/05/2024	11.21	Put	Bond Future	6,314.4300	6.3144	6,119.0800	6.1191	(3.094)	0	0	0
2023/02/24	R186	04/05/2023	8.83	Put	Bond Future	477.5500	0.4776	584.1500	0.5841	22.322	0	0	0
2023/02/24	R186	04/05/2023	8.84	Call	Bond Future	1,286.3300	1.2863	1,090.8000	1.0908	(15.201)	0	0	0
2023/02/24	R186	04/05/2023			Bond Future	8.5804	109.8537	8.6754	109.5533	1.107	0.0000	0.0000	96,719
2023/02/24	R186	04/05/2023	8.36	Call	Bond Future	455.4000	0.4554	351.7100	0.3517	(22.769)	0	0	200
2023/02/24	R186	04/05/2023	8.36	Put	Bond Future	1,156.5600	1.1566	1,353.3200	1.3533	17.013	0	0	200
2023/02/24	R186	04/05/2023	8.82	Call	Bond Future	1,242.8700	1.2429	1,050.7100	1.0507	(15.461)	0	0	0
2023/02/24	R186	04/05/2023	8.82	Put	Bond Future	487.2900	0.4873	595.5800	0.5956	22.223	0	0	0
2023/02/24	R186	04/05/2023	8.83	Call	Bond Future	1,264.5200	1.2645	1,070.6700	1.0707	(15.330)	0	0	0
2023/02/24	R186	04/05/2023	8.84	Put	Bond Future	467.9900	0.4680	572.9100	0.5729	22.419	0	0	0
2023/02/24	R186	03/08/2023	9.73	Put	Bond Future	289.2500	0.2893	339.6400	0.3396	17.421	0	0	0
2023/02/24	R186	03/08/2023	9.74	Call	Bond Future	3,506.2900	3.5063	3,249.7400	3.2497	(7.317)	0	0	0
2023/02/24	R186	03/08/2023	9.74	Put	Bond Future	285.4700	0.2855	335.2800	0.3353	17.448	0	0	0
2023/02/24	R186	03/08/2023			Bond Future	8.6335	106.7128	8.7369	106.4065	1.198	0.0000	0.0000	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
2023/02/24	R186	03/08/2023	9.75	Call	Bond Future	3,530.9300	3.5309	3,273.7800	3.2738	(7.283)	0	0	0
2023/02/24	R186	03/08/2023	9.75	Put	Bond Future	281.5700	0.2816	330.7800	0.3308	17.477	0	0	0
2023/02/24	R186	03/08/2023	9.73	Call	Bond Future	3,481.5200	3.4815	3,225.5500	3.2256	(7.352)	0	0	0
2023/02/24	R186	02/11/2023	9.40	Call	Bond Future	2,715.7300	2.7157	2,496.9600	2.4970	(8.056)	0	0	0
2023/02/24	R186	02/11/2023	9.40	Put	Bond Future	727.2700	0.7273	821.0900	0.8211	12.900	0	0	0
2023/02/24	R186	02/11/2023	9.15	Call	Bond Future	2,223.7500	2.2238	2,024.3400	2.0243	(8.967)	0	0	1,715
2023/02/24	R186	02/11/2023			Bond Future	8.6728	108.8702	8.7860	108.5576	1.305	0.0000	0.0000	1,171
2023/02/24	R186	02/11/2023	9.39	Call	Bond Future	2,695.4700	2.6955	2,477.4300	2.4774	(8.089)	0	0	0
2023/02/24	R186	02/11/2023	9.39	Put	Bond Future	734.0300	0.7340	828.5800	0.8286	12.881	0	0	0
2023/02/24	R186	02/11/2023	10.42	Call	Bond Future	4,981.0300	4.9810	4,709.1800	4.7092	(5.458)	0	0	0
2023/02/24	R186	02/11/2023	10.42	Put	Bond Future	282.5800	0.2826	323.3200	0.3233	14.417	0	0	1,715
2023/02/24	R186	02/11/2023	9.15	Put	Bond Future	913.5300	0.9135	1,026.7100	1.0267	12.389	0	0	0
2023/02/24	R186	02/11/2023	9.38	Call	Bond Future	2,675.2600	2.6753	2,457.9500	2.4579	(8.123)	0	0	0
2023/02/24	R186	02/11/2023	9.38	Put	Bond Future	740.8500	0.7408	836.1300	0.8361	12.861	0	0	0
2023/02/24	R186	01/02/2024	9.50	Call	Bond Future	2,917.3300	2.9173	2,697.6300	2.6976	(7.531)	0	0	0
2023/02/24	R186	01/02/2024	9.51	Call	Bond Future	2,936.1700	2.9362	2,715.8500	2.7158	(7.504)	0	0	0
2023/02/24	R186	01/02/2024	9.52	Put	Bond Future	840.7100	0.8407	939.0800	0.9391	11.701	0	0	0
2023/02/24	R186	01/02/2024			Bond Future	8.6857	105.8522	8.8103	105.5329	1.435	0.0000	0.0000	0
2023/02/24	R186	01/02/2024	9.50	Put	Bond Future	853.0500	0.8531	952.6500	0.9527	11.676	0	0	0
2023/02/24	R186	01/02/2024	9.51	Put	Bond Future	846.8600	0.8469	945.8400	0.9458	11.688	0	0	0
2023/02/24	R186	01/02/2024	9.52	Call	Bond Future	2,955.0400	2.9550	2,734.1100	2.7341	(7.476)	0	0	0
2023/02/24	R186	02/05/2024	8.01	Call	Bond Future	749.2400	0.7492	648.7200	0.6487	(13.416)	0	0	0
2023/02/24	R186	02/05/2024	8.01	Put	Bond Future	2,536.6900	2.5367	2,761.4400	2.7614	8.860	0	0	0
2023/02/24	R186	02/05/2024			Bond Future	8.7594	107.9396	8.8976	107.6143	1.577	0.0000	0.0000	0
2023/02/24	R186	02/05/2024	7.99	Call	Bond Future	731.9700	0.7320	633.0500	0.6330	(13.514)	0	0	0
2023/02/24	R186	02/05/2024	7.99	Put	Bond Future	2,567.6600	2.5677	2,794.0100	2.7940	8.815	0	0	0
2023/02/24	R186	02/05/2024	8.00	Call	Bond Future	740.5700	0.7406	640.8500	0.6408	(13.465)	0	0	0
2023/02/24	R186	02/05/2024	8.00	Put	Bond Future	2,552.1400	2.5521	2,777.6900	2.7777	8.838	0	0	0
2023/02/24	R197	04/05/2023			Bond Future	335.7607	335.7607	335.7561	335.7561	(0.001)	0.0000	0.0000	309
2023/02/24	R197	03/08/2023			Bond Future	333.4200	333.4200	333.4146	333.4146	(0.002)	0.0000	0.0000	0
2023/02/24	R197	02/11/2023			Bond Future	340.2376	340.2376	340.2321	340.2321	(0.002)	0.0000	0.0000	0
2023/02/24	R202	04/05/2023			Bond Future	248.3230	248.3230	249.4075	249.4075	0.437	0.0000	0.0000	4,960
2023/02/24	R202	03/08/2023			Bond Future	248.4750	248.4750	249.5806	249.5806	0.445	0.0000	0.0000	460
2023/02/24	R202	02/11/2023			Bond Future	253.5557	253.5557	254.6838	254.6838	0.445	0.0000	0.0000	0
2023/02/24	R202	01/02/2024			Bond Future	254.0215	254.0215	255.1706	255.1706	0.452	0.0000	0.0000	0
2023/02/24	R202	02/05/2024			Bond Future	259.0949	259.0949	260.2679	260.2679	0.453	0.0000	0.0000	0
2023/02/24	R209	04/05/2023	10.00	Call	Bond Future	65.4800	0.0655	77.0900	0.0771	17.731	0	0	500
2023/02/24	R209	04/05/2023	10.00	Put	Bond Future	7,306.3700	7.3064	7,001.9900	7.0020	(4.166)	0	0	0
2023/02/24	R209	04/05/2023	10.50	Call	Bond Future	279.8600	0.2799	321.2000	0.3212	14.772	0	0	4,500
2023/02/24	R209	04/05/2023	10.50	Put	Bond Future	4,705.5300	4.7055	4,430.8800	4.4309	(5.837)	0	0	0
2023/02/24	R209	04/05/2023	11.50	Put	Bond Future	1,358.3700	1.3584	1,219.4100	1.2194	(10.230)	0	0	0
2023/02/24	R209	04/05/2023	11.09	Call	Bond Future	1,096.7500	1.0967	1,213.0800	1.2131	10.607	0	0	0
2023/02/24	R209	04/05/2023	11.09	Put	Bond Future	2,389.1100	2.3891	2,189.4500	2.1894	(8.357)	0	0	0
2023/02/24	R209	04/05/2023	11.10	Call	Bond Future	1,117.5200	1.1175	1,235.3400	1.2353	10.543	0	0	0
2023/02/24	R209	04/05/2023	11.10	Put	Bond Future	2,358.4500	2.3584	2,160.2800	2.1603	(8.403)	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
2023/02/24	R209	04/05/2023			Bond Future	11.3446	66.5691	11.2817	66.8851	(0.554)	0.0000	0.0000	19,631
2023/02/24	R209	04/05/2023	11.00	Call	Bond Future	920.6200	0.9206	1,023.6400	1.0236	11.190	0	0	2,500
2023/02/24	R209	04/05/2023	11.00	Put	Bond Future	2,678.2600	2.6783	2,465.2900	2.4653	(7.952)	0	0	8,250
2023/02/24	R209	04/05/2023	11.50	Call	Bond Future	2,130.1900	2.1302	2,307.2200	2.3072	8.311	0	0	2,250
2023/02/24	R209	04/05/2023	12.50	Call	Bond Future	5,723.1900	5.7232	5,999.0700	5.9991	4.820	0	0	0
2023/02/24	R209	04/05/2023	12.50	Put	Bond Future	276.2300	0.2762	236.1200	0.2361	(14.521)	0	0	9,750
2023/02/24	R209	04/05/2023	11.11	Call	Bond Future	1,138.5100	1.1385	1,257.8300	1.2578	10.480	0	0	0
2023/02/24	R209	04/05/2023	11.11	Put	Bond Future	2,328.0800	2.3281	2,131.4100	2.1314	(8.448)	0	0	0
2023/02/24	R209	03/08/2023	11.95	Put	Bond Future	1,784.1700	1.7842	1,666.4900	1.6665	(6.596)	0	0	0
2023/02/24	R209	03/08/2023	10.70	Call	Bond Future	1,145.6500	1.1456	1,236.6600	1.2367	7.944	0	0	1,800
2023/02/24	R209	03/08/2023	11.93	Call	Bond Future	4,106.6500	4.1067	4,309.6600	4.3097	4.943	0	0	0
2023/02/24	R209	03/08/2023	11.94	Call	Bond Future	4,137.6800	4.1377	4,341.4800	4.3415	4.925	0	0	0
2023/02/24	R209	03/08/2023	10.00	Call	Bond Future	409.6300	0.4096	449.9400	0.4499	9.841	0	0	1,800
2023/02/24	R209	03/08/2023	10.00	Put	Bond Future	8,152.0800	8.1521	7,870.1400	7.8701	(3.459)	0	0	0
2023/02/24	R209	03/08/2023			Bond Future	11.4536	67.8802	11.3885	68.2025	(0.569)	0.0000	0.0000	1,690
2023/02/24	R209	03/08/2023	11.95	Call	Bond Future	4,168.7900	4.1688	4,373.3600	4.3734	4.907	0	0	0
2023/02/24	R209	03/08/2023	10.70	Put	Bond Future	5,011.3500	5.0113	4,780.1100	4.7801	(4.614)	0	0	0
2023/02/24	R209	03/08/2023	11.93	Put	Bond Future	1,815.7500	1.8157	1,696.5100	1.6965	(6.567)	0	0	0
2023/02/24	R209	03/08/2023	11.94	Put	Bond Future	1,799.8900	1.7999	1,681.4400	1.6814	(6.581)	0	0	0
2023/02/24	R209	02/11/2023	11.33	Call	Bond Future	2,699.3200	2.6993	2,849.5900	2.8496	5.567	0	0	0
2023/02/24	R209	02/11/2023	11.33	Put	Bond Future	3,833.5400	3.8335	3,655.1400	3.6551	(4.654)	0	0	0
2023/02/24	R209	02/11/2023	11.34	Call	Bond Future	2,722.6700	2.7227	2,873.7400	2.8737	5.549	0	0	0
2023/02/24	R209	02/11/2023	11.34	Put	Bond Future	3,807.2200	3.8072	3,629.6200	3.6296	(4.665)	0	0	0
2023/02/24	R209	02/11/2023			Bond Future	11.5610	66.1012	11.4935	66.4299	(0.584)	0.0000	0.0000	1,567
2023/02/24	R209	02/11/2023	11.35	Call	Bond Future	2,745.9000	2.7459	2,897.7800	2.8978	5.531	0	0	0
2023/02/24	R209	02/11/2023	11.35	Put	Bond Future	3,780.8300	3.7808	3,604.0400	3.6040	(4.676)	0	0	0
2023/02/24	R209	01/02/2024	12.14	Call	Bond Future	5,161.3400	5.1613	5,365.2600	5.3653	3.951	0	0	0
2023/02/24	R209	01/02/2024	12.14	Put	Bond Future	2,927.8500	2.9279	2,796.2400	2.7962	(4.495)	0	0	0
2023/02/24	R209	01/02/2024	12.13	Put	Bond Future	2,944.9500	2.9450	2,812.7500	2.8127	(4.489)	0	0	0
2023/02/24	R209	01/02/2024			Bond Future	11.6615	67.4909	11.5916	67.8264	(0.600)	0.0000	0.0000	0
2023/02/24	R209	01/02/2024	12.12	Call	Bond Future	5,104.6600	5.1047	5,307.4100	5.3074	3.972	0	0	0
2023/02/24	R209	01/02/2024	12.12	Put	Bond Future	2,962.3900	2.9624	2,829.6100	2.8296	(4.482)	0	0	0
2023/02/24	R209	01/02/2024	12.13	Call	Bond Future	5,132.8600	5.1329	5,336.1900	5.3362	3.961	0	0	0
2023/02/24	R209	02/05/2024	11.17	Call	Bond Future	2,719.1500	2.7192	2,858.4400	2.8584	5.123	0	0	0
2023/02/24	R209	02/05/2024	11.17	Put	Bond Future	5,703.1800	5.7032	5,500.1100	5.5001	(3.561)	0	0	0
2023/02/24	R209	02/05/2024	11.18	Call	Bond Future	2,738.6400	2.7386	2,878.5900	2.8786	5.110	0	0	0
2023/02/24	R209	02/05/2024	11.18	Put	Bond Future	5,672.7100	5.6727	5,470.3000	5.4703	(3.568)	0	0	0
2023/02/24	R209	02/05/2024			Bond Future	11.7856	65.6722	11.7130	66.0145	(0.616)	0.0000	0.0000	0
2023/02/24	R209	02/05/2024	11.19	Call	Bond Future	2,758.2100	2.7582	2,898.8100	2.8988	5.098	0	0	0
2023/02/24	R209	02/05/2024	11.19	Put	Bond Future	5,642.3800	5.6424	5,440.6200	5.4406	(3.576)	0	0	0
2023/02/24	R210	04/05/2023			Bond Future	222.8524	222.8524	223.2604	223.2604	0.183	0.0000	0.0000	386
2023/02/24	R210	03/08/2023			Bond Future	227.2955	227.2955	227.7117	227.7117	0.183	0.0000	0.0000	300
2023/02/24	R210	02/11/2023			Bond Future	228.8015	228.8015	229.2251	229.2251	0.185	0.0000	0.0000	0
2023/02/24	R210	01/02/2024			Bond Future	233.6603	233.6603	234.0926	234.0926	0.185	0.0000	0.0000	0
2023/02/24	R210	02/05/2024			Bond Future	235.1131	235.1131	235.5535	235.5535	0.187	0.0000	0.0000	0
2023/02/24	R213	04/05/2023	10.75	Call	Bond Future	1,899.8100	1.8998	1,878.9100	1.8789	(1.100)	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
2023/02/24	R213	04/05/2023	10.75	Put	Bond Future	1,076.2100	1.0762	1,073.3300	1.0733	(0.268)	0	0	0
2023/02/24	R213	04/05/2023			Bond Future	10.5692	82.6481	10.5732	82.6301	0.037	0.0000	0.0000	33,973
2023/02/24	R213	04/05/2023	10.73	Call	Bond Future	1,842.9700	1.8430	1,822.2100	1.8222	(1.126)	0	0	0
2023/02/24	R213	04/05/2023	10.73	Put	Bond Future	1,109.9700	1.1100	1,107.2300	1.1072	(0.247)	0	0	0
2023/02/24	R213	04/05/2023	10.74	Call	Bond Future	1,871.2200	1.8712	1,850.3900	1.8504	(1.113)	0	0	0
2023/02/24	R213	04/05/2023	10.74	Put	Bond Future	1,092.9100	1.0929	1,090.1000	1.0901	(0.257)	0	0	0
2023/02/24	R213	03/08/2023	11.62	Put	Bond Future	940.4400	0.9404	938.7600	0.9388	(0.179)	0	0	0
2023/02/24	R213	03/08/2023	11.63	Call	Bond Future	5,033.7800	5.0338	5,013.7200	5.0137	(0.399)	0	0	0
2023/02/24	R213	03/08/2023			Bond Future	10.6816	84.2759	10.6857	84.2576	0.038	0.0000	0.0000	0
2023/02/24	R213	03/08/2023	11.61	Call	Bond Future	4,968.5200	4.9685	4,948.4900	4.9485	(0.403)	0	0	0
2023/02/24	R213	03/08/2023	11.61	Put	Bond Future	949.7300	0.9497	948.0700	0.9481	(0.175)	0	0	0
2023/02/24	R213	03/08/2023	11.62	Call	Bond Future	5,001.1300	5.0011	4,981.0800	4.9811	(0.401)	0	0	0
2023/02/24	R213	03/08/2023	11.63	Put	Bond Future	931.2300	0.9312	929.5400	0.9295	(0.181)	0	0	0
2023/02/24	R213	02/11/2023	11.13	Call	Bond Future	3,568.3300	3.5683	3,551.6700	3.5517	(0.467)	0	0	0
2023/02/24	R213	02/11/2023	11.13	Put	Bond Future	2,134.3300	2.1343	2,136.4800	2.1365	0.101	0	0	0
2023/02/24	R213	02/11/2023			Bond Future	10.7969	82.4269	10.8013	82.4081	0.040	0.0000	0.0000	925
2023/02/24	R213	02/11/2023	11.11	Call	Bond Future	3,515.1400	3.5151	3,498.5600	3.4986	(0.472)	0	0	0
2023/02/24	R213	02/11/2023	11.11	Put	Bond Future	2,166.3500	2.1663	2,168.5800	2.1686	0.103	0	0	0
2023/02/24	R213	02/11/2023	11.12	Call	Bond Future	3,541.7000	3.5417	3,525.0700	3.5251	(0.470)	0	0	0
2023/02/24	R213	02/11/2023	11.12	Put	Bond Future	2,150.2900	2.1503	2,152.4700	2.1525	0.101	0	0	0
2023/02/24	R213	01/02/2024	11.70	Call	Bond Future	5,107.1000	5.1071	5,089.7700	5.0898	(0.339)	0	0	0
2023/02/24	R213	01/02/2024	11.70	Put	Bond Future	1,839.2300	1.8392	1,841.1800	1.8412	0.106	0	0	0
2023/02/24	R213	01/02/2024	11.71	Call	Bond Future	5,135.5000	5.1355	5,118.1400	5.1181	(0.338)	0	0	0
2023/02/24	R213	01/02/2024	11.71	Put	Bond Future	1,827.4000	1.8274	1,829.3200	1.8293	0.105	0	0	0
2023/02/24	R213	01/02/2024			Bond Future	10.9087	84.1594	10.9133	84.1401	0.042	0.0000	0.0000	0
2023/02/24	R213	01/02/2024	11.72	Call	Bond Future	5,163.9400	5.1639	5,146.5600	5.1466	(0.337)	0	0	0
2023/02/24	R213	01/02/2024	11.72	Put	Bond Future	1,815.6400	1.8156	1,817.5400	1.8175	0.105	0	0	0
2023/02/24	R213	02/05/2024	10.30	Call	Bond Future	1,893.3500	1.8934	1,882.8000	1.8828	(0.557)	0	0	0
2023/02/24	R213	02/05/2024	10.30	Put	Bond Future	5,033.9000	5.0339	5,042.7400	5.0427	0.176	0	0	0
2023/02/24	R213	02/05/2024			Bond Future	11.0446	82.2670	11.0493	82.2476	0.043	0.0000	0.0000	0
2023/02/24	R213	02/05/2024	10.28	Call	Bond Future	1,861.8600	1.8619	1,851.4100	1.8514	(0.561)	0	0	0
2023/02/24	R213	02/05/2024	10.28	Put	Bond Future	5,088.8500	5.0888	5,097.7900	5.0978	0.176	0	0	0
2023/02/24	R213	02/05/2024	10.29	Call	Bond Future	1,877.7300	1.8777	1,867.2400	1.8672	(0.559)	0	0	0
2023/02/24	R213	02/05/2024	10.29	Put	Bond Future	5,061.4900	5.0615	5,070.3900	5.0704	0.176	0	0	0
2023/02/24	R214	04/05/2023	11.36	Call	Bond Future	1,339.5900	1.3396	1,562.4900	1.5625	16.639	0	0	0
2023/02/24	R214	04/05/2023	11.36	Put	Bond Future	2,253.2700	2.2533	1,958.3000	1.9583	(13.091)	0	0	0
2023/02/24	R214	04/05/2023	11.37	Call	Bond Future	1,363.2800	1.3633	1,588.6700	1.5887	16.533	0	0	0
2023/02/24	R214	04/05/2023	11.37	Put	Bond Future	2,223.5700	2.2236	1,931.0900	1.9311	(13.154)	0	0	0
2023/02/24	R214	04/05/2023			Bond Future	11.5330	63.4992	11.4344	64.0170	(0.854)	0.0000	0.0000	22,856
2023/02/24	R214	04/05/2023	11.38	Call	Bond Future	1,387.2000	1.3872	1,615.0700	1.6151	16.427	0	0	0
2023/02/24	R214	04/05/2023	11.38	Put	Bond Future	2,194.1700	2.1942	1,904.1700	1.9042	(13.217)	0	0	0
2023/02/24	R214	03/08/2023	12.14	Call	Bond Future	4,384.2500	4.3843	4,727.9500	4.7280	7.839	0	0	0
2023/02/24	R214	03/08/2023	12.14	Put	Bond Future	1,872.6600	1.8727	1,688.2700	1.6883	(9.846)	0	0	0
2023/02/24	R214	03/08/2023	12.15	Call	Bond Future	4,416.4300	4.4164	4,761.3600	4.7614	7.810	0	0	0
2023/02/24	R214	03/08/2023	12.15	Put	Bond Future	1,856.6100	1.8566	1,673.4500	1.6734	(9.865)	0	0	0
2023/02/24	R214	03/08/2023			Bond Future	11.6361	64.7498	11.5342	65.2779	(0.876)	0.0000	0.0000	2,980
2023/02/24	R214	03/08/2023	12.16	Call	Bond Future	4,448.6800	4.4487	4,794.8200	4.7948	7.781	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
2023/02/24	R214	03/08/2023	12.16	Put	Bond Future	1,840.7000	1.8407	1,658.7500	1.6588	(9.885)	0	0	0
2023/02/24	R214	02/11/2023	11.45	Put	Bond Future	4,275.2500	4.2752	3,983.5000	3.9835	(6.824)	0	0	0
2023/02/24	R214	02/11/2023	11.46	Call	Bond Future	2,800.5300	2.8005	3,048.8500	3.0488	8.867	0	0	0
2023/02/24	R214	02/11/2023	11.46	Put	Bond Future	4,246.6700	4.2467	3,956.2300	3.9562	(6.839)	0	0	0
2023/02/24	R214	02/11/2023			Bond Future	11.7398	62.7598	11.6344	63.2985	(0.898)	0.0000	0.0000	0
2023/02/24	R214	02/11/2023	11.45	Call	Bond Future	2,776.4600	2.7765	3,023.4700	3.0235	8.897	0	0	0
2023/02/24	R214	02/11/2023	11.47	Call	Bond Future	2,824.5000	2.8245	3,074.1200	3.0741	8.838	0	0	0
2023/02/24	R214	02/11/2023	11.47	Put	Bond Future	4,218.0500	4.2181	3,928.9100	3.9289	(6.855)	0	0	0
2023/02/24	R214	01/02/2024	12.16	Call	Bond Future	4,924.7100	4.9247	5,250.3100	5.2503	6.612	0	0	0
2023/02/24	R214	01/02/2024	12.16	Put	Bond Future	3,356.1600	3.3562	3,131.7600	3.1318	(6.686)	0	0	0
2023/02/24	R214	01/02/2024			Bond Future	11.8404	64.0791	11.7313	64.6291	(0.921)	0.0000	0.0000	0
2023/02/24	R214	01/02/2024	12.14	Call	Bond Future	4,867.9500	4.8680	5,191.5600	5.1916	6.648	0	0	0
2023/02/24	R214	01/02/2024	12.14	Put	Bond Future	3,395.7100	3.3957	3,169.3200	3.1693	(6.667)	0	0	0
2023/02/24	R214	01/02/2024	12.15	Call	Bond Future	4,896.1800	4.8962	5,220.7900	5.2208	6.630	0	0	0
2023/02/24	R214	01/02/2024	12.15	Put	Bond Future	3,375.7600	3.3758	3,150.3700	3.1504	(6.677)	0	0	0
2023/02/24	R214	02/05/2024	11.46	Call	Bond Future	3,118.9300	3.1189	3,366.9300	3.3669	7.951	0	0	0
2023/02/24	R214	02/05/2024	11.46	Put	Bond Future	5,631.7900	5.6318	5,318.7200	5.3187	(5.559)	0	0	0
2023/02/24	R214	02/05/2024	11.47	Call	Bond Future	3,140.4900	3.1405	3,389.5900	3.3896	7.932	0	0	0
2023/02/24	R214	02/05/2024	11.47	Put	Bond Future	5,600.9100	5.6009	5,288.9400	5.2889	(5.570)	0	0	0
2023/02/24	R214	02/05/2024			Bond Future	11.9538	62.0435	11.8409	62.6046	(0.945)	0.0000	0.0000	0
2023/02/24	R214	02/05/2024	11.48	Call	Bond Future	3,162.1300	3.1621	3,412.3200	3.4123	7.912	0	0	0
2023/02/24	R214	02/05/2024	11.48	Put	Bond Future	5,570.1700	5.5702	5,259.2900	5.2593	(5.581)	0	0	0
2023/02/24	R248	04/05/2023	10.40	Call	Bond Future	142.7800	0.1428	189.0300	0.1890	32.392	0	0	1,500
2023/02/24	R248	04/05/2023	10.40	Put	Bond Future	8,696.2100	8.6962	8,033.9800	8.0340	(7.615)	0	0	0
2023/02/24	R248	04/05/2023	11.10	Call	Bond Future	898.0700	0.8981	1,097.6900	1.0977	22.228	0	0	1,500
2023/02/24	R248	04/05/2023	11.35	Call	Bond Future	1,475.3700	1.4754	1,755.8300	1.7558	19.009	0	0	0
2023/02/24	R248	04/05/2023	11.35	Put	Bond Future	3,182.6900	3.1827	2,754.6700	2.7547	(13.448)	0	0	0
2023/02/24	R248	04/05/2023			Bond Future	11.6096	78.5019	11.5007	79.2104	(0.938)	0.0000	0.0000	235,188
2023/02/24	R248	04/05/2023	11.10	Put	Bond Future	4,312.8600	4.3129	3,804.0000	3.8040	(11.799)	0	0	0
2023/02/24	R248	04/05/2023	11.33	Call	Bond Future	1,422.1600	1.4222	1,695.9800	1.6960	19.254	0	0	0
2023/02/24	R248	04/05/2023	11.33	Put	Bond Future	3,263.7500	3.2638	2,829.0900	2.8291	(13.318)	0	0	0
2023/02/24	R248	04/05/2023	11.34	Call	Bond Future	1,448.5600	1.4486	1,725.6900	1.7257	19.131	0	0	0
2023/02/24	R248	04/05/2023	11.34	Put	Bond Future	3,222.9700	3.2230	2,791.6200	2.7916	(13.384)	0	0	0
2023/02/24	R248	03/08/2023	12.11	Call	Bond Future	5,077.6900	5.0777	5,528.6400	5.5286	8.881	0	0	0
2023/02/24	R248	03/08/2023	12.11	Put	Bond Future	2,643.0500	2.6431	2,371.6100	2.3716	(10.270)	0	0	0
2023/02/24	R248	03/08/2023			Bond Future	11.7152	80.0481	11.6023	80.7705	(0.964)	0.0000	0.0000	0
2023/02/24	R248	03/08/2023	12.10	Call	Bond Future	5,039.3800	5.0394	5,488.6200	5.4886	8.915	0	0	0
2023/02/24	R248	03/08/2023	12.10	Put	Bond Future	2,664.7100	2.6647	2,391.5600	2.3916	(10.251)	0	0	0
2023/02/24	R248	03/08/2023	12.09	Call	Bond Future	5,001.3600	5.0014	5,448.8800	5.4489	8.948	0	0	0
2023/02/24	R248	03/08/2023	12.09	Put	Bond Future	2,686.7500	2.6868	2,411.8800	2.4119	(10.231)	0	0	0
2023/02/24	R248	02/11/2023	11.48	Call	Bond Future	3,311.8100	3.3118	3,642.9400	3.6429	9.998	0	0	0
2023/02/24	R248	02/11/2023	11.49	Put	Bond Future	5,459.7200	5.4597	5,055.6500	5.0556	(7.401)	0	0	0
2023/02/24	R248	02/11/2023	11.47	Call	Bond Future	3,283.5200	3.2835	3,612.8600	3.6129	10.030	0	0	0
2023/02/24	R248	02/11/2023			Bond Future	11.8213	77.2254	11.7043	77.9624	(0.990)	0.0000	0.0000	0
2023/02/24	R248	02/11/2023	11.48	Put	Bond Future	5,497.1700	5.4972	5,091.3200	5.0913	(7.383)	0	0	0
2023/02/24	R248	02/11/2023	11.49	Call	Bond Future	3,339.9600	3.3400	3,672.8700	3.6729	9.967	0	0	0
2023/02/24	R248	02/11/2023	11.47	Put	Bond Future	5,534.5700	5.5346	5,126.9300	5.1269	(7.365)	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
2023/02/24	R248	01/02/2024	12.15	Call	Bond Future	5,564.6200	5.5646	5,999.4200	5.9994	7.814	0	0	0
2023/02/24	R248	01/02/2024	12.15	Put	Bond Future	4,199.7100	4.1997	3,882.2000	3.8822	(7.560)	0	0	0
2023/02/24	R248	01/02/2024	12.14	Call	Bond Future	5,530.4800	5.5305	5,963.8500	5.9638	7.836	0	0	0
2023/02/24	R248	01/02/2024	12.14	Put	Bond Future	4,225.1400	4.2251	3,906.2000	3.9062	(7.549)	0	0	0
2023/02/24	R248	01/02/2024			Bond Future	11.9244	78.8489	11.8031	79.6012	(1.017)	0.0000	0.0000	13,000
2023/02/24	R248	01/02/2024	12.16	Call	Bond Future	5,599.1300	5.5991	6,035.3600	6.0354	7.791	0	0	0
2023/02/24	R248	01/02/2024	12.16	Put	Bond Future	4,174.7300	4.1747	3,858.6500	3.8587	(7.571)	0	0	0
2023/02/24	R248	02/05/2024	11.47	Call	Bond Future	3,434.9000	3.4349	3,760.4000	3.7604	9.476	0	0	0
2023/02/24	R248	02/05/2024	11.48	Put	Bond Future	6,987.6900	6.9877	6,547.2800	6.5473	(6.303)	0	0	0
2023/02/24	R248	02/05/2024	11.46	Call	Bond Future	3,409.2400	3.4092	3,733.1700	3.7332	9.502	0	0	0
2023/02/24	R248	02/05/2024			Bond Future	12.0404	75.9621	11.9146	76.7296	(1.045)	0.0000	0.0000	0
2023/02/24	R248	02/05/2024	11.47	Put	Bond Future	7,027.5000	7.0275	6,585.5100	6.5855	(6.289)	0	0	0
2023/02/24	R248	02/05/2024	11.48	Call	Bond Future	3,460.6500	3.4606	3,787.7300	3.7877	9.451	0	0	0
2023/02/24	R248	02/05/2024	11.46	Put	Bond Future	7,067.5000	7.0675	6,623.9400	6.6239	(6.276)	0	0	0

Total **1429488**