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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/02/2023 TO 27/02/2023

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
2023/02/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	2025	04/05/2023		Bond Future	169.2110	169.2110	169.1485	169.1485	(0.037)	0.0000	0.0000	5,381
2023/02/27	2025	03/08/2023		Bond Future	170.8535	170.8535	170.7899	170.7899	(0.037)	0.0000	0.0000	214
2023/02/27	2025	02/11/2023		Bond Future	174.3469	174.3469	174.2820	174.2820	(0.037)	0.0000	0.0000	0
2023/02/27	2025	01/02/2024		Bond Future	176.2724	176.2724	176.2061	176.2061	(0.038)	0.0000	0.0000	0
2023/02/27	2025	02/05/2024		Bond Future	179.7948	179.7948	179.7277	179.7277	(0.037)	0.0000	0.0000	0
2023/02/27	2029	04/05/2023		Bond Future	120.5739	120.5739	121.1903	121.1903	0.511	0.0000	0.0000	1,115
2023/02/27	2029	03/08/2023		Bond Future	122.9779	122.9779	123.6067	123.6067	0.511	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
2023/02/27	2029	02/11/2023			Bond Future	124.1731	124.1731	124.8148	124.8148	0.517	0.0000	0.0000	0
2023/02/27	2029	01/02/2024			Bond Future	126.8097	126.8097	127.4649	127.4649	0.517	0.0000	0.0000	0
2023/02/27	2029	02/05/2024			Bond Future	127.9936	127.9936	128.6625	128.6625	0.523	0.0000	0.0000	0
2023/02/27	2030	04/05/2023	9.03	Call	Bond Future	39.9500	0.0400	46.3700	0.0464	16.070	0	0	388
2023/02/27	2030	04/05/2023	9.03	Put	Bond Future	5,467.9200	5.4679	5,166.9200	5.1669	(5.505)	0	0	0
2023/02/27	2030	04/05/2023	9.58	Put	Bond Future	3,110.2100	3.1102	2,843.1100	2.8431	(8.588)	0	0	0
2023/02/27	2030	04/05/2023	9.67	Call	Bond Future	364.8100	0.3648	415.5800	0.4156	13.917	0	0	479
2023/02/27	2030	04/05/2023	9.67	Put	Bond Future	2,779.7900	2.7798	2,523.1400	2.5231	(9.233)	0	0	0
2023/02/27	2030	04/05/2023	11.34	Call	Bond Future	5,069.5000	5.0695	5,337.8500	5.3378	5.293	0	0	0
2023/02/27	2030	04/05/2023	11.34	Put	Bond Future	170.6000	0.1706	131.5300	0.1315	(22.902)	0	0	150
2023/02/27	2030	04/05/2023	10.52	Call	Bond Future	2,164.1300	2.1641	2,348.3500	2.3484	8.512	0	0	0
2023/02/27	2030	04/05/2023	10.52	Put	Bond Future	760.8600	0.7609	637.6600	0.6377	(16.192)	0	0	0
2023/02/27	2030	04/05/2023	10.53	Call	Bond Future	2,194.8500	2.1949	2,380.5400	2.3805	8.460	0	0	0
2023/02/27	2030	04/05/2023	10.53	Put	Bond Future	747.8600	0.7479	626.1300	0.6261	(16.277)	0	0	0
2023/02/27	2030	04/05/2023	9.78	Call	Bond Future	495.1100	0.4951	560.5300	0.5605	13.213	0	0	388
2023/02/27	2030	04/05/2023	9.78	Put	Bond Future	2,404.3900	2.4044	2,162.3900	2.1624	(10.065)	0	0	0
2023/02/27	2030	04/05/2023	10.00	Call	Bond Future	851.2900	0.8513	950.8100	0.9508	11.690	0	0	1,080
2023/02/27	2030	04/05/2023	10.00	Put	Bond Future	1,759.6100	1.7596	1,551.7100	1.5517	(11.815)	0	0	0
2023/02/27	2030	04/05/2023	10.42	Call	Bond Future	1,866.9300	1.8669	2,035.9300	2.0359	9.052	0	0	479
2023/02/27	2030	04/05/2023	10.42	Put	Bond Future	902.3600	0.9024	763.9400	0.7639	(15.340)	0	0	0
2023/02/27	2030	04/05/2023			Bond Future	10.2023	91.6050	10.1336	91.9124	(0.674)	0.0000	0.0000	85,195
2023/02/27	2030	04/05/2023	9.58	Call	Bond Future	278.8500	0.2789	319.1700	0.3192	14.459	0	0	150
2023/02/27	2030	04/05/2023	12.04	Call	Bond Future	7,788.8300	7.7888	8,083.8900	8.0839	3.788	0	0	0
2023/02/27	2030	04/05/2023	12.04	Put	Bond Future	43.9400	0.0439	31.5800	0.0316	(28.129)	0	0	1,080
2023/02/27	2030	04/05/2023	12.50	Call	Bond Future	9,563.3400	9.5633	9,866.1000	9.8661	3.166	0	0	0
2023/02/27	2030	04/05/2023	12.50	Put	Bond Future	14.3700	0.0144	9.7100	0.0097	(32.429)	0	0	479
2023/02/27	2030	04/05/2023	12.57	Call	Bond Future	9,830.7000	9.8307	10,134.2400	10.1342	3.088	0	0	0
2023/02/27	2030	04/05/2023	12.57	Put	Bond Future	11.6700	0.0117	7.7900	0.0078	(33.248)	0	0	350
2023/02/27	2030	04/05/2023	10.65	Call	Bond Future	2,576.6500	2.5767	2,779.1300	2.7791	7.858	0	0	350
2023/02/27	2030	04/05/2023	10.65	Put	Bond Future	607.1700	0.6072	502.2300	0.5022	(17.283)	0	0	0
2023/02/27	2030	04/05/2023	11.62	Call	Bond Future	6,151.5500	6.1515	6,434.0500	6.4340	4.592	0	0	0
2023/02/27	2030	04/05/2023	11.62	Put	Bond Future	99.3800	0.0994	74.4600	0.0745	(25.075)	0	0	388
2023/02/27	2030	04/05/2023	10.54	Call	Bond Future	2,225.7300	2.2257	2,412.8900	2.4129	8.409	0	0	0
2023/02/27	2030	04/05/2023	10.54	Put	Bond Future	735.0500	0.7350	614.7900	0.6148	(16.361)	0	0	0
2023/02/27	2030	03/08/2023	12.89	Call	Bond Future	10,383.8600	10.3839	10,681.0700	10.6811	2.862	0	0	0
2023/02/27	2030	03/08/2023	12.89	Put	Bond Future	103.1100	0.1031	86.8100	0.0868	(15.808)	0	0	350
2023/02/27	2030	03/08/2023	11.35	Call	Bond Future	5,042.3500	5.0424	5,275.9500	5.2760	4.633	0	0	0
2023/02/27	2030	03/08/2023	11.36	Put	Bond Future	722.5100	0.7225	643.2600	0.6433	(10.969)	0	0	0
2023/02/27	2030	03/08/2023	10.40	Call	Bond Future	2,283.1700	2.2832	2,435.7100	2.4357	6.681	0	0	1,012
2023/02/27	2030	03/08/2023	10.65	Call	Bond Future	2,922.4100	2.9224	3,099.5000	3.0995	6.060	0	0	350
2023/02/27	2030	03/08/2023	10.65	Put	Bond Future	1,511.9400	1.5119	1,375.5200	1.3755	(9.023)	0	0	0
2023/02/27	2030	03/08/2023	11.34	Call	Bond Future	5,009.5400	5.0095	5,242.4900	5.2425	4.650	0	0	0
2023/02/27	2030	03/08/2023	11.34	Put	Bond Future	738.0000	0.7380	657.4400	0.6574	(10.916)	0	0	0
2023/02/27	2030	03/08/2023			Bond Future	10.3202	89.4022	10.2478	89.7158	(0.702)	0.0000	0.0000	11,931
2023/02/27	2030	03/08/2023	11.35	Put	Bond Future	730.2200	0.7302	650.3100	0.6503	(10.943)	0	0	0
2023/02/27	2030	03/08/2023	11.36	Call	Bond Future	5,075.2100	5.0752	5,309.4700	5.3095	4.616	0	0	0
2023/02/27	2030	03/08/2023	12.59	Call	Bond Future	9,327.1800	9.3272	9,616.5000	9.6165	3.102	0	0	0

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2023/02/27	2030	03/08/2023	12.59	Put	Bond Future	166.3100	0.1663	142.1200	0.1421	(14.545)	0	0	1,012
2023/02/27	2030	03/08/2023	10.40	Put	Bond Future	1,939.2200	1.9392	1,778.2500	1.7782	(8.301)	0	0	0
2023/02/27	2030	02/11/2023	10.80	Call	Bond Future	3,382.4400	3.3824	3,565.9300	3.5659	5.425	0	0	0
2023/02/27	2030	02/11/2023	10.80	Put	Bond Future	1,834.3900	1.8344	1,698.1000	1.6981	(7.430)	0	0	0
2023/02/27	2030	02/11/2023	10.81	Call	Bond Future	3,408.6600	3.4087	3,592.9300	3.5929	5.406	0	0	0
2023/02/27	2030	02/11/2023	10.81	Put	Bond Future	1,819.6700	1.8197	1,684.1600	1.6842	(7.447)	0	0	0
2023/02/27	2030	02/11/2023	9.57	Call	Bond Future	1,006.4700	1.0065	1,087.3500	1.0873	8.036	0	0	800
2023/02/27	2030	02/11/2023	9.57	Put	Bond Future	4,682.9100	4.6829	4,444.0100	4.4440	(5.102)	0	0	0
2023/02/27	2030	02/11/2023	10.07	Call	Bond Future	1,749.7300	1.7497	1,871.4900	1.8715	6.959	0	0	800
2023/02/27	2030	02/11/2023	10.07	Put	Bond Future	3,256.5800	3.2566	3,058.5600	3.0586	(6.081)	0	0	0
2023/02/27	2030	02/11/2023			Bond Future	10.4262	91.2097	10.3499	91.5295	(0.731)	0.0000	0.0000	0
2023/02/27	2030	02/11/2023	11.57	Call	Bond Future	5,612.3400	5.6123	5,847.2700	5.8473	4.186	0	0	0
2023/02/27	2030	02/11/2023	11.57	Put	Bond Future	980.7400	0.9807	895.8900	0.8959	(8.652)	0	0	800
2023/02/27	2030	02/11/2023	10.82	Call	Bond Future	3,434.9700	3.4350	3,620.0200	3.6200	5.387	0	0	0
2023/02/27	2030	02/11/2023	10.82	Put	Bond Future	1,805.0600	1.8051	1,670.3300	1.6703	(7.464)	0	0	0
2023/02/27	2030	01/02/2024	11.37	Call	Bond Future	4,961.6000	4.9616	5,176.4700	5.1765	4.331	0	0	0
2023/02/27	2030	01/02/2024	11.37	Put	Bond Future	1,622.6700	1.6227	1,511.1500	1.5112	(6.873)	0	0	0
2023/02/27	2030	01/02/2024	12.10	Put	Bond Future	999.1600	0.9992	923.4900	0.9235	(7.573)	0	0	400
2023/02/27	2030	01/02/2024	9.57	Put	Bond Future	5,157.9500	5.1579	4,919.3700	4.9194	(4.625)	0	0	0
2023/02/27	2030	01/02/2024	9.93	Call	Bond Future	1,688.0900	1.6881	1,801.9200	1.8019	6.743	0	0	1,360
2023/02/27	2030	01/02/2024	9.93	Put	Bond Future	4,143.1300	4.1431	3,930.5700	3.9306	(5.130)	0	0	0
2023/02/27	2030	01/02/2024			Bond Future	10.5258	89.1212	10.4454	89.4476	(0.764)	0.0000	0.0000	0
2023/02/27	2030	01/02/2024	11.36	Call	Bond Future	4,933.8600	4.9339	5,148.1500	5.1482	4.343	0	0	0
2023/02/27	2030	01/02/2024	11.36	Put	Bond Future	1,633.5600	1.6336	1,521.4600	1.5215	(6.862)	0	0	0
2023/02/27	2030	01/02/2024	12.10	Call	Bond Future	7,099.6000	7.0996	7,350.3200	7.3503	3.531	0	0	0
2023/02/27	2030	01/02/2024	10.07	Call	Bond Future	1,921.7600	1.9218	2,046.1700	2.0462	6.474	0	0	400
2023/02/27	2030	01/02/2024	10.07	Put	Bond Future	3,792.4300	3.7924	3,590.4500	3.5905	(5.326)	0	0	0
2023/02/27	2030	01/02/2024	11.31	Call	Bond Future	4,795.2800	4.7953	5,006.6700	5.0067	4.408	0	0	0
2023/02/27	2030	01/02/2024	11.31	Put	Bond Future	1,688.4300	1.6884	1,573.4300	1.5734	(6.811)	0	0	1,360
2023/02/27	2030	01/02/2024	11.35	Call	Bond Future	4,905.8600	4.9059	5,119.5800	5.1196	4.356	0	0	0
2023/02/27	2030	01/02/2024	11.35	Put	Bond Future	1,644.2000	1.6442	1,531.5300	1.5315	(6.853)	0	0	0
2023/02/27	2030	01/02/2024	9.57	Call	Bond Future	1,178.5800	1.1786	1,266.3900	1.2664	7.450	0	0	400
2023/02/27	2030	02/05/2024	9.81	Call	Bond Future	1,512.8800	1.5129	1,617.5200	1.6175	6.917	0	0	0
2023/02/27	2030	02/05/2024	9.81	Put	Bond Future	4,946.5400	4.9465	4,718.0500	4.7181	(4.619)	0	0	0
2023/02/27	2030	02/05/2024	9.82	Call	Bond Future	1,526.8600	1.5269	1,632.1800	1.6322	6.898	0	0	0
2023/02/27	2030	02/05/2024	9.82	Put	Bond Future	4,919.5600	4.9196	4,691.7500	4.6918	(4.631)	0	0	0
2023/02/27	2030	02/05/2024			Bond Future	10.6680	90.8784	10.5830	91.2116	(0.797)	0.0000	0.0000	0
2023/02/27	2030	02/05/2024	9.83	Call	Bond Future	1,540.9300	1.5409	1,646.9300	1.6469	6.879	0	0	0
2023/02/27	2030	02/05/2024	9.83	Put	Bond Future	4,892.6900	4.8927	4,665.5600	4.6656	(4.642)	0	0	0
2023/02/27	2032	04/05/2023	9.80	Call	Bond Future	97.0000	0.0970	107.8100	0.1078	11.144	0	0	500
2023/02/27	2032	04/05/2023	9.85	Put	Bond Future	5,128.9800	5.1290	4,845.9500	4.8460	(5.518)	0	0	0
2023/02/27	2032	04/05/2023	11.37	Call	Bond Future	3,498.8100	3.4988	3,695.6600	3.6957	5.626	0	0	400
2023/02/27	2032	04/05/2023	13.43	Call	Bond Future	12,101.1800	12.1012	12,394.0200	12.3940	2.420	0	0	0
2023/02/27	2032	04/05/2023	13.43	Put	Bond Future	10.7700	0.0108	7.4200	0.0074	(31.105)	0	0	400
2023/02/27	2032	04/05/2023	10.89	Call	Bond Future	1,854.1300	1.8541	1,987.6100	1.9876	7.199	0	0	0
2023/02/27	2032	04/05/2023	10.89	Put	Bond Future	1,396.9300	1.3969	1,234.2200	1.2342	(11.648)	0	0	0
2023/02/27	2032	04/05/2023	11.06	Call	Bond Future	2,390.8400	2.3908	2,548.5000	2.5485	6.594	0	0	0

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2023/02/27	2032	04/05/2023	11.06	Put	Bond Future	1,081.5900	1.0816	943.0600	0.9431	(12.808)	0	0	730
2023/02/27	2032	04/05/2023	10.69	Call	Bond Future	1,304.6000	1.3046	1,408.5700	1.4086	7.969	0	0	0
2023/02/27	2032	04/05/2023			Bond Future	10.7997	86.5166	10.7415	86.8128	(0.539)	0.0000	0.0000	186,952
2023/02/27	2032	04/05/2023	9.80	Put	Bond Future	5,380.9300	5.3809	5,095.5500	5.0956	(5.304)	0	0	0
2023/02/27	2032	04/05/2023	9.85	Call	Bond Future	119.3100	0.1193	132.4700	0.1325	11.030	0	0	6,500
2023/02/27	2032	04/05/2023	10.03	Call	Bond Future	233.3800	0.2334	257.9300	0.2579	10.519	0	0	730
2023/02/27	2032	04/05/2023	10.03	Put	Bond Future	4,264.6100	4.2646	3,992.9700	3.9930	(6.370)	0	0	0
2023/02/27	2032	04/05/2023	11.37	Put	Bond Future	664.6100	0.6646	565.2700	0.5653	(14.947)	0	0	0
2023/02/27	2032	04/05/2023	11.00	Call	Bond Future	2,194.9000	2.1949	2,344.1800	2.3442	6.801	0	0	0
2023/02/27	2032	04/05/2023	11.00	Put	Bond Future	1,185.0900	1.1851	1,038.1800	1.0382	(12.397)	0	0	13,000
2023/02/27	2032	04/05/2023	10.69	Put	Bond Future	1,864.3900	1.8644	1,672.1700	1.6722	(10.310)	0	0	500
2023/02/27	2032	04/05/2023	10.87	Call	Bond Future	1,794.8800	1.7949	1,925.4300	1.9254	7.273	0	0	0
2023/02/27	2032	04/05/2023	10.87	Put	Bond Future	1,438.6600	1.4387	1,273.0200	1.2730	(11.513)	0	0	0
2023/02/27	2032	04/05/2023	10.88	Call	Bond Future	1,824.4000	1.8244	1,956.4100	1.9564	7.236	0	0	0
2023/02/27	2032	04/05/2023	10.88	Put	Bond Future	1,417.6700	1.4177	1,253.4900	1.2535	(11.581)	0	0	0
2023/02/27	2032	04/05/2023	10.30	Call	Bond Future	531.8600	0.5319	582.7400	0.5827	9.566	0	0	500
2023/02/27	2032	04/05/2023	10.30	Put	Bond Future	3,121.1800	3.1212	2,875.8700	2.8759	(7.860)	0	0	0
2023/02/27	2032	04/05/2023	10.53	Call	Bond Future	937.7200	0.9377	1,018.5500	1.0186	8.620	0	0	730
2023/02/27	2032	04/05/2023	10.53	Put	Bond Future	2,322.6400	2.3226	2,107.2800	2.1073	(9.272)	0	0	0
2023/02/27	2032	04/05/2023	10.62	Call	Bond Future	1,135.7900	1.1358	1,229.5100	1.2295	8.252	0	0	400
2023/02/27	2032	04/05/2023	10.62	Put	Bond Future	2,055.3000	2.0553	1,852.8300	1.8528	(9.851)	0	0	0
2023/02/27	2032	03/08/2023	11.77	Call	Bond Future	5,333.4000	5.3334	5,534.5800	5.5346	3.772	0	0	0
2023/02/27	2032	03/08/2023	11.77	Put	Bond Future	1,239.5200	1.2395	1,138.6100	1.1386	(8.141)	0	0	0
2023/02/27	2032	03/08/2023	11.90	Call	Bond Future	5,793.9200	5.7939	6,003.6300	6.0036	3.619	0	0	5,000
2023/02/27	2032	03/08/2023	11.90	Put	Bond Future	1,098.5000	1.0985	1,006.1200	1.0061	(8.410)	0	0	0
2023/02/27	2032	03/08/2023	10.30	Call	Bond Future	1,334.0800	1.3341	1,413.5800	1.4136	5.959	0	0	1,500
2023/02/27	2032	03/08/2023	10.30	Put	Bond Future	4,472.5500	4.4725	4,249.9600	4.2500	(4.977)	0	0	0
2023/02/27	2032	03/08/2023	9.60	Call	Bond Future	518.4000	0.5184	552.9200	0.5529	6.659	0	0	1,500
2023/02/27	2032	03/08/2023	9.60	Put	Bond Future	7,397.7700	7.3978	7,130.2000	7.1302	(3.617)	0	0	0
2023/02/27	2032	03/08/2023			Bond Future	10.9178	88.2206	10.8570	88.5227	(0.556)	0.0000	0.0000	2,600
2023/02/27	2032	03/08/2023	11.75	Call	Bond Future	5,263.6200	5.2636	5,463.4400	5.4634	3.796	0	0	0
2023/02/27	2032	03/08/2023	11.75	Put	Bond Future	1,262.8100	1.2628	1,160.5400	1.1605	(8.099)	0	0	0
2023/02/27	2032	03/08/2023	11.76	Call	Bond Future	5,298.5800	5.2986	5,499.0700	5.4991	3.784	0	0	0
2023/02/27	2032	03/08/2023	11.76	Put	Bond Future	1,251.2200	1.2512	1,149.6200	1.1496	(8.120)	0	0	0
2023/02/27	2032	02/11/2023	11.24	Call	Bond Future	3,701.9000	3.7019	3,860.2900	3.8603	4.279	0	0	0
2023/02/27	2032	02/11/2023	11.24	Put	Bond Future	2,715.0000	2.7150	2,565.2200	2.5652	(5.517)	0	0	0
2023/02/27	2032	02/11/2023			Bond Future	11.0346	85.8442	10.9711	86.1524	(0.575)	0.0000	0.0000	0
2023/02/27	2032	02/11/2023	11.23	Call	Bond Future	3,673.8400	3.6738	3,831.5000	3.8315	4.291	0	0	0
2023/02/27	2032	02/11/2023	11.23	Put	Bond Future	2,734.6500	2.7346	2,584.1400	2.5841	(5.504)	0	0	0
2023/02/27	2032	02/11/2023	11.22	Call	Bond Future	3,645.8700	3.6459	3,802.8100	3.8028	4.305	0	0	0
2023/02/27	2032	02/11/2023	11.22	Put	Bond Future	2,754.4200	2.7544	2,603.1900	2.6032	(5.490)	0	0	0
2023/02/27	2032	01/02/2024	11.83	Call	Bond Future	5,438.5700	5.4386	5,631.7000	5.6317	3.551	0	0	0
2023/02/27	2032	01/02/2024	11.83	Put	Bond Future	2,274.1400	2.2741	2,152.8100	2.1528	(5.335)	0	0	0
2023/02/27	2032	01/02/2024	11.84	Call	Bond Future	5,469.4100	5.4694	5,663.1000	5.6631	3.541	0	0	0
2023/02/27	2032	01/02/2024	11.84	Put	Bond Future	2,260.0100	2.2600	2,139.2400	2.1392	(5.344)	0	0	0
2023/02/27	2032	01/02/2024	10.01	Call	Bond Future	1,346.1000	1.3461	1,421.7900	1.4218	5.623	0	0	1,200
2023/02/27	2032	01/02/2024	10.01	Put	Bond Future	6,934.9000	6.9349	6,696.1300	6.6961	(3.443)	0	0	0
2023/02/27	2032	01/02/2024			Bond Future	11.1439	87.6490	11.0776	87.9634	(0.595)	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
2023/02/27	2032	01/02/2024	11.85	Call	Bond Future	5,500.0000	5.5000	5,694.2500	5.6942	3.532	0	0	0
2023/02/27	2032	01/02/2024	11.85	Put	Bond Future	2,245.6600	2.2457	2,125.4500	2.1254	(5.353)	0	0	0
2023/02/27	2032	01/02/2024	12.62	Call	Bond Future	8,001.9000	8.0019	8,233.5900	8.2336	2.895	0	0	0
2023/02/27	2032	01/02/2024	12.62	Put	Bond Future	1,382.7800	1.3828	1,300.0100	1.3000	(5.986)	0	0	1,200
2023/02/27	2032	01/02/2024	10.76	Call	Bond Future	2,602.4200	2.6024	2,726.4900	2.7265	4.767	0	0	1,200
2023/02/27	2032	01/02/2024	10.76	Put	Bond Future	4,443.0400	4.4430	4,252.6500	4.2526	(4.285)	0	0	0
2023/02/27	2032	02/05/2024	10.56	Call	Bond Future	2,260.7400	2.2607	2,371.6900	2.3717	4.908	0	0	0
2023/02/27	2032	02/05/2024	10.56	Put	Bond Future	5,686.2400	5.6862	5,476.2400	5.4762	(3.693)	0	0	0
2023/02/27	2032	02/05/2024			Bond Future	11.2853	85.2201	11.2157	85.5410	(0.616)	0.0000	0.0000	0
2023/02/27	2032	02/05/2024	10.55	Call	Bond Future	2,242.6800	2.2427	2,353.0100	2.3530	4.920	0	0	0
2023/02/27	2032	02/05/2024	10.55	Put	Bond Future	5,716.6500	5.7166	5,506.0300	5.5060	(3.684)	0	0	0
2023/02/27	2032	02/05/2024	10.54	Call	Bond Future	2,224.7100	2.2247	2,334.4100	2.3344	4.931	0	0	0
2023/02/27	2032	02/05/2024	10.54	Put	Bond Future	5,747.2000	5.7472	5,535.9500	5.5360	(3.676)	0	0	0
2023/02/27	2033	04/05/2023			Bond Future	114.8786	114.8786	115.0345	115.0345	0.136	0.0000	0.0000	1,540
2023/02/27	2033	03/08/2023			Bond Future	117.1691	117.1691	117.3281	117.3281	0.136	0.0000	0.0000	6,141
2023/02/27	2033	02/11/2023			Bond Future	118.1563	118.1563	118.3186	118.3186	0.137	0.0000	0.0000	0
2023/02/27	2033	01/02/2024			Bond Future	120.6651	120.6651	120.8308	120.8308	0.137	0.0000	0.0000	0
2023/02/27	2033	02/05/2024			Bond Future	121.6320	121.6320	121.8015	121.8015	0.139	0.0000	0.0000	0
2023/02/27	2037	04/05/2023	10.95	Call	Bond Future	675.0300	0.6750	644.8000	0.6448	(4.478)	0	0	703
2023/02/27	2037	04/05/2023	10.95	Put	Bond Future	3,965.5100	3.9655	3,927.3200	3.9273	(0.963)	0	0	0
2023/02/27	2037	04/05/2023	11.03	Put	Bond Future	3,610.6800	3.6107	3,570.3000	3.5703	(1.118)	0	0	0
2023/02/27	2037	04/05/2023	11.30	Call	Bond Future	1,381.7600	1.3818	1,344.2100	1.3442	(2.718)	0	0	0
2023/02/27	2037	04/05/2023	11.30	Put	Bond Future	2,568.2300	2.5682	2,522.7200	2.5227	(1.772)	0	0	0
2023/02/27	2037	04/05/2023	11.94	Call	Bond Future	3,483.3900	3.4834	3,449.7200	3.4497	(0.967)	0	0	0
2023/02/27	2037	04/05/2023	13.73	Put	Bond Future	49.4600	0.0495	42.7200	0.0427	(13.627)	0	0	400
2023/02/27	2037	04/05/2023	11.31	Call	Bond Future	1,407.0500	1.4071	1,369.3800	1.3694	(2.677)	0	0	0
2023/02/27	2037	04/05/2023	11.31	Put	Bond Future	2,534.5600	2.5346	2,488.9300	2.4889	(1.800)	0	0	0
2023/02/27	2037	04/05/2023			Bond Future	11.5033	81.7853	11.5019	81.7933	(0.012)	0.0000	0.0000	62,574
2023/02/27	2037	04/05/2023	11.03	Call	Bond Future	808.1100	0.8081	775.6900	0.7757	(4.012)	0	0	400
2023/02/27	2037	04/05/2023	11.94	Put	Bond Future	1,020.1400	1.0201	978.5100	0.9785	(4.081)	0	0	703
2023/02/27	2037	04/05/2023	13.73	Call	Bond Future	11,508.0100	11.5080	11,509.2300	11.5092	0.011	0	0	0
2023/02/27	2037	04/05/2023	11.32	Call	Bond Future	1,432.6000	1.4326	1,394.8200	1.3948	(2.637)	0	0	0
2023/02/27	2037	04/05/2023	11.32	Put	Bond Future	2,501.2100	2.5012	2,455.4700	2.4555	(1.829)	0	0	0
2023/02/27	2037	04/05/2023	11.78	Call	Bond Future	2,875.6600	2.8757	2,839.1700	2.8392	(1.269)	0	0	400
2023/02/27	2037	04/05/2023	11.78	Put	Bond Future	1,301.7000	1.3017	1,257.2500	1.2572	(3.415)	0	0	0
2023/02/27	2037	03/08/2023	12.12	Call	Bond Future	4,789.0000	4.7890	4,765.3300	4.7653	(0.494)	0	0	0
2023/02/27	2037	03/08/2023	12.12	Put	Bond Future	2,077.2500	2.0772	2,045.4300	2.0454	(1.532)	0	0	0
2023/02/27	2037	03/08/2023	12.13	Call	Bond Future	4,824.7800	4.8248	4,801.1800	4.8012	(0.489)	0	0	0
2023/02/27	2037	03/08/2023	12.13	Put	Bond Future	2,059.2600	2.0593	2,027.5100	2.0275	(1.542)	0	0	0
2023/02/27	2037	03/08/2023			Bond Future	11.6287	79.1388	11.6273	79.1469	(0.012)	0.0000	0.0000	74,072
2023/02/27	2037	03/08/2023	12.14	Call	Bond Future	4,860.6500	4.8606	4,837.1200	4.8371	(0.484)	0	0	0
2023/02/27	2037	03/08/2023	12.14	Put	Bond Future	2,041.4200	2.0414	2,009.7400	2.0097	(1.552)	0	0	0
2023/02/27	2037	03/08/2023	11.00	Call	Bond Future	1,573.0200	1.5730	1,549.9900	1.5500	(1.464)	0	0	1,800
2023/02/27	2037	03/08/2023	11.00	Put	Bond Future	5,254.1900	5.2542	5,223.0100	5.2230	(0.593)	0	0	0
2023/02/27	2037	03/08/2023	10.30	Call	Bond Future	593.5600	0.5936	578.0600	0.5781	(2.611)	0	0	1,800
2023/02/27	2037	03/08/2023	10.30	Put	Bond Future	8,673.1400	8.6731	8,649.4900	8.6495	(0.273)	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
2023/02/27	2037	02/11/2023	11.57	Call	Bond Future	3,286.1100	3.2861	3,267.7300	3.2677	(0.559)	0	0	0
2023/02/27	2037	02/11/2023	11.55	Put	Bond Future	4,319.4900	4.3195	4,292.8800	4.2929	(0.616)	0	0	0
2023/02/27	2037	02/11/2023	11.56	Put	Bond Future	4,290.2000	4.2902	4,263.5800	4.2636	(0.620)	0	0	0
2023/02/27	2037	02/11/2023			Bond Future	11.7436	80.7388	11.7421	80.7470	(0.013)	0.0000	0.0000	0
2023/02/27	2037	02/11/2023	11.57	Put	Bond Future	4,261.0700	4.2611	4,234.4500	4.2344	(0.625)	0	0	0
2023/02/27	2037	02/11/2023	11.55	Call	Bond Future	3,231.0500	3.2311	3,212.6800	3.2127	(0.569)	0	0	0
2023/02/27	2037	02/11/2023	11.56	Call	Bond Future	3,258.5300	3.2585	3,240.1500	3.2401	(0.564)	0	0	0
2023/02/27	2037	01/02/2024	12.33	Call	Bond Future	5,952.7100	5.9527	5,938.2500	5.9383	(0.243)	0	0	0
2023/02/27	2037	01/02/2024	12.33	Put	Bond Future	3,416.5300	3.4165	3,393.7600	3.3938	(0.666)	0	0	0
2023/02/27	2037	01/02/2024			Bond Future	11.8551	78.1800	11.8535	78.1883	(0.013)	0.0000	0.0000	0
2023/02/27	2037	01/02/2024	12.31	Call	Bond Future	5,887.9800	5.8880	5,873.4800	5.8735	(0.246)	0	0	0
2023/02/27	2037	01/02/2024	12.31	Put	Bond Future	3,456.1500	3.4562	3,433.3400	3.4333	(0.660)	0	0	0
2023/02/27	2037	01/02/2024	12.32	Call	Bond Future	5,920.1700	5.9202	5,905.6900	5.9057	(0.245)	0	0	0
2023/02/27	2037	01/02/2024	12.32	Put	Bond Future	3,436.1400	3.4361	3,413.3500	3.4133	(0.663)	0	0	0
2023/02/27	2037	02/05/2024	11.45	Call	Bond Future	3,288.0300	3.2880	3,276.2300	3.2762	(0.359)	0	0	0
2023/02/27	2037	02/05/2024	11.43	Put	Bond Future	6,347.9500	6.3479	6,327.4200	6.3274	(0.323)	0	0	0
2023/02/27	2037	02/05/2024	11.44	Call	Bond Future	3,265.0000	3.2650	3,253.2100	3.2532	(0.361)	0	0	0
2023/02/27	2037	02/05/2024	11.44	Put	Bond Future	6,314.1400	6.3141	6,293.6000	6.2936	(0.325)	0	0	0
2023/02/27	2037	02/05/2024			Bond Future	11.9926	79.7204	11.9910	79.7292	(0.014)	0.0000	0.0000	0
2023/02/27	2037	02/05/2024	11.45	Put	Bond Future	6,280.4700	6.2805	6,259.9200	6.2599	(0.327)	0	0	0
2023/02/27	2037	02/05/2024	11.43	Call	Bond Future	3,242.0600	3.2421	3,230.2800	3.2303	(0.363)	0	0	0
2023/02/27	2038	04/05/2023			Bond Future	127.4496	127.4496	127.3021	127.3021	(0.116)	0.0000	0.0000	4,625
2023/02/27	2038	03/08/2023			Bond Future	128.0431	128.0431	127.8927	127.8927	(0.117)	0.0000	0.0000	0
2023/02/27	2038	02/11/2023			Bond Future	130.6613	130.6613	130.5077	130.5077	(0.118)	0.0000	0.0000	0
2023/02/27	2038	01/02/2024			Bond Future	131.4372	131.4372	131.2806	131.2806	(0.119)	0.0000	0.0000	0
2023/02/27	2038	02/05/2024			Bond Future	134.0627	134.0627	133.9033	133.9033	(0.119)	0.0000	0.0000	0
2023/02/27	2040	04/05/2023	10.73	Put	Bond Future	5,873.7800	5.8738	5,897.3500	5.8974	0.401	0	0	0
2023/02/27	2040	04/05/2023	12.78	Call	Bond Future	7,359.9800	7.3600	7,285.3300	7.2853	(1.014)	0	0	0
2023/02/27	2040	04/05/2023	12.78	Put	Bond Future	330.6300	0.3306	311.7700	0.3118	(5.704)	0	0	388
2023/02/27	2040	04/05/2023	13.45	Put	Bond Future	107.7700	0.1078	97.9000	0.0979	(9.158)	0	0	486
2023/02/27	2040	04/05/2023	11.43	Call	Bond Future	1,697.4000	1.6974	1,627.0400	1.6270	(4.145)	0	0	0
2023/02/27	2040	04/05/2023	11.43	Put	Bond Future	2,577.3700	2.5774	2,562.8000	2.5628	(0.565)	0	0	0
2023/02/27	2040	04/05/2023	12.05	Put	Bond Future	1,056.7900	1.0568	1,030.5000	1.0305	(2.488)	0	0	684
2023/02/27	2040	04/05/2023			Bond Future	11.5699	83.5768	11.5789	83.5210	0.077	0.0000	0.0000	51,111
2023/02/27	2040	04/05/2023	10.17	Call	Bond Future	68.9700	0.0690	58.9200	0.0589	(14.572)	0	0	388
2023/02/27	2040	04/05/2023	10.17	Put	Bond Future	9,585.0000	9.5850	9,630.7400	9.6307	0.477	0	0	0
2023/02/27	2040	04/05/2023	10.73	Call	Bond Future	360.5100	0.3605	328.2900	0.3283	(8.937)	0	0	486
2023/02/27	2040	04/05/2023	10.92	Call	Bond Future	592.7800	0.5928	549.4100	0.5494	(7.316)	0	0	388
2023/02/27	2040	04/05/2023	10.92	Put	Bond Future	4,809.2400	4.8092	4,821.6600	4.8217	0.258	0	0	0
2023/02/27	2040	04/05/2023	13.45	Call	Bond Future	10,621.1600	10.6212	10,555.5000	10.5555	(0.618)	0	0	0
2023/02/27	2040	04/05/2023	11.48	Call	Bond Future	1,845.8000	1.8458	1,773.5300	1.7735	(3.915)	0	0	486
2023/02/27	2040	04/05/2023	11.48	Put	Bond Future	2,409.5900	2.4096	2,393.1100	2.3931	(0.684)	0	0	0
2023/02/27	2040	04/05/2023	12.05	Call	Bond Future	3,966.7300	3.9667	3,884.6500	3.8846	(2.069)	0	0	0
2023/02/27	2040	04/05/2023	11.03	Call	Bond Future	769.1500	0.7692	719.2200	0.7192	(6.492)	0	0	684
2023/02/27	2040	04/05/2023	11.03	Put	Bond Future	4,248.4300	4.2484	4,254.2900	4.2543	0.138	0	0	0
2023/02/27	2040	04/05/2023	11.41	Call	Bond Future	1,639.8700	1.6399	1,570.3300	1.5703	(4.241)	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
2023/02/27	2040	04/05/2023	11.41	Put	Bond Future	2,646.8500	2.6469	2,633.1000	2.6331	(0.519)	0	0	0
2023/02/27	2040	04/05/2023	11.42	Call	Bond Future	1,668.5000	1.6685	1,598.5500	1.5985	(4.192)	0	0	0
2023/02/27	2040	04/05/2023	11.42	Put	Bond Future	2,611.9300	2.6119	2,597.7700	2.5978	(0.542)	0	0	0
2023/02/27	2040	03/08/2023	12.23	Call	Bond Future	5,311.0100	5.3110	5,242.6700	5.2427	(1.287)	0	0	0
2023/02/27	2040	03/08/2023	12.23	Put	Bond Future	2,110.3800	2.1104	2,098.9600	2.0990	(0.541)	0	0	0
2023/02/27	2040	03/08/2023			Bond Future	11.6905	80.7151	11.6998	80.6582	0.080	0.0000	0.0000	99,201
2023/02/27	2040	03/08/2023	12.22	Call	Bond Future	5,272.1700	5.2722	5,203.9100	5.2039	(1.295)	0	0	0
2023/02/27	2040	03/08/2023	12.22	Put	Bond Future	2,129.0400	2.1290	2,117.7000	2.1177	(0.533)	0	0	0
2023/02/27	2040	03/08/2023	12.21	Call	Bond Future	5,233.4200	5.2334	5,165.2400	5.1652	(1.303)	0	0	0
2023/02/27	2040	03/08/2023	12.21	Put	Bond Future	2,147.8500	2.1478	2,136.5900	2.1366	(0.524)	0	0	0
2023/02/27	2040	02/11/2023	11.59	Call	Bond Future	3,483.3100	3.4833	3,431.4900	3.4315	(1.488)	0	0	0
2023/02/27	2040	02/11/2023	11.60	Put	Bond Future	4,736.2300	4.7362	4,742.3600	4.7424	0.129	0	0	0
2023/02/27	2040	02/11/2023	11.58	Call	Bond Future	3,454.0700	3.4541	3,402.4200	3.4024	(1.495)	0	0	0
2023/02/27	2040	02/11/2023	11.58	Put	Bond Future	4,801.1800	4.8012	4,807.6500	4.8076	0.135	0	0	0
2023/02/27	2040	02/11/2023			Bond Future	11.8007	82.3470	11.8103	82.2889	0.082	0.0000	0.0000	0
2023/02/27	2040	02/11/2023	11.59	Put	Bond Future	4,768.6100	4.7686	4,774.9100	4.7749	0.132	0	0	0
2023/02/27	2040	02/11/2023	11.60	Call	Bond Future	3,512.6600	3.5127	3,460.6700	3.4607	(1.480)	0	0	0
2023/02/27	2040	01/02/2024	12.34	Call	Bond Future	6,216.3900	6.2164	6,159.2100	6.1592	(0.920)	0	0	0
2023/02/27	2040	01/02/2024	12.34	Put	Bond Future	3,714.7100	3.7147	3,716.9600	3.7170	0.061	0	0	0
2023/02/27	2040	01/02/2024	12.33	Call	Bond Future	6,181.8200	6.1818	6,124.7400	6.1247	(0.923)	0	0	0
2023/02/27	2040	01/02/2024	12.33	Put	Bond Future	3,736.5700	3.7366	3,738.9200	3.7389	0.063	0	0	0
2023/02/27	2040	01/02/2024			Bond Future	11.9074	79.5717	11.9174	79.5123	0.084	0.0000	0.0000	6
2023/02/27	2040	01/02/2024	12.35	Call	Bond Future	6,251.0100	6.2510	6,193.7400	6.1937	(0.916)	0	0	0
2023/02/27	2040	01/02/2024	12.35	Put	Bond Future	3,692.9600	3.6930	3,695.1200	3.6951	0.058	0	0	0
2023/02/27	2040	02/05/2024	11.61	Call	Bond Future	3,871.4500	3.8714	3,827.2400	3.8272	(1.142)	0	0	0
2023/02/27	2040	02/05/2024	11.62	Put	Bond Future	6,390.9600	6.3910	6,406.9500	6.4070	0.250	0	0	0
2023/02/27	2040	02/05/2024	11.60	Call	Bond Future	3,845.5200	3.8455	3,801.4500	3.8014	(1.146)	0	0	0
2023/02/27	2040	02/05/2024			Bond Future	12.0382	81.1393	12.0485	81.0789	0.086	0.0000	0.0000	0
2023/02/27	2040	02/05/2024	11.61	Put	Bond Future	6,426.0700	6.4261	6,442.1900	6.4422	0.251	0	0	0
2023/02/27	2040	02/05/2024	11.62	Call	Bond Future	3,897.4500	3.8975	3,853.1100	3.8531	(1.138)	0	0	0
2023/02/27	2040	02/05/2024	11.60	Put	Bond Future	6,461.3300	6.4613	6,477.5900	6.4776	0.252	0	0	0
2023/02/27	2044	04/05/2023	11.41	Call	Bond Future	1,556.7000	1.5567	1,460.9400	1.4609	(6.151)	0	0	0
2023/02/27	2044	04/05/2023	11.41	Put	Bond Future	2,911.0300	2.9110	2,937.0400	2.9370	0.893	0	0	0
2023/02/27	2044	04/05/2023	11.42	Call	Bond Future	1,584.4400	1.5844	1,487.9100	1.4879	(6.092)	0	0	0
2023/02/27	2044	04/05/2023	11.42	Put	Bond Future	2,873.7300	2.8737	2,898.9700	2.8990	0.878	0	0	0
2023/02/27	2044	04/05/2023	11.75	Put	Bond Future	1,841.8700	1.8419	1,846.1600	1.8462	0.233	0	0	4,423
2023/02/27	2044	04/05/2023			Bond Future	11.6211	80.0083	11.6404	79.8865	0.166	0.0000	0.0000	55,641
2023/02/27	2044	04/05/2023	11.43	Call	Bond Future	1,612.4400	1.6124	1,515.1600	1.5152	(6.033)	0	0	0
2023/02/27	2044	04/05/2023	11.43	Put	Bond Future	2,836.7800	2.8368	2,861.2700	2.8613	0.863	0	0	0
2023/02/27	2044	04/05/2023	11.75	Call	Bond Future	2,649.9700	2.6500	2,532.4900	2.5325	(4.433)	0	0	0
2023/02/27	2044	04/05/2023	12.00	Call	Bond Future	3,623.4500	3.6235	3,495.9800	3.4960	(3.518)	0	0	0
2023/02/27	2044	04/05/2023	12.00	Put	Bond Future	1,287.5300	1.2875	1,281.8300	1.2818	(0.443)	0	0	4,423
2023/02/27	2044	04/05/2023	12.25	Call	Bond Future	4,700.3600	4.7004	4,567.4300	4.5674	(2.828)	0	0	0
2023/02/27	2044	04/05/2023	12.25	Put	Bond Future	886.9200	0.8869	875.7600	0.8758	(1.258)	0	0	1,798
2023/02/27	2044	03/08/2023	12.16	Call	Bond Future	4,989.2100	4.9892	4,878.3900	4.8784	(2.221)	0	0	0
2023/02/27	2044	03/08/2023	12.16	Put	Bond Future	2,429.9200	2.4299	2,443.2900	2.4433	0.550	0	0	0
2023/02/27	2044	03/08/2023	12.00	Call	Bond Future	4,394.2200	4.3942	4,287.9600	4.2880	(2.418)	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
2023/02/27	2044	03/08/2023	12.00	Put	Bond Future	2,784.6700	2.7847	2,802.6000	2.8026	0.644	0	0	4,754
2023/02/27	2044	03/08/2023	12.15	Call	Bond Future	4,951.1500	4.9512	4,840.6000	4.8406	(2.233)	0	0	0
2023/02/27	2044	03/08/2023	12.15	Put	Bond Future	2,450.6300	2.4506	2,464.2700	2.4643	0.557	0	0	0
2023/02/27	2044	03/08/2023			Bond Future	11.7364	77.2015	11.7564	77.0773	0.170	0.0000	0.0000	21,473
2023/02/27	2044	03/08/2023	12.17	Call	Bond Future	5,027.1700	5.0272	4,916.0900	4.9161	(2.210)	0	0	0
2023/02/27	2044	03/08/2023	12.17	Put	Bond Future	2,409.1900	2.4092	2,422.3000	2.4223	0.544	0	0	0
2023/02/27	2044	03/08/2023	11.75	Call	Bond Future	3,525.3700	3.5254	3,427.6000	3.4276	(2.773)	0	0	0
2023/02/27	2044	03/08/2023	11.75	Put	Bond Future	3,440.9300	3.4409	3,467.3500	3.4674	0.768	0	0	3,076
2023/02/27	2044	02/11/2023	11.57	Call	Bond Future	3,430.1000	3.4301	3,346.8700	3.3469	(2.426)	0	0	0
2023/02/27	2044	02/11/2023	11.57	Put	Bond Future	5,121.8700	5.1219	5,165.3500	5.1653	0.849	0	0	0
2023/02/27	2044	02/11/2023			Bond Future	11.8414	78.7624	11.8622	78.6357	0.175	0.0000	0.0000	0
2023/02/27	2044	02/11/2023	11.56	Call	Bond Future	3,400.9900	3.4010	3,318.1100	3.3181	(2.437)	0	0	0
2023/02/27	2044	02/11/2023	11.56	Put	Bond Future	5,156.2600	5.1563	5,200.0900	5.2001	0.850	0	0	0
2023/02/27	2044	02/11/2023	11.55	Call	Bond Future	3,372.0000	3.3720	3,289.4600	3.2895	(2.448)	0	0	0
2023/02/27	2044	02/11/2023	11.55	Put	Bond Future	5,190.8600	5.1909	5,235.0300	5.2350	0.851	0	0	0
2023/02/27	2044	01/02/2024	12.29	Call	Bond Future	5,985.7500	5.9858	5,887.4300	5.8874	(1.643)	0	0	0
2023/02/27	2044	01/02/2024	12.29	Put	Bond Future	3,941.6600	3.9417	3,972.7400	3.9727	0.789	0	0	0
2023/02/27	2044	01/02/2024			Bond Future	11.9431	76.0369	11.9646	75.9075	0.180	0.0000	0.0000	0
2023/02/27	2044	01/02/2024	12.28	Call	Bond Future	5,951.3500	5.9513	5,853.2500	5.8533	(1.648)	0	0	0
2023/02/27	2044	01/02/2024	12.28	Put	Bond Future	3,964.8900	3.9649	3,996.1900	3.9962	0.789	0	0	0
2023/02/27	2044	01/02/2024	12.27	Call	Bond Future	5,917.2800	5.9173	5,819.4200	5.8194	(1.654)	0	0	0
2023/02/27	2044	01/02/2024	12.27	Put	Bond Future	3,988.5300	3.9885	4,020.0700	4.0201	0.791	0	0	0
2023/02/27	2044	02/05/2024	11.67	Call	Bond Future	4,001.2500	4.0013	3,923.8600	3.9239	(1.934)	0	0	0
2023/02/27	2044	02/05/2024	11.67	Put	Bond Future	6,414.4000	6.4144	6,468.7900	6.4688	0.848	0	0	0
2023/02/27	2044	02/05/2024			Bond Future	12.0669	77.5348	12.0892	77.4030	0.185	0.0000	0.0000	0
2023/02/27	2044	02/05/2024	11.66	Call	Bond Future	3,974.7100	3.9747	3,897.5900	3.8976	(1.940)	0	0	0
2023/02/27	2044	02/05/2024	11.66	Put	Bond Future	6,450.3000	6.4503	6,504.9600	6.5050	0.847	0	0	0
2023/02/27	2044	02/05/2024	11.65	Call	Bond Future	3,947.9200	3.9479	3,871.0800	3.8711	(1.946)	0	0	0
2023/02/27	2044	02/05/2024	11.65	Put	Bond Future	6,486.0300	6.4860	6,540.9700	6.5410	0.847	0	0	0
2023/02/27	2046	04/05/2023			Bond Future	111.8846	111.8846	111.7102	111.7102	(0.156)	0.0000	0.0000	17,308
2023/02/27	2046	03/08/2023			Bond Future	114.1153	114.1153	113.9375	113.9375	(0.156)	0.0000	0.0000	0
2023/02/27	2046	02/11/2023			Bond Future	114.3754	114.3754	114.1942	114.1942	(0.158)	0.0000	0.0000	0
2023/02/27	2046	01/02/2024			Bond Future	116.8043	116.8043	116.6190	116.6190	(0.159)	0.0000	0.0000	0
2023/02/27	2046	02/05/2024			Bond Future	117.0158	117.0158	116.8275	116.8275	(0.161)	0.0000	0.0000	0
2023/02/27	2050	04/05/2023			Bond Future	114.1141	114.1141	113.1222	113.1222	(0.869)	0.0000	0.0000	13,316
2023/02/27	2050	03/08/2023			Bond Future	114.2193	114.2193	113.2079	113.2079	(0.885)	0.0000	0.0000	0
2023/02/27	2050	02/11/2023			Bond Future	116.5548	116.5548	115.5227	115.5227	(0.886)	0.0000	0.0000	0
2023/02/27	2050	01/02/2024			Bond Future	116.8039	116.8039	115.7499	115.7499	(0.902)	0.0000	0.0000	0
2023/02/27	2050	02/05/2024			Bond Future	119.1368	119.1368	118.0622	118.0622	(0.902)	0.0000	0.0000	0
2023/02/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	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
2023/02/27	AL37	04/05/2023			Index Future	874.7170	874.7170	876.9520	876.9520	0.256	0.0000	0.0000	0
2023/02/27	AL37	03/08/2023			Index Future	891.9450	891.9450	894.2250	894.2250	0.256	0.0000	0.0000	0
2023/02/27	AL37	02/11/2023			Index Future	909.9750	909.9750	912.3000	912.3000	0.256	0.0000	0.0000	0
2023/02/27	AL37	01/02/2024			Index Future	929.0920	929.0920	931.4620	931.4620	0.255	0.0000	0.0000	0
2023/02/27	AL37	02/05/2024			Index Future	947.4730	947.4730	949.8980	949.8980	0.256	0.0000	0.0000	0
2023/02/27	AL7T	04/05/2023			Index Future	1,005.1410	1,005.1410	1,008.3940	1,008.3940	0.324	0.0000	0.0000	0
2023/02/27	AL7T	03/08/2023			Index Future	1,024.9390	1,024.9390	1,028.2550	1,028.2550	0.324	0.0000	0.0000	0
2023/02/27	AL7T	02/11/2023			Index Future	1,045.6570	1,045.6570	1,049.0390	1,049.0390	0.323	0.0000	0.0000	0
2023/02/27	AL7T	01/02/2024			Index Future	1,067.6240	1,067.6240	1,071.0740	1,071.0740	0.323	0.0000	0.0000	0
2023/02/27	AL7T	02/05/2024			Index Future	1,088.7460	1,088.7460	1,092.2730	1,092.2730	0.324	0.0000	0.0000	0
2023/02/27	ALBI	04/05/2023			Index Future	886.7000	886.7000	887.8220	887.8220	0.127	0.0000	0.0000	100
2023/02/27	ALBI	03/08/2023			Index Future	904.1650	904.1650	905.3090	905.3090	0.127	0.0000	0.0000	0
2023/02/27	ALBI	02/11/2023			Index Future	922.4410	922.4410	923.6080	923.6080	0.127	0.0000	0.0000	0
2023/02/27	ALBI	01/02/2024			Index Future	941.8200	941.8200	943.0080	943.0080	0.126	0.0000	0.0000	0
2023/02/27	ALBI	02/05/2024			Index Future	960.4530	960.4530	961.6720	961.6720	0.127	0.0000	0.0000	0
2023/02/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	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
2023/02/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/27	ES33	04/05/2023			Bond Future	12.1868	73.9431	12.1695	74.0240	(0.142)	0.0000	0.0000	0
2023/02/27	ES33	03/08/2023			Bond Future	12.3435	75.4174	12.3254	75.4999	(0.146)	0.0000	0.0000	350
2023/02/27	ES33	02/11/2023			Bond Future	12.5031	73.1648	12.4843	73.2491	(0.151)	0.0000	0.0000	0
2023/02/27	ES33	01/02/2024			Bond Future	12.6617	74.7191	12.6421	74.8050	(0.155)	0.0000	0.0000	0
2023/02/27	ES33	02/05/2024			Bond Future	12.8480	72.4149	12.8274	72.5028	(0.160)	0.0000	0.0000	0
2023/02/27	ES42	04/05/2023			Bond Future	12.4893	71.5856	12.4980	71.5382	0.069	0.0000	0.0000	0
2023/02/27	ES42	03/08/2023			Bond Future	12.6298	73.0129	12.6388	72.9645	0.071	0.0000	0.0000	4,000
2023/02/27	ES42	02/11/2023			Bond Future	12.7724	70.2434	12.7818	70.1940	0.073	0.0000	0.0000	0
2023/02/27	ES42	01/02/2024			Bond Future	12.9071	71.7361	12.9168	71.6857	0.076	0.0000	0.0000	0
2023/02/27	ES42	02/05/2024			Bond Future	13.0690	68.9051	13.0791	68.8538	0.077	0.0000	0.0000	0
2023/02/27	GOVI	04/05/2023	852.86	Call	GOVI	212,260.0000	21.2260	223,730.0000	22.3730	5.404	0	0	0
2023/02/27	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	04/05/2023	852.87	Call	GOVI	212,160.0000	21.2160	223,630.0000	22.3630	5.406	0	0	0
2023/02/27	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	04/05/2023			GOVI	874.0860	874.0860	875.2330	875.2330	0.131	0.0000	0.0000	834
2023/02/27	GOVI	04/05/2023	852.88	Call	GOVI	212,060.0000	21.2060	223,530.0000	22.3530	5.409	0	0	0
2023/02/27	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	03/08/2023	837.21	Call	GOVI	540,920.0000	54.0920	552,620.0000	55.2620	2.163	0	0	0
2023/02/27	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	03/08/2023	837.22	Call	GOVI	540,820.0000	54.0820	552,520.0000	55.2520	2.163	0	0	0
2023/02/27	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	03/08/2023			GOVI	891.3020	891.3020	892.4720	892.4720	0.131	0.0000	0.0000	0
2023/02/27	GOVI	03/08/2023	837.23	Call	GOVI	540,720.0000	54.0720	552,420.0000	55.2420	2.164	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
2023/02/27	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	02/11/2023	885.82	Call	GOVI	234,990.0000	23.4990	246,910.0000	24.6910	5.073	0	0	0
2023/02/27	GOVI	02/11/2023			GOVI	909.3190	909.3190	910.5110	910.5110	0.131	0.0000	0.0000	0
2023/02/27	GOVI	02/11/2023	885.80	Call	GOVI	235,190.0000	23.5190	247,110.0000	24.7110	5.068	0	0	0
2023/02/27	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	02/11/2023	885.81	Call	GOVI	235,090.0000	23.5090	247,010.0000	24.7010	5.070	0	0	0
2023/02/27	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	01/02/2024	880.00	Call	GOVI	484,220.0000	48.4220	496,360.0000	49.6360	2.507	0	0	0
2023/02/27	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	01/02/2024			GOVI	928.4220	928.4220	929.6360	929.6360	0.131	0.0000	0.0000	0
2023/02/27	GOVI	01/02/2024	879.98	Call	GOVI	484,420.0000	48.4420	496,560.0000	49.6560	2.506	0	0	0
2023/02/27	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	01/02/2024	879.99	Call	GOVI	484,320.0000	48.4320	496,460.0000	49.6460	2.507	0	0	0
2023/02/27	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	02/05/2024	950.97	Put	GOVI	41,800.0000	4.1800	29,340.0000	2.9340	(29.809)	0	0	0
2023/02/27	GOVI	02/05/2024	950.98	Put	GOVI	41,900.0000	4.1900	29,440.0000	2.9440	(29.737)	0	0	0
2023/02/27	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	02/05/2024			GOVI	946.7900	946.7900	948.0360	948.0360	0.132	0.0000	0.0000	0
2023/02/27	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/27	GOVI	02/05/2024	950.99	Put	GOVI	42,000.0000	4.2000	29,540.0000	2.9540	(29.667)	0	0	0
2023/02/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/27	IGOV	04/05/2023			Index Future	323.9550	323.9550	323.5770	323.5770	(0.117)	0.0000	0.0000	655
2023/02/27	IGOV	03/08/2023			Index Future	330.4140	330.4140	330.0280	330.0280	(0.117)	0.0000	0.0000	0
2023/02/27	IGOV	02/11/2023			Index Future	337.1700	337.1700	336.7760	336.7760	(0.117)	0.0000	0.0000	0
2023/02/27	IGOV	01/02/2024			Index Future	344.3280	344.3280	343.9250	343.9250	(0.117)	0.0000	0.0000	0
2023/02/27	IGOV	02/05/2024			Index Future	351.2140	351.2140	350.8050	350.8050	(0.116)	0.0000	0.0000	0
2023/02/27	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/27	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/27	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
2023/02/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/27	JBAF	15/03/2023			Jibar Tradeable Future	7.5250	92.4750	7.5250	92.4750	0.000	0.0000	0.0000	0
2023/02/27	JBAF	19/04/2023			Jibar Tradeable Future	7.7250	92.2750	7.7350	92.2650	0.129	0.0000	0.0000	0
2023/02/27	JBAF	17/05/2023			Jibar Tradeable Future	7.7900	92.2100	7.7750	92.2250	(0.193)	0.0000	0.0000	0
2023/02/27	JBAF	21/06/2023			Jibar Tradeable Future	7.9150	92.0850	7.8850	92.1150	(0.379)	0.0000	0.0000	0
2023/02/27	JBAF	19/07/2023			Jibar Tradeable Future	7.9500	92.0500	7.9100	92.0900	(0.503)	0.0000	0.0000	0
2023/02/27	JBAF	16/08/2023			Jibar Tradeable Future	8.0400	91.9600	7.9800	92.0200	(0.746)	0.0000	0.0000	0
2023/02/27	JBAF	20/09/2023			Jibar Tradeable Future	8.0600	91.9400	8.0000	92.0000	(0.744)	0.0000	0.0000	75
2023/02/27	JBAF	20/12/2023			Jibar Tradeable Future	8.0850	91.9150	8.0200	91.9800	(0.804)	0.0000	0.0000	272
2023/02/27	JBAF	20/03/2024			Jibar Tradeable Future	8.0650	91.9350	8.0000	92.0000	(0.806)	0.0000	0.0000	0
2023/02/27	JBAF	19/06/2024			Jibar Tradeable Future	8.0200	91.9800	7.9600	92.0400	(0.748)	0.0000	0.0000	0
2023/02/27	JBAF	18/09/2024			Jibar Tradeable Future	7.9800	92.0200	7.9100	92.0900	(0.877)	0.0000	0.0000	68
2023/02/27	JBAF	18/12/2024			Jibar Tradeable Future	7.9350	92.0650	7.8650	92.1350	(0.882)	0.0000	0.0000	0
2023/02/27	R035	04/05/2023	10.55	Call	Bond Future	474.0500	0.4741	465.0000	0.4650	(1.909)	0	0	770
2023/02/27	R035	04/05/2023	10.55	Put	Bond Future	4,671.9900	4.6720	4,566.9400	4.5669	(2.249)	0	0	0
2023/02/27	R035	04/05/2023	13.18	Call	Bond Future	10,161.5100	10.1615	10,244.5000	10.2445	0.817	0	0	0
2023/02/27	R035	04/05/2023	13.18	Put	Bond Future	86.4600	0.0865	73.4500	0.0734	(15.047)	0	0	491
2023/02/27	R035	04/05/2023	12.46	Call	Bond Future	6,816.9600	6.8170	6,880.4400	6.8804	0.931	0	0	0
2023/02/27	R035	04/05/2023	12.46	Put	Bond Future	303.0400	0.3030	270.5200	0.2705	(10.731)	0	0	388
2023/02/27	R035	04/05/2023	11.20	Call	Bond Future	1,796.5000	1.7965	1,800.3900	1.8004	0.217	0	0	0
2023/02/27	R035	04/05/2023	11.21	Call	Bond Future	1,825.4900	1.8255	1,829.7700	1.8298	0.234	0	0	0
2023/02/27	R035	04/05/2023	11.22	Put	Bond Future	2,070.6400	2.0706	1,979.3200	1.9793	(4.410)	0	0	0
2023/02/27	R035	04/05/2023	10.60	Call	Bond Future	537.0400	0.5370	528.1000	0.5281	(1.665)	0	0	388
2023/02/27	R035	04/05/2023	10.60	Put	Bond Future	4,428.8600	4.4289	4,323.9200	4.3239	(2.369)	0	0	0
2023/02/27	R035	04/05/2023	11.05	Call	Bond Future	1,391.1900	1.3912	1,389.8200	1.3898	(0.098)	0	0	770
2023/02/27	R035	04/05/2023	11.05	Put	Bond Future	2,593.3100	2.5933	2,495.9400	2.4959	(3.755)	0	0	0
2023/02/27	R035	04/05/2023	11.17	Call	Bond Future	1,710.8500	1.7109	1,713.5900	1.7136	0.160	0	0	491
2023/02/27	R035	04/05/2023			Bond Future	11.2576	86.3013	11.2409	86.3973	(0.149)	0.0000	0.0000	158,865
2023/02/27	R035	04/05/2023	9.85	Call	Bond Future	58.9300	0.0589	54.8500	0.0549	(6.923)	0	0	388
2023/02/27	R035	04/05/2023	9.85	Put	Bond Future	8,702.1700	8.7022	8,602.0900	8.6021	(1.150)	0	0	0
2023/02/27	R035	04/05/2023	10.42	Call	Bond Future	335.3900	0.3354	326.6200	0.3266	(2.615)	0	0	491
2023/02/27	R035	04/05/2023	10.42	Put	Bond Future	5,336.2200	5.3362	5,231.4500	5.2314	(1.963)	0	0	0
2023/02/27	R035	04/05/2023	11.80	Call	Bond Future	3,918.9500	3.9189	3,951.9600	3.9520	0.842	0	0	0
2023/02/27	R035	04/05/2023	11.80	Put	Bond Future	888.2700	0.8883	825.2800	0.8253	(7.091)	0	0	1,035
2023/02/27	R035	04/05/2023	11.87	Call	Bond Future	4,206.8700	4.2069	4,243.5100	4.2435	0.871	0	0	0
2023/02/27	R035	04/05/2023	11.87	Put	Bond Future	796.3500	0.7964	736.9900	0.7370	(7.454)	0	0	770
2023/02/27	R035	04/05/2023	11.20	Put	Bond Future	2,127.6000	2.1276	2,035.4900	2.0355	(4.329)	0	0	0
2023/02/27	R035	04/05/2023	11.21	Put	Bond Future	2,098.9700	2.0990	2,007.2500	2.0072	(4.370)	0	0	0
2023/02/27	R035	04/05/2023	11.22	Call	Bond Future	1,854.7300	1.8547	1,859.4100	1.8594	0.252	0	0	0
2023/02/27	R035	04/05/2023	11.17	Put	Bond Future	2,215.1500	2.2151	2,121.8900	2.1219	(4.210)	0	0	0
2023/02/27	R035	03/08/2023	12.00	Call	Bond Future	5,204.8200	5.2048	5,244.0500	5.2440	0.754	0	0	0
2023/02/27	R035	03/08/2023	12.00	Put	Bond Future	1,798.8100	1.7988	1,740.1700	1.7402	(3.260)	0	0	0
2023/02/27	R035	03/08/2023			Bond Future	11.3760	88.0011	11.3586	88.0990	(0.153)	0.0000	0.0000	6,761
2023/02/27	R035	03/08/2023	11.98	Call	Bond Future	5,130.8600	5.1309	5,169.5300	5.1695	0.754	0	0	0
2023/02/27	R035	03/08/2023	11.98	Put	Bond Future	1,830.9600	1.8310	1,771.7600	1.7718	(3.233)	0	0	0
2023/02/27	R035	03/08/2023	11.99	Call	Bond Future	5,167.9100	5.1679	5,206.8500	5.2068	0.753	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
2023/02/27	R035	03/08/2023	11.99	Put	Bond Future	1,814.9300	1.8149	1,756.0000	1.7560	(3.247)	0	0	0
2023/02/27	R035	02/11/2023	12.85	Call	Bond Future	8,493.5100	8.4935	8,551.8700	8.5519	0.687	0	0	0
2023/02/27	R035	02/11/2023	12.85	Put	Bond Future	1,480.0100	1.4800	1,438.5500	1.4385	(2.801)	0	0	400
2023/02/27	R035	02/11/2023	11.41	Call	Bond Future	3,524.8500	3.5249	3,552.6500	3.5526	0.789	0	0	0
2023/02/27	R035	02/11/2023	11.41	Put	Bond Future	4,002.2700	4.0023	3,930.2500	3.9302	(1.799)	0	0	0
2023/02/27	R035	02/11/2023	11.42	Call	Bond Future	3,553.1600	3.5532	3,581.1800	3.5812	0.789	0	0	0
2023/02/27	R035	02/11/2023	11.42	Put	Bond Future	3,975.0700	3.9751	3,903.2700	3.9033	(1.806)	0	0	0
2023/02/27	R035	02/11/2023	11.12	Call	Bond Future	2,749.5500	2.7495	2,771.1100	2.7711	0.784	0	0	400
2023/02/27	R035	02/11/2023			Bond Future	11.4963	85.2756	11.4782	85.3755	(0.157)	0.0000	0.0000	0
2023/02/27	R035	02/11/2023	11.43	Call	Bond Future	3,581.8500	3.5819	3,610.1000	3.6101	0.789	0	0	0
2023/02/27	R035	02/11/2023	11.43	Put	Bond Future	3,948.2900	3.9483	3,876.7200	3.8767	(1.813)	0	0	0
2023/02/27	R035	02/11/2023	10.62	Call	Bond Future	1,678.6500	1.6787	1,690.8300	1.6908	0.726	0	0	400
2023/02/27	R035	02/11/2023	10.62	Put	Bond Future	6,708.9700	6.7090	6,621.3300	6.6213	(1.306)	0	0	0
2023/02/27	R035	02/11/2023	11.12	Put	Bond Future	4,859.5500	4.8595	4,781.2900	4.7813	(1.610)	0	0	0
2023/02/27	R035	01/02/2024	12.18	Put	Bond Future	3,155.8400	3.1558	3,099.2900	3.0993	(1.792)	0	0	0
2023/02/27	R035	01/02/2024	12.19	Call	Bond Future	6,169.7600	6.1698	6,215.2300	6.2152	0.737	0	0	0
2023/02/27	R035	01/02/2024	12.19	Put	Bond Future	3,137.4600	3.1375	3,081.1000	3.0811	(1.796)	0	0	0
2023/02/27	R035	01/02/2024	10.62	Call	Bond Future	2,083.9200	2.0839	2,100.3700	2.1004	0.789	0	0	400
2023/02/27	R035	01/02/2024	10.62	Put	Bond Future	7,701.5600	7.7016	7,616.1800	7.6162	(1.109)	0	0	0
2023/02/27	R035	01/02/2024	11.12	Put	Bond Future	5,825.2000	5.8252	5,748.3500	5.7484	(1.319)	0	0	0
2023/02/27	R035	01/02/2024			Bond Future	11.6137	87.0682	11.5949	87.1700	(0.162)	0.0000	0.0000	0
2023/02/27	R035	01/02/2024	13.46	Call	Bond Future	10,694.2400	10.6942	10,760.4300	10.7604	0.619	0	0	0
2023/02/27	R035	01/02/2024	13.46	Put	Bond Future	1,508.7900	1.5088	1,473.1500	1.4731	(2.362)	0	0	400
2023/02/27	R035	01/02/2024	12.18	Call	Bond Future	6,136.8500	6.1368	6,182.1300	6.1821	0.738	0	0	0
2023/02/27	R035	01/02/2024	12.20	Call	Bond Future	6,202.7300	6.2027	6,248.3800	6.2484	0.736	0	0	0
2023/02/27	R035	01/02/2024	12.20	Put	Bond Future	3,119.2000	3.1192	3,063.0200	3.0630	(1.801)	0	0	0
2023/02/27	R035	01/02/2024	11.12	Call	Bond Future	3,097.8600	3.0979	3,122.8400	3.1228	0.806	0	0	400
2023/02/27	R035	02/05/2024	11.19	Call	Bond Future	3,153.7300	3.1537	3,182.4900	3.1825	0.912	0	0	0
2023/02/27	R035	02/05/2024	11.19	Put	Bond Future	6,185.3600	6.1854	6,110.0700	6.1101	(1.217)	0	0	0
2023/02/27	R035	02/05/2024	11.20	Call	Bond Future	3,176.0900	3.1761	3,205.0400	3.2050	0.911	0	0	0
2023/02/27	R035	02/05/2024	11.20	Put	Bond Future	6,152.1500	6.1522	6,077.0500	6.0771	(1.221)	0	0	0
2023/02/27	R035	02/05/2024			Bond Future	11.7491	84.2808	11.7294	84.3848	(0.167)	0.0000	0.0000	0
2023/02/27	R035	02/05/2024	11.21	Call	Bond Future	3,198.5300	3.1985	3,227.6600	3.2277	0.911	0	0	0
2023/02/27	R035	02/05/2024	11.21	Put	Bond Future	6,119.0800	6.1191	6,044.1600	6.0442	(1.224)	0	0	0
2023/02/27	R186	04/05/2023	8.83	Put	Bond Future	584.1500	0.5841	489.6200	0.4896	(16.182)	0	0	0
2023/02/27	R186	04/05/2023	8.84	Call	Bond Future	1,090.8000	1.0908	1,201.4800	1.2015	10.147	0	0	0
2023/02/27	R186	04/05/2023			Bond Future	8.6754	109.5533	8.6109	109.7573	(0.744)	0.0000	0.0000	96,719
2023/02/27	R186	04/05/2023	8.36	Call	Bond Future	351.7100	0.3517	401.7600	0.4018	14.230	0	0	200
2023/02/27	R186	04/05/2023	8.36	Put	Bond Future	1,353.3200	1.3533	1,199.3900	1.1994	(11.374)	0	0	200
2023/02/27	R186	04/05/2023	8.82	Call	Bond Future	1,050.7100	1.0507	1,158.9300	1.1589	10.300	0	0	0
2023/02/27	R186	04/05/2023	8.82	Put	Bond Future	595.5800	0.5956	499.8200	0.4998	(16.078)	0	0	0
2023/02/27	R186	04/05/2023	8.83	Call	Bond Future	1,070.6700	1.0707	1,180.1200	1.1801	10.223	0	0	0
2023/02/27	R186	04/05/2023	8.84	Put	Bond Future	572.9100	0.5729	479.6100	0.4796	(16.285)	0	0	0
2023/02/27	R186	03/08/2023	9.73	Put	Bond Future	339.6400	0.3396	295.0700	0.2951	(13.123)	0	0	0
2023/02/27	R186	03/08/2023	9.74	Call	Bond Future	3,249.7400	3.2497	3,413.6300	3.4136	5.043	0	0	0
2023/02/27	R186	03/08/2023	9.74	Put	Bond Future	335.2800	0.3353	291.1700	0.2912	(13.156)	0	0	0
2023/02/27	R186	03/08/2023			Bond Future	8.7369	106.4065	8.6667	106.6145	(0.804)	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
2023/02/27	R186	03/08/2023	9.75	Call	Bond Future	3,273.7800	3.2738	3,438.1500	3.4381	5.021	0	0	0
2023/02/27	R186	03/08/2023	9.75	Put	Bond Future	330.7800	0.3308	287.1500	0.2871	(13.190)	0	0	0
2023/02/27	R186	03/08/2023	9.73	Call	Bond Future	3,225.5500	3.2256	3,388.9800	3.3890	5.067	0	0	0
2023/02/27	R186	02/11/2023	9.40	Call	Bond Future	2,496.9600	2.4970	2,634.6600	2.6347	5.515	0	0	0
2023/02/27	R186	02/11/2023	9.40	Put	Bond Future	821.0900	0.8211	746.6300	0.7466	(9.068)	0	0	0
2023/02/27	R186	02/11/2023	9.15	Call	Bond Future	2,024.3400	2.0243	2,148.3600	2.1484	6.126	0	0	1,715
2023/02/27	R186	02/11/2023			Bond Future	8.7860	108.5576	8.7091	108.7698	(0.875)	0.0000	0.0000	1,171
2023/02/27	R186	02/11/2023	9.39	Call	Bond Future	2,477.4300	2.4774	2,614.6100	2.6146	5.537	0	0	0
2023/02/27	R186	02/11/2023	9.39	Put	Bond Future	828.5800	0.8286	753.6000	0.7536	(9.049)	0	0	0
2023/02/27	R186	02/11/2023	10.42	Call	Bond Future	4,709.1800	4.7092	4,886.4000	4.8864	3.763	0	0	0
2023/02/27	R186	02/11/2023	10.42	Put	Bond Future	323.3200	0.3233	288.3800	0.2884	(10.807)	0	0	1,715
2023/02/27	R186	02/11/2023	9.15	Put	Bond Future	1,026.7100	1.0267	938.5700	0.9386	(8.585)	0	0	0
2023/02/27	R186	02/11/2023	9.38	Call	Bond Future	2,457.9500	2.4579	2,594.6100	2.5946	5.560	0	0	0
2023/02/27	R186	02/11/2023	9.38	Put	Bond Future	836.1300	0.8361	760.6300	0.7606	(9.030)	0	0	0
2023/02/27	R186	01/02/2024	9.50	Call	Bond Future	2,697.6300	2.6976	2,837.5200	2.8375	5.186	0	0	0
2023/02/27	R186	01/02/2024	9.51	Call	Bond Future	2,715.8500	2.7158	2,856.1700	2.8562	5.167	0	0	0
2023/02/27	R186	01/02/2024	9.52	Put	Bond Future	939.0800	0.9391	863.3700	0.8634	(8.062)	0	0	0
2023/02/27	R186	01/02/2024			Bond Future	8.8103	105.5329	8.7258	105.7494	(0.960)	0.0000	0.0000	0
2023/02/27	R186	01/02/2024	9.50	Put	Bond Future	952.6500	0.9527	876.0700	0.8761	(8.039)	0	0	0
2023/02/27	R186	01/02/2024	9.51	Put	Bond Future	945.8400	0.9458	869.6900	0.8697	(8.051)	0	0	0
2023/02/27	R186	01/02/2024	9.52	Call	Bond Future	2,734.1100	2.7341	2,874.8700	2.8749	5.148	0	0	0
2023/02/27	R186	02/05/2024	8.01	Call	Bond Future	648.7200	0.6487	710.4300	0.7104	9.513	0	0	0
2023/02/27	R186	02/05/2024	8.01	Put	Bond Future	2,761.4400	2.7614	2,602.1000	2.6021	(5.770)	0	0	0
2023/02/27	R186	02/05/2024			Bond Future	8.8976	107.6143	8.8036	107.8354	(1.056)	0.0000	0.0000	0
2023/02/27	R186	02/05/2024	7.99	Call	Bond Future	633.0500	0.6330	693.7200	0.6937	9.584	0	0	0
2023/02/27	R186	02/05/2024	7.99	Put	Bond Future	2,794.0100	2.7940	2,633.6300	2.6336	(5.740)	0	0	0
2023/02/27	R186	02/05/2024	8.00	Call	Bond Future	640.8500	0.6408	702.0400	0.7020	9.548	0	0	0
2023/02/27	R186	02/05/2024	8.00	Put	Bond Future	2,777.6900	2.7777	2,617.8300	2.6178	(5.755)	0	0	0
2023/02/27	R197	04/05/2023			Bond Future	335.7561	335.7561	335.8851	335.8851	0.038	0.0000	0.0000	309
2023/02/27	R197	03/08/2023			Bond Future	333.4146	333.4146	333.5465	333.5465	0.040	0.0000	0.0000	0
2023/02/27	R197	02/11/2023			Bond Future	340.2321	340.2321	340.3664	340.3664	0.039	0.0000	0.0000	0
2023/02/27	R202	04/05/2023			Bond Future	249.4075	249.4075	249.4166	249.4166	0.004	0.0000	0.0000	4,960
2023/02/27	R202	03/08/2023			Bond Future	249.5806	249.5806	249.5902	249.5902	0.004	0.0000	0.0000	460
2023/02/27	R202	02/11/2023			Bond Future	254.6838	254.6838	254.6936	254.6936	0.004	0.0000	0.0000	0
2023/02/27	R202	01/02/2024			Bond Future	255.1706	255.1706	255.1808	255.1808	0.004	0.0000	0.0000	0
2023/02/27	R202	02/05/2024			Bond Future	260.2679	260.2679	260.2790	260.2790	0.004	0.0000	0.0000	0
2023/02/27	R209	04/05/2023	10.00	Call	Bond Future	77.0900	0.0771	72.5700	0.0726	(5.863)	0	0	500
2023/02/27	R209	04/05/2023	10.00	Put	Bond Future	7,001.9900	7.0020	6,913.4600	6.9135	(1.264)	0	0	0
2023/02/27	R209	04/05/2023	10.50	Call	Bond Future	321.2000	0.3212	313.7500	0.3138	(2.319)	0	0	4,500
2023/02/27	R209	04/05/2023	10.50	Put	Bond Future	4,430.8800	4.4309	4,339.4200	4.3394	(2.064)	0	0	0
2023/02/27	R209	04/05/2023	11.50	Put	Bond Future	1,219.4100	1.2194	1,151.0200	1.1510	(5.608)	0	0	0
2023/02/27	R209	04/05/2023	11.09	Call	Bond Future	1,213.0800	1.2131	1,213.0600	1.2131	(0.002)	0	0	0
2023/02/27	R209	04/05/2023	11.09	Put	Bond Future	2,189.4500	2.1894	2,105.4200	2.1054	(3.838)	0	0	0
2023/02/27	R209	04/05/2023	11.10	Call	Bond Future	1,235.3400	1.2353	1,235.6100	1.2356	0.022	0	0	0
2023/02/27	R209	04/05/2023	11.10	Put	Bond Future	2,160.2800	2.1603	2,076.5400	2.0765	(3.876)	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
2023/02/27	R209	04/05/2023			Bond Future	11.2817	66.8851	11.2651	66.9691	(0.148)	0.0000	0.0000	19,231
2023/02/27	R209	04/05/2023	11.00	Call	Bond Future	1,023.6400	1.0236	1,021.2300	1.0212	(0.235)	0	0	1,250
2023/02/27	R209	04/05/2023	11.00	Put	Bond Future	2,465.2900	2.4653	2,378.8700	2.3789	(3.505)	0	0	8,250
2023/02/27	R209	04/05/2023	11.50	Call	Bond Future	2,307.2200	2.3072	2,322.8400	2.3228	0.677	0	0	2,250
2023/02/27	R209	04/05/2023	12.50	Call	Bond Future	5,999.0700	5.9991	6,056.8600	6.0569	0.963	0	0	0
2023/02/27	R209	04/05/2023	12.50	Put	Bond Future	236.1200	0.2361	209.9000	0.2099	(11.105)	0	0	9,750
2023/02/27	R209	04/05/2023	11.11	Call	Bond Future	1,257.8300	1.2578	1,258.4000	1.2584	0.045	0	0	0
2023/02/27	R209	04/05/2023	11.11	Put	Bond Future	2,131.4100	2.1314	2,047.9700	2.0480	(3.915)	0	0	0
2023/02/27	R209	03/08/2023	11.95	Put	Bond Future	1,666.4900	1.6665	1,613.8000	1.6138	(3.162)	0	0	0
2023/02/27	R209	03/08/2023	10.70	Call	Bond Future	1,236.6600	1.2367	1,241.9900	1.2420	0.431	0	0	1,800
2023/02/27	R209	03/08/2023	11.93	Call	Bond Future	4,309.6600	4.3097	4,342.1100	4.3421	0.753	0	0	0
2023/02/27	R209	03/08/2023	11.94	Call	Bond Future	4,341.4800	4.3415	4,374.1800	4.3742	0.753	0	0	0
2023/02/27	R209	03/08/2023	10.00	Call	Bond Future	449.9400	0.4499	448.7000	0.4487	(0.276)	0	0	1,800
2023/02/27	R209	03/08/2023	10.00	Put	Bond Future	7,870.1400	7.8701	7,783.2600	7.7833	(1.104)	0	0	0
2023/02/27	R209	03/08/2023			Bond Future	11.3885	68.2025	11.3712	68.2881	(0.151)	0.0000	0.0000	1,690
2023/02/27	R209	03/08/2023	11.95	Call	Bond Future	4,373.3600	4.3734	4,406.3100	4.4063	0.753	0	0	0
2023/02/27	R209	03/08/2023	10.70	Put	Bond Future	4,780.1100	4.7801	4,699.8000	4.6998	(1.680)	0	0	0
2023/02/27	R209	03/08/2023	11.93	Put	Bond Future	1,696.5100	1.6965	1,643.3200	1.6433	(3.135)	0	0	0
2023/02/27	R209	03/08/2023	11.94	Put	Bond Future	1,681.4400	1.6814	1,628.5000	1.6285	(3.148)	0	0	0
2023/02/27	R209	02/11/2023	11.33	Call	Bond Future	2,849.5900	2.8496	2,872.8000	2.8728	0.815	0	0	0
2023/02/27	R209	02/11/2023	11.33	Put	Bond Future	3,655.1400	3.6551	3,591.0000	3.5910	(1.755)	0	0	0
2023/02/27	R209	02/11/2023	11.34	Call	Bond Future	2,873.7400	2.8737	2,897.1500	2.8971	0.815	0	0	0
2023/02/27	R209	02/11/2023	11.34	Put	Bond Future	3,629.6200	3.6296	3,565.6800	3.5657	(1.762)	0	0	0
2023/02/27	R209	02/11/2023			Bond Future	11.4935	66.4299	11.4756	66.5172	(0.155)	0.0000	0.0000	1,449
2023/02/27	R209	02/11/2023	11.35	Call	Bond Future	2,897.7800	2.8978	2,921.3900	2.9214	0.815	0	0	0
2023/02/27	R209	02/11/2023	11.35	Put	Bond Future	3,604.0400	3.6040	3,540.3000	3.5403	(1.769)	0	0	0
2023/02/27	R209	01/02/2024	12.14	Call	Bond Future	5,365.2600	5.3653	5,404.8700	5.4049	0.738	0	0	0
2023/02/27	R209	01/02/2024	12.14	Put	Bond Future	2,796.2400	2.7962	2,746.7700	2.7468	(1.769)	0	0	0
2023/02/27	R209	01/02/2024	12.13	Put	Bond Future	2,812.7500	2.8127	2,763.1200	2.7631	(1.764)	0	0	0
2023/02/27	R209	01/02/2024			Bond Future	11.5916	67.8264	11.5732	67.9155	(0.159)	0.0000	0.0000	0
2023/02/27	R209	01/02/2024	12.12	Call	Bond Future	5,307.4100	5.3074	5,346.6900	5.3467	0.740	0	0	0
2023/02/27	R209	01/02/2024	12.12	Put	Bond Future	2,829.6100	2.8296	2,779.8100	2.7798	(1.760)	0	0	0
2023/02/27	R209	01/02/2024	12.13	Call	Bond Future	5,336.1900	5.3362	5,375.6400	5.3756	0.739	0	0	0
2023/02/27	R209	02/05/2024	11.17	Call	Bond Future	2,858.4400	2.8584	2,883.8700	2.8839	0.890	0	0	0
2023/02/27	R209	02/05/2024	11.17	Put	Bond Future	5,500.1100	5.5001	5,434.4700	5.4345	(1.193)	0	0	0
2023/02/27	R209	02/05/2024	11.18	Call	Bond Future	2,878.5900	2.8786	2,904.1800	2.9042	0.889	0	0	0
2023/02/27	R209	02/05/2024	11.18	Put	Bond Future	5,470.3000	5.4703	5,404.8200	5.4048	(1.197)	0	0	0
2023/02/27	R209	02/05/2024			Bond Future	11.7130	66.0145	11.6938	66.1056	(0.164)	0.0000	0.0000	0
2023/02/27	R209	02/05/2024	11.19	Call	Bond Future	2,898.8100	2.8988	2,924.5600	2.9246	0.888	0	0	0
2023/02/27	R209	02/05/2024	11.19	Put	Bond Future	5,440.6200	5.4406	5,375.3000	5.3753	(1.201)	0	0	0
2023/02/27	R210	04/05/2023			Bond Future	223.2604	223.2604	223.5159	223.5159	0.114	0.0000	0.0000	386
2023/02/27	R210	03/08/2023			Bond Future	227.7117	227.7117	227.9724	227.9724	0.114	0.0000	0.0000	300
2023/02/27	R210	02/11/2023			Bond Future	229.2251	229.2251	229.4913	229.4913	0.116	0.0000	0.0000	0
2023/02/27	R210	01/02/2024			Bond Future	234.0926	234.0926	234.3641	234.3641	0.116	0.0000	0.0000	0
2023/02/27	R210	02/05/2024			Bond Future	235.5535	235.5535	235.8317	235.8317	0.118	0.0000	0.0000	0
2023/02/27	R213	04/05/2023	10.75	Call	Bond Future	1,878.9100	1.8789	2,011.4700	2.0115	7.055	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
2023/02/27	R213	04/05/2023	10.75	Put	Bond Future	1,073.3300	1.0733	939.2700	0.9393	(12.490)	0	0	0
2023/02/27	R213	04/05/2023			Bond Future	10.5732	82.6301	10.5151	82.8967	(0.549)	0.0000	0.0000	33,941
2023/02/27	R213	04/05/2023	10.73	Call	Bond Future	1,822.2100	1.8222	1,952.1400	1.9521	7.130	0	0	0
2023/02/27	R213	04/05/2023	10.73	Put	Bond Future	1,107.2300	1.1072	970.5400	0.9705	(12.345)	0	0	0
2023/02/27	R213	04/05/2023	10.74	Call	Bond Future	1,850.3900	1.8504	1,981.6400	1.9816	7.093	0	0	0
2023/02/27	R213	04/05/2023	10.74	Put	Bond Future	1,090.1000	1.0901	954.7300	0.9547	(12.418)	0	0	0
2023/02/27	R213	03/08/2023	11.62	Put	Bond Future	938.7600	0.9388	856.4800	0.8565	(8.765)	0	0	0
2023/02/27	R213	03/08/2023	11.63	Call	Bond Future	5,013.7200	5.0137	5,203.9300	5.2039	3.794	0	0	0
2023/02/27	R213	03/08/2023			Bond Future	10.6857	84.2576	10.6250	84.5295	(0.568)	0.0000	0.0000	0
2023/02/27	R213	03/08/2023	11.61	Call	Bond Future	4,948.4900	4.9485	5,137.4900	5.1375	3.819	0	0	0
2023/02/27	R213	03/08/2023	11.61	Put	Bond Future	948.0700	0.9481	865.1800	0.8652	(8.743)	0	0	0
2023/02/27	R213	03/08/2023	11.62	Call	Bond Future	4,981.0800	4.9811	5,170.6900	5.1707	3.807	0	0	0
2023/02/27	R213	03/08/2023	11.63	Put	Bond Future	929.5400	0.9295	847.8600	0.8479	(8.787)	0	0	0
2023/02/27	R213	02/11/2023	11.13	Call	Bond Future	3,551.6700	3.5517	3,703.0800	3.7031	4.263	0	0	0
2023/02/27	R213	02/11/2023	11.13	Put	Bond Future	2,136.4800	2.1365	2,010.5300	2.0105	(5.895)	0	0	0
2023/02/27	R213	02/11/2023			Bond Future	10.8013	82.4081	10.7377	82.6854	(0.589)	0.0000	0.0000	925
2023/02/27	R213	02/11/2023	11.11	Call	Bond Future	3,498.5600	3.4986	3,648.6700	3.6487	4.291	0	0	0
2023/02/27	R213	02/11/2023	11.11	Put	Bond Future	2,168.5800	2.1686	2,041.3300	2.0413	(5.868)	0	0	0
2023/02/27	R213	02/11/2023	11.12	Call	Bond Future	3,525.0700	3.5251	3,675.8400	3.6758	4.277	0	0	0
2023/02/27	R213	02/11/2023	11.12	Put	Bond Future	2,152.4700	2.1525	2,025.8800	2.0259	(5.881)	0	0	0
2023/02/27	R213	01/02/2024	11.70	Call	Bond Future	5,089.7700	5.0898	5,269.6700	5.2697	3.535	0	0	0
2023/02/27	R213	01/02/2024	11.70	Put	Bond Future	1,841.1800	1.8412	1,738.0100	1.7380	(5.603)	0	0	0
2023/02/27	R213	01/02/2024	11.71	Call	Bond Future	5,118.1400	5.1181	5,298.5400	5.2985	3.525	0	0	0
2023/02/27	R213	01/02/2024	11.71	Put	Bond Future	1,829.3200	1.8293	1,726.6500	1.7266	(5.612)	0	0	0
2023/02/27	R213	01/02/2024			Bond Future	10.9133	84.1401	10.8466	84.4232	(0.611)	0.0000	0.0000	0
2023/02/27	R213	01/02/2024	11.72	Call	Bond Future	5,146.5600	5.1466	5,327.4600	5.3275	3.515	0	0	0
2023/02/27	R213	01/02/2024	11.72	Put	Bond Future	1,817.5400	1.8175	1,715.3700	1.7154	(5.621)	0	0	0
2023/02/27	R213	02/05/2024	10.30	Call	Bond Future	1,882.8000	1.8828	1,979.9500	1.9800	5.160	0	0	0
2023/02/27	R213	02/05/2024	10.30	Put	Bond Future	5,042.7400	5.0427	4,850.9600	4.8510	(3.803)	0	0	0
2023/02/27	R213	02/05/2024			Bond Future	11.0493	82.2476	10.9793	82.5365	(0.634)	0.0000	0.0000	0
2023/02/27	R213	02/05/2024	10.28	Call	Bond Future	1,851.4100	1.8514	1,947.4100	1.9474	5.185	0	0	0
2023/02/27	R213	02/05/2024	10.28	Put	Bond Future	5,097.7900	5.0978	4,904.8600	4.9049	(3.785)	0	0	0
2023/02/27	R213	02/05/2024	10.29	Call	Bond Future	1,867.2400	1.8672	1,963.8100	1.9638	5.172	0	0	0
2023/02/27	R213	02/05/2024	10.29	Put	Bond Future	5,070.3900	5.0704	4,878.0300	4.8780	(3.794)	0	0	0
2023/02/27	R214	04/05/2023	11.36	Call	Bond Future	1,562.4900	1.5625	1,501.1700	1.5012	(3.925)	0	0	0
2023/02/27	R214	04/05/2023	11.36	Put	Bond Future	1,958.3000	1.9583	1,945.3600	1.9454	(0.661)	0	0	0
2023/02/27	R214	04/05/2023	11.37	Call	Bond Future	1,588.6700	1.5887	1,527.0400	1.5270	(3.879)	0	0	0
2023/02/27	R214	04/05/2023	11.37	Put	Bond Future	1,931.0900	1.9311	1,917.8400	1.9178	(0.686)	0	0	0
2023/02/27	R214	04/05/2023			Bond Future	11.4344	64.0170	11.4436	63.9686	0.080	0.0000	0.0000	22,829
2023/02/27	R214	04/05/2023	11.38	Call	Bond Future	1,615.0700	1.6151	1,553.1500	1.5531	(3.834)	0	0	0
2023/02/27	R214	04/05/2023	11.38	Put	Bond Future	1,904.1700	1.9042	1,890.6300	1.8906	(0.711)	0	0	0
2023/02/27	R214	03/08/2023	12.14	Call	Bond Future	4,727.9500	4.7280	4,668.8000	4.6688	(1.251)	0	0	0
2023/02/27	R214	03/08/2023	12.14	Put	Bond Future	1,688.2700	1.6883	1,678.4400	1.6784	(0.582)	0	0	0
2023/02/27	R214	03/08/2023	12.15	Call	Bond Future	4,761.3600	4.7614	4,702.1500	4.7021	(1.244)	0	0	0
2023/02/27	R214	03/08/2023	12.15	Put	Bond Future	1,673.4500	1.6734	1,663.5600	1.6636	(0.591)	0	0	0
2023/02/27	R214	03/08/2023			Bond Future	11.5342	65.2779	11.5437	65.2286	0.082	0.0000	0.0000	2,980
2023/02/27	R214	03/08/2023	12.16	Call	Bond Future	4,794.8200	4.7948	4,735.5500	4.7356	(1.236)	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
2023/02/27	R214	03/08/2023	12.16	Put	Bond Future	1,658.7500	1.6588	1,648.8000	1.6488	(0.600)	0	0	0
2023/02/27	R214	02/11/2023	11.45	Put	Bond Future	3,983.5000	3.9835	3,988.8700	3.9889	0.135	0	0	0
2023/02/27	R214	02/11/2023	11.46	Call	Bond Future	3,048.8500	3.0488	3,003.7300	3.0037	(1.480)	0	0	0
2023/02/27	R214	02/11/2023	11.46	Put	Bond Future	3,956.2300	3.9562	3,961.4500	3.9614	0.132	0	0	0
2023/02/27	R214	02/11/2023			Bond Future	11.6344	63.2985	11.6442	63.2482	0.084	0.0000	0.0000	0
2023/02/27	R214	02/11/2023	11.45	Call	Bond Future	3,023.4700	3.0235	2,978.5000	2.9785	(1.487)	0	0	0
2023/02/27	R214	02/11/2023	11.47	Call	Bond Future	3,074.1200	3.0741	3,028.8600	3.0289	(1.472)	0	0	0
2023/02/27	R214	02/11/2023	11.47	Put	Bond Future	3,928.9100	3.9289	3,933.9900	3.9340	0.129	0	0	0
2023/02/27	R214	01/02/2024	12.16	Call	Bond Future	5,250.3100	5.2503	5,201.1700	5.2012	(0.936)	0	0	0
2023/02/27	R214	01/02/2024	12.16	Put	Bond Future	3,131.7600	3.1318	3,134.1100	3.1341	0.075	0	0	0
2023/02/27	R214	01/02/2024			Bond Future	11.7313	64.6291	11.7414	64.5776	0.087	0.0000	0.0000	0
2023/02/27	R214	01/02/2024	12.14	Call	Bond Future	5,191.5600	5.1916	5,142.5800	5.1426	(0.943)	0	0	0
2023/02/27	R214	01/02/2024	12.14	Put	Bond Future	3,169.3200	3.1693	3,171.8300	3.1718	0.079	0	0	0
2023/02/27	R214	01/02/2024	12.15	Call	Bond Future	5,220.7900	5.2208	5,171.7300	5.1717	(0.940)	0	0	0
2023/02/27	R214	01/02/2024	12.15	Put	Bond Future	3,150.3700	3.1504	3,152.8000	3.1528	0.077	0	0	0
2023/02/27	R214	02/05/2024	11.46	Call	Bond Future	3,366.9300	3.3669	3,328.3500	3.3283	(1.146)	0	0	0
2023/02/27	R214	02/05/2024	11.46	Put	Bond Future	5,318.7200	5.3187	5,332.4300	5.3324	0.258	0	0	0
2023/02/27	R214	02/05/2024	11.47	Call	Bond Future	3,389.5900	3.3896	3,350.8900	3.3509	(1.142)	0	0	0
2023/02/27	R214	02/05/2024	11.47	Put	Bond Future	5,288.9400	5.2889	5,302.5300	5.3025	0.257	0	0	0
2023/02/27	R214	02/05/2024			Bond Future	11.8409	62.6046	11.8514	62.5523	0.088	0.0000	0.0000	0
2023/02/27	R214	02/05/2024	11.48	Call	Bond Future	3,412.3200	3.4123	3,373.5000	3.3735	(1.138)	0	0	0
2023/02/27	R214	02/05/2024	11.48	Put	Bond Future	5,259.2900	5.2593	5,272.7600	5.2728	0.256	0	0	0
2023/02/27	R248	04/05/2023	10.40	Call	Bond Future	189.0300	0.1890	162.5600	0.1626	(14.003)	0	0	1,500
2023/02/27	R248	04/05/2023	10.40	Put	Bond Future	8,033.9800	8.0340	8,134.5700	8.1346	1.252	0	0	0
2023/02/27	R248	04/05/2023	11.10	Call	Bond Future	1,097.6900	1.0977	1,015.2100	1.0152	(7.514)	0	0	1,500
2023/02/27	R248	04/05/2023	11.35	Call	Bond Future	1,755.8300	1.7558	1,652.4600	1.6525	(5.887)	0	0	0
2023/02/27	R248	04/05/2023	11.35	Put	Bond Future	2,754.6700	2.7547	2,778.3600	2.7784	0.860	0	0	0
2023/02/27	R248	04/05/2023			Bond Future	11.5007	79.2104	11.5201	79.0834	0.169	0.0000	0.0000	235,105
2023/02/27	R248	04/05/2023	11.10	Put	Bond Future	3,804.0000	3.8040	3,848.5800	3.8486	1.172	0	0	0
2023/02/27	R248	04/05/2023	11.33	Call	Bond Future	1,695.9800	1.6960	1,594.1500	1.5941	(6.004)	0	0	0
2023/02/27	R248	04/05/2023	11.33	Put	Bond Future	2,829.0900	2.8291	2,854.3200	2.8543	0.892	0	0	0
2023/02/27	R248	04/05/2023	11.34	Call	Bond Future	1,725.6900	1.7257	1,623.0900	1.6231	(5.945)	0	0	0
2023/02/27	R248	04/05/2023	11.34	Put	Bond Future	2,791.6200	2.7916	2,816.0800	2.8161	0.876	0	0	0
2023/02/27	R248	03/08/2023	12.11	Call	Bond Future	5,528.6400	5.5286	5,410.9500	5.4110	(2.129)	0	0	0
2023/02/27	R248	03/08/2023	12.11	Put	Bond Future	2,371.6100	2.3716	2,383.4000	2.3834	0.497	0	0	0
2023/02/27	R248	03/08/2023			Bond Future	11.6023	80.7705	11.6224	80.6410	0.173	0.0000	0.0000	0
2023/02/27	R248	03/08/2023	12.10	Call	Bond Future	5,488.6200	5.4886	5,371.1800	5.3712	(2.140)	0	0	0
2023/02/27	R248	03/08/2023	12.10	Put	Bond Future	2,391.5600	2.3916	2,403.6000	2.4036	0.503	0	0	0
2023/02/27	R248	03/08/2023	12.09	Call	Bond Future	5,448.8800	5.4489	5,331.6900	5.3317	(2.151)	0	0	0
2023/02/27	R248	03/08/2023	12.09	Put	Bond Future	2,411.8800	2.4119	2,424.1700	2.4242	0.510	0	0	0
2023/02/27	R248	02/11/2023	11.48	Call	Bond Future	3,642.9400	3.6429	3,554.9800	3.5550	(2.415)	0	0	0
2023/02/27	R248	02/11/2023	11.49	Put	Bond Future	5,055.6500	5.0556	5,099.4700	5.0995	0.867	0	0	0
2023/02/27	R248	02/11/2023	11.47	Call	Bond Future	3,612.8600	3.6129	3,525.2600	3.5253	(2.425)	0	0	0
2023/02/27	R248	02/11/2023			Bond Future	11.7043	77.9624	11.7251	77.8303	0.178	0.0000	0.0000	0
2023/02/27	R248	02/11/2023	11.48	Put	Bond Future	5,091.3200	5.0913	5,135.4800	5.1355	0.867	0	0	0
2023/02/27	R248	02/11/2023	11.49	Call	Bond Future	3,672.8700	3.6729	3,584.5700	3.5846	(2.404)	0	0	0
2023/02/27	R248	02/11/2023	11.47	Put	Bond Future	5,126.9300	5.1269	5,171.4500	5.1714	0.868	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
2023/02/27	R248	01/02/2024	12.15	Call	Bond Future	5,999.4200	5.9994	5,897.7800	5.8978	(1.694)	0	0	0
2023/02/27	R248	01/02/2024	12.15	Put	Bond Future	3,882.2000	3.8822	3,915.5500	3.9156	0.859	0	0	0
2023/02/27	R248	01/02/2024	12.14	Call	Bond Future	5,963.8500	5.9638	5,862.4500	5.8625	(1.700)	0	0	0
2023/02/27	R248	01/02/2024	12.14	Put	Bond Future	3,906.2000	3.9062	3,939.7900	3.9398	0.860	0	0	0
2023/02/27	R248	01/02/2024			Bond Future	11.8031	79.6012	11.8247	79.4662	0.183	0.0000	0.0000	13,000
2023/02/27	R248	01/02/2024	12.16	Call	Bond Future	6,035.3600	6.0354	5,933.4700	5.9335	(1.688)	0	0	0
2023/02/27	R248	01/02/2024	12.16	Put	Bond Future	3,858.6500	3.8587	3,891.7500	3.8918	0.858	0	0	0
2023/02/27	R248	02/05/2024	11.47	Call	Bond Future	3,760.4000	3.7604	3,682.7300	3.6827	(2.065)	0	0	0
2023/02/27	R248	02/05/2024	11.48	Put	Bond Future	6,547.2800	6.5473	6,606.8000	6.6068	0.909	0	0	0
2023/02/27	R248	02/05/2024	11.46	Call	Bond Future	3,733.1700	3.7332	3,655.8000	3.6558	(2.073)	0	0	0
2023/02/27	R248	02/05/2024			Bond Future	11.9146	76.7296	11.9369	76.5921	0.188	0.0000	0.0000	0
2023/02/27	R248	02/05/2024	11.47	Put	Bond Future	6,585.5100	6.5855	6,645.3400	6.6453	0.909	0	0	0
2023/02/27	R248	02/05/2024	11.48	Call	Bond Future	3,787.7300	3.7877	3,709.7500	3.7098	(2.059)	0	0	0
2023/02/27	R248	02/05/2024	11.46	Put	Bond Future	6,623.9400	6.6239	6,684.0700	6.6841	0.908	0	0	0

**Total**

**1433336**