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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/03/2023 TO 17/03/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	2025	04/05/2023		Bond Future	169.4005	169.4005	169.2630	169.2630	(0.081)	0.0000	0.0000	5,381
2023/03/17	2025	03/08/2023		Bond Future	171.0872	171.0872	170.9516	170.9516	(0.079)	0.0000	0.0000	214
2023/03/17	2025	02/11/2023		Bond Future	174.6368	174.6368	174.4589	174.4589	(0.102)	0.0000	0.0000	0
2023/03/17	2025	01/02/2024		Bond Future	176.5298	176.5298	176.3305	176.3305	(0.113)	0.0000	0.0000	0
2023/03/17	2025	02/05/2024		Bond Future	180.1110	180.1110	179.9172	179.9172	(0.108)	0.0000	0.0000	0
2023/03/17	2029	04/05/2023		Bond Future	121.5082	121.5082	121.7823	121.7823	0.226	0.0000	0.0000	2,115
2023/03/17	2029	03/08/2023		Bond Future	123.9617	123.9617	124.2446	124.2446	0.228	0.0000	0.0000	728

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	2029	02/11/2023			Bond Future	125.2125	125.2125	125.4733	125.4733	0.208	0.0000	0.0000	0
2023/03/17	2029	01/02/2024			Bond Future	127.8440	127.8440	128.0964	128.0964	0.197	0.0000	0.0000	0
2023/03/17	2029	02/05/2024			Bond Future	129.0869	129.0869	129.3524	129.3524	0.206	0.0000	0.0000	0
2023/03/17	2030	04/05/2023	9.03	Call	Bond Future	9.0500	0.0091	7.6700	0.0077	(15.249)	0	0	388
2023/03/17	2030	04/05/2023	9.03	Put	Bond Future	5,185.6800	5.1857	4,902.5800	4.9026	(5.459)	0	0	0
2023/03/17	2030	04/05/2023	9.58	Put	Bond Future	2,754.7000	2.7547	2,505.3600	2.5054	(9.051)	0	0	0
2023/03/17	2030	04/05/2023	9.67	Call	Bond Future	254.2800	0.2543	305.9300	0.3059	20.312	0	0	479
2023/03/17	2030	04/05/2023	9.67	Put	Bond Future	2,417.9200	2.4179	2,187.8500	2.1878	(9.515)	0	0	0
2023/03/17	2030	04/05/2023	11.34	Call	Bond Future	5,237.8400	5.2378	5,516.4600	5.5165	5.319	0	0	0
2023/03/17	2030	04/05/2023	11.34	Put	Bond Future	87.6000	0.0876	84.5000	0.0845	(3.539)	0	0	150
2023/03/17	2030	04/05/2023	10.52	Call	Bond Future	2,174.4400	2.1744	2,407.6200	2.4076	10.724	0	0	0
2023/03/17	2030	04/05/2023	10.52	Put	Bond Future	519.8300	0.5198	471.2900	0.4713	(9.338)	0	0	0
2023/03/17	2030	04/05/2023	10.53	Call	Bond Future	2,207.5800	2.2076	2,441.9800	2.4420	10.618	0	0	0
2023/03/17	2030	04/05/2023	10.53	Put	Bond Future	509.2500	0.5092	461.9300	0.4619	(9.292)	0	0	0
2023/03/17	2030	04/05/2023	9.78	Call	Bond Future	382.3900	0.3824	461.5100	0.4615	20.691	0	0	388
2023/03/17	2030	04/05/2023	9.78	Put	Bond Future	2,040.3300	2.0403	1,837.7300	1.8377	(9.930)	0	0	0
2023/03/17	2030	04/05/2023	10.00	Call	Bond Future	752.4000	0.7524	887.3900	0.8874	17.941	0	0	1,080
2023/03/17	2030	04/05/2023	10.00	Put	Bond Future	1,409.3800	1.4094	1,262.6500	1.2627	(10.411)	0	0	0
2023/03/17	2030	04/05/2023	10.42	Call	Bond Future	1,852.2400	1.8522	2,071.6400	2.0716	11.845	0	0	479
2023/03/17	2030	04/05/2023	10.42	Put	Bond Future	636.3300	0.6363	574.0100	0.5740	(9.794)	0	0	0
2023/03/17	2030	04/05/2023			Bond Future	10.1461	91.8563	10.0833	92.1380	(0.619)	0.0000	0.0000	87,595
2023/03/17	2030	04/05/2023	9.58	Call	Bond Future	174.6800	0.1747	207.0600	0.2071	18.537	0	0	150
2023/03/17	2030	04/05/2023	12.04	Call	Bond Future	8,013.7700	8.0138	8,295.9700	8.2960	3.521	0	0	0
2023/03/17	2030	04/05/2023	12.04	Put	Bond Future	17.5400	0.0175	18.0200	0.0180	2.737	0	0	1,080
2023/03/17	2030	04/05/2023	12.50	Call	Bond Future	9,804.8800	9.8049	10,086.9600	10.0870	2.877	0	0	0
2023/03/17	2030	04/05/2023	12.50	Put	Bond Future	4.5700	0.0046	4.9300	0.0049	7.877	0	0	479
2023/03/17	2030	04/05/2023	12.57	Call	Bond Future	10,073.9100	10.0739	10,355.9500	10.3560	2.800	0	0	0
2023/03/17	2030	04/05/2023	12.57	Put	Bond Future	3.5400	0.0035	3.8600	0.0039	9.040	0	0	350
2023/03/17	2030	04/05/2023	10.65	Call	Bond Future	2,617.5800	2.6176	2,865.0600	2.8651	9.455	0	0	350
2023/03/17	2030	04/05/2023	10.65	Put	Bond Future	396.7600	0.3968	362.5200	0.3625	(8.630)	0	0	0
2023/03/17	2030	04/05/2023	11.62	Call	Bond Future	6,349.5200	6.3495	6,630.6700	6.6307	4.428	0	0	0
2023/03/17	2030	04/05/2023	11.62	Put	Bond Future	46.0100	0.0460	45.4400	0.0454	(1.239)	0	0	388
2023/03/17	2030	04/05/2023	10.54	Call	Bond Future	2,240.8800	2.2409	2,476.4900	2.4765	10.514	0	0	0
2023/03/17	2030	04/05/2023	10.54	Put	Bond Future	498.8600	0.4989	452.7500	0.4527	(9.243)	0	0	0
2023/03/17	2030	03/08/2023	12.89	Call	Bond Future	10,622.9900	10.6230	10,914.4300	10.9144	2.743	0	0	0
2023/03/17	2030	03/08/2023	12.89	Put	Bond Future	62.8700	0.0629	64.4300	0.0644	2.481	0	0	350
2023/03/17	2030	03/08/2023	11.35	Call	Bond Future	5,153.7700	5.1538	5,432.6800	5.4327	5.412	0	0	0
2023/03/17	2030	03/08/2023	11.36	Put	Bond Future	555.6400	0.5556	544.9200	0.5449	(1.929)	0	0	0
2023/03/17	2030	03/08/2023	10.40	Call	Bond Future	2,290.1300	2.2901	2,518.5900	2.5186	9.976	0	0	1,012
2023/03/17	2030	03/08/2023	10.65	Call	Bond Future	2,955.1100	2.9551	3,202.8200	3.2028	8.382	0	0	350
2023/03/17	2030	03/08/2023	10.65	Put	Bond Future	1,265.2700	1.2653	1,223.1000	1.2231	(3.333)	0	0	0
2023/03/17	2030	03/08/2023	11.34	Call	Bond Future	5,119.7500	5.1198	5,398.5400	5.3985	5.445	0	0	0
2023/03/17	2030	03/08/2023	11.34	Put	Bond Future	568.8400	0.5688	557.7500	0.5577	(1.950)	0	0	0
2023/03/17	2030	03/08/2023			Bond Future	10.2556	89.6816	10.1889	89.9715	(0.650)	0.0000	0.0000	11,931
2023/03/17	2030	03/08/2023	11.35	Put	Bond Future	562.2700	0.5623	551.3000	0.5513	(1.951)	0	0	0
2023/03/17	2030	03/08/2023	11.36	Call	Bond Future	5,187.7100	5.1877	5,466.8700	5.4669	5.381	0	0	0
2023/03/17	2030	03/08/2023	12.59	Call	Bond Future	9,548.0200	9.5480	9,839.1900	9.8392	3.050	0	0	0

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2023/03/17	2030	03/08/2023	12.59	Put	Bond Future	107.7800	0.1078	109.0700	0.1091	1.197	0	0	1,012
2023/03/17	2030	03/08/2023	10.40	Put	Bond Future	1,666.8100	1.6668	1,605.3900	1.6054	(3.685)	0	0	0
2023/03/17	2030	02/11/2023	10.80	Call	Bond Future	3,502.2300	3.5022	3,822.6400	3.8226	9.149	0	0	0
2023/03/17	2030	02/11/2023	10.80	Put	Bond Future	1,642.1000	1.6421	1,687.9500	1.6879	2.792	0	0	0
2023/03/17	2030	02/11/2023	10.81	Call	Bond Future	3,529.5300	3.5295	3,850.2600	3.8503	9.087	0	0	0
2023/03/17	2030	02/11/2023	10.81	Put	Bond Future	1,628.4600	1.6285	1,674.6300	1.6746	2.835	0	0	0
2023/03/17	2030	02/11/2023	9.57	Call	Bond Future	1,041.1100	1.0411	1,226.9100	1.2269	17.846	0	0	800
2023/03/17	2030	02/11/2023	9.57	Put	Bond Future	4,405.4700	4.4055	4,316.7100	4.3167	(2.015)	0	0	0
2023/03/17	2030	02/11/2023	10.07	Call	Bond Future	1,814.1000	1.8141	2,071.5300	2.0715	14.191	0	0	800
2023/03/17	2030	02/11/2023	10.07	Put	Bond Future	3,008.8700	3.0089	2,991.7400	2.9917	(0.569)	0	0	0
2023/03/17	2030	02/11/2023			Bond Future	10.3518	91.5218	10.2866	91.7963	(0.630)	0.0000	0.0000	0
2023/03/17	2030	02/11/2023	11.57	Call	Bond Future	5,792.3100	5.7923	6,124.0900	6.1241	5.728	0	0	0
2023/03/17	2030	02/11/2023	11.57	Put	Bond Future	848.6300	0.8486	905.8500	0.9058	6.743	0	0	800
2023/03/17	2030	02/11/2023	10.82	Call	Bond Future	3,556.6500	3.5567	3,877.6900	3.8777	9.026	0	0	0
2023/03/17	2030	02/11/2023	10.82	Put	Bond Future	1,614.6600	1.6147	1,661.1400	1.6611	2.879	0	0	0
2023/03/17	2030	01/02/2024	11.37	Call	Bond Future	5,112.4900	5.1125	5,352.5100	5.3525	4.695	0	0	0
2023/03/17	2030	01/02/2024	11.37	Put	Bond Future	1,475.4500	1.4754	1,445.3900	1.4454	(2.037)	0	0	0
2023/03/17	2030	01/02/2024	12.10	Put	Bond Future	891.7300	0.8917	878.1100	0.8781	(1.527)	0	0	400
2023/03/17	2030	01/02/2024	9.57	Put	Bond Future	4,905.8800	4.9059	4,776.1200	4.7761	(2.645)	0	0	0
2023/03/17	2030	01/02/2024	9.93	Call	Bond Future	1,751.2400	1.7512	1,916.6500	1.9166	9.445	0	0	1,360
2023/03/17	2030	01/02/2024	9.93	Put	Bond Future	3,908.1700	3.9082	3,803.5000	3.8035	(2.678)	0	0	0
2023/03/17	2030	01/02/2024			Bond Future	10.4524	89.4193	10.3861	89.6894	(0.634)	0.0000	0.0000	0
2023/03/17	2030	01/02/2024	11.36	Call	Bond Future	5,084.1600	5.0842	5,323.5800	5.3236	4.709	0	0	0
2023/03/17	2030	01/02/2024	11.36	Put	Bond Future	1,485.7500	1.4857	1,455.0900	1.4551	(2.064)	0	0	0
2023/03/17	2030	01/02/2024	12.10	Call	Bond Future	7,290.2800	7.2903	7,546.7400	7.5467	3.518	0	0	0
2023/03/17	2030	01/02/2024	10.07	Call	Bond Future	1,992.4900	1.9925	2,167.7600	2.1678	8.797	0	0	400
2023/03/17	2030	01/02/2024	10.07	Put	Bond Future	3,565.0500	3.5650	3,470.2400	3.4702	(2.659)	0	0	0
2023/03/17	2030	01/02/2024	11.31	Call	Bond Future	4,942.6900	4.9427	5,180.7600	5.1808	4.817	0	0	0
2023/03/17	2030	01/02/2024	11.31	Put	Bond Future	1,537.7300	1.5377	1,505.7200	1.5057	(2.082)	0	0	1,360
2023/03/17	2030	01/02/2024	11.35	Call	Bond Future	5,055.6000	5.0556	5,294.9900	5.2950	4.735	0	0	0
2023/03/17	2030	01/02/2024	11.35	Put	Bond Future	1,495.8300	1.4958	1,465.1400	1.4651	(2.052)	0	0	0
2023/03/17	2030	01/02/2024	9.57	Call	Bond Future	1,224.6200	1.2246	1,364.9400	1.3649	11.458	0	0	400
2023/03/17	2030	02/05/2024	9.81	Call	Bond Future	1,567.7500	1.5678	1,747.8600	1.7479	11.488	0	0	0
2023/03/17	2030	02/05/2024	9.81	Put	Bond Future	4,669.4900	4.6695	4,568.7400	4.5687	(2.158)	0	0	0
2023/03/17	2030	02/05/2024	9.82	Call	Bond Future	1,582.2700	1.5823	1,763.1600	1.7632	11.432	0	0	0
2023/03/17	2030	02/05/2024	9.82	Put	Bond Future	4,643.0500	4.6431	4,543.0800	4.5431	(2.153)	0	0	0
2023/03/17	2030	02/05/2024			Bond Future	10.5833	91.2104	10.5119	91.4912	(0.675)	0.0000	0.0000	0
2023/03/17	2030	02/05/2024	9.83	Call	Bond Future	1,596.8700	1.5969	1,778.5300	1.7785	11.376	0	0	0
2023/03/17	2030	02/05/2024	9.83	Put	Bond Future	4,616.7100	4.6167	4,517.5100	4.5175	(2.149)	0	0	0
2023/03/17	2032	04/05/2023	9.80	Call	Bond Future	23.3800	0.0234	23.2100	0.0232	(0.727)	0	0	500
2023/03/17	2032	04/05/2023	9.85	Put	Bond Future	4,926.5900	4.9266	4,582.4200	4.5824	(6.986)	0	0	0
2023/03/17	2032	04/05/2023	11.37	Call	Bond Future	3,383.9000	3.3839	3,680.5800	3.6806	8.767	0	0	400
2023/03/17	2032	04/05/2023	13.43	Call	Bond Future	12,209.2800	12.2093	12,554.8300	12.5548	2.830	0	0	0
2023/03/17	2032	04/05/2023	13.43	Put	Bond Future	2.5600	0.0026	2.5400	0.0025	(0.781)	0	0	400
2023/03/17	2032	04/05/2023	10.89	Call	Bond Future	1,645.9100	1.6459	1,865.3900	1.8654	13.335	0	0	0
2023/03/17	2032	04/05/2023	10.89	Put	Bond Future	1,072.4000	1.0724	946.3100	0.9463	(11.758)	0	0	0
2023/03/17	2032	04/05/2023	11.06	Call	Bond Future	2,211.4400	2.2114	2,464.4100	2.4644	11.439	0	0	0

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2023/03/17	2032	04/05/2023	11.06	Put	Bond Future	785.8800	0.7859	693.2800	0.6933	(11.783)	0	0	730
2023/03/17	2032	04/05/2023	10.69	Call	Bond Future	1,076.9000	1.0769	1,249.0000	1.2490	15.981	0	0	0
2023/03/17	2032	04/05/2023			Bond Future	10.7768	86.6329	10.7091	86.9785	(0.628)	0.0000	0.0000	171,967
2023/03/17	2032	04/05/2023	9.80	Put	Bond Future	5,191.0000	5.1910	4,845.2600	4.8453	(6.660)	0	0	0
2023/03/17	2032	04/05/2023	9.85	Call	Bond Future	33.2300	0.0332	34.6300	0.0346	4.213	0	0	6,500
2023/03/17	2032	04/05/2023	10.03	Call	Bond Future	98.3600	0.0984	114.1800	0.1142	16.084	0	0	730
2023/03/17	2032	04/05/2023	10.03	Put	Bond Future	4,013.2800	4.0133	3,683.5300	3.6835	(8.216)	0	0	0
2023/03/17	2032	04/05/2023	11.37	Put	Bond Future	433.3900	0.4334	384.5000	0.3845	(11.281)	0	0	0
2023/03/17	2032	04/05/2023	11.00	Call	Bond Future	2,004.7100	2.0047	2,246.5900	2.2466	12.066	0	0	0
2023/03/17	2032	04/05/2023	11.00	Put	Bond Future	878.5900	0.8786	774.9000	0.7749	(11.802)	0	0	13,000
2023/03/17	2032	04/05/2023	10.69	Put	Bond Future	1,520.3800	1.5204	1,346.9100	1.3469	(11.410)	0	0	500
2023/03/17	2032	04/05/2023	10.87	Call	Bond Future	1,583.9400	1.5839	1,799.0500	1.7991	13.581	0	0	0
2023/03/17	2032	04/05/2023	10.87	Put	Bond Future	1,111.4100	1.1114	980.9500	0.9809	(11.738)	0	0	0
2023/03/17	2032	04/05/2023	10.88	Call	Bond Future	1,614.7900	1.6148	1,832.1600	1.8322	13.461	0	0	0
2023/03/17	2032	04/05/2023	10.88	Put	Bond Future	1,091.7500	1.0917	963.5500	0.9636	(11.743)	0	0	0
2023/03/17	2032	04/05/2023	10.30	Call	Bond Future	332.2000	0.3322	401.4400	0.4014	20.843	0	0	500
2023/03/17	2032	04/05/2023	10.30	Put	Bond Future	2,805.2100	2.8052	2,528.8800	2.5289	(9.851)	0	0	0
2023/03/17	2032	04/05/2023	10.53	Call	Bond Future	710.1900	0.7102	840.1600	0.8402	18.301	0	0	730
2023/03/17	2032	04/05/2023	10.53	Put	Bond Future	1,978.8000	1.9788	1,763.2000	1.7632	(10.895)	0	0	0
2023/03/17	2032	04/05/2023	10.62	Call	Bond Future	906.1000	0.9061	1,059.9200	1.0599	16.976	0	0	400
2023/03/17	2032	04/05/2023	10.62	Put	Bond Future	1,709.3000	1.7093	1,517.5500	1.5175	(11.218)	0	0	0
2023/03/17	2032	03/08/2023	11.77	Call	Bond Future	5,175.7200	5.1757	5,478.7300	5.4787	5.854	0	0	0
2023/03/17	2032	03/08/2023	11.77	Put	Bond Future	941.3900	0.9414	889.6300	0.8896	(5.498)	0	0	0
2023/03/17	2032	03/08/2023	11.90	Call	Bond Future	5,653.2300	5.6532	5,963.6500	5.9637	5.491	0	0	5,000
2023/03/17	2032	03/08/2023	11.90	Put	Bond Future	817.3600	0.8174	773.0100	0.7730	(5.426)	0	0	0
2023/03/17	2032	03/08/2023	10.30	Call	Bond Future	1,101.2500	1.1013	1,252.6100	1.2526	13.744	0	0	1,500
2023/03/17	2032	03/08/2023	10.30	Put	Bond Future	4,099.2700	4.0993	3,895.8600	3.8959	(4.962)	0	0	0
2023/03/17	2032	03/08/2023	9.60	Call	Bond Future	362.8500	0.3628	435.5900	0.4356	20.047	0	0	1,500
2023/03/17	2032	03/08/2023	9.60	Put	Bond Future	7,101.7700	7.1018	6,819.7400	6.8197	(3.971)	0	0	0
2023/03/17	2032	03/08/2023			Bond Future	10.8895	88.3610	10.8183	88.7158	(0.653)	0.0000	0.0000	2,650
2023/03/17	2032	03/08/2023	11.75	Call	Bond Future	5,103.3600	5.1034	5,405.0100	5.4050	5.911	0	0	0
2023/03/17	2032	03/08/2023	11.75	Put	Bond Future	962.1000	0.9621	908.9800	0.9090	(5.521)	0	0	0
2023/03/17	2032	03/08/2023	11.76	Call	Bond Future	5,139.5900	5.1396	5,441.8400	5.4418	5.881	0	0	0
2023/03/17	2032	03/08/2023	11.76	Put	Bond Future	951.7800	0.9518	899.2600	0.8993	(5.518)	0	0	0
2023/03/17	2032	02/11/2023	11.24	Call	Bond Future	3,641.0400	3.6410	3,917.2700	3.9173	7.587	0	0	0
2023/03/17	2032	02/11/2023	11.24	Put	Bond Future	2,484.9700	2.4850	2,419.3500	2.4194	(2.641)	0	0	0
2023/03/17	2032	02/11/2023			Bond Future	10.9997	86.0134	10.9295	86.3552	(0.638)	0.0000	0.0000	0
2023/03/17	2032	02/11/2023	11.23	Call	Bond Future	3,612.5200	3.6125	3,888.0300	3.8880	7.627	0	0	0
2023/03/17	2032	02/11/2023	11.23	Put	Bond Future	2,504.1600	2.5042	2,437.8200	2.4378	(2.649)	0	0	0
2023/03/17	2032	02/11/2023	11.22	Call	Bond Future	3,584.0900	3.5841	3,858.8900	3.8589	7.667	0	0	0
2023/03/17	2032	02/11/2023	11.22	Put	Bond Future	2,523.4700	2.5235	2,456.4200	2.4564	(2.657)	0	0	0
2023/03/17	2032	01/02/2024	11.83	Call	Bond Future	5,411.3100	5.4113	5,750.1800	5.7502	6.262	0	0	0
2023/03/17	2032	01/02/2024	11.83	Put	Bond Future	2,093.9400	2.0939	2,093.5600	2.0936	(0.018)	0	0	0
2023/03/17	2032	01/02/2024	11.84	Call	Bond Future	5,442.5900	5.4426	5,781.5100	5.7815	6.227	0	0	0
2023/03/17	2032	01/02/2024	11.84	Put	Bond Future	2,080.2500	2.0803	2,079.9200	2.0799	(0.016)	0	0	0
2023/03/17	2032	01/02/2024	10.01	Call	Bond Future	1,278.3600	1.2784	1,399.1500	1.3991	9.449	0	0	1,200
2023/03/17	2032	01/02/2024	10.01	Put	Bond Future	6,714.2200	6.7142	6,495.7600	6.4958	(3.254)	0	0	0
2023/03/17	2032	01/02/2024			Bond Future	11.1116	87.8019	11.0402	88.1411	(0.643)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	2032	01/02/2024	11.85	Call	Bond Future	5,473.6200	5.4736	5,813.1900	5.8132	6.204	0	0	0
2023/03/17	2032	01/02/2024	11.85	Put	Bond Future	2,066.3400	2.0663	2,066.6600	2.0667	0.015	0	0	0
2023/03/17	2032	01/02/2024	12.62	Call	Bond Future	8,012.0800	8.0121	8,369.6600	8.3697	4.463	0	0	0
2023/03/17	2032	01/02/2024	12.62	Put	Bond Future	1,240.0200	1.2400	1,258.3500	1.2583	1.478	0	0	1,200
2023/03/17	2032	01/02/2024	10.76	Call	Bond Future	2,533.7600	2.5338	2,785.1400	2.7851	9.921	0	0	1,200
2023/03/17	2032	01/02/2024	10.76	Put	Bond Future	4,221.4400	4.2214	4,133.5700	4.1336	(2.082)	0	0	0
2023/03/17	2032	02/05/2024	10.56	Call	Bond Future	2,225.3800	2.2254	2,381.8700	2.3819	7.032	0	0	0
2023/03/17	2032	02/05/2024	10.56	Put	Bond Future	5,467.9400	5.4679	5,273.3000	5.2733	(3.560)	0	0	0
2023/03/17	2032	02/05/2024			Bond Future	11.2456	85.4030	11.1697	85.7541	(0.675)	0.0000	0.0000	0
2023/03/17	2032	02/05/2024	10.55	Call	Bond Future	2,207.5100	2.2075	2,363.2500	2.3632	7.055	0	0	0
2023/03/17	2032	02/05/2024	10.55	Put	Bond Future	5,498.5400	5.4985	5,303.1500	5.3032	(3.553)	0	0	0
2023/03/17	2032	02/05/2024	10.54	Call	Bond Future	2,189.3800	2.1894	2,344.3600	2.3444	7.079	0	0	0
2023/03/17	2032	02/05/2024	10.54	Put	Bond Future	5,528.9300	5.5289	5,332.7800	5.3328	(3.548)	0	0	0
2023/03/17	2033	04/05/2023			Bond Future	115.5073	115.5073	115.4098	115.4098	(0.084)	0.0000	0.0000	1,540
2023/03/17	2033	03/08/2023			Bond Future	117.8396	117.8396	117.7432	117.7432	(0.082)	0.0000	0.0000	6,141
2023/03/17	2033	02/11/2023			Bond Future	118.8736	118.8736	118.7485	118.7485	(0.105)	0.0000	0.0000	0
2023/03/17	2033	01/02/2024			Bond Future	121.3719	121.3719	121.2310	121.2310	(0.116)	0.0000	0.0000	0
2023/03/17	2033	02/05/2024			Bond Future	122.3888	122.3888	122.2531	122.2531	(0.111)	0.0000	0.0000	0
2023/03/17	2037	04/05/2023	10.95	Call	Bond Future	240.5900	0.2406	331.5500	0.3316	37.807	0	0	703
2023/03/17	2037	04/05/2023	10.95	Put	Bond Future	4,799.4500	4.7994	4,158.4700	4.1585	(13.355)	0	0	0
2023/03/17	2037	04/05/2023	11.03	Put	Bond Future	4,382.9300	4.3829	3,762.1800	3.7622	(14.163)	0	0	0
2023/03/17	2037	04/05/2023	11.30	Call	Bond Future	674.0000	0.6740	865.3600	0.8654	28.392	0	0	0
2023/03/17	2037	04/05/2023	11.30	Put	Bond Future	3,128.8500	3.1288	2,588.2700	2.5883	(17.277)	0	0	0
2023/03/17	2037	04/05/2023	11.94	Call	Bond Future	2,367.1600	2.3672	2,804.5200	2.8045	18.476	0	0	0
2023/03/17	2037	04/05/2023	13.73	Put	Bond Future	26.6700	0.0267	18.1400	0.0181	(31.984)	0	0	400
2023/03/17	2037	04/05/2023	11.31	Call	Bond Future	691.3900	0.6914	886.1900	0.8862	28.175	0	0	0
2023/03/17	2037	04/05/2023	11.31	Put	Bond Future	3,087.2800	3.0873	2,550.1400	2.5501	(17.398)	0	0	0
2023/03/17	2037	04/05/2023			Bond Future	11.7256	80.5169	11.5967	81.2489	(1.100)	0.0000	0.0000	62,860
2023/03/17	2037	04/05/2023	11.03	Call	Bond Future	311.9800	0.3120	423.1700	0.4232	35.640	0	0	400
2023/03/17	2037	04/05/2023	11.94	Put	Bond Future	1,172.2900	1.1723	877.7100	0.8777	(25.129)	0	0	703
2023/03/17	2037	04/05/2023	13.73	Call	Bond Future	10,216.8400	10.2168	10,940.2500	10.9403	7.081	0	0	0
2023/03/17	2037	04/05/2023	11.32	Call	Bond Future	708.9700	0.7090	907.4500	0.9075	27.996	0	0	0
2023/03/17	2037	04/05/2023	11.32	Put	Bond Future	3,045.9600	3.0460	2,512.5000	2.5125	(17.514)	0	0	0
2023/03/17	2037	04/05/2023	11.78	Call	Bond Future	1,837.1800	1.8372	2,214.0500	2.2141	20.514	0	0	400
2023/03/17	2037	04/05/2023	11.78	Put	Bond Future	1,531.6000	1.5316	1,176.5300	1.1765	(23.183)	0	0	0
2023/03/17	2037	03/08/2023	12.12	Call	Bond Future	3,788.0900	3.7881	4,289.1100	4.2891	13.226	0	0	0
2023/03/17	2037	03/08/2023	12.12	Put	Bond Future	2,349.4900	2.3495	2,101.7500	2.1018	(10.544)	0	0	0
2023/03/17	2037	03/08/2023	12.13	Call	Bond Future	3,821.0600	3.8211	4,324.1600	4.3242	13.167	0	0	0
2023/03/17	2037	03/08/2023	12.13	Put	Bond Future	2,328.6900	2.3287	2,083.0300	2.0830	(10.549)	0	0	0
2023/03/17	2037	03/08/2023			Bond Future	11.8562	77.8656	11.7218	78.6144	(1.134)	0.0000	0.0000	74,072
2023/03/17	2037	03/08/2023	12.14	Call	Bond Future	3,854.1400	3.8541	4,359.1100	4.3591	13.102	0	0	0
2023/03/17	2037	03/08/2023	12.14	Put	Bond Future	2,308.0600	2.3081	2,064.2700	2.0643	(10.563)	0	0	0
2023/03/17	2037	03/08/2023	11.00	Call	Bond Future	1,017.7500	1.0178	1,256.5800	1.2566	23.466	0	0	1,800
2023/03/17	2037	03/08/2023	11.00	Put	Bond Future	5,972.0700	5.9721	5,462.1400	5.4621	(8.539)	0	0	0
2023/03/17	2037	03/08/2023	10.30	Call	Bond Future	318.3300	0.3183	422.0400	0.4220	32.579	0	0	1,800
2023/03/17	2037	03/08/2023	10.30	Put	Bond Future	9,671.0600	9.6711	9,026.0100	9.0260	(6.670)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	2037	02/11/2023	11.57	Call	Bond Future	2,658.1400	2.6581	2,988.5100	2.9885	12.429	0	0	0
2023/03/17	2037	02/11/2023	11.55	Put	Bond Future	4,972.9200	4.9729	4,554.4300	4.5544	(8.415)	0	0	0
2023/03/17	2037	02/11/2023	11.56	Put	Bond Future	4,940.5700	4.9406	4,523.6800	4.5237	(8.438)	0	0	0
2023/03/17	2037	02/11/2023			Bond Future	11.9754	79.4635	11.8392	80.2089	(1.137)	0.0000	0.0000	0
2023/03/17	2037	02/11/2023	11.57	Put	Bond Future	4,908.4100	4.9084	4,493.3600	4.4934	(8.456)	0	0	0
2023/03/17	2037	02/11/2023	11.55	Call	Bond Future	2,609.1700	2.6092	2,936.1000	2.9361	12.530	0	0	0
2023/03/17	2037	02/11/2023	11.56	Call	Bond Future	2,633.5900	2.6336	2,962.1200	2.9621	12.475	0	0	0
2023/03/17	2037	01/02/2024	12.33	Call	Bond Future	4,887.3900	4.8874	5,396.8000	5.3968	10.423	0	0	0
2023/03/17	2037	01/02/2024	12.33	Put	Bond Future	3,671.2800	3.6713	3,428.6700	3.4287	(6.608)	0	0	0
2023/03/17	2037	01/02/2024			Bond Future	12.0994	76.8599	11.9595	77.6119	(1.157)	0.0000	0.0000	0
2023/03/17	2037	01/02/2024	12.31	Call	Bond Future	4,827.0600	4.8271	5,333.5000	5.3335	10.492	0	0	0
2023/03/17	2037	01/02/2024	12.31	Put	Bond Future	3,715.3000	3.7153	3,469.7200	3.4697	(6.610)	0	0	0
2023/03/17	2037	01/02/2024	12.32	Call	Bond Future	4,857.0400	4.8570	5,365.1200	5.3651	10.461	0	0	0
2023/03/17	2037	01/02/2024	12.32	Put	Bond Future	3,693.0800	3.6931	3,449.1400	3.4491	(6.605)	0	0	0
2023/03/17	2037	02/05/2024	11.45	Call	Bond Future	2,633.9300	2.6339	2,957.4700	2.9575	12.284	0	0	0
2023/03/17	2037	02/05/2024	11.43	Put	Bond Future	7,021.3800	7.0214	6,569.9500	6.5700	(6.429)	0	0	0
2023/03/17	2037	02/05/2024	11.44	Call	Bond Future	2,613.6800	2.6137	2,935.6800	2.9357	12.320	0	0	0
2023/03/17	2037	02/05/2024	11.44	Put	Bond Future	6,984.7900	6.9848	6,534.9100	6.5349	(6.441)	0	0	0
2023/03/17	2037	02/05/2024			Bond Future	12.2421	78.3985	12.0957	79.1703	(1.196)	0.0000	0.0000	0
2023/03/17	2037	02/05/2024	11.45	Put	Bond Future	6,948.3400	6.9483	6,500.0000	6.5000	(6.452)	0	0	0
2023/03/17	2037	02/05/2024	11.43	Call	Bond Future	2,593.5200	2.5935	2,913.9700	2.9140	12.356	0	0	0
2023/03/17	2038	04/05/2023			Bond Future	128.6121	128.6121	128.4632	128.4632	(0.116)	0.0000	0.0000	4,625
2023/03/17	2038	03/08/2023			Bond Future	129.2586	129.2586	129.1100	129.1100	(0.115)	0.0000	0.0000	0
2023/03/17	2038	02/11/2023			Bond Future	131.9404	131.9404	131.7589	131.7589	(0.138)	0.0000	0.0000	0
2023/03/17	2038	01/02/2024			Bond Future	132.7140	132.7140	132.5159	132.5159	(0.149)	0.0000	0.0000	0
2023/03/17	2038	02/05/2024			Bond Future	135.4055	135.4055	135.2108	135.2108	(0.144)	0.0000	0.0000	0
2023/03/17	2040	04/05/2023	10.73	Put	Bond Future	7,560.0300	7.5600	6,730.2500	6.7302	(10.976)	0	0	0
2023/03/17	2040	04/05/2023	12.78	Call	Bond Future	5,404.8500	5.4049	6,149.3700	6.1494	13.775	0	0	0
2023/03/17	2040	04/05/2023	12.78	Put	Bond Future	364.9400	0.3649	236.9200	0.2369	(35.080)	0	0	388
2023/03/17	2040	04/05/2023	13.45	Put	Bond Future	92.8200	0.0928	54.9500	0.0550	(40.799)	0	0	486
2023/03/17	2040	04/05/2023	11.43	Call	Bond Future	651.7600	0.6518	873.0000	0.8730	33.945	0	0	0
2023/03/17	2040	04/05/2023	11.43	Put	Bond Future	3,521.1700	3.5212	2,869.8700	2.8699	(18.497)	0	0	0
2023/03/17	2040	04/05/2023	12.05	Put	Bond Future	1,386.3400	1.3863	1,017.1200	1.0171	(26.633)	0	0	684
2023/03/17	2040	04/05/2023			Bond Future	11.8951	81.5873	11.7509	82.4599	(1.212)	0.0000	0.0000	52,075
2023/03/17	2040	04/05/2023	10.17	Call	Bond Future	4.3100	0.0043	8.9500	0.0090	107.657	0	0	388
2023/03/17	2040	04/05/2023	10.17	Put	Bond Future	11,509.7800	11.5098	10,641.8800	10.6419	(7.541)	0	0	0
2023/03/17	2040	04/05/2023	10.73	Call	Bond Future	57.3200	0.0573	100.0800	0.1001	74.599	0	0	486
2023/03/17	2040	04/05/2023	10.92	Call	Bond Future	126.1500	0.1262	194.0600	0.1941	53.833	0	0	388
2023/03/17	2040	04/05/2023	10.92	Put	Bond Future	6,332.0500	6.3321	5,527.4200	5.5274	(12.707)	0	0	0
2023/03/17	2040	04/05/2023	13.45	Call	Bond Future	8,616.7700	8.6168	9,451.4400	9.4514	9.687	0	0	0
2023/03/17	2040	04/05/2023	11.48	Call	Bond Future	741.0400	0.7410	982.0100	0.9820	32.518	0	0	486
2023/03/17	2040	04/05/2023	11.48	Put	Bond Future	3,294.2700	3.2943	2,662.7000	2.6627	(19.172)	0	0	0
2023/03/17	2040	04/05/2023	12.05	Call	Bond Future	2,306.8400	2.3068	2,810.1600	2.8102	21.819	0	0	0
2023/03/17	2040	04/05/2023	11.03	Call	Bond Future	190.2400	0.1902	277.9500	0.2780	46.105	0	0	684
2023/03/17	2040	04/05/2023	11.03	Put	Bond Future	5,658.9600	5.6590	4,874.1300	4.8741	(13.869)	0	0	0
2023/03/17	2040	04/05/2023	11.41	Call	Bond Future	618.1300	0.6181	831.7000	0.8317	34.551	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	2040	04/05/2023	11.41	Put	Bond Future	3,614.5500	3.6145	2,955.5800	2.9556	(18.231)	0	0	0
2023/03/17	2040	04/05/2023	11.42	Call	Bond Future	634.7500	0.6348	852.2400	0.8522	34.264	0	0	0
2023/03/17	2040	04/05/2023	11.42	Put	Bond Future	3,567.6200	3.5676	2,912.5700	2.9126	(18.361)	0	0	0
2023/03/17	2040	03/08/2023	12.23	Call	Bond Future	3,922.5700	3.9226	4,421.3300	4.4213	12.715	0	0	0
2023/03/17	2040	03/08/2023	12.23	Put	Bond Future	2,730.0500	2.7300	2,336.6400	2.3366	(14.410)	0	0	0
2023/03/17	2040	03/08/2023			Bond Future	12.0250	78.7070	11.8747	79.5991	(1.249)	0.0000	0.0000	99,565
2023/03/17	2040	03/08/2023	12.22	Call	Bond Future	3,888.5500	3.8886	4,384.8800	4.3849	12.764	0	0	0
2023/03/17	2040	03/08/2023	12.22	Put	Bond Future	2,753.5300	2.7535	2,357.6900	2.3577	(14.376)	0	0	0
2023/03/17	2040	03/08/2023	12.21	Call	Bond Future	3,854.6600	3.8547	4,348.5400	4.3485	12.813	0	0	0
2023/03/17	2040	03/08/2023	12.21	Put	Bond Future	2,777.2000	2.7772	2,378.9100	2.3789	(14.341)	0	0	0
2023/03/17	2040	02/11/2023	11.59	Call	Bond Future	2,482.1000	2.4821	2,858.6900	2.8587	15.172	0	0	0
2023/03/17	2040	02/11/2023	11.60	Put	Bond Future	5,754.6400	5.7546	5,241.4300	5.2414	(8.918)	0	0	0
2023/03/17	2040	02/11/2023	11.58	Call	Bond Future	2,457.8600	2.4579	2,832.9700	2.8330	15.262	0	0	0
2023/03/17	2040	02/11/2023	11.58	Put	Bond Future	5,829.8300	5.8298	5,313.4100	5.3134	(8.858)	0	0	0
2023/03/17	2040	02/11/2023			Bond Future	12.1435	80.3221	11.9908	81.2137	(1.257)	0.0000	0.0000	0
2023/03/17	2040	02/11/2023	11.59	Put	Bond Future	5,792.2600	5.7923	5,277.3200	5.2773	(8.890)	0	0	0
2023/03/17	2040	02/11/2023	11.60	Call	Bond Future	2,506.2100	2.5062	2,884.5300	2.8845	15.095	0	0	0
2023/03/17	2040	01/02/2024	12.34	Call	Bond Future	4,676.6900	4.6767	5,193.0900	5.1931	11.042	0	0	0
2023/03/17	2040	01/02/2024	12.34	Put	Bond Future	4,260.5700	4.2606	3,876.0000	3.8760	(9.026)	0	0	0
2023/03/17	2040	01/02/2024	12.33	Call	Bond Future	4,645.8600	4.6459	5,160.1900	5.1602	11.071	0	0	0
2023/03/17	2040	01/02/2024	12.33	Put	Bond Future	4,286.1700	4.2862	3,899.5300	3.8995	(9.021)	0	0	0
2023/03/17	2040	01/02/2024			Bond Future	12.2665	77.4861	12.1095	78.3871	(1.280)	0.0000	0.0000	11
2023/03/17	2040	01/02/2024	12.35	Call	Bond Future	4,707.8800	4.7079	5,225.7700	5.2258	11.000	0	0	0
2023/03/17	2040	01/02/2024	12.35	Put	Bond Future	4,235.3900	4.2354	3,852.3100	3.8523	(9.045)	0	0	0
2023/03/17	2040	02/05/2024	11.61	Call	Bond Future	2,618.1700	2.6182	2,996.6200	2.9966	14.455	0	0	0
2023/03/17	2040	02/05/2024	11.62	Put	Bond Future	7,235.3500	7.2353	6,692.1300	6.6921	(7.508)	0	0	0
2023/03/17	2040	02/05/2024	11.60	Call	Bond Future	2,596.9400	2.5969	2,973.4600	2.9735	14.499	0	0	0
2023/03/17	2040	02/05/2024			Bond Future	12.4069	79.0369	12.2430	79.9608	(1.322)	0.0000	0.0000	0
2023/03/17	2040	02/05/2024	11.61	Put	Bond Future	7,275.1300	7.2751	6,729.6600	6.7297	(7.498)	0	0	0
2023/03/17	2040	02/05/2024	11.62	Call	Bond Future	2,639.5000	2.6395	3,020.2000	3.0202	14.423	0	0	0
2023/03/17	2040	02/05/2024	11.60	Put	Bond Future	7,315.0900	7.3151	6,767.6900	6.7677	(7.483)	0	0	0
2023/03/17	2044	04/05/2023	11.41	Call	Bond Future	487.9800	0.4880	643.4300	0.6434	31.856	0	0	0
2023/03/17	2044	04/05/2023	11.41	Put	Bond Future	4,229.4600	4.2295	3,573.6200	3.5736	(15.506)	0	0	0
2023/03/17	2044	04/05/2023	11.42	Call	Bond Future	501.9100	0.5019	660.5400	0.6605	31.605	0	0	0
2023/03/17	2044	04/05/2023	11.42	Put	Bond Future	4,178.3500	4.1783	3,525.6900	3.5257	(15.620)	0	0	0
2023/03/17	2044	04/05/2023	11.75	Put	Bond Future	2,707.5300	2.7075	2,177.3800	2.1774	(19.581)	0	0	4,423
2023/03/17	2044	04/05/2023			Bond Future	12.0085	77.6211	11.8746	78.4324	(1.115)	0.0000	0.0000	62,354
2023/03/17	2044	04/05/2023	11.43	Call	Bond Future	516.1200	0.5161	677.8600	0.6779	31.338	0	0	0
2023/03/17	2044	04/05/2023	11.43	Put	Bond Future	4,127.6100	4.1276	3,478.0600	3.4781	(15.737)	0	0	0
2023/03/17	2044	04/05/2023	11.75	Call	Bond Future	1,128.4800	1.1285	1,409.6200	1.4096	24.913	0	0	0
2023/03/17	2044	04/05/2023	12.00	Call	Bond Future	1,820.7200	1.8207	2,208.5300	2.2085	21.300	0	0	0
2023/03/17	2044	04/05/2023	12.00	Put	Bond Future	1,871.9500	1.8719	1,448.4700	1.4485	(22.622)	0	0	4,423
2023/03/17	2044	04/05/2023	12.25	Call	Bond Future	2,683.1600	2.6832	3,172.8700	3.1729	18.251	0	0	0
2023/03/17	2044	04/05/2023	12.25	Put	Bond Future	1,256.8700	1.2569	935.2900	0.9353	(25.586)	0	0	1,798
2023/03/17	2044	03/08/2023	12.16	Call	Bond Future	3,353.7200	3.3537	3,766.6800	3.7667	12.313	0	0	0
2023/03/17	2044	03/08/2023	12.16	Put	Bond Future	3,209.1200	3.2091	2,792.5200	2.7925	(12.982)	0	0	0
2023/03/17	2044	03/08/2023	12.00	Call	Bond Future	2,862.7100	2.8627	3,238.1900	3.2382	13.116	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	2044	03/08/2023	12.00	Put	Bond Future	3,667.8500	3.6679	3,213.7700	3.2138	(12.380)	0	0	4,754
2023/03/17	2044	03/08/2023	12.15	Call	Bond Future	3,321.9800	3.3220	3,732.7400	3.7327	12.365	0	0	0
2023/03/17	2044	03/08/2023	12.15	Put	Bond Future	3,236.1500	3.2362	2,817.3500	2.8174	(12.941)	0	0	0
2023/03/17	2044	03/08/2023			Bond Future	12.1354	74.7869	11.9959	75.6164	(1.149)	0.0000	0.0000	21,473
2023/03/17	2044	03/08/2023	12.17	Call	Bond Future	3,385.9900	3.3856	3,800.7400	3.8007	12.262	0	0	0
2023/03/17	2044	03/08/2023	12.17	Put	Bond Future	3,182.3000	3.1823	2,767.8900	2.7679	(13.022)	0	0	0
2023/03/17	2044	03/08/2023	11.75	Call	Bond Future	2,172.1000	2.1721	2,489.0800	2.4891	14.593	0	0	0
2023/03/17	2044	03/08/2023	11.75	Put	Bond Future	4,502.3500	4.5024	3,989.7700	3.9898	(11.385)	0	0	3,076
2023/03/17	2044	02/11/2023	11.57	Call	Bond Future	2,294.7400	2.2947	2,616.4100	2.6164	14.018	0	0	0
2023/03/17	2044	02/11/2023	11.57	Put	Bond Future	6,427.3200	6.4273	5,920.3800	5.9204	(7.887)	0	0	0
2023/03/17	2044	02/11/2023			Bond Future	12.2512	76.3216	12.1096	77.1502	(1.156)	0.0000	0.0000	0
2023/03/17	2044	02/11/2023	11.56	Call	Bond Future	2,271.8900	2.2719	2,591.9900	2.5920	14.090	0	0	0
2023/03/17	2044	02/11/2023	11.56	Put	Bond Future	6,467.9700	6.4680	5,959.4600	5.9595	(7.862)	0	0	0
2023/03/17	2044	02/11/2023	11.55	Call	Bond Future	2,248.9300	2.2489	2,567.9300	2.5679	14.185	0	0	0
2023/03/17	2044	02/11/2023	11.55	Put	Bond Future	6,508.6000	6.5086	5,998.9900	5.9990	(7.830)	0	0	0
2023/03/17	2044	01/02/2024	12.29	Call	Bond Future	4,263.8900	4.2639	4,802.4800	4.8025	12.631	0	0	0
2023/03/17	2044	01/02/2024	12.29	Put	Bond Future	4,729.1200	4.7291	4,430.4900	4.4305	(6.315)	0	0	0
2023/03/17	2044	01/02/2024			Bond Future	12.3712	73.5276	12.2257	74.3648	(1.176)	0.0000	0.0000	0
2023/03/17	2044	01/02/2024	12.28	Call	Bond Future	4,234.2500	4.2343	4,771.1800	4.7712	12.681	0	0	0
2023/03/17	2044	01/02/2024	12.28	Put	Bond Future	4,757.1100	4.7571	4,456.8200	4.4568	(6.312)	0	0	0
2023/03/17	2044	01/02/2024	12.27	Call	Bond Future	4,204.9700	4.2050	4,739.6800	4.7397	12.716	0	0	0
2023/03/17	2044	01/02/2024	12.27	Put	Bond Future	4,785.5400	4.7855	4,483.0300	4.4830	(6.321)	0	0	0
2023/03/17	2044	02/05/2024	11.67	Call	Bond Future	2,658.4300	2.6584	2,998.9000	2.9989	12.807	0	0	0
2023/03/17	2044	02/05/2024	11.67	Put	Bond Future	7,607.3300	7.6073	7,089.1400	7.0891	(6.812)	0	0	0
2023/03/17	2044	02/05/2024			Bond Future	12.5074	74.9990	12.3554	75.8577	(1.215)	0.0000	0.0000	0
2023/03/17	2044	02/05/2024	11.66	Call	Bond Future	2,637.2900	2.6373	2,975.7000	2.9757	12.832	0	0	0
2023/03/17	2044	02/05/2024	11.66	Put	Bond Future	7,648.6300	7.6486	7,128.3800	7.1284	(6.802)	0	0	0
2023/03/17	2044	02/05/2024	11.65	Call	Bond Future	2,615.9400	2.6159	2,952.6000	2.9526	12.870	0	0	0
2023/03/17	2044	02/05/2024	11.65	Put	Bond Future	7,689.8000	7.6898	7,167.8000	7.1678	(6.788)	0	0	0
2023/03/17	2046	04/05/2023			Bond Future	112.1437	112.1437	112.6854	112.6854	0.483	0.0000	0.0000	17,308
2023/03/17	2046	03/08/2023			Bond Future	114.4082	114.4082	114.9639	114.9639	0.486	0.0000	0.0000	0
2023/03/17	2046	02/11/2023			Bond Future	114.7062	114.7062	115.2478	115.2478	0.472	0.0000	0.0000	0
2023/03/17	2046	01/02/2024			Bond Future	117.1168	117.1168	117.6570	117.6570	0.461	0.0000	0.0000	0
2023/03/17	2046	02/05/2024			Bond Future	117.3693	117.3693	117.9288	117.9288	0.477	0.0000	0.0000	0
2023/03/17	2050	04/05/2023			Bond Future	114.7975	114.7975	114.8017	114.8017	0.004	0.0000	0.0000	13,316
2023/03/17	2050	03/08/2023			Bond Future	114.9434	114.9434	114.9506	114.9506	0.006	0.0000	0.0000	0
2023/03/17	2050	02/11/2023			Bond Future	117.3284	117.3284	117.3091	117.3091	(0.016)	0.0000	0.0000	0
2023/03/17	2050	01/02/2024			Bond Future	117.5670	117.5670	117.5363	117.5363	(0.026)	0.0000	0.0000	0
2023/03/17	2050	02/05/2024			Bond Future	119.9512	119.9512	119.9262	119.9262	(0.021)	0.0000	0.0000	0
2023/03/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	AL37	04/05/2023			Index Future	879.0490	879.0490	880.6350	880.6350	0.180	0.0000	0.0000	0
2023/03/17	AL37	03/08/2023			Index Future	896.5860	896.5860	898.2280	898.2280	0.183	0.0000	0.0000	0
2023/03/17	AL37	02/11/2023			Index Future	914.9770	914.9770	916.4460	916.4460	0.161	0.0000	0.0000	0
2023/03/17	AL37	01/02/2024			Index Future	934.0020	934.0020	935.3990	935.3990	0.150	0.0000	0.0000	0
2023/03/17	AL37	02/05/2024			Index Future	952.7570	952.7570	954.2320	954.2320	0.155	0.0000	0.0000	0
2023/03/17	AL7T	04/05/2023			Index Future	1,003.0380	1,003.0380	1,008.2650	1,008.2650	0.521	0.0000	0.0000	0
2023/03/17	AL7T	03/08/2023			Index Future	1,023.0490	1,023.0490	1,028.4070	1,028.4070	0.524	0.0000	0.0000	0
2023/03/17	AL7T	02/11/2023			Index Future	1,044.0350	1,044.0350	1,049.2650	1,049.2650	0.501	0.0000	0.0000	0
2023/03/17	AL7T	01/02/2024			Index Future	1,065.7430	1,065.7430	1,070.9650	1,070.9650	0.490	0.0000	0.0000	0
2023/03/17	AL7T	02/05/2024			Index Future	1,087.1440	1,087.1440	1,092.5280	1,092.5280	0.495	0.0000	0.0000	0
2023/03/17	ALBI	04/05/2023			Index Future	878.7530	878.7530	884.2300	884.2300	0.623	0.0000	0.0000	99
2023/03/17	ALBI	03/08/2023			Index Future	896.2850	896.2850	901.8950	901.8950	0.626	0.0000	0.0000	0
2023/03/17	ALBI	02/11/2023			Index Future	914.6700	914.6700	920.1870	920.1870	0.603	0.0000	0.0000	0
2023/03/17	ALBI	01/02/2024			Index Future	933.6880	933.6880	939.2180	939.2180	0.592	0.0000	0.0000	0
2023/03/17	ALBI	02/05/2024			Index Future	952.4380	952.4380	958.1280	958.1280	0.597	0.0000	0.0000	0
2023/03/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2023/03/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/17	ES33	04/05/2023			Bond Future	12.2117	73.8270	12.1079	74.3128	(0.850)	0.0000	0.0000	0
2023/03/17	ES33	03/08/2023			Bond Future	12.3653	75.3177	12.2567	75.8154	(0.878)	0.0000	0.0000	350
2023/03/17	ES33	02/11/2023			Bond Future	12.5209	73.0853	12.4115	73.5760	(0.874)	0.0000	0.0000	0
2023/03/17	ES33	01/02/2024			Bond Future	12.6841	74.6213	12.5717	75.1141	(0.886)	0.0000	0.0000	0
2023/03/17	ES33	02/05/2024			Bond Future	12.8660	72.3379	12.7476	72.8451	(0.920)	0.0000	0.0000	0
2023/03/17	ES42	04/05/2023			Bond Future	12.6452	70.7408	12.5159	71.4405	(1.022)	0.0000	0.0000	0
2023/03/17	ES42	03/08/2023			Bond Future	12.7883	72.1695	12.6536	72.8854	(1.053)	0.0000	0.0000	4,000
2023/03/17	ES42	02/11/2023			Bond Future	12.9332	69.4044	12.7962	70.1183	(1.059)	0.0000	0.0000	0
2023/03/17	ES42	01/02/2024			Bond Future	13.0774	70.8631	12.9365	71.5840	(1.077)	0.0000	0.0000	0
2023/03/17	ES42	02/05/2024			Bond Future	13.2420	68.0367	13.0944	68.7765	(1.115)	0.0000	0.0000	0
2023/03/17	GOVI	04/05/2023	852.86	Call	GOVI	132,640.0000	13.2640	186,720.0000	18.6720	40.772	0	0	0
2023/03/17	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	04/05/2023	852.87	Call	GOVI	132,540.0000	13.2540	186,620.0000	18.6620	40.803	0	0	0
2023/03/17	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	04/05/2023			GOVI	866.1240	866.1240	871.5320	871.5320	0.624	0.0000	0.0000	840
2023/03/17	GOVI	04/05/2023	852.88	Call	GOVI	132,440.0000	13.2440	186,520.0000	18.6520	40.834	0	0	0
2023/03/17	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	03/08/2023	837.21	Call	GOVI	461,940.0000	46.1940	517,330.0000	51.7330	11.991	0	0	0
2023/03/17	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	03/08/2023	837.22	Call	GOVI	461,840.0000	46.1840	517,230.0000	51.7230	11.993	0	0	0
2023/03/17	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	03/08/2023			GOVI	883.4040	883.4040	888.9430	888.9430	0.627	0.0000	0.0000	0
2023/03/17	GOVI	03/08/2023	837.23	Call	GOVI	461,740.0000	46.1740	517,130.0000	51.7130	11.996	0	0	0
2023/03/17	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	GOVI	02/11/2023	885.82	Call	GOVI	157,050.0000	15.7050	211,530.0000	21.1530	34.690	0	0	0
2023/03/17	GOVI	02/11/2023			GOVI	901.5250	901.5250	906.9730	906.9730	0.604	0.0000	0.0000	0
2023/03/17	GOVI	02/11/2023	885.80	Call	GOVI	157,250.0000	15.7250	211,730.0000	21.1730	34.645	0	0	0
2023/03/17	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	02/11/2023	885.81	Call	GOVI	157,150.0000	15.7150	211,630.0000	21.1630	34.668	0	0	0
2023/03/17	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	01/02/2024	880.00	Call	GOVI	402,700.0000	40.2700	457,300.0000	45.7300	13.558	0	0	0
2023/03/17	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	01/02/2024			GOVI	920.2700	920.2700	925.7300	925.7300	0.593	0.0000	0.0000	0
2023/03/17	GOVI	01/02/2024	879.98	Call	GOVI	402,900.0000	40.2900	457,500.0000	45.7500	13.552	0	0	0
2023/03/17	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	01/02/2024	879.99	Call	GOVI	402,800.0000	40.2800	457,400.0000	45.7400	13.555	0	0	0
2023/03/17	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	02/05/2024	950.97	Put	GOVI	122,210.0000	12.2210	66,010.0000	6.6010	(45.986)	0	0	0
2023/03/17	GOVI	02/05/2024	950.98	Put	GOVI	122,310.0000	12.2310	66,110.0000	6.6110	(45.949)	0	0	0
2023/03/17	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	02/05/2024			GOVI	938.7490	938.7490	944.3690	944.3690	0.599	0.0000	0.0000	0
2023/03/17	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	GOVI	02/05/2024	950.99	Put	GOVI	122,410.0000	12.2410	66,210.0000	6.6210	(45.911)	0	0	0
2023/03/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/17	IGOV	04/05/2023			Index Future	325.8660	325.8660	326.0060	326.0060	0.043	0.0000	0.0000	654
2023/03/17	IGOV	03/08/2023			Index Future	332.4470	332.4470	332.5990	332.5990	0.046	0.0000	0.0000	0
2023/03/17	IGOV	02/11/2023			Index Future	339.3440	339.3440	339.4220	339.4220	0.023	0.0000	0.0000	0
2023/03/17	IGOV	01/02/2024			Index Future	346.4760	346.4760	346.5180	346.5180	0.012	0.0000	0.0000	0
2023/03/17	IGOV	02/05/2024			Index Future	353.5080	353.5080	353.5700	353.5700	0.018	0.0000	0.0000	0
2023/03/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	JBAF	19/04/2023			Jibar Tradeable Future	7.6550	92.3450	7.6500	92.3500	(0.065)	0.0000	0.0000	0
2023/03/17	JBAF	17/05/2023			Jibar Tradeable Future	7.6700	92.3300	7.6600	92.3400	(0.130)	0.0000	0.0000	0
2023/03/17	JBAF	21/06/2023			Jibar Tradeable Future	7.6900	92.3100	7.7050	92.2950	0.195	0.0000	0.0000	0
2023/03/17	JBAF	19/07/2023			Jibar Tradeable Future	7.6950	92.3050	7.7050	92.2950	0.130	0.0000	0.0000	0
2023/03/17	JBAF	16/08/2023			Jibar Tradeable Future	7.7000	92.3000	7.7100	92.2900	0.130	0.0000	0.0000	0
2023/03/17	JBAF	20/09/2023			Jibar Tradeable Future	7.6950	92.3050	7.7000	92.3000	0.065	0.0000	0.0000	75
2023/03/17	JBAF	20/12/2023			Jibar Tradeable Future	7.6550	92.3450	7.6300	92.3700	(0.327)	0.0000	0.0000	272
2023/03/17	JBAF	20/03/2024			Jibar Tradeable Future	7.5700	92.4300	7.5550	92.4450	(0.198)	0.0000	0.0000	0
2023/03/17	JBAF	19/06/2024			Jibar Tradeable Future	7.4500	92.5500	7.4400	92.5600	(0.134)	0.0000	0.0000	0
2023/03/17	JBAF	18/09/2024			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	68
2023/03/17	JBAF	18/12/2024			Jibar Tradeable Future	7.3500	92.6500	7.3450	92.6550	(0.068)	0.0000	0.0000	0
2023/03/17	JBAF	19/03/2025			Jibar Tradeable Future	7.3350	92.6650	7.3450	92.6550	0.136	0.0000	0.0000	0
2023/03/17	R035	04/05/2023	10.55	Call	Bond Future	167.1000	0.1671	219.7100	0.2197	31.484	0	0	770
2023/03/17	R035	04/05/2023	10.55	Put	Bond Future	5,234.3900	5.2344	4,671.1000	4.6711	(10.761)	0	0	0
2023/03/17	R035	04/05/2023	13.18	Call	Bond Future	9,249.4800	9.2495	9,848.7700	9.8488	6.479	0	0	0
2023/03/17	R035	04/05/2023	13.18	Put	Bond Future	43.7800	0.0438	27.1700	0.0272	(37.940)	0	0	491
2023/03/17	R035	04/05/2023	12.46	Call	Bond Future	5,864.1500	5.8641	6,410.5000	6.4105	9.317	0	0	0
2023/03/17	R035	04/05/2023	12.46	Put	Bond Future	219.5800	0.2196	150.0300	0.1500	(31.674)	0	0	388
2023/03/17	R035	04/05/2023	11.20	Call	Bond Future	1,076.8600	1.0769	1,293.5000	1.2935	20.118	0	0	0
2023/03/17	R035	04/05/2023	11.21	Call	Bond Future	1,100.3700	1.1004	1,320.2900	1.3203	19.986	0	0	0
2023/03/17	R035	04/05/2023	11.22	Put	Bond Future	2,209.4400	2.2094	1,816.7500	1.8168	(17.773)	0	0	0
2023/03/17	R035	04/05/2023	10.60	Call	Bond Future	199.7100	0.1997	260.9800	0.2610	30.679	0	0	388
2023/03/17	R035	04/05/2023	10.60	Put	Bond Future	4,960.8800	4.9609	4,406.2500	4.4063	(11.180)	0	0	0
2023/03/17	R035	04/05/2023	11.05	Call	Bond Future	760.3700	0.7604	929.0300	0.9290	22.181	0	0	770
2023/03/17	R035	04/05/2023	11.05	Put	Bond Future	2,831.8400	2.8318	2,384.6000	2.3846	(15.793)	0	0	0
2023/03/17	R035	04/05/2023	11.17	Call	Bond Future	1,008.0300	1.0080	1,214.7800	1.2148	20.510	0	0	491
2023/03/17	R035	04/05/2023			Bond Future	11.4103	85.4319	11.3019	86.0478	(0.950)	0.0000	0.0000	151,336
2023/03/17	R035	04/05/2023	9.85	Call	Bond Future	8.1000	0.0081	13.6900	0.0137	69.012	0	0	388
2023/03/17	R035	04/05/2023	9.85	Put	Bond Future	9,520.6900	9.5207	8,910.3800	8.9104	(6.410)	0	0	0
2023/03/17	R035	04/05/2023	10.42	Call	Bond Future	101.5900	0.1016	139.9200	0.1399	37.730	0	0	491
2023/03/17	R035	04/05/2023	10.42	Put	Bond Future	5,971.7700	5.9718	5,394.2000	5.3942	(9.672)	0	0	0
2023/03/17	R035	04/05/2023	11.80	Call	Bond Future	2,988.3700	2.9884	3,399.0600	3.3991	13.743	0	0	0
2023/03/17	R035	04/05/2023	11.80	Put	Bond Future	827.0400	0.8270	621.8300	0.6218	(24.813)	0	0	1,035
2023/03/17	R035	04/05/2023	11.87	Call	Bond Future	3,266.4300	3.2664	3,696.5200	3.6965	13.167	0	0	0
2023/03/17	R035	04/05/2023	11.87	Put	Bond Future	725.2600	0.7253	539.4500	0.5395	(25.620)	0	0	770
2023/03/17	R035	04/05/2023	11.20	Put	Bond Future	2,277.3100	2.2773	1,878.0500	1.8781	(17.532)	0	0	0
2023/03/17	R035	04/05/2023	11.21	Put	Bond Future	2,243.2000	2.2432	1,847.2200	1.8472	(17.652)	0	0	0
2023/03/17	R035	04/05/2023	11.22	Call	Bond Future	1,124.1800	1.1242	1,347.3900	1.3474	19.855	0	0	0
2023/03/17	R035	04/05/2023	11.17	Put	Bond Future	2,381.6800	2.3817	1,972.5300	1.9725	(17.179)	0	0	0
2023/03/17	R035	03/08/2023	12.00	Call	Bond Future	4,432.9000	4.4329	4,884.4700	4.8845	10.187	0	0	0
2023/03/17	R035	03/08/2023	12.00	Put	Bond Future	1,891.8600	1.8919	1,712.9200	1.7129	(9.458)	0	0	0
2023/03/17	R035	03/08/2023			Bond Future	11.5311	87.1361	11.4178	87.7666	(0.982)	0.0000	0.0000	6,761
2023/03/17	R035	03/08/2023	11.98	Call	Bond Future	4,362.4000	4.3624	4,810.8300	4.8108	10.279	0	0	0
2023/03/17	R035	03/08/2023	11.98	Put	Bond Future	1,927.4700	1.9275	1,745.3900	1.7454	(9.447)	0	0	0
2023/03/17	R035	03/08/2023	11.99	Call	Bond Future	4,397.5000	4.3975	4,847.6100	4.8476	10.236	0	0	0
2023/03/17	R035	03/08/2023	11.99	Put	Bond Future	1,909.4900	1.9095	1,729.0900	1.7291	(9.448)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	R035	02/11/2023	12.85	Call	Bond Future	7,736.6900	7.7367	8,205.2000	8.2052	6.056	0	0	0
2023/03/17	R035	02/11/2023	12.85	Put	Bond Future	1,580.3900	1.5804	1,425.3100	1.4253	(9.813)	0	0	400
2023/03/17	R035	02/11/2023	11.41	Call	Bond Future	2,990.9400	2.9909	3,280.4600	3.2805	9.680	0	0	0
2023/03/17	R035	02/11/2023	11.41	Put	Bond Future	4,325.5600	4.3256	3,991.4900	3.9915	(7.723)	0	0	0
2023/03/17	R035	02/11/2023	11.42	Call	Bond Future	3,017.2900	3.0173	3,308.0700	3.3081	9.637	0	0	0
2023/03/17	R035	02/11/2023	11.42	Put	Bond Future	4,296.4000	4.2964	3,963.5900	3.9636	(7.746)	0	0	0
2023/03/17	R035	02/11/2023	11.12	Call	Bond Future	2,280.3800	2.2804	2,537.4900	2.5375	11.275	0	0	400
2023/03/17	R035	02/11/2023			Bond Future	11.6530	84.4184	11.5388	85.0420	(0.980)	0.0000	0.0000	6
2023/03/17	R035	02/11/2023	11.43	Call	Bond Future	3,043.7600	3.0438	3,335.8000	3.3358	9.595	0	0	0
2023/03/17	R035	02/11/2023	11.43	Put	Bond Future	4,267.4000	4.2674	3,935.8500	3.9358	(7.769)	0	0	0
2023/03/17	R035	02/11/2023	10.62	Call	Bond Future	1,329.0100	1.3290	1,536.7600	1.5368	15.632	0	0	400
2023/03/17	R035	02/11/2023	10.62	Put	Bond Future	7,216.5300	7.2165	6,800.6900	6.8007	(5.762)	0	0	0
2023/03/17	R035	02/11/2023	11.12	Put	Bond Future	5,247.5800	5.2476	4,881.1000	4.8811	(6.984)	0	0	0
2023/03/17	R035	01/02/2024	12.18	Put	Bond Future	3,286.1800	3.2862	3,082.5900	3.0826	(6.195)	0	0	0
2023/03/17	R035	01/02/2024	12.19	Call	Bond Future	5,404.3100	5.4043	5,829.1300	5.8291	7.861	0	0	0
2023/03/17	R035	01/02/2024	12.19	Put	Bond Future	3,266.4200	3.2664	3,064.2100	3.0642	(6.191)	0	0	0
2023/03/17	R035	01/02/2024	10.62	Call	Bond Future	1,619.1800	1.6192	1,830.8600	1.8309	13.073	0	0	400
2023/03/17	R035	01/02/2024	10.62	Put	Bond Future	8,131.2300	8.1312	7,715.8800	7.7159	(5.108)	0	0	0
2023/03/17	R035	01/02/2024	11.12	Put	Bond Future	6,141.2300	6.1412	5,798.8300	5.7988	(5.575)	0	0	0
2023/03/17	R035	01/02/2024			Bond Future	11.7806	86.1738	11.6634	86.8008	(0.995)	0.0000	0.0000	0
2023/03/17	R035	01/02/2024	13.46	Call	Bond Future	9,817.5000	9.8175	10,350.8800	10.3509	5.433	0	0	0
2023/03/17	R035	01/02/2024	13.46	Put	Bond Future	1,526.4600	1.5265	1,432.8100	1.4328	(6.135)	0	0	400
2023/03/17	R035	01/02/2024	12.18	Call	Bond Future	5,372.7800	5.3728	5,796.2200	5.7962	7.881	0	0	0
2023/03/17	R035	01/02/2024	12.20	Call	Bond Future	5,435.9000	5.4359	5,861.7900	5.8618	7.835	0	0	0
2023/03/17	R035	01/02/2024	12.20	Put	Bond Future	3,246.7800	3.2468	3,045.6400	3.0456	(6.195)	0	0	0
2023/03/17	R035	01/02/2024	11.12	Call	Bond Future	2,519.4800	2.5195	2,804.1100	2.8041	11.297	0	0	400
2023/03/17	R035	02/05/2024	11.19	Call	Bond Future	2,719.4400	2.7194	2,975.3600	2.9754	9.411	0	0	0
2023/03/17	R035	02/05/2024	11.19	Put	Bond Future	6,637.3100	6.6373	6,248.5300	6.2485	(5.857)	0	0	0
2023/03/17	R035	02/05/2024	11.20	Call	Bond Future	2,739.9400	2.7399	2,997.1300	2.9971	9.387	0	0	0
2023/03/17	R035	02/05/2024	11.20	Put	Bond Future	6,602.2400	6.6022	6,214.7300	6.2147	(5.869)	0	0	0
2023/03/17	R035	02/05/2024			Bond Future	11.9180	83.3945	11.7949	84.0392	(1.033)	0.0000	0.0000	0
2023/03/17	R035	02/05/2024	11.21	Call	Bond Future	2,760.5200	2.7605	3,018.9700	3.0190	9.362	0	0	0
2023/03/17	R035	02/05/2024	11.21	Put	Bond Future	6,567.3100	6.5673	6,181.0600	6.1811	(5.881)	0	0	0
2023/03/17	R186	04/05/2023		Call	Bond Future	10,241.1000	10.2411	10,342.4500	10.3424	0.990	0	0	0
2023/03/17	R186	04/05/2023	8.83	Put	Bond Future	269.0900	0.2691	351.0200	0.3510	30.447	0	0	0
2023/03/17	R186	04/05/2023	8.84	Call	Bond Future	1,468.0000	1.4680	1,650.8300	1.6508	12.454	0	0	0
2023/03/17	R186	04/05/2023			Bond Future	8.4584	110.2411	8.4266	110.3425	(0.376)	0.0000	0.0000	100,415
2023/03/17	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/17	R186	04/05/2023	8.36	Call	Bond Future	494.5000	0.4945	658.7600	0.6588	33.217	0	0	200
2023/03/17	R186	04/05/2023	8.36	Put	Bond Future	808.2900	0.8083	871.2000	0.8712	7.783	0	0	200
2023/03/17	R186	04/05/2023	8.82	Call	Bond Future	1,418.8700	1.4189	1,602.5700	1.6026	12.947	0	0	0
2023/03/17	R186	04/05/2023	8.82	Put	Bond Future	275.9200	0.2759	358.2700	0.3583	29.846	0	0	0
2023/03/17	R186	04/05/2023	8.83	Call	Bond Future	1,443.4300	1.4434	1,626.7100	1.6267	12.698	0	0	0
2023/03/17	R186	04/05/2023	8.84	Put	Bond Future	262.2900	0.2623	343.7700	0.3438	31.065	0	0	0
2023/03/17	R186	03/08/2023	9.74	Call	Bond Future	3,871.4500	3.8714	4,061.1100	4.0611	4.899	0	0	0
2023/03/17	R186	03/08/2023	9.74	Put	Bond Future	228.1600	0.2282	311.5400	0.3115	36.545	0	0	0
2023/03/17	R186	03/08/2023	9.73	Put	Bond Future	231.3000	0.2313	315.4200	0.3154	36.368	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	R186	03/08/2023			Bond Future	8.4915	107.1353	8.4559	107.2416	(0.419)	0.0000	0.0000	0
2023/03/17	R186	03/08/2023	9.75	Call	Bond Future	3,896.7400	3.8967	4,085.9600	4.0860	4.856	0	0	0
2023/03/17	R186	03/08/2023	9.75	Put	Bond Future	224.9100	0.2249	307.8500	0.3079	36.877	0	0	0
2023/03/17	R186	03/08/2023	9.73	Call	Bond Future	3,846.0400	3.8460	4,036.4400	4.0364	4.951	0	0	0
2023/03/17	R186	02/11/2023	9.40	Call	Bond Future	3,094.2600	3.0943	3,306.9900	3.3070	6.875	0	0	0
2023/03/17	R186	02/11/2023	9.40	Put	Bond Future	642.6600	0.6427	772.0300	0.7720	20.130	0	0	0
2023/03/17	R186	02/11/2023	9.15	Call	Bond Future	2,582.4400	2.5824	2,802.7000	2.8027	8.529	0	0	1,715
2023/03/17	R186	02/11/2023			Bond Future	8.5060	109.3334	8.4760	109.4167	(0.352)	0.0000	0.0000	0
2023/03/17	R186	02/11/2023	10.42	Call	Bond Future	5,411.5100	5.4115	5,574.7100	5.5747	3.016	0	0	0
2023/03/17	R186	02/11/2023	10.42	Put	Bond Future	249.9200	0.2499	329.7600	0.3298	31.946	0	0	1,715
2023/03/17	R186	02/11/2023	9.38	Call	Bond Future	3,052.2500	3.0523	3,265.7700	3.2658	6.995	0	0	0
2023/03/17	R186	02/11/2023	9.38	Put	Bond Future	654.7000	0.6547	784.8600	0.7849	19.881	0	0	0
2023/03/17	R186	02/11/2023	9.39	Call	Bond Future	3,073.2400	3.0732	3,286.3600	3.2864	6.935	0	0	0
2023/03/17	R186	02/11/2023	9.39	Put	Bond Future	648.6600	0.6487	778.4200	0.7784	20.004	0	0	0
2023/03/17	R186	02/11/2023	9.15	Put	Bond Future	809.0800	0.8091	945.9800	0.9460	16.920	0	0	0
2023/03/17	R186	01/02/2024	9.52	Put	Bond Future	763.2200	0.7632	884.5600	0.8846	15.898	0	0	0
2023/03/17	R186	01/02/2024	9.50	Call	Bond Future	3,286.8300	3.2868	3,481.8800	3.4819	5.934	0	0	0
2023/03/17	R186	01/02/2024	9.51	Call	Bond Future	3,306.2800	3.3063	3,501.0400	3.5010	5.891	0	0	0
2023/03/17	R186	01/02/2024			Bond Future	8.5116	106.3004	8.4833	106.3735	(0.333)	0.0000	0.0000	0
2023/03/17	R186	01/02/2024	9.52	Call	Bond Future	3,325.7500	3.3257	3,520.2200	3.5202	5.847	0	0	0
2023/03/17	R186	01/02/2024	9.50	Put	Bond Future	774.3500	0.7744	896.2700	0.8963	15.745	0	0	0
2023/03/17	R186	01/02/2024	9.51	Put	Bond Future	768.7700	0.7688	890.4000	0.8904	15.821	0	0	0
2023/03/17	R186	02/05/2024	8.01	Call	Bond Future	988.9700	0.9890	1,159.8800	1.1599	17.282	0	0	0
2023/03/17	R186	02/05/2024	8.01	Put	Bond Future	2,285.8800	2.2859	2,375.9100	2.3759	3.939	0	0	0
2023/03/17	R186	02/05/2024			Bond Future	8.5521	108.4301	8.5181	108.5110	(0.398)	0.0000	0.0000	0
2023/03/17	R186	02/05/2024	7.99	Call	Bond Future	968.9700	0.9690	1,138.5400	1.1385	17.500	0	0	0
2023/03/17	R186	02/05/2024	7.99	Put	Bond Future	2,314.1200	2.3141	2,402.8100	2.4028	3.833	0	0	0
2023/03/17	R186	02/05/2024	8.00	Call	Bond Future	978.9400	0.9789	1,148.9600	1.1490	17.368	0	0	0
2023/03/17	R186	02/05/2024	8.00	Put	Bond Future	2,299.9700	2.3000	2,389.1100	2.3891	3.876	0	0	0
2023/03/17	R197	04/05/2023			Bond Future	336.3497	336.3497	336.4641	336.4641	0.034	0.0000	0.0000	309
2023/03/17	R197	03/08/2023			Bond Future	334.1006	334.1006	334.2262	334.2262	0.038	0.0000	0.0000	0
2023/03/17	R197	02/11/2023			Bond Future	341.0326	341.0326	341.0834	341.0834	0.015	0.0000	0.0000	0
2023/03/17	R202	04/05/2023			Bond Future	252.6151	252.6151	252.6231	252.6231	0.003	0.0000	0.0000	4,960
2023/03/17	R202	03/08/2023			Bond Future	252.9140	252.9140	252.9289	252.9289	0.006	0.0000	0.0000	460
2023/03/17	R202	02/11/2023			Bond Future	258.1613	258.1613	258.1181	258.1181	(0.017)	0.0000	0.0000	0
2023/03/17	R202	01/02/2024			Bond Future	258.6630	258.6630	258.5937	258.5937	(0.027)	0.0000	0.0000	0
2023/03/17	R202	02/05/2024			Bond Future	263.9090	263.9090	263.8527	263.8527	(0.021)	0.0000	0.0000	0
2023/03/17	R209	04/05/2023	10.00	Call	Bond Future	12.3600	0.0124	19.8700	0.0199	60.761	0	0	500
2023/03/17	R209	04/05/2023	10.00	Put	Bond Future	7,725.8000	7.7258	7,219.7300	7.2197	(6.550)	0	0	0
2023/03/17	R209	04/05/2023	10.50	Call	Bond Future	109.0100	0.1090	142.1000	0.1421	30.355	0	0	4,500
2023/03/17	R209	04/05/2023	10.50	Put	Bond Future	5,007.2300	5.0072	4,526.7400	4.5267	(9.596)	0	0	0
2023/03/17	R209	04/05/2023	11.50	Put	Bond Future	1,300.0800	1.3001	1,039.4500	1.0394	(20.047)	0	0	0
2023/03/17	R209	04/05/2023	11.09	Call	Bond Future	687.7600	0.6878	827.7200	0.8277	20.350	0	0	0
2023/03/17	R209	04/05/2023	11.09	Put	Bond Future	2,452.6700	2.4527	2,079.0500	2.0791	(15.233)	0	0	0
2023/03/17	R209	04/05/2023	11.10	Call	Bond Future	704.6800	0.7047	847.2100	0.8472	20.226	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	R209	04/05/2023	11.10	Put	Bond Future	2,418.1600	2.4182	2,047.1100	2.0471	(15.344)	0	0	0
2023/03/17	R209	04/05/2023			Bond Future	11.4394	66.0966	11.3364	66.6102	(0.901)	0.0000	0.0000	19,602
2023/03/17	R209	04/05/2023	11.00	Call	Bond Future	547.0100	0.5470	664.9400	0.6649	21.559	0	0	1,250
2023/03/17	R209	04/05/2023	11.00	Put	Bond Future	2,777.2000	2.7772	2,381.5500	2.3816	(14.246)	0	0	8,250
2023/03/17	R209	04/05/2023	11.50	Call	Bond Future	1,599.3500	1.5994	1,852.3000	1.8523	15.816	0	0	2,250
2023/03/17	R209	04/05/2023	12.50	Call	Bond Future	5,162.6700	5.1627	5,618.5400	5.6185	8.830	0	0	0
2023/03/17	R209	04/05/2023	12.50	Put	Bond Future	188.2600	0.1883	130.5500	0.1305	(30.654)	0	0	9,750
2023/03/17	R209	04/05/2023	11.11	Call	Bond Future	721.8700	0.7219	866.9700	0.8670	20.101	0	0	0
2023/03/17	R209	04/05/2023	11.11	Put	Bond Future	2,383.9900	2.3840	2,015.5100	2.0155	(15.456)	0	0	0
2023/03/17	R209	03/08/2023	11.95	Put	Bond Future	1,766.3000	1.7663	1,609.2900	1.6093	(8.889)	0	0	0
2023/03/17	R209	03/08/2023	10.70	Call	Bond Future	863.2700	0.8633	1,025.8300	1.0258	18.831	0	0	1,800
2023/03/17	R209	03/08/2023	11.93	Call	Bond Future	3,625.2700	3.6253	3,991.1200	3.9911	10.092	0	0	0
2023/03/17	R209	03/08/2023	11.94	Call	Bond Future	3,655.4000	3.6554	4,022.6800	4.0227	10.048	0	0	0
2023/03/17	R209	03/08/2023	10.00	Call	Bond Future	265.1800	0.2652	334.1700	0.3342	26.016	0	0	1,800
2023/03/17	R209	03/08/2023	10.00	Put	Bond Future	8,472.7800	8.4728	8,016.2000	8.0162	(5.389)	0	0	0
2023/03/17	R209	03/08/2023			Bond Future	11.5485	67.4151	11.4414	67.9407	(0.927)	0.0000	0.0000	1,690
2023/03/17	R209	03/08/2023	11.95	Call	Bond Future	3,685.7700	3.6858	4,054.3300	4.0543	10.000	0	0	0
2023/03/17	R209	03/08/2023	10.70	Put	Bond Future	5,194.1200	5.1941	4,831.1100	4.8311	(6.989)	0	0	0
2023/03/17	R209	03/08/2023	11.93	Put	Bond Future	1,799.5200	1.7995	1,639.8000	1.6398	(8.876)	0	0	0
2023/03/17	R209	03/08/2023	11.94	Put	Bond Future	1,782.7600	1.7828	1,624.4700	1.6245	(8.879)	0	0	0
2023/03/17	R209	02/11/2023	11.33	Call	Bond Future	2,441.9200	2.4419	2,672.9900	2.6730	9.463	0	0	0
2023/03/17	R209	02/11/2023	11.33	Put	Bond Future	4,031.0400	4.0310	3,741.2100	3.7412	(7.190)	0	0	0
2023/03/17	R209	02/11/2023	11.34	Call	Bond Future	2,464.2100	2.4642	2,696.5700	2.6966	9.429	0	0	0
2023/03/17	R209	02/11/2023	11.34	Put	Bond Future	4,003.6600	4.0037	3,715.1200	3.7151	(7.207)	0	0	0
2023/03/17	R209	02/11/2023			Bond Future	11.6551	65.6463	11.5474	66.1672	(0.925)	0.0000	0.0000	741
2023/03/17	R209	02/11/2023	11.35	Call	Bond Future	2,486.8000	2.4868	2,720.2600	2.7203	9.388	0	0	0
2023/03/17	R209	02/11/2023	11.35	Put	Bond Future	3,976.6300	3.9766	3,689.1900	3.6892	(7.228)	0	0	0
2023/03/17	R209	01/02/2024	12.14	Call	Bond Future	4,675.2100	4.6752	5,033.9900	5.0340	7.674	0	0	0
2023/03/17	R209	01/02/2024	12.14	Put	Bond Future	2,921.3300	2.9213	2,755.7700	2.7558	(5.667)	0	0	0
2023/03/17	R209	01/02/2024	12.13	Put	Bond Future	2,939.1300	2.9391	2,772.6700	2.7727	(5.664)	0	0	0
2023/03/17	R209	01/02/2024			Bond Future	11.7624	67.0113	11.6522	67.5356	(0.937)	0.0000	0.0000	0
2023/03/17	R209	01/02/2024	12.12	Call	Bond Future	4,619.9500	4.6200	4,976.9100	4.9769	7.726	0	0	0
2023/03/17	R209	01/02/2024	12.12	Put	Bond Future	2,957.2900	2.9573	2,789.9100	2.7899	(5.660)	0	0	0
2023/03/17	R209	01/02/2024	12.13	Call	Bond Future	4,647.4300	4.6474	5,005.3100	5.0053	7.701	0	0	0
2023/03/17	R209	02/05/2024	11.17	Call	Bond Future	2,437.0700	2.4371	2,660.8300	2.6608	9.182	0	0	0
2023/03/17	R209	02/05/2024	11.17	Put	Bond Future	5,889.3800	5.8894	5,574.4500	5.5745	(5.347)	0	0	0
2023/03/17	R209	02/05/2024	11.18	Call	Bond Future	2,455.4800	2.4555	2,680.6000	2.6806	9.168	0	0	0
2023/03/17	R209	02/05/2024	11.18	Put	Bond Future	5,857.8300	5.8578	5,544.2600	5.5443	(5.353)	0	0	0
2023/03/17	R209	02/05/2024			Bond Future	11.8857	65.2039	11.7706	65.7426	(0.968)	0.0000	0.0000	0
2023/03/17	R209	02/05/2024	11.19	Call	Bond Future	2,473.9800	2.4740	2,700.1600	2.7002	9.142	0	0	0
2023/03/17	R209	02/05/2024	11.19	Put	Bond Future	5,826.4300	5.8264	5,513.9200	5.5139	(5.364)	0	0	0
2023/03/17	R210	04/05/2023			Bond Future	224.4067	224.4067	224.3570	224.3570	(0.022)	0.0000	0.0000	386
2023/03/17	R210	03/08/2023			Bond Future	228.9380	228.9380	228.8933	228.8933	(0.020)	0.0000	0.0000	300
2023/03/17	R210	02/11/2023			Bond Future	230.5412	230.5412	230.4440	230.4440	(0.042)	0.0000	0.0000	0
2023/03/17	R210	01/02/2024			Bond Future	235.3864	235.3864	235.2616	235.2616	(0.053)	0.0000	0.0000	0
2023/03/17	R210	02/05/2024			Bond Future	236.9433	236.9433	236.8318	236.8318	(0.047)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	R213	04/05/2023	10.75	Call	Bond Future	1,762.0400	1.7620	2,016.4000	2.0164	14.436	0	0	0
2023/03/17	R213	04/05/2023	10.75	Put	Bond Future	797.9200	0.7979	693.2900	0.6933	(13.113)	0	0	0
2023/03/17	R213	04/05/2023			Bond Future	10.5386	82.7886	10.4607	83.1476	(0.739)	0.0000	0.0000	33,662
2023/03/17	R213	04/05/2023	10.73	Call	Bond Future	1,701.6100	1.7016	1,951.9200	1.9519	14.710	0	0	0
2023/03/17	R213	04/05/2023	10.73	Put	Bond Future	828.0900	0.8281	719.4100	0.7194	(13.124)	0	0	0
2023/03/17	R213	04/05/2023	10.74	Call	Bond Future	1,731.7100	1.7317	1,984.1200	1.9841	14.576	0	0	0
2023/03/17	R213	04/05/2023	10.74	Put	Bond Future	812.8800	0.8129	706.3000	0.7063	(13.111)	0	0	0
2023/03/17	R213	03/08/2023	11.62	Put	Bond Future	712.0600	0.7121	668.7400	0.6687	(6.084)	0	0	0
2023/03/17	R213	03/08/2023	11.63	Call	Bond Future	4,970.7000	4.9707	5,296.2800	5.2963	6.550	0	0	0
2023/03/17	R213	03/08/2023			Bond Future	10.6449	84.4401	10.5629	84.8085	(0.770)	0.0000	0.0000	0
2023/03/17	R213	03/08/2023	11.61	Call	Bond Future	4,903.1400	4.9031	5,227.4900	5.2275	6.615	0	0	0
2023/03/17	R213	03/08/2023	11.61	Put	Bond Future	720.2000	0.7202	676.1900	0.6762	(6.111)	0	0	0
2023/03/17	R213	03/08/2023	11.62	Call	Bond Future	4,936.9000	4.9369	5,261.9400	5.2619	6.584	0	0	0
2023/03/17	R213	03/08/2023	11.63	Put	Bond Future	704.0000	0.7040	661.2200	0.6612	(6.077)	0	0	0
2023/03/17	R213	02/11/2023	11.13	Call	Bond Future	3,560.8800	3.5609	3,859.1600	3.8592	8.377	0	0	0
2023/03/17	R213	02/11/2023	11.13	Put	Bond Future	1,934.8800	1.9349	1,876.4600	1.8765	(3.019)	0	0	0
2023/03/17	R213	02/11/2023			Bond Future	10.7529	82.6189	10.6715	82.9756	(0.757)	0.0000	0.0000	3,702
2023/03/17	R213	02/11/2023	11.11	Call	Bond Future	3,506.6200	3.5066	3,803.5200	3.8035	8.467	0	0	0
2023/03/17	R213	02/11/2023	11.11	Put	Bond Future	1,965.8300	1.9658	1,906.0300	1.9060	(3.042)	0	0	0
2023/03/17	R213	02/11/2023	11.12	Call	Bond Future	3,533.7100	3.5337	3,831.3100	3.8313	8.422	0	0	0
2023/03/17	R213	02/11/2023	11.12	Put	Bond Future	1,950.3000	1.9503	1,891.2000	1.8912	(3.030)	0	0	0
2023/03/17	R213	01/02/2024	11.70	Call	Bond Future	5,106.9100	5.1069	5,465.5500	5.4655	7.023	0	0	0
2023/03/17	R213	01/02/2024	11.70	Put	Bond Future	1,661.7000	1.6617	1,665.5200	1.6655	0.230	0	0	0
2023/03/17	R213	01/02/2024	11.71	Call	Bond Future	5,135.8100	5.1358	5,494.7800	5.4948	6.990	0	0	0
2023/03/17	R213	01/02/2024	11.71	Put	Bond Future	1,650.3700	1.6504	1,654.5200	1.6545	0.251	0	0	0
2023/03/17	R213	01/02/2024			Bond Future	10.8669	84.3368	10.7837	84.6916	(0.766)	0.0000	0.0000	0
2023/03/17	R213	01/02/2024	11.72	Call	Bond Future	5,164.7600	5.1648	5,524.3200	5.5243	6.962	0	0	0
2023/03/17	R213	01/02/2024	11.72	Put	Bond Future	1,639.1200	1.6391	1,643.8600	1.6439	0.289	0	0	0
2023/03/17	R213	02/05/2024	10.30	Call	Bond Future	1,882.9800	1.8830	2,056.2800	2.0563	9.203	0	0	0
2023/03/17	R213	02/05/2024	10.30	Put	Bond Future	4,817.0700	4.8171	4,623.6000	4.6236	(4.016)	0	0	0
2023/03/17	R213	02/05/2024			Bond Future	10.9945	82.4734	10.9060	82.8402	(0.805)	0.0000	0.0000	0
2023/03/17	R213	02/05/2024	10.28	Call	Bond Future	1,851.0300	1.8510	2,022.6600	2.0227	9.272	0	0	0
2023/03/17	R213	02/05/2024	10.28	Put	Bond Future	4,871.5600	4.8716	4,676.4200	4.6764	(4.006)	0	0	0
2023/03/17	R213	02/05/2024	10.29	Call	Bond Future	1,867.1200	1.8671	2,039.6000	2.0396	9.238	0	0	0
2023/03/17	R213	02/05/2024	10.29	Put	Bond Future	4,844.4200	4.8444	4,650.1300	4.6501	(4.011)	0	0	0
2023/03/17	R214	04/05/2023	11.36	Call	Bond Future	713.8500	0.7139	905.9900	0.9060	26.916	0	0	0
2023/03/17	R214	04/05/2023	11.36	Put	Bond Future	2,606.9700	2.6070	2,139.5900	2.1396	(17.928)	0	0	0
2023/03/17	R214	04/05/2023	11.37	Call	Bond Future	731.2200	0.7312	926.7000	0.9267	26.733	0	0	0
2023/03/17	R214	04/05/2023	11.37	Put	Bond Future	2,570.9500	2.5710	2,106.9100	2.1069	(18.049)	0	0	0
2023/03/17	R214	04/05/2023			Bond Future	11.7228	62.5197	11.5945	63.1792	(1.095)	0.0000	0.0000	17,989
2023/03/17	R214	04/05/2023	11.38	Call	Bond Future	748.8600	0.7489	947.6900	0.9477	26.551	0	0	0
2023/03/17	R214	04/05/2023	11.38	Put	Bond Future	2,535.2700	2.5353	2,074.5800	2.0746	(18.171)	0	0	0
2023/03/17	R214	03/08/2023	12.14	Call	Bond Future	3,569.5000	3.5695	4,024.8400	4.0248	12.756	0	0	0
2023/03/17	R214	03/08/2023	12.14	Put	Bond Future	2,040.9000	2.0409	1,821.8000	1.8218	(10.735)	0	0	0
2023/03/17	R214	03/08/2023	12.15	Call	Bond Future	3,599.4700	3.5995	4,056.4900	4.0565	12.697	0	0	0
2023/03/17	R214	03/08/2023	12.15	Put	Bond Future	2,022.6400	2.0226	1,805.2200	1.8052	(10.749)	0	0	0
2023/03/17	R214	03/08/2023			Bond Future	11.8295	63.7668	11.6963	64.4413	(1.126)	0.0000	0.0000	2,980



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	R214	03/08/2023	12.16	Call	Bond Future	3,629.6800	3.6297	4,088.3500	4.0883	12.637	0	0	0
2023/03/17	R214	03/08/2023	12.16	Put	Bond Future	2,004.6900	2.0047	1,788.9200	1.7889	(10.763)	0	0	0
2023/03/17	R214	02/11/2023	11.45	Put	Bond Future	4,720.0800	4.7201	4,334.0900	4.3341	(8.178)	0	0	0
2023/03/17	R214	02/11/2023	11.46	Call	Bond Future	2,258.2800	2.2583	2,547.0400	2.5470	12.787	0	0	0
2023/03/17	R214	02/11/2023	11.46	Put	Bond Future	4,688.8300	4.6888	4,303.9500	4.3039	(8.208)	0	0	0
2023/03/17	R214	02/11/2023			Bond Future	11.9362	61.7754	11.8013	62.4490	(1.130)	0.0000	0.0000	0
2023/03/17	R214	02/11/2023	11.45	Call	Bond Future	2,236.8800	2.2369	2,524.5300	2.5245	12.859	0	0	0
2023/03/17	R214	02/11/2023	11.47	Call	Bond Future	2,279.7900	2.2798	2,569.6500	2.5696	12.714	0	0	0
2023/03/17	R214	02/11/2023	11.47	Put	Bond Future	4,657.7500	4.6577	4,273.9700	4.2740	(8.240)	0	0	0
2023/03/17	R214	01/02/2024	12.16	Call	Bond Future	4,077.0300	4.0770	4,465.0700	4.4651	9.518	0	0	0
2023/03/17	R214	01/02/2024	12.16	Put	Bond Future	3,527.6800	3.5277	3,235.0700	3.2351	(8.295)	0	0	0
2023/03/17	R214	01/02/2024			Bond Future	12.0466	63.0599	11.9083	63.7406	(1.148)	0.0000	0.0000	0
2023/03/17	R214	01/02/2024	12.14	Call	Bond Future	4,023.4400	4.0234	4,409.0100	4.4090	9.583	0	0	0
2023/03/17	R214	01/02/2024	12.14	Put	Bond Future	3,570.4000	3.5704	3,275.3200	3.2753	(8.265)	0	0	0
2023/03/17	R214	01/02/2024	12.15	Call	Bond Future	4,050.0800	4.0501	4,437.0100	4.4370	9.554	0	0	0
2023/03/17	R214	01/02/2024	12.15	Put	Bond Future	3,548.8600	3.5489	3,255.1400	3.2551	(8.276)	0	0	0
2023/03/17	R214	02/05/2024	11.46	Call	Bond Future	2,382.1600	2.3822	2,677.7600	2.6778	12.409	0	0	0
2023/03/17	R214	02/05/2024	11.46	Put	Bond Future	5,915.2300	5.9152	5,512.8200	5.5128	(6.803)	0	0	0
2023/03/17	R214	02/05/2024	11.47	Call	Bond Future	2,401.2700	2.4013	2,698.3400	2.6983	12.371	0	0	0
2023/03/17	R214	02/05/2024	11.47	Put	Bond Future	5,881.9000	5.8819	5,480.9600	5.4810	(6.817)	0	0	0
2023/03/17	R214	02/05/2024			Bond Future	12.1634	61.0233	12.0194	61.7213	(1.184)	0.0000	0.0000	0
2023/03/17	R214	02/05/2024	11.48	Call	Bond Future	2,420.4600	2.4205	2,719.0200	2.7190	12.335	0	0	0
2023/03/17	R214	02/05/2024	11.48	Put	Bond Future	5,848.7100	5.8487	5,449.2600	5.4493	(6.830)	0	0	0
2023/03/17	R248	04/05/2023	10.40	Call	Bond Future	15.7900	0.0158	30.7000	0.0307	94.427	0	0	1,500
2023/03/17	R248	04/05/2023	10.40	Put	Bond Future	10,315.1500	10.3152	9,364.8800	9.3649	(9.212)	0	0	0
2023/03/17	R248	04/05/2023	11.10	Call	Bond Future	272.0600	0.2721	396.0700	0.3961	45.582	0	0	1,500
2023/03/17	R248	04/05/2023	11.35	Call	Bond Future	578.4800	0.5785	797.5100	0.7975	37.863	0	0	0
2023/03/17	R248	04/05/2023	11.35	Put	Bond Future	4,031.7300	4.0317	3,285.5800	3.2856	(18.507)	0	0	0
2023/03/17	R248	04/05/2023			Bond Future	11.8858	76.7560	11.7317	77.7212	(1.296)	0.0000	0.0000	242,404
2023/03/17	R248	04/05/2023	11.10	Put	Bond Future	5,432.7800	5.4328	4,591.6100	4.5916	(15.483)	0	0	0
2023/03/17	R248	04/05/2023	11.33	Call	Bond Future	547.3000	0.5473	758.1600	0.7582	38.527	0	0	0
2023/03/17	R248	04/05/2023	11.33	Put	Bond Future	4,134.8200	4.1348	3,380.5000	3.3805	(18.243)	0	0	0
2023/03/17	R248	04/05/2023	11.34	Call	Bond Future	562.7400	0.5627	777.6700	0.7777	38.193	0	0	0
2023/03/17	R248	04/05/2023	11.34	Put	Bond Future	4,083.0800	4.0831	3,332.8300	3.3328	(18.375)	0	0	0
2023/03/17	R248	03/08/2023	12.11	Call	Bond Future	3,791.6500	3.7917	4,309.3500	4.3094	13.654	0	0	0
2023/03/17	R248	03/08/2023	12.11	Put	Bond Future	3,117.9600	3.1180	2,649.1700	2.6492	(15.035)	0	0	0
2023/03/17	R248	03/08/2023			Bond Future	11.9985	78.2872	11.8384	79.2736	(1.334)	0.0000	0.0000	0
2023/03/17	R248	03/08/2023	12.10	Call	Bond Future	3,757.7500	3.7577	4,272.7200	4.2727	13.704	0	0	0
2023/03/17	R248	03/08/2023	12.10	Put	Bond Future	3,144.0300	3.1440	2,672.5100	2.6725	(14.997)	0	0	0
2023/03/17	R248	03/08/2023	12.09	Call	Bond Future	3,724.1700	3.7242	4,236.3800	4.2364	13.754	0	0	0
2023/03/17	R248	03/08/2023	12.09	Put	Bond Future	3,170.5100	3.1705	2,696.2300	2.6962	(14.959)	0	0	0
2023/03/17	R248	02/11/2023	11.48	Call	Bond Future	2,515.5500	2.5156	2,901.0900	2.9011	15.326	0	0	0
2023/03/17	R248	02/11/2023	11.49	Put	Bond Future	6,433.8800	6.4339	5,832.3200	5.8323	(9.350)	0	0	0
2023/03/17	R248	02/11/2023	11.47	Call	Bond Future	2,491.0800	2.4911	2,874.9100	2.8749	15.408	0	0	0
2023/03/17	R248	02/11/2023			Bond Future	12.1113	75.4514	11.9482	76.4402	(1.347)	0.0000	0.0000	0
2023/03/17	R248	02/11/2023	11.48	Put	Bond Future	6,474.8700	6.4749	5,871.6200	5.8716	(9.317)	0	0	0
2023/03/17	R248	02/11/2023	11.49	Call	Bond Future	2,540.1600	2.5402	2,927.3900	2.9274	15.244	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/17	R248	02/11/2023	11.47	Put	Bond Future	6,516.0900	6.5161	5,911.1300	5.9111	(9.284)	0	0	0
2023/03/17	R248	01/02/2024	12.15	Call	Bond Future	4,448.5900	4.4486	4,978.4300	4.9784	11.910	0	0	0
2023/03/17	R248	01/02/2024	12.15	Put	Bond Future	4,912.3000	4.9123	4,441.3200	4.4413	(9.588)	0	0	0
2023/03/17	R248	01/02/2024	12.14	Call	Bond Future	4,417.8600	4.4179	4,945.9500	4.9460	11.954	0	0	0
2023/03/17	R248	01/02/2024	12.14	Put	Bond Future	4,941.1400	4.9411	4,468.4100	4.4684	(9.567)	0	0	0
2023/03/17	R248	01/02/2024			Bond Future	12.2283	77.0203	12.0604	78.0211	(1.374)	0.0000	0.0000	13,000
2023/03/17	R248	01/02/2024	12.16	Call	Bond Future	4,479.4100	4.4794	5,010.9900	5.0110	11.867	0	0	0
2023/03/17	R248	01/02/2024	12.16	Put	Bond Future	4,883.6300	4.8836	4,414.3900	4.4144	(9.608)	0	0	0
2023/03/17	R248	02/05/2024	11.47	Call	Bond Future	2,657.6400	2.6576	3,051.6800	3.0517	14.827	0	0	0
2023/03/17	R248	02/05/2024	11.48	Put	Bond Future	8,047.8900	8.0479	7,418.5400	7.4185	(7.820)	0	0	0
2023/03/17	R248	02/05/2024	11.46	Call	Bond Future	2,635.8800	2.6359	3,027.8200	3.0278	14.869	0	0	0
2023/03/17	R248	02/05/2024			Bond Future	12.3518	74.1208	12.1767	75.1463	(1.418)	0.0000	0.0000	0
2023/03/17	R248	02/05/2024	11.47	Put	Bond Future	8,091.6000	8.0916	7,460.1500	7.4601	(7.804)	0	0	0
2023/03/17	R248	02/05/2024	11.48	Call	Bond Future	2,679.4900	2.6795	3,075.6300	3.0756	14.784	0	0	0
2023/03/17	R248	02/05/2024	11.46	Put	Bond Future	8,135.5000	8.1355	7,501.9500	7.5020	(7.787)	0	0	0

**Total**

**1429759**