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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/03/2023 TO 31/03/2023

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
2023/03/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	2025	04/05/2023		Bond Future	169.9624	169.9624	169.2961	169.2961	(0.392)	0.0000	0.0000	5,381
2023/03/31	2025	03/08/2023		Bond Future	171.5930	171.5930	171.0731	171.0731	(0.303)	0.0000	0.0000	214
2023/03/31	2025	02/11/2023		Bond Future	175.0820	175.0820	174.6956	174.6956	(0.221)	0.0000	0.0000	0
2023/03/31	2025	01/02/2024		Bond Future	176.9045	176.9045	176.5434	176.5434	(0.204)	0.0000	0.0000	0
2023/03/31	2025	02/05/2024		Bond Future	180.4799	180.4799	180.1193	180.1193	(0.200)	0.0000	0.0000	0
2023/03/31	2029	04/05/2023		Bond Future	122.8408	122.8408	122.3828	122.3828	(0.373)	0.0000	0.0000	2,115
2023/03/31	2029	03/08/2023		Bond Future	125.2776	125.2776	124.9259	124.9259	(0.281)	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
2023/03/31	2029	02/11/2023			Bond Future	126.4997	126.4997	126.2457	126.2457	(0.201)	0.0000	0.0000	0
2023/03/31	2029	01/02/2024			Bond Future	129.1066	129.1066	128.8725	128.8725	(0.181)	0.0000	0.0000	0
2023/03/31	2029	02/05/2024			Bond Future	130.3581	130.3581	130.1226	130.1226	(0.181)	0.0000	0.0000	0
2023/03/31	2030	04/05/2023	9.03	Call	Bond Future	6.4100	0.0064	4.4100	0.0044	(31.201)	0	0	388
2023/03/31	2030	04/05/2023	9.03	Put	Bond Future	4,330.3300	4.3303	3,832.9700	3.8330	(11.485)	0	0	0
2023/03/31	2030	04/05/2023	9.58	Put	Bond Future	2,033.3600	2.0334	1,618.6800	1.6187	(20.394)	0	0	0
2023/03/31	2030	04/05/2023	9.67	Call	Bond Future	434.8700	0.4349	547.5900	0.5476	25.920	0	0	479
2023/03/31	2030	04/05/2023	9.67	Put	Bond Future	1,745.8000	1.7458	1,363.1600	1.3632	(21.918)	0	0	0
2023/03/31	2030	04/05/2023	11.34	Call	Bond Future	6,045.6800	6.0457	6,524.8500	6.5249	7.926	0	0	0
2023/03/31	2030	04/05/2023	11.34	Put	Bond Future	42.7300	0.0427	26.5400	0.0265	(37.889)	0	0	150
2023/03/31	2030	04/05/2023	10.52	Call	Bond Future	2,817.8700	2.8179	3,212.3400	3.2123	13.999	0	0	0
2023/03/31	2030	04/05/2023	10.52	Put	Bond Future	310.5500	0.3105	209.6600	0.2097	(32.488)	0	0	0
2023/03/31	2030	04/05/2023	10.53	Call	Bond Future	2,854.5600	2.8546	3,251.0400	3.2510	13.889	0	0	0
2023/03/31	2030	04/05/2023	10.53	Put	Bond Future	303.5200	0.3035	204.6400	0.2046	(32.578)	0	0	0
2023/03/31	2030	04/05/2023	9.78	Call	Bond Future	630.0000	0.6300	785.8000	0.7858	24.730	0	0	388
2023/03/31	2030	04/05/2023	9.78	Put	Bond Future	1,435.2300	1.4352	1,095.6700	1.0957	(23.659)	0	0	0
2023/03/31	2030	04/05/2023	10.00	Call	Bond Future	1,138.4600	1.1385	1,380.6100	1.3806	21.270	0	0	1,080
2023/03/31	2030	04/05/2023	10.00	Put	Bond Future	942.7300	0.9427	689.5200	0.6895	(26.859)	0	0	0
2023/03/31	2030	04/05/2023	10.42	Call	Bond Future	2,456.9000	2.4569	2,829.6100	2.8296	15.170	0	0	479
2023/03/31	2030	04/05/2023	10.42	Put	Bond Future	388.2800	0.3883	265.6300	0.2656	(31.588)	0	0	0
2023/03/31	2030	04/05/2023			Bond Future	9.9567	92.7090	9.8478	93.2044	(1.094)	0.0000	0.0000	76,662
2023/03/31	2030	04/05/2023	9.58	Call	Bond Future	306.0500	0.3061	386.7300	0.3867	26.362	0	0	150
2023/03/31	2030	04/05/2023	12.04	Call	Bond Future	8,855.8000	8.8558	9,348.4100	9.3484	5.563	0	0	0
2023/03/31	2030	04/05/2023	12.04	Put	Bond Future	6.8600	0.0069	4.1100	0.0041	(40.087)	0	0	1,080
2023/03/31	2030	04/05/2023	12.50	Call	Bond Future	10,654.1200	10.6541	11,148.9800	11.1490	4.645	0	0	0
2023/03/31	2030	04/05/2023	12.50	Put	Bond Future	1.1000	0.0011	0.6000	0.0006	(45.455)	0	0	479
2023/03/31	2030	04/05/2023	12.57	Call	Bond Future	10,923.9000	10.9239	11,418.8800	11.4189	4.531	0	0	0
2023/03/31	2030	04/05/2023	12.57	Put	Bond Future	0.8200	0.0008	0.4400	0.0004	(46.341)	0	0	350
2023/03/31	2030	04/05/2023	10.65	Call	Bond Future	3,303.5800	3.3036	3,721.5500	3.7215	12.652	0	0	350
2023/03/31	2030	04/05/2023	10.65	Put	Bond Future	230.0500	0.2300	152.6600	0.1527	(33.641)	0	0	0
2023/03/31	2030	04/05/2023	11.62	Call	Bond Future	7,177.1400	7.1771	7,664.3400	7.6643	6.788	0	0	0
2023/03/31	2030	04/05/2023	11.62	Put	Bond Future	20.9200	0.0209	12.7600	0.0128	(39.006)	0	0	388
2023/03/31	2030	04/05/2023	10.54	Call	Bond Future	2,891.3700	2.8914	3,289.7800	3.2898	13.779	0	0	0
2023/03/31	2030	04/05/2023	10.54	Put	Bond Future	296.6400	0.2966	199.6900	0.1997	(32.683)	0	0	0
2023/03/31	2030	03/08/2023	12.89	Call	Bond Future	11,437.1300	11.4371	12,015.8100	12.0158	5.060	0	0	0
2023/03/31	2030	03/08/2023	12.89	Put	Bond Future	40.1700	0.0402	26.2600	0.0263	(34.628)	0	0	350
2023/03/31	2030	03/08/2023	11.35	Call	Bond Future	5,873.9600	5.8740	6,359.2900	6.3593	8.262	0	0	0
2023/03/31	2030	03/08/2023	11.36	Put	Bond Future	440.2000	0.4402	334.0100	0.3340	(24.123)	0	0	0
2023/03/31	2030	03/08/2023	10.40	Call	Bond Future	2,825.9200	2.8259	3,164.8600	3.1649	11.994	0	0	1,012
2023/03/31	2030	03/08/2023	10.65	Call	Bond Future	3,554.4800	3.5545	3,940.3700	3.9404	10.856	0	0	350
2023/03/31	2030	03/08/2023	10.65	Put	Bond Future	1,027.8000	1.0278	821.1000	0.8211	(20.111)	0	0	0
2023/03/31	2030	03/08/2023	11.34	Call	Bond Future	5,838.7300	5.8387	6,323.0000	6.3230	8.294	0	0	0
2023/03/31	2030	03/08/2023	11.34	Put	Bond Future	450.9800	0.4510	342.6600	0.3427	(24.019)	0	0	0
2023/03/31	2030	03/08/2023			Bond Future	10.0638	90.5184	9.9293	91.1110	(1.337)	0.0000	0.0000	37,779
2023/03/31	2030	03/08/2023	11.35	Put	Bond Future	445.6200	0.4456	338.3600	0.3384	(24.070)	0	0	0
2023/03/31	2030	03/08/2023	11.36	Call	Bond Future	5,909.1100	5.9091	6,395.5100	6.3955	8.231	0	0	0
2023/03/31	2030	03/08/2023	12.59	Call	Bond Future	10,348.4100	10.3484	10,918.1200	10.9181	5.505	0	0	0

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2023/03/31	2030	03/08/2023	12.59	Put	Bond Future	71.3300	0.0713	48.4500	0.0484	(32.076)	0	0	1,012
2023/03/31	2030	03/08/2023	10.40	Put	Bond Future	1,365.7600	1.3658	1,112.1100	1.1121	(18.572)	0	0	0
2023/03/31	2030	02/11/2023	10.80	Call	Bond Future	4,149.6500	4.1496	4,616.1600	4.6162	11.242	0	0	0
2023/03/31	2030	02/11/2023	10.80	Put	Bond Future	1,473.4500	1.4734	1,258.8700	1.2589	(14.563)	0	0	0
2023/03/31	2030	02/11/2023	10.81	Call	Bond Future	4,178.2100	4.1782	4,646.4200	4.6464	11.206	0	0	0
2023/03/31	2030	02/11/2023	10.81	Put	Bond Future	1,461.0700	1.4611	1,248.1900	1.2482	(14.570)	0	0	0
2023/03/31	2030	02/11/2023	9.57	Call	Bond Future	1,389.0000	1.3890	1,602.7000	1.6027	15.385	0	0	800
2023/03/31	2030	02/11/2023	9.57	Put	Bond Future	3,937.2900	3.9373	3,469.9000	3.4699	(11.871)	0	0	0
2023/03/31	2030	02/11/2023	10.07	Call	Bond Future	2,300.9100	2.3009	2,630.3800	2.6304	14.319	0	0	800
2023/03/31	2030	02/11/2023	10.07	Put	Bond Future	2,679.6100	2.6796	2,327.9900	2.3280	(13.122)	0	0	0
2023/03/31	2030	02/11/2023			Bond Future	10.1588	92.3378	9.9994	93.0189	(1.569)	0.0000	0.0000	0
2023/03/31	2030	02/11/2023	11.57	Call	Bond Future	6,527.7100	6.5277	7,087.6800	7.0877	8.578	0	0	0
2023/03/31	2030	02/11/2023	11.57	Put	Bond Future	767.9600	0.7680	646.8400	0.6468	(15.772)	0	0	800
2023/03/31	2030	02/11/2023	10.82	Call	Bond Future	4,207.1000	4.2071	4,676.4900	4.6765	11.157	0	0	0
2023/03/31	2030	02/11/2023	10.82	Put	Bond Future	1,449.0400	1.4490	1,237.3400	1.2373	(14.610)	0	0	0
2023/03/31	2030	01/02/2024	11.37	Call	Bond Future	5,774.6600	5.7747	6,262.0700	6.2621	8.440	0	0	0
2023/03/31	2030	01/02/2024	11.37	Put	Bond Future	1,342.4400	1.3424	1,117.1800	1.1172	(16.780)	0	0	0
2023/03/31	2030	01/02/2024	12.10	Put	Bond Future	813.5600	0.8136	663.2800	0.6633	(18.472)	0	0	400
2023/03/31	2030	01/02/2024	9.57	Put	Bond Future	4,448.8800	4.4489	3,949.2800	3.9493	(11.230)	0	0	0
2023/03/31	2030	01/02/2024	9.93	Call	Bond Future	2,172.6300	2.1726	2,442.6900	2.4427	12.430	0	0	1,360
2023/03/31	2030	01/02/2024	9.93	Put	Bond Future	3,534.3800	3.5344	3,091.7700	3.0918	(12.523)	0	0	0
2023/03/31	2030	01/02/2024			Bond Future	10.2580	90.2145	10.0856	90.9272	(1.681)	0.0000	0.0000	0
2023/03/31	2030	01/02/2024	11.36	Call	Bond Future	5,745.3500	5.7453	6,231.5400	6.2315	8.462	0	0	0
2023/03/31	2030	01/02/2024	11.36	Put	Bond Future	1,351.7600	1.3518	1,125.2800	1.1253	(16.754)	0	0	0
2023/03/31	2030	01/02/2024	12.10	Call	Bond Future	8,007.2900	8.0073	8,569.6800	8.5697	7.023	0	0	0
2023/03/31	2030	01/02/2024	10.07	Call	Bond Future	2,448.2400	2.4482	2,740.9700	2.7410	11.957	0	0	400
2023/03/31	2030	01/02/2024	10.07	Put	Bond Future	3,225.6200	3.2256	2,805.6800	2.8057	(13.019)	0	0	0
2023/03/31	2030	01/02/2024	11.31	Call	Bond Future	5,598.8300	5.5988	6,078.9100	6.0789	8.575	0	0	0
2023/03/31	2030	01/02/2024	11.31	Put	Bond Future	1,398.6900	1.3987	1,166.1000	1.1661	(16.629)	0	0	1,360
2023/03/31	2030	01/02/2024	11.35	Call	Bond Future	5,716.0800	5.7161	6,201.0500	6.2011	8.484	0	0	0
2023/03/31	2030	01/02/2024	11.35	Put	Bond Future	1,361.1300	1.3611	1,133.4300	1.1334	(16.729)	0	0	0
2023/03/31	2030	01/02/2024	9.57	Call	Bond Future	1,562.8000	1.5628	1,775.8700	1.7759	13.634	0	0	400
2023/03/31	2030	02/05/2024	9.81	Call	Bond Future	1,939.2400	1.9392	2,274.2700	2.2743	17.276	0	0	0
2023/03/31	2030	02/05/2024	9.81	Put	Bond Future	4,235.7500	4.2357	3,841.9600	3.8420	(9.297)	0	0	0
2023/03/31	2030	02/05/2024	9.82	Call	Bond Future	1,955.6400	1.9556	2,292.6700	2.2927	17.234	0	0	0
2023/03/31	2030	02/05/2024	9.82	Put	Bond Future	4,211.1900	4.2112	3,819.4000	3.8194	(9.304)	0	0	0
2023/03/31	2030	02/05/2024			Bond Future	10.3793	92.0156	10.1967	92.7444	(1.760)	0.0000	0.0000	0
2023/03/31	2030	02/05/2024	9.83	Call	Bond Future	1,972.1100	1.9721	2,311.5400	2.3115	17.212	0	0	0
2023/03/31	2030	02/05/2024	9.83	Put	Bond Future	4,186.7200	4.1867	3,797.3300	3.7973	(9.301)	0	0	0
2023/03/31	2032	04/05/2023	9.80	Call	Bond Future	24.4400	0.0244	12.3000	0.0123	(49.673)	0	0	500
2023/03/31	2032	04/05/2023	9.85	Put	Bond Future	4,195.8800	4.1959	3,466.3600	3.4664	(17.387)	0	0	0
2023/03/31	2032	04/05/2023	11.37	Call	Bond Future	3,937.9000	3.9379	4,532.0400	4.5320	15.088	0	0	400
2023/03/31	2032	04/05/2023	13.43	Call	Bond Future	12,941.8300	12.9418	13,656.6900	13.6567	5.524	0	0	0
2023/03/31	2032	04/05/2023	13.43	Put	Bond Future	0.4100	0.0004	0.2100	0.0002	(48.780)	0	0	400
2023/03/31	2032	04/05/2023	10.89	Call	Bond Future	2,027.3600	2.0274	2,444.5200	2.4445	20.577	0	0	0
2023/03/31	2032	04/05/2023	10.89	Put	Bond Future	719.1500	0.7192	421.2500	0.4213	(41.424)	0	0	0
2023/03/31	2032	04/05/2023	11.06	Call	Bond Future	2,662.7300	2.6627	3,156.6100	3.1566	18.548	0	0	0

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2023/03/31	2032	04/05/2023	11.06	Put	Bond Future	502.4700	0.5025	281.2900	0.2813	(44.019)	0	0	730
2023/03/31	2032	04/05/2023	10.69	Call	Bond Future	1,366.0000	1.3660	1,675.9000	1.6759	22.687	0	0	0
2023/03/31	2032	04/05/2023			Bond Future	10.6333	87.3676	10.4951	88.0826	(1.299)	0.0000	0.0000	165,615
2023/03/31	2032	04/05/2023	9.80	Put	Bond Future	4,457.3600	4.4574	3,730.1600	3.7302	(16.315)	0	0	0
2023/03/31	2032	04/05/2023	9.85	Call	Bond Future	37.2200	0.0372	22.7600	0.0228	(38.850)	0	0	6,500
2023/03/31	2032	04/05/2023	10.03	Call	Bond Future	127.3400	0.1273	119.8500	0.1198	(5.882)	0	0	730
2023/03/31	2032	04/05/2023	10.03	Put	Bond Future	3,307.5600	3.3076	2,585.0100	2.5850	(21.845)	0	0	0
2023/03/31	2032	04/05/2023	11.37	Put	Bond Future	252.6900	0.2527	131.7700	0.1318	(47.853)	0	0	0
2023/03/31	2032	04/05/2023	11.00	Call	Bond Future	2,432.6700	2.4327	2,900.8300	2.9008	19.245	0	0	0
2023/03/31	2032	04/05/2023	11.00	Put	Bond Future	571.8500	0.5719	324.9500	0.3249	(43.176)	0	0	13,000
2023/03/31	2032	04/05/2023	10.69	Put	Bond Future	1,074.7800	1.0748	669.6200	0.6696	(37.697)	0	0	500
2023/03/31	2032	04/05/2023	10.87	Call	Bond Future	1,956.6400	1.9566	2,363.8200	2.3638	20.810	0	0	0
2023/03/31	2032	04/05/2023	10.87	Put	Bond Future	749.4100	0.7494	441.5300	0.4415	(41.083)	0	0	0
2023/03/31	2032	04/05/2023	10.88	Call	Bond Future	1,991.8800	1.9919	2,404.0700	2.4041	20.694	0	0	0
2023/03/31	2032	04/05/2023	10.88	Put	Bond Future	734.1400	0.7341	431.2700	0.4313	(41.255)	0	0	0
2023/03/31	2032	04/05/2023	10.30	Call	Bond Future	443.5600	0.4436	531.3400	0.5313	19.790	0	0	500
2023/03/31	2032	04/05/2023	10.30	Put	Bond Future	2,181.8700	2.1819	1,554.5900	1.5546	(28.750)	0	0	0
2023/03/31	2032	04/05/2023	10.53	Call	Bond Future	922.4100	0.9224	1,138.3900	1.1384	23.415	0	0	730
2023/03/31	2032	04/05/2023	10.53	Put	Bond Future	1,456.3200	1.4563	957.2400	0.9572	(34.270)	0	0	0
2023/03/31	2032	04/05/2023	10.62	Call	Bond Future	1,161.3900	1.1614	1,430.3500	1.4303	23.158	0	0	400
2023/03/31	2032	04/05/2023	10.62	Put	Bond Future	1,229.8900	1.2299	783.7900	0.7838	(36.272)	0	0	0
2023/03/31	2032	03/08/2023	11.77	Call	Bond Future	5,738.5100	5.7385	6,362.0800	6.3621	10.866	0	0	0
2023/03/31	2032	03/08/2023	11.77	Put	Bond Future	785.9200	0.7859	597.4000	0.5974	(23.987)	0	0	0
2023/03/31	2032	03/08/2023	11.90	Call	Bond Future	6,232.6200	6.2326	6,877.6500	6.8776	10.349	0	0	5,000
2023/03/31	2032	03/08/2023	11.90	Put	Bond Future	678.4900	0.6785	511.4300	0.5114	(24.622)	0	0	0
2023/03/31	2032	03/08/2023	10.30	Call	Bond Future	1,332.4200	1.3324	1,591.0200	1.5910	19.408	0	0	1,500
2023/03/31	2032	03/08/2023	10.30	Put	Bond Future	3,612.1800	3.6122	3,058.6900	3.0587	(15.323)	0	0	0
2023/03/31	2032	03/08/2023	9.60	Call	Bond Future	432.7000	0.4327	535.2800	0.5353	23.707	0	0	1,500
2023/03/31	2032	03/08/2023	9.60	Put	Bond Future	6,453.3600	6.4534	5,743.8500	5.7438	(10.994)	0	0	0
2023/03/31	2032	03/08/2023			Bond Future	10.7458	89.0793	10.5853	89.8914	(1.494)	0.0000	0.0000	9,590
2023/03/31	2032	03/08/2023	11.75	Call	Bond Future	5,663.2500	5.6633	6,283.3800	6.2834	10.950	0	0	0
2023/03/31	2032	03/08/2023	11.75	Put	Bond Future	803.7300	0.8037	611.7700	0.6118	(23.884)	0	0	0
2023/03/31	2032	03/08/2023	11.76	Call	Bond Future	5,700.8500	5.7009	6,322.7100	6.3227	10.908	0	0	0
2023/03/31	2032	03/08/2023	11.76	Put	Bond Future	794.7800	0.7948	604.5500	0.6045	(23.935)	0	0	0
2023/03/31	2032	02/11/2023	11.24	Call	Bond Future	4,156.9600	4.1570	4,678.3200	4.6783	12.542	0	0	0
2023/03/31	2032	02/11/2023	11.24	Put	Bond Future	2,304.3000	2.3043	1,923.0400	1.9230	(16.546)	0	0	0
2023/03/31	2032	02/11/2023			Bond Future	10.8570	86.7100	10.6743	87.6126	(1.683)	0.0000	0.0000	0
2023/03/31	2032	02/11/2023	11.23	Call	Bond Future	4,126.7600	4.1268	4,646.0100	4.6460	12.583	0	0	0
2023/03/31	2032	02/11/2023	11.23	Put	Bond Future	2,321.8100	2.3218	1,938.4400	1.9384	(16.512)	0	0	0
2023/03/31	2032	02/11/2023	11.22	Call	Bond Future	4,096.9000	4.0969	4,614.0300	4.6140	12.622	0	0	0
2023/03/31	2032	02/11/2023	11.22	Put	Bond Future	2,339.6900	2.3397	1,954.2000	1.9542	(16.476)	0	0	0
2023/03/31	2032	01/02/2024	11.83	Call	Bond Future	5,954.7900	5.9548	6,576.2500	6.5763	10.436	0	0	0
2023/03/31	2032	01/02/2024	11.83	Put	Bond Future	1,962.1000	1.9621	1,646.3700	1.6464	(16.091)	0	0	0
2023/03/31	2032	01/02/2024	11.84	Call	Bond Future	5,986.6900	5.9867	6,609.7800	6.6098	10.408	0	0	0
2023/03/31	2032	01/02/2024	11.84	Put	Bond Future	1,949.0300	1.9490	1,634.9300	1.6349	(16.116)	0	0	0
2023/03/31	2032	01/02/2024	10.01	Call	Bond Future	1,485.0600	1.4851	1,741.9100	1.7419	17.296	0	0	1,200
2023/03/31	2032	01/02/2024	10.01	Put	Bond Future	6,245.6000	6.2456	5,565.2600	5.5653	(10.893)	0	0	0
2023/03/31	2032	01/02/2024			Bond Future	10.9698	88.4772	10.7755	89.4144	(1.772)	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
2023/03/31	2032	01/02/2024	11.85	Call	Bond Future	6,018.9300	6.0189	6,643.6300	6.6436	10.379	0	0	0
2023/03/31	2032	01/02/2024	11.85	Put	Bond Future	1,936.3300	1.9363	1,623.8400	1.6238	(16.138)	0	0	0
2023/03/31	2032	01/02/2024	12.62	Call	Bond Future	8,611.9200	8.6119	9,343.6900	9.3437	8.497	0	0	0
2023/03/31	2032	01/02/2024	12.62	Put	Bond Future	1,164.5400	1.1645	959.1200	0.9591	(17.640)	0	0	1,200
2023/03/31	2032	01/02/2024	10.76	Call	Bond Future	2,923.4600	2.9235	3,338.2000	3.3382	14.187	0	0	1,200
2023/03/31	2032	01/02/2024	10.76	Put	Bond Future	3,935.8200	3.9358	3,413.3700	3.4134	(13.274)	0	0	0
2023/03/31	2032	02/05/2024	10.56	Call	Bond Future	2,543.4400	2.5434	2,898.7000	2.8987	13.968	0	0	0
2023/03/31	2032	02/05/2024	10.56	Put	Bond Future	5,103.0700	5.1031	4,499.9800	4.5000	(11.818)	0	0	0
2023/03/31	2032	02/05/2024			Bond Future	11.0984	86.0859	10.8944	87.0443	(1.838)	0.0000	0.0000	0
2023/03/31	2032	02/05/2024	10.55	Call	Bond Future	2,523.0700	2.5231	2,876.3500	2.8763	14.002	0	0	0
2023/03/31	2032	02/05/2024	10.55	Put	Bond Future	5,131.1700	5.1312	4,526.1000	4.5261	(11.792)	0	0	0
2023/03/31	2032	02/05/2024	10.54	Call	Bond Future	2,502.7900	2.5028	2,854.0900	2.8541	14.036	0	0	0
2023/03/31	2032	02/05/2024	10.54	Put	Bond Future	5,159.4100	5.1594	4,552.3600	4.5524	(11.766)	0	0	0
2023/03/31	2033	04/05/2023			Bond Future	116.3103	116.3103	116.4314	116.4314	0.104	0.0000	0.0000	1,540
2023/03/31	2033	03/08/2023			Bond Future	118.6175	118.6175	118.8508	118.8508	0.197	0.0000	0.0000	6,141
2023/03/31	2033	02/11/2023			Bond Future	119.6138	119.6138	119.9512	119.9512	0.282	0.0000	0.0000	0
2023/03/31	2033	01/02/2024			Bond Future	122.0789	122.0789	122.4471	122.4471	0.302	0.0000	0.0000	0
2023/03/31	2033	02/05/2024			Bond Future	123.0938	123.0938	123.4729	123.4729	0.308	0.0000	0.0000	0
2023/03/31	2037	04/05/2023	10.95	Call	Bond Future	335.1500	0.3352	483.7700	0.4838	44.344	0	0	703
2023/03/31	2037	04/05/2023	10.95	Put	Bond Future	3,452.9900	3.4530	2,919.7400	2.9197	(15.443)	0	0	0
2023/03/31	2037	04/05/2023	11.03	Put	Bond Future	3,067.9900	3.0680	2,565.5700	2.5656	(16.376)	0	0	0
2023/03/31	2037	04/05/2023	11.30	Call	Bond Future	951.0500	0.9511	1,247.9400	1.2479	31.217	0	0	0
2023/03/31	2037	04/05/2023	11.30	Put	Bond Future	1,964.8800	1.9649	1,579.9000	1.5799	(19.593)	0	0	0
2023/03/31	2037	04/05/2023	11.94	Call	Bond Future	3,155.4000	3.1554	3,698.1200	3.6981	17.200	0	0	0
2023/03/31	2037	04/05/2023	13.73	Put	Bond Future	2.8500	0.0028	1.6600	0.0017	(41.754)	0	0	400
2023/03/31	2037	04/05/2023	11.31	Call	Bond Future	975.2000	0.9752	1,276.6200	1.2766	30.909	0	0	0
2023/03/31	2037	04/05/2023	11.31	Put	Bond Future	1,930.0700	1.9301	1,549.6200	1.5496	(19.712)	0	0	0
2023/03/31	2037	04/05/2023			Bond Future	11.4735	81.9579	11.3564	82.6398	(1.020)	0.0000	0.0000	60,780
2023/03/31	2037	04/05/2023	11.03	Call	Bond Future	438.0600	0.4381	617.5100	0.6175	40.965	0	0	400
2023/03/31	2037	04/05/2023	11.94	Put	Bond Future	519.5100	0.5195	380.3600	0.3804	(26.785)	0	0	703
2023/03/31	2037	04/05/2023	13.73	Call	Bond Future	11,634.0400	11.6340	12,314.7200	12.3147	5.851	0	0	0
2023/03/31	2037	04/05/2023	11.32	Call	Bond Future	999.7300	0.9997	1,305.6600	1.3057	30.601	0	0	0
2023/03/31	2037	04/05/2023	11.32	Put	Bond Future	1,895.7000	1.8957	1,519.7600	1.5198	(19.831)	0	0	0
2023/03/31	2037	04/05/2023	11.78	Call	Bond Future	2,495.2300	2.4952	2,988.8800	2.9889	19.784	0	0	400
2023/03/31	2037	04/05/2023	11.78	Put	Bond Future	748.6300	0.7486	560.4100	0.5604	(25.142)	0	0	0
2023/03/31	2037	03/08/2023	12.12	Call	Bond Future	4,707.5900	4.7076	5,263.4700	5.2635	11.808	0	0	0
2023/03/31	2037	03/08/2023	12.12	Put	Bond Future	1,828.3000	1.8283	1,611.4100	1.6114	(11.863)	0	0	0
2023/03/31	2037	03/08/2023	12.13	Call	Bond Future	4,744.1400	4.7441	5,301.9400	5.3019	11.758	0	0	0
2023/03/31	2037	03/08/2023	12.13	Put	Bond Future	1,811.0800	1.8111	1,596.1100	1.5961	(11.870)	0	0	0
2023/03/31	2037	03/08/2023			Bond Future	11.5992	79.3063	11.4641	80.0791	(1.164)	0.0000	0.0000	74,633
2023/03/31	2037	03/08/2023	12.14	Call	Bond Future	4,780.7800	4.7808	5,340.3300	5.3403	11.704	0	0	0
2023/03/31	2037	03/08/2023	12.14	Put	Bond Future	1,794.0100	1.7940	1,580.7900	1.5808	(11.885)	0	0	0
2023/03/31	2037	03/08/2023	11.00	Call	Bond Future	1,435.0600	1.4351	1,733.7900	1.7338	20.817	0	0	1,800
2023/03/31	2037	03/08/2023	11.00	Put	Bond Future	4,948.6900	4.9487	4,474.6500	4.4746	(9.579)	0	0	0
2023/03/31	2037	03/08/2023	10.30	Call	Bond Future	467.3700	0.4674	606.7200	0.6067	29.816	0	0	1,800
2023/03/31	2037	03/08/2023	10.30	Put	Bond Future	8,379.4100	8.3794	7,745.9900	7.7460	(7.559)	0	0	0

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2023/03/31	2037	02/11/2023	11.57	Call	Bond Future	3,358.5500	3.3586	3,863.5800	3.8636	15.037	0	0	0
2023/03/31	2037	02/11/2023	11.55	Put	Bond Future	4,229.1900	4.2292	3,874.5400	3.8745	(8.386)	0	0	0
2023/03/31	2037	02/11/2023	11.56	Put	Bond Future	4,200.5800	4.2006	3,847.9800	3.8480	(8.394)	0	0	0
2023/03/31	2037	02/11/2023			Bond Future	11.7146	80.9004	11.5626	81.7560	(1.298)	0.0000	0.0000	0
2023/03/31	2037	02/11/2023	11.57	Put	Bond Future	4,171.8900	4.1719	3,821.3300	3.8213	(8.403)	0	0	0
2023/03/31	2037	02/11/2023	11.55	Call	Bond Future	3,302.3700	3.3024	3,803.3100	3.8033	15.169	0	0	0
2023/03/31	2037	02/11/2023	11.56	Call	Bond Future	3,330.5300	3.3305	3,833.5200	3.8335	15.102	0	0	0
2023/03/31	2037	01/02/2024	12.33	Call	Bond Future	5,869.0400	5.8690	6,450.2500	6.4502	9.903	0	0	0
2023/03/31	2037	01/02/2024	12.33	Put	Bond Future	3,219.2400	3.2192	2,912.1600	2.9122	(9.539)	0	0	0
2023/03/31	2037	01/02/2024			Bond Future	11.8343	78.2936	11.6736	79.1819	(1.358)	0.0000	0.0000	0
2023/03/31	2037	01/02/2024	12.31	Call	Bond Future	5,803.2900	5.8033	6,381.2000	6.3812	9.958	0	0	0
2023/03/31	2037	01/02/2024	12.31	Put	Bond Future	3,257.8400	3.2578	2,947.4600	2.9475	(9.527)	0	0	0
2023/03/31	2037	01/02/2024	12.32	Call	Bond Future	5,836.0000	5.8360	6,415.7000	6.4157	9.933	0	0	0
2023/03/31	2037	01/02/2024	12.32	Put	Bond Future	3,238.3500	3.2383	2,929.7600	2.9298	(9.529)	0	0	0
2023/03/31	2037	02/05/2024	11.45	Call	Bond Future	3,292.2900	3.2923	3,626.8300	3.6268	10.161	0	0	0
2023/03/31	2037	02/05/2024	11.43	Put	Bond Future	6,216.3000	6.2163	5,640.1800	5.6402	(9.268)	0	0	0
2023/03/31	2037	02/05/2024	11.44	Call	Bond Future	3,269.1300	3.2691	3,601.9300	3.6019	10.180	0	0	0
2023/03/31	2037	02/05/2024	11.44	Put	Bond Future	6,182.6200	6.1826	5,608.2500	5.6083	(9.290)	0	0	0
2023/03/31	2037	02/05/2024			Bond Future	11.9674	79.8561	11.8002	80.7632	(1.397)	0.0000	0.0000	0
2023/03/31	2037	02/05/2024	11.45	Put	Bond Future	6,149.0800	6.1491	5,576.4500	5.5764	(9.312)	0	0	0
2023/03/31	2037	02/05/2024	11.43	Call	Bond Future	3,246.0600	3.2461	3,577.1100	3.5771	10.199	0	0	0
2023/03/31	2038	04/05/2023			Bond Future	129.5338	129.5338	129.7107	129.7107	0.137	0.0000	0.0000	4,625
2023/03/31	2038	03/08/2023			Bond Future	130.1447	130.1447	130.4474	130.4474	0.233	0.0000	0.0000	0
2023/03/31	2038	02/11/2023			Bond Future	132.7909	132.7909	133.2096	133.2096	0.315	0.0000	0.0000	0
2023/03/31	2038	01/02/2024			Bond Future	133.5187	133.5187	133.9706	133.9706	0.338	0.0000	0.0000	0
2023/03/31	2038	02/05/2024			Bond Future	136.2167	136.2167	136.6831	136.6831	0.342	0.0000	0.0000	0
2023/03/31	2040	04/05/2023	10.73	Put	Bond Future	6,338.9400	6.3389	5,625.4300	5.6254	(11.256)	0	0	0
2023/03/31	2040	04/05/2023	12.78	Call	Bond Future	6,384.6100	6.3846	7,098.3400	7.0983	11.179	0	0	0
2023/03/31	2040	04/05/2023	12.78	Put	Bond Future	122.4200	0.1224	81.7700	0.0818	(33.205)	0	0	388
2023/03/31	2040	04/05/2023	13.45	Put	Bond Future	19.4200	0.0194	12.0300	0.0120	(38.054)	0	0	486
2023/03/31	2040	04/05/2023	11.43	Call	Bond Future	811.8300	0.8118	1,096.7600	1.0968	35.097	0	0	0
2023/03/31	2040	04/05/2023	11.43	Put	Bond Future	2,458.9600	2.4590	1,989.5100	1.9895	(19.091)	0	0	0
2023/03/31	2040	04/05/2023	12.05	Put	Bond Future	726.8500	0.7269	535.4500	0.5355	(26.333)	0	0	684
2023/03/31	2040	04/05/2023			Bond Future	11.6938	82.8096	11.5720	83.5640	(1.042)	0.0000	0.0000	44,241
2023/03/31	2040	04/05/2023	10.17	Call	Bond Future	2.8600	0.0029	5.9100	0.0059	106.643	0	0	388
2023/03/31	2040	04/05/2023	10.17	Put	Bond Future	10,286.0500	10.2861	9,534.7200	9.5347	(7.304)	0	0	0
2023/03/31	2040	04/05/2023	10.73	Call	Bond Future	58.5100	0.0585	99.3800	0.0994	69.851	0	0	486
2023/03/31	2040	04/05/2023	10.92	Call	Bond Future	140.4600	0.1405	222.1500	0.2221	58.159	0	0	388
2023/03/31	2040	04/05/2023	10.92	Put	Bond Future	5,124.0800	5.1241	4,451.3900	4.4514	(13.128)	0	0	0
2023/03/31	2040	04/05/2023	13.45	Call	Bond Future	9,765.6500	9.7657	10,512.6400	10.5126	7.649	0	0	0
2023/03/31	2040	04/05/2023	11.48	Call	Bond Future	926.5400	0.9265	1,235.8700	1.2359	33.385	0	0	486
2023/03/31	2040	04/05/2023	11.48	Put	Bond Future	2,257.4900	2.2575	1,812.4400	1.8124	(19.714)	0	0	0
2023/03/31	2040	04/05/2023	12.05	Call	Bond Future	2,869.6300	2.8696	3,432.6100	3.4326	19.619	0	0	0
2023/03/31	2040	04/05/2023	11.03	Call	Bond Future	219.9300	0.2199	334.7700	0.3348	52.217	0	0	684
2023/03/31	2040	04/05/2023	11.03	Put	Bond Future	4,466.3700	4.4664	3,826.8300	3.8268	(14.319)	0	0	0
2023/03/31	2040	04/05/2023	11.41	Call	Bond Future	768.5700	0.7686	1,043.8300	1.0438	35.815	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
2023/03/31	2040	04/05/2023	11.41	Put	Bond Future	2,542.7100	2.5427	2,063.5900	2.0636	(18.843)	0	0	0
2023/03/31	2040	04/05/2023	11.42	Call	Bond Future	790.0100	0.7900	1,070.0500	1.0700	35.448	0	0	0
2023/03/31	2040	04/05/2023	11.42	Put	Bond Future	2,500.6000	2.5006	2,026.2600	2.0263	(18.969)	0	0	0
2023/03/31	2040	03/08/2023	12.23	Call	Bond Future	4,603.2700	4.6033	5,188.8600	5.1889	12.721	0	0	0
2023/03/31	2040	03/08/2023	12.23	Put	Bond Future	2,193.5000	2.1935	1,931.4900	1.9315	(11.945)	0	0	0
2023/03/31	2040	03/08/2023			Bond Future	11.8207	79.9242	11.6813	80.7718	(1.179)	0.0000	0.0000	106,075
2023/03/31	2040	03/08/2023	12.22	Call	Bond Future	4,565.8900	4.5659	5,149.6200	5.1496	12.785	0	0	0
2023/03/31	2040	03/08/2023	12.22	Put	Bond Future	2,213.6200	2.2136	1,949.7500	1.9497	(11.920)	0	0	0
2023/03/31	2040	03/08/2023	12.21	Call	Bond Future	4,528.8000	4.5288	5,110.3100	5.1103	12.840	0	0	0
2023/03/31	2040	03/08/2023	12.21	Put	Bond Future	2,234.0900	2.2341	1,968.0000	1.9680	(11.910)	0	0	0
2023/03/31	2040	02/11/2023	11.59	Call	Bond Future	3,041.9800	3.0420	3,544.7000	3.5447	16.526	0	0	0
2023/03/31	2040	02/11/2023	11.60	Put	Bond Future	5,109.1100	5.1091	4,681.6800	4.6817	(8.366)	0	0	0
2023/03/31	2040	02/11/2023	11.58	Call	Bond Future	3,014.7500	3.0148	3,515.1500	3.5151	16.598	0	0	0
2023/03/31	2040	02/11/2023	11.58	Put	Bond Future	5,178.0700	5.1781	4,746.0000	4.7460	(8.344)	0	0	0
2023/03/31	2040	02/11/2023			Bond Future	11.9372	81.5308	11.7814	82.4633	(1.305)	0.0000	0.0000	18
2023/03/31	2040	02/11/2023	11.59	Put	Bond Future	5,143.4900	5.1435	4,713.7400	4.7137	(8.355)	0	0	0
2023/03/31	2040	02/11/2023	11.60	Call	Bond Future	3,069.3300	3.0693	3,574.3700	3.5744	16.454	0	0	0
2023/03/31	2040	01/02/2024	12.34	Call	Bond Future	5,468.0100	5.4680	6,159.6900	6.1597	12.650	0	0	0
2023/03/31	2040	01/02/2024	12.34	Put	Bond Future	3,851.5400	3.8515	3,576.4300	3.5764	(7.143)	0	0	0
2023/03/31	2040	01/02/2024	12.33	Call	Bond Future	5,434.9900	5.4350	6,124.7500	6.1248	12.691	0	0	0
2023/03/31	2040	01/02/2024	12.33	Put	Bond Future	3,874.9500	3.8750	3,597.9200	3.5979	(7.149)	0	0	0
2023/03/31	2040	01/02/2024			Bond Future	12.0580	78.6865	11.8936	79.6533	(1.363)	0.0000	0.0000	11
2023/03/31	2040	01/02/2024	12.35	Call	Bond Future	5,501.3700	5.5014	6,194.7000	6.1947	12.603	0	0	0
2023/03/31	2040	01/02/2024	12.35	Put	Bond Future	3,828.5300	3.8285	3,555.0700	3.5551	(7.143)	0	0	0
2023/03/31	2040	02/05/2024	11.61	Call	Bond Future	3,203.0200	3.2030	3,766.3800	3.7664	17.588	0	0	0
2023/03/31	2040	02/05/2024	11.62	Put	Bond Future	6,603.4800	6.6035	6,181.8300	6.1818	(6.385)	0	0	0
2023/03/31	2040	02/05/2024	11.60	Call	Bond Future	3,179.1800	3.1792	3,740.4300	3.7404	17.654	0	0	0
2023/03/31	2040	02/05/2024			Bond Future	12.1911	80.2566	12.0202	81.2437	(1.402)	0.0000	0.0000	0
2023/03/31	2040	02/05/2024	11.61	Put	Bond Future	6,640.3300	6.6403	6,216.5800	6.2166	(6.381)	0	0	0
2023/03/31	2040	02/05/2024	11.62	Call	Bond Future	3,227.2800	3.2273	3,792.7400	3.7927	17.521	0	0	0
2023/03/31	2040	02/05/2024	11.60	Put	Bond Future	6,677.6800	6.6777	6,251.8200	6.2518	(6.377)	0	0	0
2023/03/31	2044	04/05/2023	11.41	Call	Bond Future	566.1500	0.5662	822.9000	0.8229	45.350	0	0	0
2023/03/31	2044	04/05/2023	11.41	Put	Bond Future	3,179.2900	3.1793	2,554.3200	2.5543	(19.658)	0	0	0
2023/03/31	2044	04/05/2023	11.42	Call	Bond Future	583.3900	0.5834	845.3800	0.8454	44.908	0	0	0
2023/03/31	2044	04/05/2023	11.42	Put	Bond Future	3,131.4900	3.1315	2,511.7600	2.5118	(19.790)	0	0	0
2023/03/31	2044	04/05/2023	11.75	Put	Bond Future	1,808.1700	1.8082	1,370.8100	1.3708	(24.188)	0	0	4,423
2023/03/31	2044	04/05/2023			Bond Future	11.8229	78.7495	11.6810	79.6312	(1.200)	0.0000	0.0000	62,354
2023/03/31	2044	04/05/2023	11.43	Call	Bond Future	600.8900	0.6009	868.1400	0.8681	44.476	0	0	0
2023/03/31	2044	04/05/2023	11.43	Put	Bond Future	3,084.0400	3.0840	2,469.5700	2.4696	(19.924)	0	0	0
2023/03/31	2044	04/05/2023	11.75	Call	Bond Future	1,357.4600	1.3575	1,801.8200	1.8018	32.735	0	0	0
2023/03/31	2044	04/05/2023	12.00	Call	Bond Future	2,200.3000	2.2003	2,774.1100	2.7741	26.079	0	0	0
2023/03/31	2044	04/05/2023	12.00	Put	Bond Future	1,123.1900	1.1232	815.2800	0.8153	(27.414)	0	0	4,423
2023/03/31	2044	04/05/2023	12.25	Call	Bond Future	3,222.5800	3.2226	3,901.1000	3.9011	21.055	0	0	0
2023/03/31	2044	04/05/2023	12.25	Put	Bond Future	667.9500	0.6680	464.7500	0.4648	(30.421)	0	0	1,798
2023/03/31	2044	03/08/2023	12.16	Call	Bond Future	3,921.1300	3.9211	4,533.7600	4.5338	15.624	0	0	0
2023/03/31	2044	03/08/2023	12.16	Put	Bond Future	2,653.5800	2.6536	2,292.5500	2.2925	(13.605)	0	0	0
2023/03/31	2044	03/08/2023	12.00	Call	Bond Future	3,378.9800	3.3790	3,947.2100	3.9472	16.817	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
2023/03/31	2044	03/08/2023	12.00	Put	Bond Future	3,061.1700	3.0612	2,655.7400	2.6557	(13.244)	0	0	4,754
2023/03/31	2044	03/08/2023	12.15	Call	Bond Future	3,886.3100	3.8863	4,496.1700	4.4962	15.693	0	0	0
2023/03/31	2044	03/08/2023	12.15	Put	Bond Future	2,677.5300	2.6775	2,313.7300	2.3137	(13.587)	0	0	0
2023/03/31	2044	03/08/2023			Bond Future	11.9472	75.9098	11.7878	76.8835	(1.335)	0.0000	0.0000	24,373
2023/03/31	2044	03/08/2023	12.17	Call	Bond Future	3,956.0600	3.9561	4,571.2800	4.5713	15.551	0	0	0
2023/03/31	2044	03/08/2023	12.17	Put	Bond Future	2,629.8200	2.6298	2,271.3800	2.2714	(13.630)	0	0	0
2023/03/31	2044	03/08/2023	11.75	Call	Bond Future	2,605.5500	2.6056	3,100.7200	3.1007	19.004	0	0	0
2023/03/31	2044	03/08/2023	11.75	Put	Bond Future	3,812.8500	3.8129	3,334.3600	3.3344	(12.549)	0	0	3,076
2023/03/31	2044	02/11/2023	11.57	Call	Bond Future	2,785.4400	2.7854	3,301.7000	3.3017	18.534	0	0	0
2023/03/31	2044	02/11/2023	11.57	Put	Bond Future	5,803.9600	5.8040	5,262.4200	5.2624	(9.331)	0	0	0
2023/03/31	2044	02/11/2023			Bond Future	12.0614	77.4356	11.8855	78.4935	(1.458)	0.0000	0.0000	0
2023/03/31	2044	02/11/2023	11.56	Call	Bond Future	2,759.6200	2.7596	3,273.0000	3.2730	18.603	0	0	0
2023/03/31	2044	02/11/2023	11.56	Put	Bond Future	5,841.6400	5.8416	5,297.2200	5.2972	(9.320)	0	0	0
2023/03/31	2044	02/11/2023	11.55	Call	Bond Future	2,733.9100	2.7339	3,244.6500	3.2446	18.682	0	0	0
2023/03/31	2044	02/11/2023	11.55	Put	Bond Future	5,879.5200	5.8795	5,332.4600	5.3325	(9.305)	0	0	0
2023/03/31	2044	01/02/2024	12.29	Call	Bond Future	4,974.9200	4.9749	5,695.0600	5.6951	14.475	0	0	0
2023/03/31	2044	01/02/2024	12.29	Put	Bond Future	4,334.6700	4.3347	3,960.8500	3.9608	(8.624)	0	0	0
2023/03/31	2044	01/02/2024			Bond Future	12.1796	74.6330	11.9947	75.7270	(1.519)	0.0000	0.0000	0
2023/03/31	2044	01/02/2024	12.28	Call	Bond Future	4,943.1800	4.9432	5,661.3000	5.6613	14.527	0	0	0
2023/03/31	2044	01/02/2024	12.28	Put	Bond Future	4,360.5600	4.3606	3,984.7200	3.9847	(8.619)	0	0	0
2023/03/31	2044	01/02/2024	12.27	Call	Bond Future	4,911.2300	4.9112	5,627.3300	5.6273	14.581	0	0	0
2023/03/31	2044	01/02/2024	12.27	Put	Bond Future	4,386.3200	4.3863	4,008.4600	4.0085	(8.615)	0	0	0
2023/03/31	2044	02/05/2024	11.67	Call	Bond Future	3,205.0800	3.2051	3,805.1300	3.8051	18.722	0	0	0
2023/03/31	2044	02/05/2024	11.67	Put	Bond Future	7,030.8200	7.0308	6,514.1900	6.5142	(7.348)	0	0	0
2023/03/31	2044	02/05/2024			Bond Future	12.3092	76.1222	12.1170	77.2388	(1.561)	0.0000	0.0000	0
2023/03/31	2044	02/05/2024	11.66	Call	Bond Future	3,181.5600	3.1816	3,779.2900	3.7793	18.787	0	0	0
2023/03/31	2044	02/05/2024	11.66	Put	Bond Future	7,069.7400	7.0697	6,550.7900	6.5508	(7.340)	0	0	0
2023/03/31	2044	02/05/2024	11.65	Call	Bond Future	3,157.8200	3.1578	3,753.2200	3.7532	18.855	0	0	0
2023/03/31	2044	02/05/2024	11.65	Put	Bond Future	7,108.5200	7.1085	6,587.2400	6.5872	(7.333)	0	0	0
2023/03/31	2046	04/05/2023			Bond Future	113.4005	113.4005	113.7824	113.7824	0.337	0.0000	0.0000	17,308
2023/03/31	2046	03/08/2023			Bond Future	115.6500	115.6500	116.1468	116.1468	0.430	0.0000	0.0000	0
2023/03/31	2046	02/11/2023			Bond Future	115.9191	115.9191	116.5232	116.5232	0.521	0.0000	0.0000	0
2023/03/31	2046	01/02/2024			Bond Future	118.3080	118.3080	118.9474	118.9474	0.540	0.0000	0.0000	0
2023/03/31	2046	02/05/2024			Bond Future	118.5646	118.5646	119.2178	119.2178	0.551	0.0000	0.0000	0
2023/03/31	2050	04/05/2023			Bond Future	116.0117	116.0117	116.4401	116.4401	0.369	0.0000	0.0000	13,316
2023/03/31	2050	03/08/2023			Bond Future	116.1317	116.1317	116.6778	116.6778	0.470	0.0000	0.0000	0
2023/03/31	2050	02/11/2023			Bond Future	118.4930	118.4930	119.1486	119.1486	0.553	0.0000	0.0000	0
2023/03/31	2050	01/02/2024			Bond Future	118.6977	118.6977	119.3885	119.3885	0.582	0.0000	0.0000	0
2023/03/31	2050	02/05/2024			Bond Future	121.0962	121.0962	121.8057	121.8057	0.586	0.0000	0.0000	0
2023/03/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	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
2023/03/31	AL37	04/05/2023			Index Future	882.2510	882.2510	884.8300	884.8300	0.292	0.0000	0.0000	0
2023/03/31	AL37	03/08/2023			Index Future	899.5360	899.5360	902.9990	902.9990	0.385	0.0000	0.0000	0
2023/03/31	AL37	02/11/2023			Index Future	917.6130	917.6130	921.9080	921.9080	0.468	0.0000	0.0000	0
2023/03/31	AL37	01/02/2024			Index Future	936.3160	936.3160	940.8860	940.8860	0.488	0.0000	0.0000	0
2023/03/31	AL37	02/05/2024			Index Future	955.0450	955.0450	959.7560	959.7560	0.493	0.0000	0.0000	0
2023/03/31	AL7T	04/05/2023			Index Future	1,014.1570	1,014.1570	1,021.8490	1,021.8490	0.758	0.0000	0.0000	0
2023/03/31	AL7T	03/08/2023			Index Future	1,034.0260	1,034.0260	1,042.8310	1,042.8310	0.852	0.0000	0.0000	0
2023/03/31	AL7T	02/11/2023			Index Future	1,054.8060	1,054.8060	1,064.6680	1,064.6680	0.935	0.0000	0.0000	0
2023/03/31	AL7T	01/02/2024			Index Future	1,076.3060	1,076.3060	1,086.5850	1,086.5850	0.955	0.0000	0.0000	0
2023/03/31	AL7T	02/05/2024			Index Future	1,097.8350	1,097.8350	1,108.3760	1,108.3760	0.960	0.0000	0.0000	0
2023/03/31	ALBI	04/05/2023			Index Future	887.3830	887.3830	893.4560	893.4560	0.684	0.0000	0.0000	99
2023/03/31	ALBI	03/08/2023			Index Future	904.7690	904.7690	911.8020	911.8020	0.777	0.0000	0.0000	0
2023/03/31	ALBI	02/11/2023			Index Future	922.9510	922.9510	930.8950	930.8950	0.861	0.0000	0.0000	0
2023/03/31	ALBI	01/02/2024			Index Future	941.7630	941.7630	950.0580	950.0580	0.881	0.0000	0.0000	0
2023/03/31	ALBI	02/05/2024			Index Future	960.6010	960.6010	969.1110	969.1110	0.886	0.0000	0.0000	0
2023/03/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/31	ES33	04/05/2023			Bond Future	11.9919	74.8611	11.8690	75.4480	(1.025)	0.0000	0.0000	0
2023/03/31	ES33	03/08/2023			Bond Future	12.1420	76.3462	11.9988	77.0159	(1.179)	0.0000	0.0000	350
2023/03/31	ES33	02/11/2023			Bond Future	12.2948	74.1042	12.1319	74.8504	(1.325)	0.0000	0.0000	0
2023/03/31	ES33	01/02/2024			Bond Future	12.4549	75.6313	12.2818	76.4067	(1.390)	0.0000	0.0000	0
2023/03/31	ES33	02/05/2024			Bond Future	12.6277	73.3636	12.4466	74.1563	(1.434)	0.0000	0.0000	0
2023/03/31	ES42	04/05/2023			Bond Future	12.4101	72.0216	12.2930	72.6740	(0.944)	0.0000	0.0000	0
2023/03/31	ES42	03/08/2023			Bond Future	12.5488	73.4505	12.4148	74.1844	(1.068)	0.0000	0.0000	4,000
2023/03/31	ES42	02/11/2023			Bond Future	12.6897	70.6816	12.5389	71.4923	(1.188)	0.0000	0.0000	0
2023/03/31	ES42	01/02/2024			Bond Future	12.8299	72.1381	12.6709	72.9778	(1.239)	0.0000	0.0000	0
2023/03/31	ES42	02/05/2024			Bond Future	12.9851	69.3329	12.8192	70.1915	(1.278)	0.0000	0.0000	0
2023/03/31	GOVI	04/05/2023	852.86	Call	GOVI	217,850.0000	21.7850	278,170.0000	27.8170	27.689	0	0	0
2023/03/31	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/31	GOVI	04/05/2023	852.87	Call	GOVI	217,750.0000	21.7750	278,070.0000	27.8070	27.701	0	0	0
2023/03/31	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/31	GOVI	04/05/2023			GOVI	874.6450	874.6450	880.6770	880.6770	0.690	0.0000	0.0000	840
2023/03/31	GOVI	04/05/2023	852.88	Call	GOVI	217,650.0000	21.7650	277,970.0000	27.7970	27.714	0	0	0
2023/03/31	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/31	GOVI	03/08/2023	837.21	Call	GOVI	545,710.0000	54.5710	615,510.0000	61.5510	12.791	0	0	0
2023/03/31	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/31	GOVI	03/08/2023	837.22	Call	GOVI	545,610.0000	54.5610	615,410.0000	61.5410	12.793	0	0	0
2023/03/31	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/31	GOVI	03/08/2023			GOVI	891.7810	891.7810	898.7610	898.7610	0.783	0.0000	0.0000	0
2023/03/31	GOVI	03/08/2023	837.23	Call	GOVI	545,510.0000	54.5510	615,310.0000	61.5310	12.795	0	0	0
2023/03/31	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/31	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/31	GOVI	02/11/2023	885.82	Call	GOVI	238,830.0000	23.8830	317,610.0000	31.7610	32.986	0	0	0
2023/03/31	GOVI	02/11/2023			GOVI	909.7030	909.7030	917.5810	917.5810	0.866	0.0000	0.0000	0
2023/03/31	GOVI	02/11/2023	885.80	Call	GOVI	239,030.0000	23.9030	317,810.0000	31.7810	32.958	0	0	0
2023/03/31	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/31	GOVI	02/11/2023	885.81	Call	GOVI	238,930.0000	23.8930	317,710.0000	31.7710	32.972	0	0	0
2023/03/31	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/31	GOVI	01/02/2024	880.00	Call	GOVI	482,450.0000	48.2450	564,710.0000	56.4710	17.050	0	0	0
2023/03/31	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/31	GOVI	01/02/2024			GOVI	928.2450	928.2450	936.4710	936.4710	0.886	0.0000	0.0000	0
2023/03/31	GOVI	01/02/2024	879.98	Call	GOVI	482,650.0000	48.2650	564,910.0000	56.4910	17.043	0	0	0
2023/03/31	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/31	GOVI	01/02/2024	879.99	Call	GOVI	482,550.0000	48.2550	564,810.0000	56.4810	17.047	0	0	0
2023/03/31	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/31	GOVI	02/05/2024	950.97	Put	GOVI	41,580.0000	4.1580	0.0000	0.0000	(100.000)	0	0	0
2023/03/31	GOVI	02/05/2024	950.98	Put	GOVI	41,680.0000	4.1680	0.0000	0.0000	(100.000)	0	0	0
2023/03/31	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	42,610.0000	4.2610	100.000	0	0	0
2023/03/31	GOVI	02/05/2024			GOVI	946.8120	946.8120	955.2510	955.2510	0.891	0.0000	0.0000	0
2023/03/31	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	42,810.0000	4.2810	100.000	0	0	0
2023/03/31	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	42,710.0000	4.2710	100.000	0	0	0
2023/03/31	GOVI	02/05/2024	950.99	Put	GOVI	41,780.0000	4.1780	0.0000	0.0000	(100.000)	0	0	0
2023/03/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/31	IGOV	04/05/2023			Index Future	327.9620	327.9620	328.4550	328.4550	0.150	0.0000	0.0000	654
2023/03/31	IGOV	03/08/2023			Index Future	334.4670	334.4670	335.2800	335.2800	0.243	0.0000	0.0000	0
2023/03/31	IGOV	02/11/2023			Index Future	341.2680	341.2680	342.3800	342.3800	0.326	0.0000	0.0000	0
2023/03/31	IGOV	01/02/2024			Index Future	348.3010	348.3010	349.5050	349.5050	0.346	0.0000	0.0000	0
2023/03/31	IGOV	02/05/2024			Index Future	355.3440	355.3440	356.5900	356.5900	0.351	0.0000	0.0000	0
2023/03/31	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/31	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/31	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/31	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/31	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/31	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/31	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/31	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/31	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/31	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/31	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/31	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/31	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/31	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/31	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
2023/03/31	JBAF	19/04/2023			Jibar Tradeable Future	7.9650	92.0350	7.9900	92.0100	0.314	0.0000	0.0000	0
2023/03/31	JBAF	17/05/2023			Jibar Tradeable Future	7.9700	92.0300	8.0400	91.9600	0.878	0.0000	0.0000	0
2023/03/31	JBAF	21/06/2023			Jibar Tradeable Future	8.1250	91.8750	8.1900	91.8100	0.800	0.0000	0.0000	0
2023/03/31	JBAF	19/07/2023			Jibar Tradeable Future	8.1200	91.8800	8.1850	91.8150	0.800	0.0000	0.0000	0
2023/03/31	JBAF	16/08/2023			Jibar Tradeable Future	8.1700	91.8300	8.2350	91.7650	0.796	0.0000	0.0000	0
2023/03/31	JBAF	20/09/2023			Jibar Tradeable Future	8.1650	91.8350	8.2750	91.7250	1.347	0.0000	0.0000	75
2023/03/31	JBAF	20/12/2023			Jibar Tradeable Future	8.0100	91.9900	8.1450	91.8550	1.685	0.0000	0.0000	272
2023/03/31	JBAF	20/03/2024			Jibar Tradeable Future	7.8150	92.1850	7.9350	92.0650	1.536	0.0000	0.0000	0
2023/03/31	JBAF	19/06/2024			Jibar Tradeable Future	7.6550	92.3450	7.7650	92.2350	1.437	0.0000	0.0000	0
2023/03/31	JBAF	18/09/2024			Jibar Tradeable Future	7.5600	92.4400	7.6400	92.3600	1.058	0.0000	0.0000	68
2023/03/31	JBAF	18/12/2024			Jibar Tradeable Future	7.5500	92.4500	7.6250	92.3750	0.993	0.0000	0.0000	0
2023/03/31	JBAF	19/03/2025			Jibar Tradeable Future	7.5600	92.4400	7.5200	92.4800	(0.529)	0.0000	0.0000	0
2023/03/31	R035	04/05/2023	10.55	Call	Bond Future	206.4700	0.2065	308.0000	0.3080	49.174	0	0	770
2023/03/31	R035	04/05/2023	10.55	Put	Bond Future	4,015.8000	4.0158	3,466.9000	3.4669	(13.669)	0	0	0
2023/03/31	R035	04/05/2023	13.18	Call	Bond Future	10,469.9200	10.4699	11,117.9700	11.1180	6.190	0	0	0
2023/03/31	R035	04/05/2023	13.18	Put	Bond Future	6.2600	0.0063	3.8800	0.0039	(38.019)	0	0	491
2023/03/31	R035	04/05/2023	12.46	Call	Bond Future	6,959.3700	6.9594	7,590.8600	7.5909	9.074	0	0	0
2023/03/31	R035	04/05/2023	12.46	Put	Bond Future	56.8400	0.0568	37.9000	0.0379	(33.322)	0	0	388
2023/03/31	R035	04/05/2023	11.20	Call	Bond Future	1,417.8400	1.4178	1,779.5400	1.7795	25.511	0	0	0
2023/03/31	R035	04/05/2023	11.21	Call	Bond Future	1,448.3600	1.4484	1,814.3500	1.8144	25.269	0	0	0
2023/03/31	R035	04/05/2023	11.22	Put	Bond Future	1,306.5300	1.3065	1,026.2500	1.0263	(21.452)	0	0	0
2023/03/31	R035	04/05/2023	10.60	Call	Bond Future	250.0000	0.2500	366.9800	0.3670	46.792	0	0	388
2023/03/31	R035	04/05/2023	10.60	Put	Bond Future	3,753.2100	3.7532	3,219.7600	3.2198	(14.213)	0	0	0
2023/03/31	R035	04/05/2023	11.05	Call	Bond Future	1,002.8000	1.0028	1,299.2100	1.2992	29.558	0	0	770
2023/03/31	R035	04/05/2023	11.05	Put	Bond Future	1,816.3100	1.8163	1,462.2900	1.4623	(19.491)	0	0	0
2023/03/31	R035	04/05/2023	11.17	Call	Bond Future	1,328.2700	1.3283	1,677.1900	1.6772	26.269	0	0	491
2023/03/31	R035	04/05/2023			Bond Future	11.1900	86.6899	11.0779	87.3403	(1.002)	0.0000	0.0000	152,164
2023/03/31	R035	04/05/2023	9.85	Call	Bond Future	6.7500	0.0068	12.8500	0.0128	90.370	0	0	388
2023/03/31	R035	04/05/2023	9.85	Put	Bond Future	8,261.3800	8.2614	7,617.0500	7.6171	(7.799)	0	0	0
2023/03/31	R035	04/05/2023	10.42	Call	Bond Future	120.3600	0.1204	187.7100	0.1877	55.957	0	0	491
2023/03/31	R035	04/05/2023	10.42	Put	Bond Future	4,732.5800	4.7326	4,149.5000	4.1495	(12.321)	0	0	0
2023/03/31	R035	04/05/2023	11.80	Call	Bond Future	3,766.4500	3.7664	4,320.7000	4.3207	14.715	0	0	0
2023/03/31	R035	04/05/2023	11.80	Put	Bond Future	347.1600	0.3472	250.9800	0.2510	(27.705)	0	0	1,035
2023/03/31	R035	04/05/2023	11.87	Call	Bond Future	4,089.5000	4.0895	4,657.5400	4.6575	13.890	0	0	0
2023/03/31	R035	04/05/2023	11.87	Put	Bond Future	290.3700	0.2904	207.9800	0.2080	(28.374)	0	0	770
2023/03/31	R035	04/05/2023	11.20	Put	Bond Future	1,360.3300	1.3603	1,071.6000	1.0716	(21.225)	0	0	0
2023/03/31	R035	04/05/2023	11.21	Put	Bond Future	1,333.2300	1.3332	1,048.7900	1.0488	(21.335)	0	0	0
2023/03/31	R035	04/05/2023	11.22	Call	Bond Future	1,479.2300	1.4792	1,849.3800	1.8494	25.023	0	0	0
2023/03/31	R035	04/05/2023	11.17	Put	Bond Future	1,443.9600	1.4440	1,142.4500	1.1425	(20.881)	0	0	0
2023/03/31	R035	03/08/2023	12.00	Call	Bond Future	5,286.5000	5.2865	5,855.5500	5.8555	10.764	0	0	0
2023/03/31	R035	03/08/2023	12.00	Put	Bond Future	1,493.2500	1.4932	1,316.8000	1.3168	(11.817)	0	0	0
2023/03/31	R035	03/08/2023			Bond Future	11.3074	88.3883	11.1764	89.1338	(1.158)	0.0000	0.0000	14,326
2023/03/31	R035	03/08/2023	11.98	Call	Bond Future	5,209.9700	5.2100	5,775.9400	5.7759	10.863	0	0	0
2023/03/31	R035	03/08/2023	11.98	Put	Bond Future	1,522.8300	1.5228	1,343.3000	1.3433	(11.789)	0	0	0
2023/03/31	R035	03/08/2023	11.99	Call	Bond Future	5,248.1900	5.2482	5,815.7100	5.8157	10.814	0	0	0
2023/03/31	R035	03/08/2023	11.99	Put	Bond Future	1,507.9700	1.5080	1,329.9900	1.3300	(11.803)	0	0	0
2023/03/31	R035	02/11/2023	12.85	Call	Bond Future	8,714.2400	8.7142	9,434.6000	9.4346	8.266	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
2023/03/31	R035	02/11/2023	12.85	Put	Bond Future	1,315.6700	1.3157	1,203.3800	1.2034	(8.535)	0	0	400
2023/03/31	R035	02/11/2023	11.41	Call	Bond Future	3,635.0100	3.6350	4,153.8400	4.1538	14.273	0	0	0
2023/03/31	R035	02/11/2023	11.41	Put	Bond Future	3,727.3600	3.7274	3,413.5400	3.4135	(8.419)	0	0	0
2023/03/31	R035	02/11/2023	11.42	Call	Bond Future	3,664.3100	3.6643	4,185.0700	4.1851	14.212	0	0	0
2023/03/31	R035	02/11/2023	11.42	Put	Bond Future	3,701.1500	3.7012	3,389.2600	3.3893	(8.427)	0	0	0
2023/03/31	R035	02/11/2023	11.12	Call	Bond Future	2,834.9900	2.8350	3,295.0800	3.2951	16.229	0	0	400
2023/03/31	R035	02/11/2023			Bond Future	11.4266	85.6607	11.2775	86.4934	(1.305)	0.0000	0.0000	0
2023/03/31	R035	02/11/2023	11.43	Call	Bond Future	3,693.7300	3.6937	4,216.4000	4.2164	14.150	0	0	0
2023/03/31	R035	02/11/2023	11.43	Put	Bond Future	3,675.1000	3.6751	3,365.1200	3.3651	(8.435)	0	0	0
2023/03/31	R035	02/11/2023	10.62	Call	Bond Future	1,725.9700	1.7260	2,074.4700	2.0745	20.192	0	0	400
2023/03/31	R035	02/11/2023	10.62	Put	Bond Future	6,371.2200	6.3712	5,887.0700	5.8871	(7.599)	0	0	0
2023/03/31	R035	02/11/2023	11.12	Put	Bond Future	4,559.9200	4.5599	4,187.3600	4.1874	(8.170)	0	0	0
2023/03/31	R035	01/02/2024	12.18	Put	Bond Future	2,900.4500	2.9005	2,606.1700	2.6062	(10.146)	0	0	0
2023/03/31	R035	01/02/2024	12.19	Call	Bond Future	6,253.7400	6.2537	6,826.6300	6.8266	9.161	0	0	0
2023/03/31	R035	01/02/2024	12.19	Put	Bond Future	2,883.0000	2.8830	2,590.1600	2.5902	(10.157)	0	0	0
2023/03/31	R035	01/02/2024	10.62	Call	Bond Future	2,009.1500	2.0091	2,302.0300	2.3020	14.577	0	0	400
2023/03/31	R035	01/02/2024	10.62	Put	Bond Future	7,288.3500	7.2884	6,715.5000	6.7155	(7.860)	0	0	0
2023/03/31	R035	01/02/2024	11.12	Put	Bond Future	5,466.5700	5.4666	4,989.3600	4.9894	(8.730)	0	0	0
2023/03/31	R035	01/02/2024			Bond Future	11.5513	87.4066	11.3930	88.2724	(1.370)	0.0000	0.0000	0
2023/03/31	R035	01/02/2024	13.46	Call	Bond Future	10,860.4200	10.8604	11,577.9100	11.5779	6.606	0	0	0
2023/03/31	R035	01/02/2024	13.46	Put	Bond Future	1,336.5300	1.3365	1,188.2900	1.1883	(11.091)	0	0	400
2023/03/31	R035	01/02/2024	12.18	Call	Bond Future	6,219.9000	6.2199	6,791.3500	6.7913	9.187	0	0	0
2023/03/31	R035	01/02/2024	12.20	Call	Bond Future	6,287.6200	6.2876	6,861.9500	6.8620	9.134	0	0	0
2023/03/31	R035	01/02/2024	12.20	Put	Bond Future	2,865.6500	2.8656	2,574.2500	2.5743	(10.169)	0	0	0
2023/03/31	R035	01/02/2024	11.12	Call	Bond Future	3,077.6700	3.0777	3,466.1900	3.4662	12.624	0	0	400
2023/03/31	R035	02/05/2024	11.19	Call	Bond Future	3,261.0000	3.2610	3,583.6500	3.5837	9.894	0	0	0
2023/03/31	R035	02/05/2024	11.19	Put	Bond Future	5,926.6400	5.9266	5,364.7200	5.3647	(9.481)	0	0	0
2023/03/31	R035	02/05/2024	11.20	Call	Bond Future	3,283.9600	3.2840	3,608.3200	3.6083	9.877	0	0	0
2023/03/31	R035	02/05/2024	11.20	Put	Bond Future	5,894.0300	5.8940	5,333.8200	5.3338	(9.505)	0	0	0
2023/03/31	R035	02/05/2024			Bond Future	11.6801	84.6467	11.5151	85.5313	(1.413)	0.0000	0.0000	0
2023/03/31	R035	02/05/2024	11.21	Call	Bond Future	3,307.3600	3.3074	3,633.4300	3.6334	9.859	0	0	0
2023/03/31	R035	02/05/2024	11.21	Put	Bond Future	5,861.9200	5.8619	5,303.4200	5.3034	(9.528)	0	0	0
2023/03/31	R186	04/05/2023		Call	Bond Future	10,197.0900	10.1971	10,329.3600	10.3294	1.297	0	0	0
2023/03/31	R186	04/05/2023	8.83	Put	Bond Future	346.6900	0.3467	307.3400	0.3073	(11.350)	0	0	0
2023/03/31	R186	04/05/2023	8.84	Call	Bond Future	1,500.8600	1.5009	1,594.4400	1.5944	6.235	0	0	0
2023/03/31	R186	04/05/2023			Bond Future	8.4723	110.1971	8.4307	110.3294	(0.490)	0.0000	0.0000	87,312
2023/03/31	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/31	R186	04/05/2023	8.36	Call	Bond Future	546.4600	0.5465	590.5400	0.5905	8.066	0	0	200
2023/03/31	R186	04/05/2023	8.36	Put	Bond Future	904.2600	0.9043	816.0700	0.8161	(9.753)	0	0	200
2023/03/31	R186	04/05/2023	8.82	Call	Bond Future	1,453.3000	1.4533	1,545.4500	1.5454	6.341	0	0	0
2023/03/31	R186	04/05/2023	8.82	Put	Bond Future	354.3600	0.3544	314.2400	0.3142	(11.322)	0	0	0
2023/03/31	R186	04/05/2023	8.83	Call	Bond Future	1,477.0200	1.4770	1,569.9400	1.5699	6.291	0	0	0
2023/03/31	R186	04/05/2023	8.84	Put	Bond Future	339.1600	0.3392	300.4700	0.3005	(11.408)	0	0	0
2023/03/31	R186	03/08/2023	9.74	Call	Bond Future	3,867.5800	3.8676	4,051.2100	4.0512	4.748	0	0	0
2023/03/31	R186	03/08/2023	9.74	Put	Bond Future	307.6800	0.3077	255.0000	0.2550	(17.122)	0	0	0
2023/03/31	R186	03/08/2023	9.73	Put	Bond Future	311.5300	0.3115	258.3400	0.2583	(17.074)	0	0	0
2023/03/31	R186	03/08/2023			Bond Future	8.5195	107.0519	8.4403	107.2882	(0.930)	0.0000	0.0000	20,200

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
2023/03/31	R186	03/08/2023	9.75	Call	Bond Future	3,892.1600	3.8922	4,076.3200	4.0763	4.732	0	0	0
2023/03/31	R186	03/08/2023	9.75	Put	Bond Future	303.7200	0.3037	251.5700	0.2516	(17.170)	0	0	0
2023/03/31	R186	03/08/2023	9.73	Call	Bond Future	3,842.8800	3.8429	4,026.0000	4.0260	4.765	0	0	0
2023/03/31	R186	02/11/2023	9.40	Call	Bond Future	3,133.6400	3.1336	3,345.8500	3.3458	6.772	0	0	0
2023/03/31	R186	02/11/2023	9.40	Put	Bond Future	811.9100	0.8119	692.7800	0.6928	(14.673)	0	0	0
2023/03/31	R186	02/11/2023	9.15	Call	Bond Future	2,639.9600	2.6400	2,834.3600	2.8344	7.364	0	0	1,715
2023/03/31	R186	02/11/2023			Bond Future	8.5526	109.2035	8.4336	109.5349	(1.391)	0.0000	0.0000	1,109
2023/03/31	R186	02/11/2023	10.42	Call	Bond Future	5,374.3600	5.3744	5,648.1100	5.6481	5.094	0	0	0
2023/03/31	R186	02/11/2023	10.42	Put	Bond Future	342.6400	0.3426	285.0500	0.2850	(16.808)	0	0	1,715
2023/03/31	R186	02/11/2023	9.38	Call	Bond Future	3,093.2000	3.0932	3,303.9300	3.3039	6.813	0	0	0
2023/03/31	R186	02/11/2023	9.38	Put	Bond Future	825.5200	0.8255	704.9100	0.7049	(14.610)	0	0	0
2023/03/31	R186	02/11/2023	9.39	Call	Bond Future	3,113.4000	3.1134	3,324.8700	3.3249	6.792	0	0	0
2023/03/31	R186	02/11/2023	9.39	Put	Bond Future	818.6900	0.8187	698.8200	0.6988	(14.642)	0	0	0
2023/03/31	R186	02/11/2023	9.15	Put	Bond Future	996.4700	0.9965	859.5300	0.8595	(13.743)	0	0	0
2023/03/31	R186	01/02/2024	9.52	Put	Bond Future	956.9800	0.9570	802.1500	0.8022	(16.179)	0	0	0
2023/03/31	R186	01/02/2024	9.50	Call	Bond Future	3,305.6200	3.3056	3,506.8800	3.5069	6.088	0	0	0
2023/03/31	R186	01/02/2024	9.51	Call	Bond Future	3,324.3400	3.3243	3,526.3200	3.5263	6.076	0	0	0
2023/03/31	R186	01/02/2024			Bond Future	8.5800	106.1240	8.4415	106.4815	(1.614)	0.0000	0.0000	0
2023/03/31	R186	01/02/2024	9.52	Call	Bond Future	3,343.0800	3.3431	3,545.7900	3.5458	6.064	0	0	0
2023/03/31	R186	01/02/2024	9.50	Put	Bond Future	969.5700	0.9696	813.2900	0.8133	(16.118)	0	0	0
2023/03/31	R186	01/02/2024	9.51	Put	Bond Future	963.2600	0.9633	807.7000	0.8077	(16.149)	0	0	0
2023/03/31	R186	02/05/2024	8.01	Call	Bond Future	1,078.9400	1.0789	1,140.7600	1.1408	5.730	0	0	0
2023/03/31	R186	02/05/2024	8.01	Put	Bond Future	2,562.8800	2.5629	2,257.4400	2.2574	(11.918)	0	0	0
2023/03/31	R186	02/05/2024			Bond Future	8.6310	108.2431	8.4763	108.6104	(1.793)	0.0000	0.0000	0
2023/03/31	R186	02/05/2024	7.99	Call	Bond Future	1,058.7800	1.0588	1,119.2000	1.1192	5.707	0	0	0
2023/03/31	R186	02/05/2024	7.99	Put	Bond Future	2,590.9600	2.5910	2,284.1200	2.2841	(11.843)	0	0	0
2023/03/31	R186	02/05/2024	8.00	Call	Bond Future	1,068.6200	1.0686	1,129.7300	1.1297	5.719	0	0	0
2023/03/31	R186	02/05/2024	8.00	Put	Bond Future	2,576.6800	2.5767	2,270.5300	2.2705	(11.882)	0	0	0
2023/03/31	R197	04/05/2023			Bond Future	336.9908	336.9908	336.8867	336.8867	(0.031)	0.0000	0.0000	309
2023/03/31	R197	03/08/2023			Bond Future	334.5980	334.5980	334.8040	334.8040	0.062	0.0000	0.0000	0
2023/03/31	R197	02/11/2023			Bond Future	341.4014	341.4014	341.8935	341.8935	0.144	0.0000	0.0000	0
2023/03/31	R202	04/05/2023			Bond Future	252.3838	252.3838	253.9531	253.9531	0.622	0.0000	0.0000	4,960
2023/03/31	R202	03/08/2023			Bond Future	252.5687	252.5687	254.4055	254.4055	0.727	0.0000	0.0000	460
2023/03/31	R202	02/11/2023			Bond Future	257.7041	257.7041	259.7925	259.7925	0.810	0.0000	0.0000	0
2023/03/31	R202	01/02/2024			Bond Future	258.0705	258.0705	260.2496	260.2496	0.844	0.0000	0.0000	0
2023/03/31	R202	02/05/2024			Bond Future	263.2853	263.2853	265.5195	265.5195	0.849	0.0000	0.0000	0
2023/03/31	R209	04/05/2023	10.00	Call	Bond Future	11.0000	0.0110	21.1100	0.0211	91.909	0	0	500
2023/03/31	R209	04/05/2023	10.00	Put	Bond Future	6,653.8700	6.6539	6,044.0900	6.0441	(9.164)	0	0	0
2023/03/31	R209	04/05/2023	10.50	Call	Bond Future	128.4800	0.1285	203.4400	0.2034	58.344	0	0	4,500
2023/03/31	R209	04/05/2023	10.50	Put	Bond Future	3,956.1300	3.9561	3,411.2000	3.4112	(13.774)	0	0	0
2023/03/31	R209	04/05/2023	11.50	Put	Bond Future	682.5500	0.6825	504.8400	0.5048	(26.036)	0	0	0
2023/03/31	R209	04/05/2023	11.09	Call	Bond Future	892.7100	0.8927	1,179.3100	1.1793	32.104	0	0	0
2023/03/31	R209	04/05/2023	11.09	Put	Bond Future	1,587.0500	1.5871	1,253.7600	1.2538	(21.001)	0	0	0
2023/03/31	R209	04/05/2023	11.10	Call	Bond Future	914.9500	0.9150	1,205.7300	1.2057	31.781	0	0	0
2023/03/31	R209	04/05/2023	11.10	Put	Bond Future	1,557.8600	1.5579	1,228.7500	1.2288	(21.126)	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
2023/03/31	R209	04/05/2023			Bond Future	11.2259	67.1672	11.1045	67.7870	(1.082)	0.0000	0.0000	20,787
2023/03/31	R209	04/05/2023	11.00	Call	Bond Future	707.5200	0.7075	956.5300	0.9565	35.195	0	0	1,250
2023/03/31	R209	04/05/2023	11.00	Put	Bond Future	1,867.1400	1.8671	1,496.2600	1.4963	(19.864)	0	0	8,250
2023/03/31	R209	04/05/2023	11.50	Call	Bond Future	2,052.3900	2.0524	2,494.5700	2.4946	21.545	0	0	2,250
2023/03/31	R209	04/05/2023	12.50	Call	Bond Future	6,094.6700	6.0947	6,696.7800	6.6968	9.879	0	0	0
2023/03/31	R209	04/05/2023	12.50	Put	Bond Future	49.6900	0.0497	31.9100	0.0319	(35.782)	0	0	9,750
2023/03/31	R209	04/05/2023	11.11	Call	Bond Future	937.4200	0.9374	1,232.3700	1.2324	31.464	0	0	0
2023/03/31	R209	04/05/2023	11.11	Put	Bond Future	1,528.9700	1.5290	1,204.0300	1.2040	(21.252)	0	0	0
2023/03/31	R209	03/08/2023	11.95	Put	Bond Future	1,410.4200	1.4104	1,233.9500	1.2339	(12.512)	0	0	0
2023/03/31	R209	03/08/2023	10.70	Call	Bond Future	1,158.0100	1.1580	1,417.6700	1.4177	22.423	0	0	1,800
2023/03/31	R209	03/08/2023	11.93	Call	Bond Future	4,332.0900	4.3321	4,848.5200	4.8485	11.921	0	0	0
2023/03/31	R209	03/08/2023	11.94	Call	Bond Future	4,364.9500	4.3650	4,882.9100	4.8829	11.866	0	0	0
2023/03/31	R209	03/08/2023	10.00	Call	Bond Future	363.7300	0.3637	480.7800	0.4808	32.180	0	0	1,800
2023/03/31	R209	03/08/2023	10.00	Put	Bond Future	7,503.3300	7.5033	6,924.4400	6.9244	(7.715)	0	0	0
2023/03/31	R209	03/08/2023			Bond Future	11.3321	68.4831	11.1937	69.1790	(1.221)	0.0000	0.0000	1,690
2023/03/31	R209	03/08/2023	11.95	Call	Bond Future	4,397.8900	4.3979	4,917.3600	4.9174	11.812	0	0	0
2023/03/31	R209	03/08/2023	10.70	Put	Bond Future	4,420.8600	4.4209	3,984.5800	3.9846	(9.869)	0	0	0
2023/03/31	R209	03/08/2023	11.93	Put	Bond Future	1,438.3400	1.4383	1,258.8300	1.2588	(12.480)	0	0	0
2023/03/31	R209	03/08/2023	11.94	Put	Bond Future	1,424.3100	1.4243	1,246.3300	1.2463	(12.496)	0	0	0
2023/03/31	R209	02/11/2023	11.33	Call	Bond Future	2,973.9600	2.9740	3,433.8100	3.4338	15.463	0	0	0
2023/03/31	R209	02/11/2023	11.33	Put	Bond Future	3,501.1300	3.5011	3,193.9700	3.1940	(8.773)	0	0	0
2023/03/31	R209	02/11/2023	11.34	Call	Bond Future	2,999.0400	2.9990	3,460.7300	3.4607	15.395	0	0	0
2023/03/31	R209	02/11/2023	11.34	Put	Bond Future	3,476.5400	3.4765	3,171.2200	3.1712	(8.782)	0	0	0
2023/03/31	R209	02/11/2023			Bond Future	11.4367	66.7082	11.2819	67.4752	(1.354)	0.0000	0.0000	594
2023/03/31	R209	02/11/2023	11.35	Call	Bond Future	3,024.2200	3.0242	3,487.9500	3.4880	15.334	0	0	0
2023/03/31	R209	02/11/2023	11.35	Put	Bond Future	3,452.1000	3.4521	3,148.8200	3.1488	(8.785)	0	0	0
2023/03/31	R209	01/02/2024	12.14	Call	Bond Future	5,410.4500	5.4104	5,922.3400	5.9223	9.461	0	0	0
2023/03/31	R209	01/02/2024	12.14	Put	Bond Future	2,599.9900	2.6000	2,316.7600	2.3168	(10.894)	0	0	0
2023/03/31	R209	01/02/2024	12.13	Put	Bond Future	2,615.8300	2.6158	2,331.2300	2.3312	(10.880)	0	0	0
2023/03/31	R209	01/02/2024			Bond Future	11.5416	68.0679	11.3787	68.8630	(1.412)	0.0000	0.0000	0
2023/03/31	R209	01/02/2024	12.12	Call	Bond Future	5,351.2500	5.3513	5,860.3900	5.8604	9.514	0	0	0
2023/03/31	R209	01/02/2024	12.12	Put	Bond Future	2,632.0100	2.6320	2,346.0300	2.3460	(10.865)	0	0	0
2023/03/31	R209	01/02/2024	12.13	Call	Bond Future	5,380.7100	5.3807	5,891.2300	5.8912	9.488	0	0	0
2023/03/31	R209	02/05/2024	11.17	Call	Bond Future	2,923.3900	2.9234	3,235.7000	3.2357	10.683	0	0	0
2023/03/31	R209	02/05/2024	11.17	Put	Bond Future	5,302.5500	5.3025	4,801.9200	4.8019	(9.441)	0	0	0
2023/03/31	R209	02/05/2024	11.18	Call	Bond Future	2,943.9500	2.9439	3,258.4100	3.2584	10.682	0	0	0
2023/03/31	R209	02/05/2024	11.18	Put	Bond Future	5,273.1500	5.2732	4,774.6700	4.7747	(9.453)	0	0	0
2023/03/31	R209	02/05/2024			Bond Future	11.6577	66.2770	11.4884	67.0900	(1.453)	0.0000	0.0000	0
2023/03/31	R209	02/05/2024	11.19	Call	Bond Future	2,964.5800	2.9646	3,281.1800	3.2812	10.679	0	0	0
2023/03/31	R209	02/05/2024	11.19	Put	Bond Future	5,243.8800	5.2439	4,747.5400	4.7475	(9.465)	0	0	0
2023/03/31	R210	04/05/2023			Bond Future	226.3094	226.3094	224.4189	224.4189	(0.835)	0.0000	0.0000	386
2023/03/31	R210	03/08/2023			Bond Future	230.7987	230.7987	229.0823	229.0823	(0.744)	0.0000	0.0000	300
2023/03/31	R210	02/11/2023			Bond Future	232.3348	232.3348	230.7755	230.7755	(0.671)	0.0000	0.0000	0
2023/03/31	R210	01/02/2024			Bond Future	237.1229	237.1229	235.5770	235.5770	(0.652)	0.0000	0.0000	0
2023/03/31	R210	02/05/2024			Bond Future	238.6801	238.6801	237.1073	237.1073	(0.659)	0.0000	0.0000	0
2023/03/31	R213	04/05/2023	10.75	Call	Bond Future	2,196.0800	2.1961	2,647.3200	2.6473	20.548	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
2023/03/31	R213	04/05/2023	10.75	Put	Bond Future	455.4300	0.4554	354.9000	0.3549	(22.074)	0	0	0
2023/03/31	R213	04/05/2023			Bond Future	10.3707	83.5652	10.2525	84.1169	(1.139)	0.0000	0.0000	32,921
2023/03/31	R213	04/05/2023	10.73	Call	Bond Future	2,126.0300	2.1260	2,572.8400	2.5728	21.016	0	0	0
2023/03/31	R213	04/05/2023	10.73	Put	Bond Future	475.9800	0.4760	371.0200	0.3710	(22.051)	0	0	0
2023/03/31	R213	04/05/2023	10.74	Call	Bond Future	2,160.9600	2.1610	2,610.0100	2.6100	20.780	0	0	0
2023/03/31	R213	04/05/2023	10.74	Put	Bond Future	465.6000	0.4656	362.8800	0.3629	(22.062)	0	0	0
2023/03/31	R213	03/08/2023	11.62	Put	Bond Future	574.2300	0.5742	445.0700	0.4451	(22.493)	0	0	0
2023/03/31	R213	03/08/2023	11.63	Call	Bond Future	5,596.4600	5.5965	6,110.4100	6.1104	9.183	0	0	0
2023/03/31	R213	03/08/2023			Bond Future	10.4758	85.2024	10.3349	85.8442	(1.345)	0.0000	0.0000	0
2023/03/31	R213	03/08/2023	11.61	Call	Bond Future	5,526.2600	5.5263	6,037.7100	6.0377	9.255	0	0	0
2023/03/31	R213	03/08/2023	11.61	Put	Bond Future	581.0500	0.5810	450.6300	0.4506	(22.446)	0	0	0
2023/03/31	R213	03/08/2023	11.62	Call	Bond Future	5,561.3400	5.5613	6,074.0500	6.0740	9.219	0	0	0
2023/03/31	R213	03/08/2023	11.63	Put	Bond Future	567.4900	0.5675	439.5700	0.4396	(22.541)	0	0	0
2023/03/31	R213	02/11/2023	11.13	Call	Bond Future	4,131.3200	4.1313	4,613.6700	4.6137	11.675	0	0	0
2023/03/31	R213	02/11/2023	11.13	Put	Bond Future	1,761.9500	1.7619	1,519.4900	1.5195	(13.761)	0	0	0
2023/03/31	R213	02/11/2023			Bond Future	10.5837	83.3623	10.4205	84.0871	(1.542)	0.0000	0.0000	566
2023/03/31	R213	02/11/2023	11.11	Call	Bond Future	4,073.9600	4.0740	4,553.2200	4.5532	11.764	0	0	0
2023/03/31	R213	02/11/2023	11.11	Put	Bond Future	1,789.8000	1.7898	1,544.2500	1.5443	(13.719)	0	0	0
2023/03/31	R213	02/11/2023	11.12	Call	Bond Future	4,102.7300	4.1027	4,583.5300	4.5835	11.719	0	0	0
2023/03/31	R213	02/11/2023	11.12	Put	Bond Future	1,775.9500	1.7759	1,531.9400	1.5319	(13.740)	0	0	0
2023/03/31	R213	01/02/2024	11.70	Call	Bond Future	5,714.2400	5.7142	6,236.0800	6.2361	9.132	0	0	0
2023/03/31	R213	01/02/2024	11.70	Put	Bond Future	1,544.4600	1.5445	1,310.8000	1.3108	(15.129)	0	0	0
2023/03/31	R213	01/02/2024	11.71	Call	Bond Future	5,744.0500	5.7440	6,267.1400	6.2671	9.107	0	0	0
2023/03/31	R213	01/02/2024	11.71	Put	Bond Future	1,534.0400	1.5340	1,301.6300	1.3016	(15.150)	0	0	0
2023/03/31	R213	01/02/2024			Bond Future	10.6974	85.0613	10.5226	85.8168	(1.634)	0.0000	0.0000	0
2023/03/31	R213	01/02/2024	11.72	Call	Bond Future	5,774.1600	5.7742	6,298.4900	6.2985	9.081	0	0	0
2023/03/31	R213	01/02/2024	11.72	Put	Bond Future	1,523.9500	1.5240	1,292.7800	1.2928	(15.169)	0	0	0
2023/03/31	R213	02/05/2024	10.30	Call	Bond Future	2,232.3100	2.2323	2,553.5000	2.5535	14.388	0	0	0
2023/03/31	R213	02/05/2024	10.30	Put	Bond Future	4,432.8700	4.4329	3,981.3800	3.9814	(10.185)	0	0	0
2023/03/31	R213	02/05/2024			Bond Future	10.8180	83.2070	10.6341	83.9797	(1.699)	0.0000	0.0000	0
2023/03/31	R213	02/05/2024	10.28	Call	Bond Future	2,195.7500	2.1957	2,513.6400	2.5136	14.478	0	0	0
2023/03/31	R213	02/05/2024	10.28	Put	Bond Future	4,482.7500	4.4827	4,027.9600	4.0280	(10.145)	0	0	0
2023/03/31	R213	02/05/2024	10.29	Call	Bond Future	2,214.1600	2.2142	2,533.7000	2.5337	14.432	0	0	0
2023/03/31	R213	02/05/2024	10.29	Put	Bond Future	4,457.9300	4.4579	4,004.7900	4.0048	(10.165)	0	0	0
2023/03/31	R214	04/05/2023	11.36	Call	Bond Future	847.1200	0.8471	1,106.7500	1.1067	30.649	0	0	0
2023/03/31	R214	04/05/2023	11.36	Put	Bond Future	1,825.6200	1.8256	1,475.7200	1.4757	(19.166)	0	0	0
2023/03/31	R214	04/05/2023	11.37	Call	Bond Future	868.5800	0.8686	1,132.2100	1.1322	30.352	0	0	0
2023/03/31	R214	04/05/2023	11.37	Put	Bond Future	1,793.6900	1.7937	1,447.7900	1.4478	(19.284)	0	0	0
2023/03/31	R214	04/05/2023			Bond Future	11.5454	63.4343	11.4294	64.0439	(1.005)	0.0000	0.0000	17,989
2023/03/31	R214	04/05/2023	11.38	Call	Bond Future	890.2800	0.8903	1,157.9100	1.1579	30.061	0	0	0
2023/03/31	R214	04/05/2023	11.38	Put	Bond Future	1,762.0700	1.7621	1,420.1700	1.4202	(19.403)	0	0	0
2023/03/31	R214	03/08/2023	12.14	Call	Bond Future	4,162.3100	4.1623	4,585.4800	4.5855	10.167	0	0	0
2023/03/31	R214	03/08/2023	12.14	Put	Bond Future	1,723.4000	1.7234	1,464.7700	1.4648	(15.007)	0	0	0
2023/03/31	R214	03/08/2023	12.15	Call	Bond Future	4,194.6100	4.1946	4,619.5400	4.6195	10.130	0	0	0
2023/03/31	R214	03/08/2023	12.15	Put	Bond Future	1,707.4700	1.7075	1,450.6000	1.4506	(15.044)	0	0	0
2023/03/31	R214	03/08/2023			Bond Future	11.6503	64.6771	11.5187	65.3589	(1.129)	0.0000	0.0000	2,980
2023/03/31	R214	03/08/2023	12.16	Call	Bond Future	4,226.9700	4.2270	4,653.6700	4.6537	10.095	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
2023/03/31	R214	03/08/2023	12.16	Put	Bond Future	1,691.6700	1.6917	1,436.5700	1.4366	(15.080)	0	0	0
2023/03/31	R214	02/11/2023	11.45	Put	Bond Future	4,253.1800	4.2532	3,917.2600	3.9173	(7.898)	0	0	0
2023/03/31	R214	02/11/2023	11.46	Call	Bond Future	2,696.7100	2.6967	3,111.1400	3.1111	15.368	0	0	0
2023/03/31	R214	02/11/2023	11.46	Put	Bond Future	4,224.3500	4.2244	3,890.3000	3.8903	(7.908)	0	0	0
2023/03/31	R214	02/11/2023			Bond Future	11.7559	62.6783	11.6095	63.4268	(1.245)	0.0000	0.0000	0
2023/03/31	R214	02/11/2023	11.45	Call	Bond Future	2,672.8900	2.6729	3,085.4500	3.0855	15.435	0	0	0
2023/03/31	R214	02/11/2023	11.47	Call	Bond Future	2,720.4500	2.7205	3,136.7300	3.1367	15.302	0	0	0
2023/03/31	R214	02/11/2023	11.47	Put	Bond Future	4,195.5000	4.1955	3,863.3000	3.8633	(7.918)	0	0	0
2023/03/31	R214	01/02/2024	12.16	Call	Bond Future	4,683.3400	4.6833	5,242.8100	5.2428	11.946	0	0	0
2023/03/31	R214	01/02/2024	12.16	Put	Bond Future	3,238.1100	3.2381	3,022.0500	3.0220	(6.672)	0	0	0
2023/03/31	R214	01/02/2024			Bond Future	11.8650	63.9558	11.7111	64.7313	(1.297)	0.0000	0.0000	0
2023/03/31	R214	01/02/2024	12.14	Call	Bond Future	4,626.5300	4.6265	5,183.3500	5.1834	12.035	0	0	0
2023/03/31	R214	01/02/2024	12.14	Put	Bond Future	3,277.6100	3.2776	3,058.9000	3.0589	(6.673)	0	0	0
2023/03/31	R214	01/02/2024	12.15	Call	Bond Future	4,654.7900	4.6548	5,212.9400	5.2129	11.991	0	0	0
2023/03/31	R214	01/02/2024	12.15	Put	Bond Future	3,257.6900	3.2577	3,040.3100	3.0403	(6.673)	0	0	0
2023/03/31	R214	02/05/2024	11.46	Call	Bond Future	2,845.1000	2.8451	3,311.6600	3.3117	16.399	0	0	0
2023/03/31	R214	02/05/2024	11.46	Put	Bond Future	5,468.2400	5.4682	5,142.6500	5.1426	(5.954)	0	0	0
2023/03/31	R214	02/05/2024	11.47	Call	Bond Future	2,866.1800	2.8662	3,334.4300	3.3344	16.337	0	0	0
2023/03/31	R214	02/05/2024	11.47	Put	Bond Future	5,436.8800	5.4369	5,112.9800	5.1130	(5.957)	0	0	0
2023/03/31	R214	02/05/2024			Bond Future	11.9762	61.9333	11.8168	62.7254	(1.331)	0.0000	0.0000	0
2023/03/31	R214	02/05/2024	11.48	Call	Bond Future	2,887.3400	2.8873	3,357.2700	3.3573	16.276	0	0	0
2023/03/31	R214	02/05/2024	11.48	Put	Bond Future	5,405.6600	5.4057	5,083.4400	5.0834	(5.961)	0	0	0
2023/03/31	R248	04/05/2023	10.40	Call	Bond Future	8.3800	0.0084	16.0200	0.0160	91.169	0	0	1,500
2023/03/31	R248	04/05/2023	10.40	Put	Bond Future	9,573.0800	9.5731	8,809.4700	8.8095	(7.977)	0	0	0
2023/03/31	R248	04/05/2023	11.10	Call	Bond Future	242.5200	0.2425	363.5800	0.3636	49.918	0	0	1,500
2023/03/31	R248	04/05/2023	11.35	Call	Bond Future	566.8200	0.5668	788.9100	0.7889	39.182	0	0	0
2023/03/31	R248	04/05/2023	11.35	Put	Bond Future	3,285.4100	3.2854	2,736.2500	2.7363	(16.715)	0	0	0
2023/03/31	R248	04/05/2023			Bond Future	11.7682	77.4907	11.6469	78.2619	(1.031)	0.0000	0.0000	77,941
2023/03/31	R248	04/05/2023	11.10	Put	Bond Future	4,668.5800	4.6686	4,018.3900	4.0184	(13.927)	0	0	0
2023/03/31	R248	04/05/2023	11.33	Call	Bond Future	533.0000	0.5330	746.0100	0.7460	39.964	0	0	0
2023/03/31	R248	04/05/2023	11.33	Put	Bond Future	3,385.8600	3.3859	2,827.6200	2.8276	(16.487)	0	0	0
2023/03/31	R248	04/05/2023	11.34	Call	Bond Future	549.6900	0.5497	767.2300	0.7672	39.575	0	0	0
2023/03/31	R248	04/05/2023	11.34	Put	Bond Future	3,335.3700	3.3354	2,781.6600	2.7817	(16.601)	0	0	0
2023/03/31	R248	03/08/2023	12.11	Call	Bond Future	4,145.7700	4.1458	4,702.2500	4.7023	13.423	0	0	0
2023/03/31	R248	03/08/2023	12.11	Put	Bond Future	2,750.4200	2.7504	2,446.7600	2.4468	(11.040)	0	0	0
2023/03/31	R248	03/08/2023			Bond Future	11.8810	79.0088	11.7435	79.8690	(1.157)	0.0000	0.0000	167,550
2023/03/31	R248	03/08/2023	12.10	Call	Bond Future	4,110.0100	4.1100	4,664.1000	4.6641	13.481	0	0	0
2023/03/31	R248	03/08/2023	12.10	Put	Bond Future	2,774.6300	2.7746	2,468.5800	2.4686	(11.030)	0	0	0
2023/03/31	R248	03/08/2023	12.09	Call	Bond Future	4,074.3500	4.0744	4,626.2200	4.6262	13.545	0	0	0
2023/03/31	R248	03/08/2023	12.09	Put	Bond Future	2,799.0300	2.7990	2,490.7600	2.4908	(11.013)	0	0	0
2023/03/31	R248	02/11/2023	11.48	Call	Bond Future	2,857.0900	2.8571	3,263.2300	3.2632	14.215	0	0	0
2023/03/31	R248	02/11/2023	11.49	Put	Bond Future	6,072.3600	6.0724	5,538.3200	5.5383	(8.795)	0	0	0
2023/03/31	R248	02/11/2023	11.47	Call	Bond Future	2,830.8800	2.8309	3,235.1900	3.2352	14.282	0	0	0
2023/03/31	R248	02/11/2023			Bond Future	11.9946	76.1562	11.8417	77.0980	(1.275)	0.0000	0.0000	0
2023/03/31	R248	02/11/2023	11.48	Put	Bond Future	6,111.6300	6.1116	5,576.0000	5.5760	(8.764)	0	0	0
2023/03/31	R248	02/11/2023	11.49	Call	Bond Future	2,883.4200	2.8834	3,291.1500	3.2912	14.140	0	0	0
2023/03/31	R248	02/11/2023	11.47	Put	Bond Future	6,151.1100	6.1511	5,613.6500	5.6137	(8.738)	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
2023/03/31	R248	01/02/2024	12.15	Call	Bond Future	4,938.9500	4.9389	5,599.2000	5.5992	13.368	0	0	0
2023/03/31	R248	01/02/2024	12.15	Put	Bond Future	4,714.5800	4.7146	4,399.6600	4.3997	(6.680)	0	0	0
2023/03/31	R248	01/02/2024	12.14	Call	Bond Future	4,906.9500	4.9069	5,565.4000	5.5654	13.419	0	0	0
2023/03/31	R248	01/02/2024	12.14	Put	Bond Future	4,742.1500	4.7421	4,425.4300	4.4254	(6.679)	0	0	0
2023/03/31	R248	01/02/2024			Bond Future	12.1124	77.7084	11.9513	78.6835	(1.330)	0.0000	0.0000	0
2023/03/31	R248	01/02/2024	12.16	Call	Bond Future	4,971.3100	4.9713	5,633.3500	5.6334	13.317	0	0	0
2023/03/31	R248	01/02/2024	12.16	Put	Bond Future	4,687.4500	4.6875	4,374.3200	4.3743	(6.680)	0	0	0
2023/03/31	R248	02/05/2024	11.47	Call	Bond Future	3,034.3600	3.0344	3,524.8800	3.5249	16.166	0	0	0
2023/03/31	R248	02/05/2024	11.48	Put	Bond Future	7,728.9700	7.7290	7,225.7400	7.2257	(6.511)	0	0	0
2023/03/31	R248	02/05/2024	11.46	Call	Bond Future	3,010.7400	3.0107	3,499.4600	3.4995	16.233	0	0	0
2023/03/31	R248	02/05/2024			Bond Future	12.2323	74.8180	12.0650	75.8138	(1.368)	0.0000	0.0000	13,000
2023/03/31	R248	02/05/2024	11.47	Put	Bond Future	7,771.1100	7.7711	7,265.7900	7.2658	(6.503)	0	0	0
2023/03/31	R248	02/05/2024	11.48	Call	Bond Future	3,057.7800	3.0578	3,550.3900	3.5504	16.110	0	0	0
2023/03/31	R248	02/05/2024	11.46	Put	Bond Future	7,813.1500	7.8132	7,306.0300	7.3060	(6.491)	0	0	0

Total

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