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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/03/2023 TO 06/03/2023

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
2023/03/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	2025	04/05/2023		Bond Future	169.1245	169.1245	169.2060	169.2060	0.048	0.0000	0.0000	5,381
2023/03/06	2025	03/08/2023		Bond Future	170.7660	170.7660	170.8488	170.8488	0.048	0.0000	0.0000	214
2023/03/06	2025	02/11/2023		Bond Future	174.2521	174.2521	174.3365	174.3365	0.048	0.0000	0.0000	0
2023/03/06	2025	01/02/2024		Bond Future	176.1637	176.1637	176.2493	176.2493	0.049	0.0000	0.0000	0
2023/03/06	2025	02/05/2024		Bond Future	179.7268	179.7268	179.8146	179.8146	0.049	0.0000	0.0000	0
2023/03/06	2029	04/05/2023		Bond Future	121.3954	121.3954	121.3984	121.3984	0.003	0.0000	0.0000	2,115
2023/03/06	2029	03/08/2023		Bond Future	123.8174	123.8174	123.8203	123.8203	0.002	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
2023/03/06	2029	02/11/2023			Bond Future	125.0251	125.0251	125.0278	125.0278	0.002	0.0000	0.0000	0
2023/03/06	2029	01/02/2024			Bond Future	127.6711	127.6711	127.6738	127.6738	0.002	0.0000	0.0000	0
2023/03/06	2029	02/05/2024			Bond Future	128.9035	128.9035	128.9063	128.9063	0.002	0.0000	0.0000	0
2023/03/06	2030	04/05/2023	9.03	Call	Bond Future	25.3000	0.0253	25.0700	0.0251	(0.909)	0	0	388
2023/03/06	2030	04/05/2023	9.03	Put	Bond Future	5,471.5200	5.4715	5,326.8100	5.3268	(2.645)	0	0	0
2023/03/06	2030	04/05/2023	9.58	Put	Bond Future	3,083.1900	3.0832	2,945.5200	2.9455	(4.465)	0	0	0
2023/03/06	2030	04/05/2023	9.67	Call	Bond Future	315.0200	0.3150	325.0700	0.3251	3.190	0	0	479
2023/03/06	2030	04/05/2023	9.67	Put	Bond Future	2,748.2500	2.7482	2,613.8200	2.6138	(4.891)	0	0	0
2023/03/06	2030	04/05/2023	11.34	Call	Bond Future	5,041.6600	5.0417	5,159.5600	5.1596	2.339	0	0	0
2023/03/06	2030	04/05/2023	11.34	Put	Bond Future	161.0100	0.1610	134.4300	0.1344	(16.508)	0	0	150
2023/03/06	2030	04/05/2023	10.52	Call	Bond Future	2,116.9200	2.1169	2,186.1300	2.1861	3.269	0	0	0
2023/03/06	2030	04/05/2023	10.52	Put	Bond Future	731.9000	0.7319	656.6300	0.6566	(10.284)	0	0	0
2023/03/06	2030	04/05/2023	10.53	Call	Bond Future	2,147.9100	2.1479	2,217.9100	2.2179	3.259	0	0	0
2023/03/06	2030	04/05/2023	10.53	Put	Bond Future	719.1700	0.7192	644.6900	0.6447	(10.356)	0	0	0
2023/03/06	2030	04/05/2023	9.78	Call	Bond Future	440.9000	0.4409	456.0100	0.4560	3.427	0	0	388
2023/03/06	2030	04/05/2023	9.78	Put	Bond Future	2,368.4300	2.3684	2,239.0600	2.2391	(5.462)	0	0	0
2023/03/06	2030	04/05/2023	10.00	Call	Bond Future	793.3400	0.7933	821.9300	0.8219	3.604	0	0	1,080
2023/03/06	2030	04/05/2023	10.00	Put	Bond Future	1,719.9100	1.7199	1,604.0200	1.6040	(6.738)	0	0	0
2023/03/06	2030	04/05/2023	10.42	Call	Bond Future	1,816.2300	1.8162	1,877.5400	1.8775	3.376	0	0	479
2023/03/06	2030	04/05/2023	10.42	Put	Bond Future	869.9100	0.8699	786.7400	0.7867	(9.561)	0	0	0
2023/03/06	2030	04/05/2023			Bond Future	10.2064	91.5867	10.1740	91.7312	(0.317)	0.0000	0.0000	85,795
2023/03/06	2030	04/05/2023	9.58	Call	Bond Future	233.5800	0.2336	240.3900	0.2404	2.915	0	0	150
2023/03/06	2030	04/05/2023	12.04	Call	Bond Future	7,767.7800	7.7678	7,903.2800	7.9033	1.744	0	0	0
2023/03/06	2030	04/05/2023	12.04	Put	Bond Future	41.1400	0.0411	32.1600	0.0322	(21.828)	0	0	1,080
2023/03/06	2030	04/05/2023	12.50	Call	Bond Future	9,544.0200	9.5440	9,685.0200	9.6850	1.477	0	0	0
2023/03/06	2030	04/05/2023	12.50	Put	Bond Future	13.3000	0.0133	9.8200	0.0098	(26.165)	0	0	479
2023/03/06	2030	04/05/2023	12.57	Call	Bond Future	9,811.5500	9.8115	9,953.1200	9.9531	1.443	0	0	0
2023/03/06	2030	04/05/2023	12.57	Put	Bond Future	10.7700	0.0108	7.8600	0.0079	(27.019)	0	0	350
2023/03/06	2030	04/05/2023	10.65	Call	Bond Future	2,533.1700	2.5332	2,612.2400	2.6122	3.121	0	0	350
2023/03/06	2030	04/05/2023	10.65	Put	Bond Future	581.9400	0.5819	516.5300	0.5165	(11.240)	0	0	0
2023/03/06	2030	04/05/2023	11.62	Call	Bond Future	6,127.2600	6.1273	6,254.3000	6.2543	2.073	0	0	0
2023/03/06	2030	04/05/2023	11.62	Put	Bond Future	93.3400	0.0933	75.9000	0.0759	(18.684)	0	0	388
2023/03/06	2030	04/05/2023	10.54	Call	Bond Future	2,179.0800	2.1791	2,249.8600	2.2499	3.248	0	0	0
2023/03/06	2030	04/05/2023	10.54	Put	Bond Future	706.6500	0.7067	632.9500	0.6330	(10.429)	0	0	0
2023/03/06	2030	03/08/2023	12.89	Call	Bond Future	10,356.8600	10.3569	10,494.1600	10.4942	1.326	0	0	0
2023/03/06	2030	03/08/2023	12.89	Put	Bond Future	93.6000	0.0936	83.6600	0.0837	(10.620)	0	0	350
2023/03/06	2030	03/08/2023	11.35	Call	Bond Future	4,993.3100	4.9933	5,094.3300	5.0943	2.023	0	0	0
2023/03/06	2030	03/08/2023	11.36	Put	Bond Future	691.0800	0.6911	645.2200	0.6452	(6.636)	0	0	0
2023/03/06	2030	03/08/2023	10.40	Call	Bond Future	2,228.2100	2.2282	2,287.8300	2.2878	2.676	0	0	1,012
2023/03/06	2030	03/08/2023	10.65	Call	Bond Future	2,865.8600	2.8659	2,937.5400	2.9375	2.501	0	0	350
2023/03/06	2030	03/08/2023	10.65	Put	Bond Future	1,472.8800	1.4729	1,397.3200	1.3973	(5.130)	0	0	0
2023/03/06	2030	03/08/2023	11.34	Call	Bond Future	4,960.3900	4.9604	5,061.0500	5.0611	2.029	0	0	0
2023/03/06	2030	03/08/2023	11.34	Put	Bond Future	706.3400	0.7063	659.7600	0.6598	(6.595)	0	0	0
2023/03/06	2030	03/08/2023			Bond Future	10.3242	89.3848	10.2902	89.5320	(0.330)	0.0000	0.0000	11,931
2023/03/06	2030	03/08/2023	11.35	Put	Bond Future	698.6700	0.6987	652.4500	0.6525	(6.615)	0	0	0
2023/03/06	2030	03/08/2023	11.36	Call	Bond Future	5,026.2900	5.0263	5,127.6700	5.1277	2.017	0	0	0
2023/03/06	2030	03/08/2023	12.59	Call	Bond Future	9,296.4800	9.2965	9,429.0200	9.4290	1.426	0	0	0

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2023/03/06	2030	03/08/2023	12.59	Put	Bond Future	153.1000	0.1531	138.4000	0.1384	(9.602)	0	0	1,012
2023/03/06	2030	03/08/2023	10.40	Put	Bond Future	1,901.7500	1.9018	1,814.1300	1.8141	(4.607)	0	0	0
2023/03/06	2030	02/11/2023	10.80	Call	Bond Future	3,378.7700	3.3788	3,455.6100	3.4556	2.274	0	0	0
2023/03/06	2030	02/11/2023	10.80	Put	Bond Future	1,851.4900	1.8515	1,778.2100	1.7782	(3.958)	0	0	0
2023/03/06	2030	02/11/2023	10.81	Call	Bond Future	3,405.1800	3.4052	3,482.3900	3.4824	2.267	0	0	0
2023/03/06	2030	02/11/2023	10.81	Put	Bond Future	1,836.9600	1.8370	1,764.0500	1.7641	(3.969)	0	0	0
2023/03/06	2030	02/11/2023	9.57	Call	Bond Future	1,010.2800	1.0103	1,040.7100	1.0407	3.012	0	0	800
2023/03/06	2030	02/11/2023	9.57	Put	Bond Future	4,707.4900	4.7075	4,587.8000	4.5878	(2.543)	0	0	0
2023/03/06	2030	02/11/2023	10.07	Call	Bond Future	1,751.6500	1.7516	1,799.9000	1.7999	2.755	0	0	800
2023/03/06	2030	02/11/2023	10.07	Put	Bond Future	3,279.2700	3.2793	3,177.4000	3.1774	(3.106)	0	0	0
2023/03/06	2030	02/11/2023			Bond Future	10.4311	91.1889	10.3953	91.3391	(0.343)	0.0000	0.0000	15
2023/03/06	2030	02/11/2023	11.57	Call	Bond Future	5,601.2300	5.6012	5,703.6000	5.7036	1.828	0	0	0
2023/03/06	2030	02/11/2023	11.57	Put	Bond Future	990.4000	0.9904	942.6500	0.9427	(4.821)	0	0	800
2023/03/06	2030	02/11/2023	10.82	Call	Bond Future	3,431.3900	3.4314	3,508.9700	3.5090	2.261	0	0	0
2023/03/06	2030	02/11/2023	10.82	Put	Bond Future	1,822.2500	1.8222	1,749.7100	1.7497	(3.981)	0	0	0
2023/03/06	2030	01/02/2024	11.37	Call	Bond Future	4,930.7300	4.9307	5,024.3400	5.0243	1.899	0	0	0
2023/03/06	2030	01/02/2024	11.37	Put	Bond Future	1,619.3900	1.6194	1,559.8100	1.5598	(3.679)	0	0	0
2023/03/06	2030	01/02/2024	12.10	Put	Bond Future	994.4500	0.9944	952.8600	0.9529	(4.182)	0	0	400
2023/03/06	2030	01/02/2024	9.57	Put	Bond Future	5,168.6300	5.1686	5,050.1500	5.0501	(2.292)	0	0	0
2023/03/06	2030	01/02/2024	9.93	Call	Bond Future	1,667.5100	1.6675	1,713.7000	1.7137	2.770	0	0	1,360
2023/03/06	2030	01/02/2024	9.93	Put	Bond Future	4,150.1400	4.1501	4,043.1400	4.0431	(2.578)	0	0	0
2023/03/06	2030	01/02/2024			Bond Future	10.5326	89.0936	10.4948	89.2468	(0.359)	0.0000	0.0000	0
2023/03/06	2030	01/02/2024	11.36	Call	Bond Future	4,902.7300	4.9027	4,996.0600	4.9961	1.904	0	0	0
2023/03/06	2030	01/02/2024	11.36	Put	Bond Future	1,630.0200	1.6300	1,570.1600	1.5702	(3.672)	0	0	0
2023/03/06	2030	01/02/2024	12.10	Call	Bond Future	7,067.3000	7.0673	7,178.9000	7.1789	1.579	0	0	0
2023/03/06	2030	01/02/2024	10.07	Call	Bond Future	1,899.7900	1.8998	1,950.7300	1.9507	2.681	0	0	400
2023/03/06	2030	01/02/2024	10.07	Put	Bond Future	3,798.0500	3.7981	3,695.8000	3.6958	(2.692)	0	0	0
2023/03/06	2030	01/02/2024	11.31	Call	Bond Future	4,764.6900	4.7647	4,856.5900	4.8566	1.929	0	0	0
2023/03/06	2030	01/02/2024	11.31	Put	Bond Future	1,685.4300	1.6854	1,624.1400	1.6241	(3.636)	0	0	1,360
2023/03/06	2030	01/02/2024	11.35	Call	Bond Future	4,875.0900	4.8751	4,968.1300	4.9681	1.908	0	0	0
2023/03/06	2030	01/02/2024	11.35	Put	Bond Future	1,641.0200	1.6410	1,580.8700	1.5809	(3.665)	0	0	0
2023/03/06	2030	01/02/2024	9.57	Call	Bond Future	1,161.6700	1.1617	1,196.3800	1.1964	2.988	0	0	400
2023/03/06	2030	02/05/2024	9.81	Call	Bond Future	1,489.9600	1.4900	1,533.2600	1.5333	2.906	0	0	0
2023/03/06	2030	02/05/2024	9.81	Put	Bond Future	4,928.9800	4.9290	4,815.8300	4.8158	(2.296)	0	0	0
2023/03/06	2030	02/05/2024	9.82	Call	Bond Future	1,503.8700	1.5039	1,547.4800	1.5475	2.900	0	0	0
2023/03/06	2030	02/05/2024	9.82	Put	Bond Future	4,901.9300	4.9019	4,789.0900	4.7891	(2.302)	0	0	0
2023/03/06	2030	02/05/2024			Bond Future	10.6694	90.8731	10.6294	91.0295	(0.375)	0.0000	0.0000	0
2023/03/06	2030	02/05/2024	9.83	Call	Bond Future	1,517.8600	1.5179	1,561.7700	1.5618	2.893	0	0	0
2023/03/06	2030	02/05/2024	9.83	Put	Bond Future	4,874.9800	4.8750	4,762.4400	4.7624	(2.309)	0	0	0
2023/03/06	2032	04/05/2023	9.80	Call	Bond Future	69.6200	0.0696	71.8000	0.0718	3.131	0	0	500
2023/03/06	2032	04/05/2023	9.85	Put	Bond Future	4,930.5700	4.9306	4,742.7300	4.7427	(3.810)	0	0	0
2023/03/06	2032	04/05/2023	11.37	Call	Bond Future	3,560.6000	3.5606	3,680.1500	3.6801	3.358	0	0	400
2023/03/06	2032	04/05/2023	13.43	Call	Bond Future	12,265.2900	12.2653	12,454.0400	12.4540	1.539	0	0	0
2023/03/06	2032	04/05/2023	13.43	Put	Bond Future	6.9900	0.0070	4.8900	0.0049	(30.043)	0	0	400
2023/03/06	2032	04/05/2023	10.89	Call	Bond Future	1,856.0300	1.8560	1,930.8900	1.9309	4.033	0	0	0
2023/03/06	2032	04/05/2023	10.89	Put	Bond Future	1,230.9400	1.2309	1,114.9500	1.1150	(9.423)	0	0	0
2023/03/06	2032	04/05/2023	11.06	Call	Bond Future	2,414.3000	2.4143	2,505.9900	2.5060	3.798	0	0	0

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2023/03/06	2032	04/05/2023	11.06	Put	Bond Future	937.1600	0.9372	838.0000	0.8380	(10.581)	0	0	730
2023/03/06	2032	04/05/2023	10.69	Call	Bond Future	1,284.0200	1.2840	1,338.9300	1.3389	4.276	0	0	0
2023/03/06	2032	04/05/2023			Bond Future	10.7667	86.6845	10.7293	86.8753	(0.347)	0.0000	0.0000	184,552
2023/03/06	2032	04/05/2023	9.80	Put	Bond Future	5,185.6600	5.1857	4,996.9900	4.9970	(3.638)	0	0	0
2023/03/06	2032	04/05/2023	9.85	Call	Bond Future	88.7900	0.0888	91.8000	0.0918	3.390	0	0	6,500
2023/03/06	2032	04/05/2023	10.03	Call	Bond Future	192.9200	0.1929	200.7200	0.2007	4.043	0	0	730
2023/03/06	2032	04/05/2023	10.03	Put	Bond Future	4,056.2600	4.0563	3,873.2100	3.8732	(4.513)	0	0	0
2023/03/06	2032	04/05/2023	11.37	Put	Bond Future	558.5100	0.5585	487.2100	0.4872	(12.766)	0	0	0
2023/03/06	2032	04/05/2023	11.00	Call	Bond Future	2,210.6600	2.2107	2,296.4900	2.2965	3.883	0	0	0
2023/03/06	2032	04/05/2023	11.00	Put	Bond Future	1,032.9600	1.0330	927.9400	0.9279	(10.167)	0	0	13,000
2023/03/06	2032	04/05/2023	10.69	Put	Bond Future	1,675.9200	1.6759	1,539.9800	1.5400	(8.111)	0	0	500
2023/03/06	2032	04/05/2023	10.87	Call	Bond Future	1,794.4700	1.7945	1,867.3300	1.8673	4.060	0	0	0
2023/03/06	2032	04/05/2023	10.87	Put	Bond Future	1,270.3600	1.2704	1,152.3700	1.1524	(9.288)	0	0	0
2023/03/06	2032	04/05/2023	10.88	Call	Bond Future	1,825.1300	1.8251	1,899.0000	1.8990	4.047	0	0	0
2023/03/06	2032	04/05/2023	10.88	Put	Bond Future	1,250.5100	1.2505	1,133.5300	1.1335	(9.355)	0	0	0
2023/03/06	2032	04/05/2023	10.30	Call	Bond Future	486.7700	0.4868	508.4600	0.5085	4.456	0	0	500
2023/03/06	2032	04/05/2023	10.30	Put	Bond Future	2,908.2000	2.9082	2,739.0400	2.7390	(5.817)	0	0	0
2023/03/06	2032	04/05/2023	10.53	Call	Bond Future	903.1200	0.9031	943.0000	0.9430	4.416	0	0	730
2023/03/06	2032	04/05/2023	10.53	Put	Bond Future	2,120.1500	2.1201	1,969.1800	1.9692	(7.121)	0	0	0
2023/03/06	2032	04/05/2023	10.62	Call	Bond Future	1,108.5400	1.1085	1,156.7000	1.1567	4.344	0	0	400
2023/03/06	2032	04/05/2023	10.62	Put	Bond Future	1,860.1600	1.8602	1,717.4700	1.7175	(7.671)	0	0	0
2023/03/06	2032	03/08/2023	11.77	Call	Bond Future	5,307.7800	5.3078	5,434.2500	5.4342	2.383	0	0	0
2023/03/06	2032	03/08/2023	11.77	Put	Bond Future	1,041.5200	1.0415	973.4500	0.9734	(6.536)	0	0	0
2023/03/06	2032	03/08/2023	11.90	Call	Bond Future	5,780.5700	5.7806	5,913.0400	5.9130	2.292	0	0	5,000
2023/03/06	2032	03/08/2023	11.90	Put	Bond Future	912.7700	0.9128	850.7000	0.8507	(6.800)	0	0	0
2023/03/06	2032	03/08/2023	10.30	Call	Bond Future	1,221.5300	1.2215	1,264.3300	1.2643	3.504	0	0	1,500
2023/03/06	2032	03/08/2023	10.30	Put	Bond Future	4,187.6200	4.1876	4,035.8800	4.0359	(3.624)	0	0	0
2023/03/06	2032	03/08/2023	9.60	Call	Bond Future	435.4300	0.4354	450.7700	0.4508	3.523	0	0	1,500
2023/03/06	2032	03/08/2023	9.60	Put	Bond Future	7,142.4200	7.1424	6,963.2200	6.9632	(2.509)	0	0	0
2023/03/06	2032	03/08/2023			Bond Future	10.8831	88.3930	10.8440	88.5875	(0.359)	0.0000	0.0000	2,600
2023/03/06	2032	03/08/2023	11.75	Call	Bond Future	5,236.1100	5.2361	5,361.6100	5.3616	2.397	0	0	0
2023/03/06	2032	03/08/2023	11.75	Put	Bond Future	1,062.9200	1.0629	993.8800	0.9939	(6.495)	0	0	0
2023/03/06	2032	03/08/2023	11.76	Call	Bond Future	5,272.0000	5.2720	5,397.9800	5.3980	2.390	0	0	0
2023/03/06	2032	03/08/2023	11.76	Put	Bond Future	1,052.2600	1.0523	983.7000	0.9837	(6.515)	0	0	0
2023/03/06	2032	02/11/2023	11.24	Call	Bond Future	3,742.5300	3.7425	3,838.9400	3.8389	2.576	0	0	0
2023/03/06	2032	02/11/2023	11.24	Put	Bond Future	2,582.6300	2.5826	2,480.6400	2.4806	(3.949)	0	0	0
2023/03/06	2032	02/11/2023			Bond Future	10.9989	86.0172	10.9582	86.2156	(0.371)	0.0000	0.0000	0
2023/03/06	2032	02/11/2023	11.23	Call	Bond Future	3,714.0400	3.7140	3,809.9700	3.8100	2.583	0	0	0
2023/03/06	2032	02/11/2023	11.23	Put	Bond Future	2,601.8500	2.6019	2,499.3800	2.4994	(3.938)	0	0	0
2023/03/06	2032	02/11/2023	11.22	Call	Bond Future	3,685.6500	3.6856	3,781.1000	3.7811	2.590	0	0	0
2023/03/06	2032	02/11/2023	11.22	Put	Bond Future	2,621.2000	2.6212	2,518.2500	2.5182	(3.928)	0	0	0
2023/03/06	2032	01/02/2024	11.83	Call	Bond Future	5,518.9900	5.5190	5,639.0100	5.6390	2.175	0	0	0
2023/03/06	2032	01/02/2024	11.83	Put	Bond Future	2,183.9900	2.1840	2,101.6200	2.1016	(3.772)	0	0	0
2023/03/06	2032	01/02/2024	11.84	Call	Bond Future	5,550.1600	5.5502	5,670.5400	5.6705	2.169	0	0	0
2023/03/06	2032	01/02/2024	11.84	Put	Bond Future	2,170.1900	2.1702	2,088.1800	2.0882	(3.779)	0	0	0
2023/03/06	2032	01/02/2024	10.01	Call	Bond Future	1,362.1800	1.3622	1,406.7200	1.4067	3.270	0	0	1,200
2023/03/06	2032	01/02/2024	10.01	Put	Bond Future	6,780.4100	6.7804	6,622.5600	6.6226	(2.328)	0	0	0
2023/03/06	2032	01/02/2024			Bond Future	11.1079	87.8195	11.0652	88.0219	(0.384)	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
2023/03/06	2032	01/02/2024	11.85	Call	Bond Future	5,581.0800	5.5811	5,701.8300	5.7018	2.164	0	0	0
2023/03/06	2032	01/02/2024	11.85	Put	Bond Future	2,156.1700	2.1562	2,074.5300	2.0745	(3.786)	0	0	0
2023/03/06	2032	01/02/2024	12.62	Call	Bond Future	8,105.2800	8.1053	8,250.8700	8.2509	1.796	0	0	0
2023/03/06	2032	01/02/2024	12.62	Put	Bond Future	1,315.5900	1.3156	1,258.7900	1.2588	(4.317)	0	0	1,200
2023/03/06	2032	01/02/2024	10.76	Call	Bond Future	2,639.4800	2.6395	2,714.7100	2.7147	2.850	0	0	1,200
2023/03/06	2032	01/02/2024	10.76	Put	Bond Future	4,309.5300	4.3095	4,182.3700	4.1824	(2.951)	0	0	0
2023/03/06	2032	02/05/2024	10.56	Call	Bond Future	2,322.0600	2.3221	2,390.0400	2.3900	2.928	0	0	0
2023/03/06	2032	02/05/2024	10.56	Put	Bond Future	5,551.7900	5.5518	5,413.0800	5.4131	(2.498)	0	0	0
2023/03/06	2032	02/05/2024			Bond Future	11.2428	85.4158	11.1981	85.6225	(0.398)	0.0000	0.0000	0
2023/03/06	2032	02/05/2024	10.55	Call	Bond Future	2,304.0000	2.3040	2,371.5800	2.3716	2.933	0	0	0
2023/03/06	2032	02/05/2024	10.55	Put	Bond Future	5,582.2000	5.5822	5,443.0900	5.4431	(2.492)	0	0	0
2023/03/06	2032	02/05/2024	10.54	Call	Bond Future	2,285.6600	2.2857	2,352.8500	2.3528	2.940	0	0	0
2023/03/06	2032	02/05/2024	10.54	Put	Bond Future	5,612.3800	5.6124	5,472.8800	5.4729	(2.486)	0	0	0
2023/03/06	2033	04/05/2023			Bond Future	115.4480	115.4480	115.6553	115.6553	0.180	0.0000	0.0000	1,540
2023/03/06	2033	03/08/2023			Bond Future	117.7512	117.7512	117.9625	117.9625	0.179	0.0000	0.0000	6,141
2023/03/06	2033	02/11/2023			Bond Future	118.7455	118.7455	118.9609	118.9609	0.181	0.0000	0.0000	0
2023/03/06	2033	01/02/2024			Bond Future	121.2586	121.2586	121.4784	121.4784	0.181	0.0000	0.0000	0
2023/03/06	2033	02/05/2024			Bond Future	122.2669	122.2669	122.4912	122.4912	0.183	0.0000	0.0000	0
2023/03/06	2037	04/05/2023	10.95	Call	Bond Future	673.9100	0.6739	687.6200	0.6876	2.034	0	0	703
2023/03/06	2037	04/05/2023	10.95	Put	Bond Future	3,712.1800	3.7122	3,539.0500	3.5390	(4.664)	0	0	0
2023/03/06	2037	04/05/2023	11.03	Put	Bond Future	3,362.5800	3.3626	3,193.8600	3.1939	(5.018)	0	0	0
2023/03/06	2037	04/05/2023	11.30	Call	Bond Future	1,416.5100	1.4165	1,453.8700	1.4539	2.637	0	0	0
2023/03/06	2037	04/05/2023	11.30	Put	Bond Future	2,350.7700	2.3508	2,201.2900	2.2013	(6.359)	0	0	0
2023/03/06	2037	04/05/2023	11.94	Call	Bond Future	3,599.2800	3.5993	3,695.3400	3.6953	2.669	0	0	0
2023/03/06	2037	04/05/2023	13.73	Put	Bond Future	29.1200	0.0291	22.1800	0.0222	(23.832)	0	0	400
2023/03/06	2037	04/05/2023	11.31	Call	Bond Future	1,443.0400	1.4430	1,481.2200	1.4812	2.646	0	0	0
2023/03/06	2037	04/05/2023	11.31	Put	Bond Future	2,318.3400	2.3183	2,169.6800	2.1697	(6.412)	0	0	0
2023/03/06	2037	04/05/2023			Bond Future	11.4597	82.0375	11.4276	82.2243	(0.281)	0.0000	0.0000	63,174
2023/03/06	2037	04/05/2023	11.03	Call	Bond Future	812.2200	0.8122	830.3400	0.8303	2.231	0	0	400
2023/03/06	2037	04/05/2023	11.94	Put	Bond Future	883.8200	0.8838	793.0400	0.7930	(10.271)	0	0	703
2023/03/06	2037	04/05/2023	13.73	Call	Bond Future	11,739.8800	11.7399	11,919.7800	11.9198	1.532	0	0	0
2023/03/06	2037	04/05/2023	11.32	Call	Bond Future	1,469.7100	1.4697	1,508.7200	1.5087	2.654	0	0	0
2023/03/06	2037	04/05/2023	11.32	Put	Bond Future	2,286.1100	2.2861	2,138.2800	2.1383	(6.466)	0	0	0
2023/03/06	2037	04/05/2023	11.78	Call	Bond Future	2,971.5300	2.9715	3,052.8000	3.0528	2.735	0	0	400
2023/03/06	2037	04/05/2023	11.78	Put	Bond Future	1,145.3600	1.1454	1,039.7900	1.0398	(9.217)	0	0	0
2023/03/06	2037	03/08/2023	12.12	Call	Bond Future	4,888.1100	4.8881	4,986.2600	4.9863	2.008	0	0	0
2023/03/06	2037	03/08/2023	12.12	Put	Bond Future	1,918.1300	1.9181	1,825.9500	1.8259	(4.806)	0	0	0
2023/03/06	2037	03/08/2023	12.13	Call	Bond Future	4,924.6300	4.9246	5,023.2900	5.0233	2.003	0	0	0
2023/03/06	2037	03/08/2023	12.13	Put	Bond Future	1,900.8800	1.9009	1,809.2100	1.8092	(4.823)	0	0	0
2023/03/06	2037	03/08/2023			Bond Future	11.5832	79.3970	11.5498	79.5873	(0.288)	0.0000	0.0000	74,072
2023/03/06	2037	03/08/2023	12.14	Call	Bond Future	4,961.4200	4.9614	5,060.5900	5.0606	1.999	0	0	0
2023/03/06	2037	03/08/2023	12.14	Put	Bond Future	1,883.9600	1.8840	1,792.8000	1.7928	(4.839)	0	0	0
2023/03/06	2037	03/08/2023	11.00	Call	Bond Future	1,590.7900	1.5908	1,629.7300	1.6297	2.448	0	0	1,800
2023/03/06	2037	03/08/2023	11.00	Put	Bond Future	5,013.7300	5.0137	4,862.3400	4.8623	(3.020)	0	0	0
2023/03/06	2037	03/08/2023	10.30	Call	Bond Future	589.5300	0.5895	603.0700	0.6031	2.297	0	0	1,800
2023/03/06	2037	03/08/2023	10.30	Put	Bond Future	8,410.8800	8.4109	8,234.0900	8.2341	(2.102)	0	0	0

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2023/03/06	2037	02/11/2023	11.57	Call	Bond Future	3,447.2900	3.4473	3,520.5300	3.5205	2.125	0	0	0
2023/03/06	2037	02/11/2023	11.55	Put	Bond Future	4,218.1200	4.2181	4,096.2900	4.0963	(2.888)	0	0	0
2023/03/06	2037	02/11/2023	11.56	Put	Bond Future	4,189.6900	4.1897	4,068.3100	4.0683	(2.897)	0	0	0
2023/03/06	2037	02/11/2023			Bond Future	11.6968	80.9996	11.6622	81.1938	(0.296)	0.0000	0.0000	0
2023/03/06	2037	02/11/2023	11.57	Put	Bond Future	4,161.4300	4.1614	4,040.5000	4.0405	(2.906)	0	0	0
2023/03/06	2037	02/11/2023	11.55	Call	Bond Future	3,390.5000	3.3905	3,462.8400	3.4628	2.134	0	0	0
2023/03/06	2037	02/11/2023	11.56	Call	Bond Future	3,418.8400	3.4188	3,491.6300	3.4916	2.129	0	0	0
2023/03/06	2037	01/02/2024	12.33	Call	Bond Future	6,007.3100	6.0073	6,112.6800	6.1127	1.754	0	0	0
2023/03/06	2037	01/02/2024	12.33	Put	Bond Future	3,210.4500	3.2105	3,117.7400	3.1177	(2.888)	0	0	0
2023/03/06	2037	01/02/2024			Bond Future	11.8075	78.4407	11.7715	78.6388	(0.305)	0.0000	0.0000	0
2023/03/06	2037	01/02/2024	12.31	Call	Bond Future	5,941.1600	5.9412	6,045.8100	6.0458	1.761	0	0	0
2023/03/06	2037	01/02/2024	12.31	Put	Bond Future	3,248.6500	3.2487	3,155.2200	3.1552	(2.876)	0	0	0
2023/03/06	2037	01/02/2024	12.32	Call	Bond Future	5,974.2000	5.9742	6,079.2100	6.0792	1.758	0	0	0
2023/03/06	2037	01/02/2024	12.32	Put	Bond Future	3,229.4900	3.2295	3,136.4200	3.1364	(2.882)	0	0	0
2023/03/06	2037	02/05/2024	11.45	Call	Bond Future	3,325.4900	3.3255	3,398.2800	3.3983	2.189	0	0	0
2023/03/06	2037	02/05/2024	11.43	Put	Bond Future	6,098.6700	6.0987	5,968.4200	5.9684	(2.136)	0	0	0
2023/03/06	2037	02/05/2024	11.44	Call	Bond Future	3,302.0000	3.3020	3,374.4100	3.3744	2.193	0	0	0
2023/03/06	2037	02/05/2024	11.44	Put	Bond Future	6,064.9900	6.0650	5,935.1200	5.9351	(2.141)	0	0	0
2023/03/06	2037	02/05/2024			Bond Future	11.9394	80.0066	11.9020	80.2089	(0.313)	0.0000	0.0000	0
2023/03/06	2037	02/05/2024	11.45	Put	Bond Future	6,031.7800	6.0318	5,902.2900	5.9023	(2.147)	0	0	0
2023/03/06	2037	02/05/2024	11.43	Call	Bond Future	3,278.9300	3.2789	3,350.9600	3.3510	2.197	0	0	0
2023/03/06	2038	04/05/2023			Bond Future	128.5395	128.5395	129.0072	129.0072	0.364	0.0000	0.0000	4,625
2023/03/06	2038	03/08/2023			Bond Future	129.1546	129.1546	129.6315	129.6315	0.369	0.0000	0.0000	0
2023/03/06	2038	02/11/2023			Bond Future	131.7911	131.7911	132.2778	132.2778	0.369	0.0000	0.0000	0
2023/03/06	2038	01/02/2024			Bond Future	132.5824	132.5824	133.0787	133.0787	0.374	0.0000	0.0000	0
2023/03/06	2038	02/05/2024			Bond Future	135.2633	135.2633	135.7699	135.7699	0.375	0.0000	0.0000	0
2023/03/06	2040	04/05/2023	10.73	Put	Bond Future	5,701.4700	5.7015	5,558.1400	5.5581	(2.514)	0	0	0
2023/03/06	2040	04/05/2023	12.78	Call	Bond Future	7,446.2400	7.4462	7,546.6800	7.5467	1.349	0	0	0
2023/03/06	2040	04/05/2023	12.78	Put	Bond Future	274.3700	0.2744	238.0400	0.2380	(13.241)	0	0	388
2023/03/06	2040	04/05/2023	13.45	Put	Bond Future	82.4400	0.0824	67.7500	0.0678	(17.819)	0	0	486
2023/03/06	2040	04/05/2023	11.43	Call	Bond Future	1,684.4800	1.6845	1,697.9200	1.6979	0.798	0	0	0
2023/03/06	2040	04/05/2023	11.43	Put	Bond Future	2,421.9300	2.4219	2,298.6000	2.2986	(5.092)	0	0	0
2023/03/06	2040	04/05/2023	12.05	Put	Bond Future	948.9400	0.9489	868.4100	0.8684	(8.486)	0	0	684
2023/03/06	2040	04/05/2023			Bond Future	11.5471	83.7193	11.5253	83.8561	(0.189)	0.0000	0.0000	51,460
2023/03/06	2040	04/05/2023	10.17	Call	Bond Future	50.6300	0.0506	47.1500	0.0471	(6.873)	0	0	388
2023/03/06	2040	04/05/2023	10.17	Put	Bond Future	9,424.1400	9.4241	9,283.8900	9.2839	(1.488)	0	0	0
2023/03/06	2040	04/05/2023	10.73	Call	Bond Future	330.7200	0.3307	324.1600	0.3242	(1.984)	0	0	486
2023/03/06	2040	04/05/2023	10.92	Call	Bond Future	559.5700	0.5596	554.5300	0.5545	(0.901)	0	0	388
2023/03/06	2040	04/05/2023	10.92	Put	Bond Future	4,633.5100	4.6335	4,491.7000	4.4917	(3.061)	0	0	0
2023/03/06	2040	04/05/2023	13.45	Call	Bond Future	10,738.3500	10.7384	10,860.4300	10.8604	1.137	0	0	0
2023/03/06	2040	04/05/2023	11.48	Call	Bond Future	1,836.4200	1.8364	1,852.7900	1.8528	0.891	0	0	486
2023/03/06	2040	04/05/2023	11.48	Put	Bond Future	2,257.6900	2.2577	2,137.2900	2.1373	(5.333)	0	0	0
2023/03/06	2040	04/05/2023	12.05	Call	Bond Future	4,001.4000	4.0014	4,057.6400	4.0576	1.406	0	0	0
2023/03/06	2040	04/05/2023	11.03	Call	Bond Future	735.2900	0.7353	732.3800	0.7324	(0.396)	0	0	684
2023/03/06	2040	04/05/2023	11.03	Put	Bond Future	4,072.0500	4.0720	3,932.3700	3.9324	(3.430)	0	0	0
2023/03/06	2040	04/05/2023	11.41	Call	Bond Future	1,625.7800	1.6258	1,638.1000	1.6381	0.758	0	0	0

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2023/03/06	2040	04/05/2023	11.41	Put	Bond Future	2,490.2400	2.4902	2,365.7900	2.3658	(4.998)	0	0	0
2023/03/06	2040	04/05/2023	11.42	Call	Bond Future	1,654.9900	1.6550	1,667.8700	1.6679	0.778	0	0	0
2023/03/06	2040	04/05/2023	11.42	Put	Bond Future	2,455.9000	2.4559	2,332.0100	2.3320	(5.045)	0	0	0
2023/03/06	2040	03/08/2023	12.23	Call	Bond Future	5,412.3700	5.4124	5,474.3700	5.4744	1.146	0	0	0
2023/03/06	2040	03/08/2023	12.23	Put	Bond Future	2,065.4100	2.0654	1,988.0000	1.9880	(3.748)	0	0	0
2023/03/06	2040	03/08/2023			Bond Future	11.6667	80.8614	11.6440	81.0008	(0.194)	0.0000	0.0000	99,201
2023/03/06	2040	03/08/2023	12.22	Call	Bond Future	5,373.2600	5.3733	5,434.8800	5.4349	1.147	0	0	0
2023/03/06	2040	03/08/2023	12.22	Put	Bond Future	2,083.8000	2.0838	2,006.0100	2.0060	(3.733)	0	0	0
2023/03/06	2040	03/08/2023	12.21	Call	Bond Future	5,334.2500	5.3342	5,395.4800	5.3955	1.148	0	0	0
2023/03/06	2040	03/08/2023	12.21	Put	Bond Future	2,102.3500	2.1024	2,024.1700	2.0242	(3.719)	0	0	0
2023/03/06	2040	02/11/2023	11.59	Call	Bond Future	3,593.2600	3.5933	3,636.6600	3.6367	1.208	0	0	0
2023/03/06	2040	02/11/2023	11.60	Put	Bond Future	4,700.1200	4.7001	4,601.6900	4.6017	(2.094)	0	0	0
2023/03/06	2040	02/11/2023	11.58	Call	Bond Future	3,563.1600	3.5632	3,606.2400	3.6062	1.209	0	0	0
2023/03/06	2040	02/11/2023	11.58	Put	Bond Future	4,763.6200	4.7636	4,664.5500	4.6645	(2.080)	0	0	0
2023/03/06	2040	02/11/2023			Bond Future	11.7764	82.4936	11.7529	82.6358	(0.199)	0.0000	0.0000	0
2023/03/06	2040	02/11/2023	11.59	Put	Bond Future	4,731.9100	4.7319	4,633.1600	4.6332	(2.087)	0	0	0
2023/03/06	2040	02/11/2023	11.60	Call	Bond Future	3,623.2000	3.6232	3,666.9200	3.6669	1.207	0	0	0
2023/03/06	2040	01/02/2024	12.34	Call	Bond Future	6,024.0600	6.0241	6,094.2700	6.0943	1.165	0	0	0
2023/03/06	2040	01/02/2024	12.34	Put	Bond Future	3,378.4100	3.3784	3,303.5900	3.3036	(2.215)	0	0	0
2023/03/06	2040	01/02/2024	12.33	Call	Bond Future	5,988.5900	5.9886	6,058.5200	6.0585	1.168	0	0	0
2023/03/06	2040	01/02/2024	12.33	Put	Bond Future	3,399.3700	3.3994	3,324.2700	3.3243	(2.209)	0	0	0
2023/03/06	2040	01/02/2024			Bond Future	11.8831	79.7157	11.8588	79.8607	(0.205)	0.0000	0.0000	6
2023/03/06	2040	01/02/2024	12.35	Call	Bond Future	6,059.3000	6.0593	6,129.8000	6.1298	1.164	0	0	0
2023/03/06	2040	01/02/2024	12.35	Put	Bond Future	3,357.2800	3.3573	3,282.7500	3.2827	(2.220)	0	0	0
2023/03/06	2040	02/05/2024	11.61	Call	Bond Future	3,639.6500	3.6396	3,690.0800	3.6901	1.386	0	0	0
2023/03/06	2040	02/05/2024	11.62	Put	Bond Future	5,992.7600	5.9928	5,895.3800	5.8954	(1.625)	0	0	0
2023/03/06	2040	02/05/2024	11.60	Call	Bond Future	3,612.5700	3.6126	3,662.7100	3.6627	1.388	0	0	0
2023/03/06	2040	02/05/2024			Bond Future	12.0094	81.3068	11.9841	81.4549	(0.211)	0.0000	0.0000	0
2023/03/06	2040	02/05/2024	11.61	Put	Bond Future	6,026.6900	6.0267	5,929.0300	5.9290	(1.620)	0	0	0
2023/03/06	2040	02/05/2024	11.62	Call	Bond Future	3,666.8300	3.6668	3,717.5400	3.7175	1.383	0	0	0
2023/03/06	2040	02/05/2024	11.60	Put	Bond Future	6,060.8000	6.0608	5,962.8500	5.9628	(1.616)	0	0	0
2023/03/06	2044	04/05/2023	11.41	Call	Bond Future	1,391.6600	1.3917	1,412.8000	1.4128	1.519	0	0	0
2023/03/06	2044	04/05/2023	11.41	Put	Bond Future	2,830.4000	2.8304	2,681.3000	2.6813	(5.268)	0	0	0
2023/03/06	2044	04/05/2023	11.42	Call	Bond Future	1,418.4800	1.4185	1,440.3000	1.4403	1.538	0	0	0
2023/03/06	2044	04/05/2023	11.42	Put	Bond Future	2,792.1800	2.7922	2,643.7600	2.6438	(5.316)	0	0	0
2023/03/06	2044	04/05/2023	11.75	Put	Bond Future	1,741.6500	1.7416	1,618.8900	1.6189	(7.048)	0	0	4,423
2023/03/06	2044	04/05/2023			Bond Future	11.6345	79.9239	11.6075	80.0941	(0.231)	0.0000	0.0000	54,585
2023/03/06	2044	04/05/2023	11.43	Call	Bond Future	1,445.6000	1.4456	1,468.0900	1.4681	1.556	0	0	0
2023/03/06	2044	04/05/2023	11.43	Put	Bond Future	2,754.3500	2.7544	2,606.6000	2.6066	(5.364)	0	0	0
2023/03/06	2044	04/05/2023	11.75	Call	Bond Future	2,465.3400	2.4653	2,512.8200	2.5128	1.926	0	0	0
2023/03/06	2044	04/05/2023	12.00	Call	Bond Future	3,438.2000	3.4382	3,507.3600	3.5074	2.012	0	0	0
2023/03/06	2044	04/05/2023	12.00	Put	Bond Future	1,186.6900	1.1867	1,085.6100	1.0856	(8.518)	0	0	4,423
2023/03/06	2044	04/05/2023	12.25	Call	Bond Future	4,523.8700	4.5239	4,613.9700	4.6140	1.992	0	0	0
2023/03/06	2044	04/05/2023	12.25	Put	Bond Future	794.8400	0.7948	714.7000	0.7147	(10.083)	0	0	1,798
2023/03/06	2044	03/08/2023	12.16	Call	Bond Future	4,946.3900	4.9464	5,022.8100	5.0228	1.545	0	0	0
2023/03/06	2044	03/08/2023	12.16	Put	Bond Future	2,472.1600	2.4722	2,375.1300	2.3751	(3.925)	0	0	0
2023/03/06	2044	03/08/2023	12.00	Call	Bond Future	4,354.2500	4.3543	4,423.1500	4.4231	1.582	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
2023/03/06	2044	03/08/2023	12.00	Put	Bond Future	2,829.7600	2.8298	2,725.2100	2.7252	(3.695)	0	0	4,754
2023/03/06	2044	03/08/2023	12.15	Call	Bond Future	4,908.6400	4.9086	4,984.5900	4.9846	1.547	0	0	0
2023/03/06	2044	03/08/2023	12.15	Put	Bond Future	2,493.1800	2.4932	2,395.6800	2.3957	(3.911)	0	0	0
2023/03/06	2044	03/08/2023			Bond Future	11.7501	77.1165	11.7222	77.2899	(0.238)	0.0000	0.0000	21,473
2023/03/06	2044	03/08/2023	12.17	Call	Bond Future	4,984.2400	4.9842	5,061.1100	5.0611	1.542	0	0	0
2023/03/06	2044	03/08/2023	12.17	Put	Bond Future	2,451.3200	2.4513	2,354.7400	2.3547	(3.940)	0	0	0
2023/03/06	2044	03/08/2023	11.75	Call	Bond Future	3,489.5500	3.4895	3,546.5000	3.5465	1.632	0	0	0
2023/03/06	2044	03/08/2023	11.75	Put	Bond Future	3,490.1700	3.4902	3,373.6700	3.3737	(3.338)	0	0	3,076
2023/03/06	2044	02/11/2023	11.57	Call	Bond Future	3,356.8600	3.3569	3,413.1200	3.4131	1.676	0	0	0
2023/03/06	2044	02/11/2023	11.57	Put	Bond Future	5,137.9700	5.1380	5,017.2900	5.0173	(2.349)	0	0	0
2023/03/06	2044	02/11/2023			Bond Future	11.8561	78.6731	11.8271	78.8500	(0.244)	0.0000	0.0000	0
2023/03/06	2044	02/11/2023	11.56	Call	Bond Future	3,328.0300	3.3280	3,383.8900	3.3839	1.678	0	0	0
2023/03/06	2044	02/11/2023	11.56	Put	Bond Future	5,172.6400	5.1726	5,051.5600	5.0516	(2.341)	0	0	0
2023/03/06	2044	02/11/2023	11.55	Call	Bond Future	3,299.0700	3.2991	3,354.5300	3.3545	1.681	0	0	0
2023/03/06	2044	02/11/2023	11.55	Put	Bond Future	5,207.2700	5.2073	5,085.7900	5.0858	(2.333)	0	0	0
2023/03/06	2044	01/02/2024	12.29	Call	Bond Future	5,755.6400	5.7556	5,842.9900	5.8430	1.518	0	0	0
2023/03/06	2044	01/02/2024	12.29	Put	Bond Future	3,808.1800	3.8082	3,714.9800	3.7150	(2.447)	0	0	0
2023/03/06	2044	01/02/2024			Bond Future	11.9591	75.9402	11.9292	76.1208	(0.251)	0.0000	0.0000	0
2023/03/06	2044	01/02/2024	12.28	Call	Bond Future	5,720.9700	5.7210	5,807.9700	5.8080	1.521	0	0	0
2023/03/06	2044	01/02/2024	12.28	Put	Bond Future	3,831.1400	3.8311	3,737.5900	3.7376	(2.442)	0	0	0
2023/03/06	2044	01/02/2024	12.27	Call	Bond Future	5,686.6400	5.6866	5,773.2900	5.7733	1.524	0	0	0
2023/03/06	2044	01/02/2024	12.27	Put	Bond Future	3,854.5200	3.8545	3,760.6200	3.7606	(2.436)	0	0	0
2023/03/06	2044	02/05/2024	11.67	Call	Bond Future	3,699.3200	3.6993	3,765.9000	3.7659	1.800	0	0	0
2023/03/06	2044	02/05/2024	11.67	Put	Bond Future	6,191.2400	6.1912	6,073.5000	6.0735	(1.902)	0	0	0
2023/03/06	2044	02/05/2024			Bond Future	12.0802	77.4560	12.0491	77.6403	(0.258)	0.0000	0.0000	0
2023/03/06	2044	02/05/2024	11.66	Call	Bond Future	3,673.1100	3.6731	3,739.3300	3.7393	1.803	0	0	0
2023/03/06	2044	02/05/2024	11.66	Put	Bond Future	6,227.4700	6.2275	6,109.3700	6.1094	(1.896)	0	0	0
2023/03/06	2044	02/05/2024	11.65	Call	Bond Future	3,646.6700	3.6467	3,712.5300	3.7125	1.806	0	0	0
2023/03/06	2044	02/05/2024	11.65	Put	Bond Future	6,263.5500	6.2636	6,145.0900	6.1451	(1.891)	0	0	0
2023/03/06	2046	04/05/2023			Bond Future	112.0779	112.0779	113.1632	113.1632	0.968	0.0000	0.0000	17,308
2023/03/06	2046	03/08/2023			Bond Future	114.3141	114.3141	115.4209	115.4209	0.968	0.0000	0.0000	0
2023/03/06	2046	02/11/2023			Bond Future	114.5735	114.5735	115.7027	115.7027	0.986	0.0000	0.0000	0
2023/03/06	2046	01/02/2024			Bond Future	116.9988	116.9988	118.1517	118.1517	0.985	0.0000	0.0000	0
2023/03/06	2046	02/05/2024			Bond Future	117.2432	117.2432	118.4192	118.4192	1.003	0.0000	0.0000	0
2023/03/06	2050	04/05/2023			Bond Future	115.3388	115.3388	115.3432	115.3432	0.004	0.0000	0.0000	13,316
2023/03/06	2050	03/08/2023			Bond Future	115.4691	115.4691	115.4733	115.4733	0.004	0.0000	0.0000	0
2023/03/06	2050	02/11/2023			Bond Future	117.8262	117.8262	117.8306	117.8306	0.004	0.0000	0.0000	0
2023/03/06	2050	01/02/2024			Bond Future	118.0943	118.0943	118.0981	118.0981	0.003	0.0000	0.0000	0
2023/03/06	2050	02/05/2024			Bond Future	120.4819	120.4819	120.4862	120.4862	0.004	0.0000	0.0000	0
2023/03/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	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
2023/03/06	AL37	04/05/2023			Index Future	875.9690	875.9690	877.0140	877.0140	0.119	0.0000	0.0000	0
2023/03/06	AL37	03/08/2023			Index Future	893.2320	893.2320	894.2940	894.2940	0.119	0.0000	0.0000	0
2023/03/06	AL37	02/11/2023			Index Future	911.2580	911.2580	912.3400	912.3400	0.119	0.0000	0.0000	0
2023/03/06	AL37	01/02/2024			Index Future	930.3380	930.3380	931.4390	931.4390	0.118	0.0000	0.0000	0
2023/03/06	AL37	02/05/2024			Index Future	948.9670	948.9670	950.0970	950.0970	0.119	0.0000	0.0000	0
2023/03/06	AL7T	04/05/2023			Index Future	1,008.0420	1,008.0420	1,010.4340	1,010.4340	0.237	0.0000	0.0000	0
2023/03/06	AL7T	03/08/2023			Index Future	1,027.9080	1,027.9080	1,030.3440	1,030.3440	0.237	0.0000	0.0000	0
2023/03/06	AL7T	02/11/2023			Index Future	1,048.6520	1,048.6520	1,051.1350	1,051.1350	0.237	0.0000	0.0000	0
2023/03/06	AL7T	01/02/2024			Index Future	1,070.6090	1,070.6090	1,073.1400	1,073.1400	0.236	0.0000	0.0000	0
2023/03/06	AL7T	02/05/2024			Index Future	1,092.0470	1,092.0470	1,094.6350	1,094.6350	0.237	0.0000	0.0000	0
2023/03/06	ALBI	04/05/2023			Index Future	888.1180	888.1180	889.8600	889.8600	0.196	0.0000	0.0000	100
2023/03/06	ALBI	03/08/2023			Index Future	905.6210	905.6210	907.3940	907.3940	0.196	0.0000	0.0000	0
2023/03/06	ALBI	02/11/2023			Index Future	923.8970	923.8970	925.7040	925.7040	0.196	0.0000	0.0000	0
2023/03/06	ALBI	01/02/2024			Index Future	943.2410	943.2410	945.0830	945.0830	0.195	0.0000	0.0000	0
2023/03/06	ALBI	02/05/2024			Index Future	962.1290	962.1290	964.0130	964.0130	0.196	0.0000	0.0000	0
2023/03/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	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
2023/03/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/06	ES33	04/05/2023			Bond Future	12.0161	74.7465	11.9835	74.9010	(0.271)	0.0000	0.0000	0
2023/03/06	ES33	03/08/2023			Bond Future	12.1653	76.2377	12.1314	76.3952	(0.279)	0.0000	0.0000	350
2023/03/06	ES33	02/11/2023			Bond Future	12.3178	73.9996	12.2825	74.1602	(0.287)	0.0000	0.0000	0
2023/03/06	ES33	01/02/2024			Bond Future	12.4695	75.5664	12.4326	75.7304	(0.295)	0.0000	0.0000	0
2023/03/06	ES33	02/05/2024			Bond Future	12.6428	73.2980	12.6043	73.4654	(0.305)	0.0000	0.0000	0
2023/03/06	ES42	04/05/2023			Bond Future	12.3360	72.4335	12.3087	72.5859	(0.221)	0.0000	0.0000	0
2023/03/06	ES42	03/08/2023			Bond Future	12.4703	73.8788	12.4420	74.0342	(0.227)	0.0000	0.0000	4,000
2023/03/06	ES42	02/11/2023			Bond Future	12.6070	71.1247	12.5776	71.2832	(0.233)	0.0000	0.0000	0
2023/03/06	ES42	01/02/2024			Bond Future	12.7361	72.6312	12.7056	72.7930	(0.240)	0.0000	0.0000	0
2023/03/06	ES42	02/05/2024			Bond Future	12.8874	69.8364	12.8556	70.0016	(0.247)	0.0000	0.0000	0
2023/03/06	GOVI	04/05/2023	852.86	Call	GOVI	224,010.0000	22.4010	241,300.0000	24.1300	7.718	0	0	0
2023/03/06	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	GOVI	04/05/2023	852.87	Call	GOVI	223,910.0000	22.3910	241,200.0000	24.1200	7.722	0	0	0
2023/03/06	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	GOVI	04/05/2023			GOVI	875.2610	875.2610	876.9900	876.9900	0.198	0.0000	0.0000	840
2023/03/06	GOVI	04/05/2023	852.88	Call	GOVI	223,810.0000	22.3810	241,100.0000	24.1100	7.725	0	0	0
2023/03/06	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	GOVI	03/08/2023	837.21	Call	GOVI	553,000.0000	55.3000	570,600.0000	57.0600	3.183	0	0	0
2023/03/06	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	GOVI	03/08/2023	837.22	Call	GOVI	552,900.0000	55.2900	570,500.0000	57.0500	3.183	0	0	0
2023/03/06	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	GOVI	03/08/2023			GOVI	892.5100	892.5100	894.2700	894.2700	0.197	0.0000	0.0000	0
2023/03/06	GOVI	03/08/2023	837.23	Call	GOVI	552,800.0000	55.2800	570,400.0000	57.0400	3.184	0	0	0
2023/03/06	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	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
2023/03/06	GOVI	02/11/2023	885.82	Call	GOVI	247,010.0000	24.7010	264,950.0000	26.4950	7.263	0	0	0
2023/03/06	GOVI	02/11/2023			GOVI	910.5210	910.5210	912.3150	912.3150	0.197	0.0000	0.0000	0
2023/03/06	GOVI	02/11/2023	885.80	Call	GOVI	247,210.0000	24.7210	265,150.0000	26.5150	7.257	0	0	0
2023/03/06	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	GOVI	02/11/2023	885.81	Call	GOVI	247,110.0000	24.7110	265,050.0000	26.5050	7.260	0	0	0
2023/03/06	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	GOVI	01/02/2024	880.00	Call	GOVI	495,860.0000	49.5860	514,140.0000	51.4140	3.687	0	0	0
2023/03/06	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	GOVI	01/02/2024			GOVI	929.5860	929.5860	931.4140	931.4140	0.197	0.0000	0.0000	0
2023/03/06	GOVI	01/02/2024	879.98	Call	GOVI	496,060.0000	49.6060	514,340.0000	51.4340	3.685	0	0	0
2023/03/06	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	GOVI	01/02/2024	879.99	Call	GOVI	495,960.0000	49.5960	514,240.0000	51.4240	3.686	0	0	0
2023/03/06	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	GOVI	02/05/2024	950.97	Put	GOVI	27,700.0000	2.7700	9,000.0000	0.9000	(67.509)	0	0	0
2023/03/06	GOVI	02/05/2024	950.98	Put	GOVI	27,800.0000	2.7800	9,100.0000	0.9100	(67.266)	0	0	0
2023/03/06	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	GOVI	02/05/2024			GOVI	948.2000	948.2000	950.0700	950.0700	0.197	0.0000	0.0000	0
2023/03/06	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	GOVI	02/05/2024	950.99	Put	GOVI	27,900.0000	2.7900	9,200.0000	0.9200	(67.025)	0	0	0
2023/03/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/06	IGOV	04/05/2023			Index Future	325.6490	325.6490	326.3540	326.3540	0.216	0.0000	0.0000	655
2023/03/06	IGOV	03/08/2023			Index Future	332.1460	332.1460	332.8640	332.8640	0.216	0.0000	0.0000	0
2023/03/06	IGOV	02/11/2023			Index Future	338.9260	338.9260	339.6580	339.6580	0.216	0.0000	0.0000	0
2023/03/06	IGOV	01/02/2024			Index Future	346.0980	346.0980	346.8440	346.8440	0.216	0.0000	0.0000	0
2023/03/06	IGOV	02/05/2024			Index Future	353.1020	353.1020	353.8660	353.8660	0.216	0.0000	0.0000	0
2023/03/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/06	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
2023/03/06	JBAF	15/03/2023			Jibar Tradeable Future	7.4900	92.5100	7.4750	92.5250	(0.200)	0.0000	0.0000	0
2023/03/06	JBAF	19/04/2023			Jibar Tradeable Future	7.7550	92.2450	7.7650	92.2350	0.129	0.0000	0.0000	0
2023/03/06	JBAF	17/05/2023			Jibar Tradeable Future	7.7800	92.2200	7.7800	92.2200	0.000	0.0000	0.0000	0
2023/03/06	JBAF	21/06/2023			Jibar Tradeable Future	7.9450	92.0550	7.9350	92.0650	(0.126)	0.0000	0.0000	0
2023/03/06	JBAF	19/07/2023			Jibar Tradeable Future	7.9700	92.0300	7.9500	92.0500	(0.251)	0.0000	0.0000	0
2023/03/06	JBAF	16/08/2023			Jibar Tradeable Future	8.0400	91.9600	8.0200	91.9800	(0.249)	0.0000	0.0000	0
2023/03/06	JBAF	20/09/2023			Jibar Tradeable Future	8.0600	91.9400	8.0400	91.9600	(0.248)	0.0000	0.0000	75
2023/03/06	JBAF	20/12/2023			Jibar Tradeable Future	8.0850	91.9150	8.0450	91.9550	(0.495)	0.0000	0.0000	272
2023/03/06	JBAF	20/03/2024			Jibar Tradeable Future	8.0450	91.9550	7.9950	92.0050	(0.622)	0.0000	0.0000	0
2023/03/06	JBAF	19/06/2024			Jibar Tradeable Future	7.9600	92.0400	7.9000	92.1000	(0.754)	0.0000	0.0000	0
2023/03/06	JBAF	18/09/2024			Jibar Tradeable Future	7.9100	92.0900	7.8400	92.1600	(0.885)	0.0000	0.0000	68
2023/03/06	JBAF	18/12/2024			Jibar Tradeable Future	7.8550	92.1450	7.7850	92.2150	(0.891)	0.0000	0.0000	0
2023/03/06	R035	04/05/2023	10.55	Call	Bond Future	434.0800	0.4341	452.4400	0.4524	4.230	0	0	770
2023/03/06	R035	04/05/2023	10.55	Put	Bond Future	4,415.0200	4.4150	4,189.2500	4.1893	(5.114)	0	0	0
2023/03/06	R035	04/05/2023	13.18	Call	Bond Future	10,346.5600	10.3466	10,577.8200	10.5778	2.235	0	0	0
2023/03/06	R035	04/05/2023	13.18	Put	Bond Future	54.5100	0.0545	41.6400	0.0416	(23.610)	0	0	491
2023/03/06	R035	04/05/2023	12.46	Call	Bond Future	6,950.8400	6.9508	7,155.4100	7.1554	2.943	0	0	0
2023/03/06	R035	04/05/2023	12.46	Put	Bond Future	219.9200	0.2199	180.3600	0.1804	(17.988)	0	0	388
2023/03/06	R035	04/05/2023	11.20	Call	Bond Future	1,776.1900	1.7762	1,856.0800	1.8561	4.498	0	0	0
2023/03/06	R035	04/05/2023	11.21	Call	Bond Future	1,806.1000	1.8061	1,887.1900	1.8872	4.490	0	0	0
2023/03/06	R035	04/05/2023	11.22	Put	Bond Future	1,835.1800	1.8352	1,673.3500	1.6734	(8.818)	0	0	0
2023/03/06	R035	04/05/2023	10.60	Call	Bond Future	496.0900	0.4961	517.5500	0.5176	4.326	0	0	388
2023/03/06	R035	04/05/2023	10.60	Put	Bond Future	4,170.9100	4.1709	3,948.2400	3.9482	(5.339)	0	0	0
2023/03/06	R035	04/05/2023	11.05	Call	Bond Future	1,360.0500	1.3600	1,422.4300	1.4224	4.587	0	0	770
2023/03/06	R035	04/05/2023	11.05	Put	Bond Future	2,345.1700	2.3452	2,163.4200	2.1634	(7.750)	0	0	0
2023/03/06	R035	04/05/2023	11.17	Call	Bond Future	1,688.0300	1.6880	1,764.3400	1.7643	4.521	0	0	491
2023/03/06	R035	04/05/2023			Bond Future	11.2198	86.5183	11.1775	86.7624	(0.377)	0.0000	0.0000	158,829
2023/03/06	R035	04/05/2023	9.85	Call	Bond Future	45.2600	0.0453	45.5600	0.0456	0.663	0	0	388
2023/03/06	R035	04/05/2023	9.85	Put	Bond Future	8,471.5000	8.4715	8,227.6700	8.2277	(2.878)	0	0	0
2023/03/06	R035	04/05/2023	10.42	Call	Bond Future	299.3600	0.2994	311.0500	0.3111	3.905	0	0	491
2023/03/06	R035	04/05/2023	10.42	Put	Bond Future	5,083.1900	5.0832	4,850.7500	4.8507	(4.573)	0	0	0
2023/03/06	R035	04/05/2023	11.80	Call	Bond Future	3,971.9600	3.9720	4,122.6800	4.1227	3.795	0	0	0
2023/03/06	R035	04/05/2023	11.80	Put	Bond Future	724.2800	0.7243	630.8700	0.6309	(12.897)	0	0	1,035
2023/03/06	R035	04/05/2023	11.87	Call	Bond Future	4,269.4500	4.2694	4,427.4100	4.4274	3.700	0	0	0
2023/03/06	R035	04/05/2023	11.87	Put	Bond Future	641.9300	0.6419	555.7600	0.5558	(13.424)	0	0	770
2023/03/06	R035	04/05/2023	11.20	Put	Bond Future	1,890.2900	1.8903	1,726.0500	1.7260	(8.689)	0	0	0
2023/03/06	R035	04/05/2023	11.21	Put	Bond Future	1,862.5800	1.8626	1,699.5400	1.6995	(8.753)	0	0	0
2023/03/06	R035	04/05/2023	11.22	Call	Bond Future	1,836.2700	1.8363	1,918.5700	1.9186	4.482	0	0	0
2023/03/06	R035	04/05/2023	11.17	Put	Bond Future	1,975.3300	1.9753	1,807.5100	1.8075	(8.496)	0	0	0
2023/03/06	R035	03/08/2023	12.00	Call	Bond Future	5,360.2300	5.3602	5,504.8500	5.5049	2.698	0	0	0
2023/03/06	R035	03/08/2023	12.00	Put	Bond Future	1,731.9300	1.7319	1,627.7100	1.6277	(6.018)	0	0	0
2023/03/06	R035	03/08/2023			Bond Future	11.3366	88.2234	11.2925	88.4722	(0.388)	0.0000	0.0000	6,761
2023/03/06	R035	03/08/2023	11.98	Call	Bond Future	5,285.4000	5.2854	5,428.7900	5.4288	2.713	0	0	0
2023/03/06	R035	03/08/2023	11.98	Put	Bond Future	1,763.2100	1.7632	1,657.7600	1.6578	(5.981)	0	0	0
2023/03/06	R035	03/08/2023	11.99	Call	Bond Future	5,322.6800	5.3227	5,466.6800	5.4667	2.705	0	0	0
2023/03/06	R035	03/08/2023	11.99	Put	Bond Future	1,747.4100	1.7474	1,642.5700	1.6426	(6.000)	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
2023/03/06	R035	02/11/2023	12.85	Call	Bond Future	8,636.5900	8.6366	8,817.1000	8.8171	2.090	0	0	0
2023/03/06	R035	02/11/2023	12.85	Put	Bond Future	1,399.0700	1.3991	1,325.7900	1.3258	(5.238)	0	0	400
2023/03/06	R035	02/11/2023	11.41	Call	Bond Future	3,599.4900	3.5995	3,707.5600	3.7076	3.002	0	0	0
2023/03/06	R035	02/11/2023	11.41	Put	Bond Future	3,852.8900	3.8529	3,707.1700	3.7072	(3.782)	0	0	0
2023/03/06	R035	02/11/2023	11.42	Call	Bond Future	3,628.2900	3.6283	3,736.9500	3.7369	2.995	0	0	0
2023/03/06	R035	02/11/2023	11.42	Put	Bond Future	3,826.1800	3.8262	3,681.0500	3.6811	(3.793)	0	0	0
2023/03/06	R035	02/11/2023	11.12	Call	Bond Future	2,808.6200	2.8086	2,899.3300	2.8993	3.230	0	0	400
2023/03/06	R035	02/11/2023			Bond Future	11.4557	85.4997	11.4099	85.7534	(0.400)	0.0000	0.0000	41
2023/03/06	R035	02/11/2023	11.43	Call	Bond Future	3,657.4800	3.6575	3,766.7400	3.7667	2.987	0	0	0
2023/03/06	R035	02/11/2023	11.43	Put	Bond Future	3,799.9000	3.7999	3,655.3700	3.6554	(3.804)	0	0	0
2023/03/06	R035	02/11/2023	10.62	Call	Bond Future	1,714.3100	1.7143	1,776.2300	1.7762	3.612	0	0	400
2023/03/06	R035	02/11/2023	10.62	Put	Bond Future	6,520.6100	6.5206	6,328.7400	6.3287	(2.943)	0	0	0
2023/03/06	R035	02/11/2023	11.12	Put	Bond Future	4,694.6000	4.6946	4,531.5200	4.5315	(3.474)	0	0	0
2023/03/06	R035	01/02/2024	12.18	Put	Bond Future	3,043.3000	3.0433	2,931.3800	2.9314	(3.678)	0	0	0
2023/03/06	R035	01/02/2024	12.19	Call	Bond Future	6,280.6300	6.2806	6,428.1800	6.4282	2.349	0	0	0
2023/03/06	R035	01/02/2024	12.19	Put	Bond Future	3,025.6300	3.0256	2,914.1500	2.9142	(3.685)	0	0	0
2023/03/06	R035	01/02/2024	10.62	Call	Bond Future	2,065.6300	2.0656	2,134.4700	2.1345	3.333	0	0	400
2023/03/06	R035	01/02/2024	10.62	Put	Bond Future	7,460.5700	7.4606	7,270.3800	7.2704	(2.549)	0	0	0
2023/03/06	R035	01/02/2024	11.12	Put	Bond Future	5,635.2700	5.6353	5,470.4200	5.4704	(2.925)	0	0	0
2023/03/06	R035	01/02/2024			Bond Future	11.5726	87.2909	11.5249	87.5499	(0.412)	0.0000	0.0000	0
2023/03/06	R035	01/02/2024	13.46	Call	Bond Future	10,848.0300	10.8480	11,042.4700	11.0425	1.792	0	0	0
2023/03/06	R035	01/02/2024	13.46	Put	Bond Future	1,439.8800	1.4399	1,375.2900	1.3753	(4.486)	0	0	400
2023/03/06	R035	01/02/2024	12.18	Call	Bond Future	6,247.0100	6.2470	6,394.1200	6.3941	2.355	0	0	0
2023/03/06	R035	01/02/2024	12.20	Call	Bond Future	6,314.2900	6.3143	6,462.3000	6.4623	2.344	0	0	0
2023/03/06	R035	01/02/2024	12.20	Put	Bond Future	3,008.0600	3.0081	2,897.0400	2.8970	(3.691)	0	0	0
2023/03/06	R035	01/02/2024	11.12	Call	Bond Future	3,130.6300	3.1306	3,224.8100	3.2248	3.008	0	0	400
2023/03/06	R035	02/05/2024	11.19	Call	Bond Future	3,225.5100	3.2255	3,324.4200	3.3244	3.066	0	0	0
2023/03/06	R035	02/05/2024	11.19	Put	Bond Future	6,008.5100	6.0085	5,843.0200	5.8430	(2.754)	0	0	0
2023/03/06	R035	02/05/2024	11.20	Call	Bond Future	3,248.3100	3.2483	3,347.7200	3.3477	3.060	0	0	0
2023/03/06	R035	02/05/2024	11.20	Put	Bond Future	5,975.7400	5.9757	5,810.7500	5.8108	(2.761)	0	0	0
2023/03/06	R035	02/05/2024			Bond Future	11.7022	84.5294	11.6525	84.7938	(0.425)	0.0000	0.0000	0
2023/03/06	R035	02/05/2024	11.21	Call	Bond Future	3,271.5500	3.2715	3,371.4700	3.3715	3.054	0	0	0
2023/03/06	R035	02/05/2024	11.21	Put	Bond Future	5,943.4700	5.9435	5,778.9900	5.7790	(2.767)	0	0	0
2023/03/06	R186	04/05/2023		Call	Bond Future	9,806.1600	9.8062	9,892.2600	9.8923	0.878	0	0	0
2023/03/06	R186	04/05/2023	8.83	Put	Bond Future	465.7700	0.4658	418.9300	0.4189	(10.056)	0	0	0
2023/03/06	R186	04/05/2023	8.84	Call	Bond Future	1,226.9600	1.2270	1,266.7800	1.2668	3.245	0	0	0
2023/03/06	R186	04/05/2023			Bond Future	8.5954	109.8062	8.5683	109.8923	(0.316)	0.0000	0.0000	96,442
2023/03/06	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/06	R186	04/05/2023	8.36	Call	Bond Future	408.4800	0.4085	422.2200	0.4222	3.364	0	0	200
2023/03/06	R186	04/05/2023	8.36	Put	Bond Future	1,157.2100	1.1572	1,084.8500	1.0848	(6.253)	0	0	200
2023/03/06	R186	04/05/2023	8.82	Call	Bond Future	1,183.7000	1.1837	1,222.3900	1.2224	3.269	0	0	0
2023/03/06	R186	04/05/2023	8.82	Put	Bond Future	475.6900	0.4757	428.2800	0.4283	(9.967)	0	0	0
2023/03/06	R186	04/05/2023	8.83	Call	Bond Future	1,205.1700	1.2052	1,244.4300	1.2444	3.258	0	0	0
2023/03/06	R186	04/05/2023	8.84	Put	Bond Future	456.1900	0.4562	409.9100	0.4099	(10.145)	0	0	0
2023/03/06	R186	03/08/2023	9.74	Call	Bond Future	3,504.8700	3.5049	3,569.0000	3.5690	1.830	0	0	0
2023/03/06	R186	03/08/2023	9.74	Put	Bond Future	331.0200	0.3310	307.4800	0.3075	(7.111)	0	0	0
2023/03/06	R186	03/08/2023	9.73	Put	Bond Future	335.1900	0.3352	311.4300	0.3114	(7.089)	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
2023/03/06	R186	03/08/2023			Bond Future	8.6493	106.6658	8.6198	106.7535	(0.342)	0.0000	0.0000	0
2023/03/06	R186	03/08/2023	9.75	Call	Bond Future	3,529.1200	3.5291	3,593.4700	3.5935	1.823	0	0	0
2023/03/06	R186	03/08/2023	9.75	Put	Bond Future	326.7300	0.3267	303.4100	0.3034	(7.137)	0	0	0
2023/03/06	R186	03/08/2023	9.73	Call	Bond Future	3,480.4900	3.4805	3,544.4000	3.5444	1.836	0	0	0
2023/03/06	R186	02/11/2023	9.40	Call	Bond Future	2,763.8900	2.7639	2,817.1700	2.8172	1.928	0	0	0
2023/03/06	R186	02/11/2023	9.40	Put	Bond Future	826.9200	0.8269	790.8400	0.7908	(4.363)	0	0	0
2023/03/06	R186	02/11/2023	9.15	Call	Bond Future	2,281.9300	2.2819	2,329.6500	2.3297	2.091	0	0	1,715
2023/03/06	R186	02/11/2023			Bond Future	8.6914	108.8188	8.6591	108.9081	(0.372)	0.0000	0.0000	1,161
2023/03/06	R186	02/11/2023	10.42	Call	Bond Future	4,988.7300	4.9887	5,059.2400	5.0592	1.413	0	0	0
2023/03/06	R186	02/11/2023	10.42	Put	Bond Future	341.7700	0.3418	322.9200	0.3229	(5.515)	0	0	1,715
2023/03/06	R186	02/11/2023	9.38	Call	Bond Future	2,724.2600	2.7243	2,777.1100	2.7771	1.940	0	0	0
2023/03/06	R186	02/11/2023	9.38	Put	Bond Future	841.3400	0.8413	804.8300	0.8048	(4.340)	0	0	0
2023/03/06	R186	02/11/2023	9.39	Call	Bond Future	2,744.0500	2.7440	2,797.1200	2.7971	1.934	0	0	0
2023/03/06	R186	02/11/2023	9.39	Put	Bond Future	834.1000	0.8341	797.8100	0.7978	(4.351)	0	0	0
2023/03/06	R186	02/11/2023	9.15	Put	Bond Future	1,023.2000	1.0232	981.5600	0.9816	(4.070)	0	0	0
2023/03/06	R186	01/02/2024	9.52	Put	Bond Future	939.7500	0.9397	904.2500	0.9042	(3.778)	0	0	0
2023/03/06	R186	01/02/2024	9.50	Call	Bond Future	2,956.9100	2.9569	3,012.1400	3.0121	1.868	0	0	0
2023/03/06	R186	01/02/2024	9.51	Call	Bond Future	2,975.4000	2.9754	3,030.8100	3.0308	1.862	0	0	0
2023/03/06	R186	01/02/2024			Bond Future	8.7091	105.7920	8.6737	105.8831	(0.408)	0.0000	0.0000	0
2023/03/06	R186	01/02/2024	9.52	Call	Bond Future	2,993.9300	2.9939	3,049.5200	3.0495	1.857	0	0	0
2023/03/06	R186	01/02/2024	9.50	Put	Bond Future	952.7800	0.9528	916.9200	0.9169	(3.764)	0	0	0
2023/03/06	R186	01/02/2024	9.51	Put	Bond Future	946.2400	0.9462	910.5600	0.9106	(3.771)	0	0	0
2023/03/06	R186	02/05/2024	8.01	Call	Bond Future	824.5200	0.8245	850.4700	0.8505	3.147	0	0	0
2023/03/06	R186	02/05/2024	8.01	Put	Bond Future	2,646.0600	2.6461	2,578.8400	2.5788	(2.540)	0	0	0
2023/03/06	R186	02/05/2024			Bond Future	8.7739	107.9055	8.7344	107.9987	(0.450)	0.0000	0.0000	0
2023/03/06	R186	02/05/2024	7.99	Call	Bond Future	806.9000	0.8069	832.4500	0.8325	3.166	0	0	0
2023/03/06	R186	02/05/2024	7.99	Put	Bond Future	2,676.6800	2.6767	2,609.0600	2.6091	(2.526)	0	0	0
2023/03/06	R186	02/05/2024	8.00	Call	Bond Future	815.6800	0.8157	841.4300	0.8414	3.157	0	0	0
2023/03/06	R186	02/05/2024	8.00	Put	Bond Future	2,661.3400	2.6613	2,593.9200	2.5939	(2.533)	0	0	0
2023/03/06	R197	04/05/2023			Bond Future	335.8472	335.8472	335.9707	335.9707	0.037	0.0000	0.0000	309
2023/03/06	R197	03/08/2023			Bond Future	333.5101	333.5101	333.6355	333.6355	0.038	0.0000	0.0000	0
2023/03/06	R197	02/11/2023			Bond Future	340.3186	340.3186	340.4464	340.4464	0.038	0.0000	0.0000	0
2023/03/06	R202	04/05/2023			Bond Future	251.7192	251.7192	251.7283	251.7283	0.004	0.0000	0.0000	4,960
2023/03/06	R202	03/08/2023			Bond Future	251.9411	251.9411	251.9498	251.9498	0.003	0.0000	0.0000	460
2023/03/06	R202	02/11/2023			Bond Future	257.0843	257.0843	257.0930	257.0930	0.003	0.0000	0.0000	0
2023/03/06	R202	01/02/2024			Bond Future	257.6044	257.6044	257.6125	257.6125	0.003	0.0000	0.0000	0
2023/03/06	R202	02/05/2024			Bond Future	262.8134	262.8134	262.8224	262.8224	0.003	0.0000	0.0000	0
2023/03/06	R209	04/05/2023	10.00	Call	Bond Future	62.5800	0.0626	61.3500	0.0613	(1.965)	0	0	500
2023/03/06	R209	04/05/2023	10.00	Put	Bond Future	6,771.5800	6.7716	6,608.1300	6.6081	(2.414)	0	0	0
2023/03/06	R209	04/05/2023	10.50	Call	Bond Future	313.9300	0.3139	317.9100	0.3179	1.268	0	0	4,500
2023/03/06	R209	04/05/2023	10.50	Put	Bond Future	4,207.7100	4.2077	4,049.4700	4.0495	(3.761)	0	0	0
2023/03/06	R209	04/05/2023	11.50	Put	Bond Future	1,078.9300	1.0789	983.0600	0.9831	(8.886)	0	0	0
2023/03/06	R209	04/05/2023	11.09	Call	Bond Future	1,243.9000	1.2439	1,277.3000	1.2773	2.685	0	0	0
2023/03/06	R209	04/05/2023	11.09	Put	Bond Future	2,004.3700	2.0044	1,875.5500	1.8756	(6.427)	0	0	0
2023/03/06	R209	04/05/2023	11.10	Call	Bond Future	1,267.1200	1.2671	1,301.2600	1.3013	2.694	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
2023/03/06	R209	04/05/2023	11.10	Put	Bond Future	1,976.1600	1.9762	1,848.0800	1.8481	(6.481)	0	0	0
2023/03/06	R209	04/05/2023			Bond Future	11.2390	67.1010	11.2070	67.2632	(0.285)	0.0000	0.0000	19,542
2023/03/06	R209	04/05/2023	11.00	Call	Bond Future	1,046.0600	1.0461	1,073.1700	1.0732	2.592	0	0	1,250
2023/03/06	R209	04/05/2023	11.00	Put	Bond Future	2,271.8100	2.2718	2,136.7000	2.1367	(5.947)	0	0	8,250
2023/03/06	R209	04/05/2023	11.50	Call	Bond Future	2,382.6400	2.3826	2,448.9900	2.4490	2.785	0	0	2,250
2023/03/06	R209	04/05/2023	12.50	Call	Bond Future	6,163.7400	6.1637	6,296.2700	6.2963	2.150	0	0	0
2023/03/06	R209	04/05/2023	12.50	Put	Bond Future	184.8900	0.1849	155.2000	0.1552	(16.058)	0	0	9,750
2023/03/06	R209	04/05/2023	11.11	Call	Bond Future	1,290.5800	1.2906	1,325.4500	1.3254	2.702	0	0	0
2023/03/06	R209	04/05/2023	11.11	Put	Bond Future	1,948.2600	1.9483	1,820.9100	1.8209	(6.537)	0	0	0
2023/03/06	R209	03/08/2023	11.95	Put	Bond Future	1,535.4800	1.5355	1,459.1800	1.4592	(4.969)	0	0	0
2023/03/06	R209	03/08/2023	10.70	Call	Bond Future	1,250.0700	1.2501	1,281.1900	1.2812	2.489	0	0	1,800
2023/03/06	R209	03/08/2023	11.93	Call	Bond Future	4,398.2900	4.3983	4,486.3900	4.4864	2.003	0	0	0
2023/03/06	R209	03/08/2023	11.94	Call	Bond Future	4,430.7500	4.4307	4,519.2900	4.5193	1.998	0	0	0
2023/03/06	R209	03/08/2023	10.00	Call	Bond Future	445.8800	0.4459	456.1000	0.4561	2.292	0	0	1,800
2023/03/06	R209	03/08/2023	10.00	Put	Bond Future	7,645.0000	7.6450	7,489.9400	7.4899	(2.028)	0	0	0
2023/03/06	R209	03/08/2023			Bond Future	11.3440	68.4236	11.3110	68.5889	(0.292)	0.0000	0.0000	1,690
2023/03/06	R209	03/08/2023	11.95	Call	Bond Future	4,463.4300	4.4634	4,552.4100	4.5524	1.994	0	0	0
2023/03/06	R209	03/08/2023	10.70	Put	Bond Future	4,572.4400	4.5724	4,438.2800	4.4383	(2.934)	0	0	0
2023/03/06	R209	03/08/2023	11.93	Put	Bond Future	1,564.0600	1.5641	1,486.8800	1.4869	(4.935)	0	0	0
2023/03/06	R209	03/08/2023	11.94	Put	Bond Future	1,549.6300	1.5496	1,472.8900	1.4729	(4.952)	0	0	0
2023/03/06	R209	02/11/2023	11.33	Call	Bond Future	2,988.0500	2.9881	3,052.2500	3.0523	2.149	0	0	0
2023/03/06	R209	02/11/2023	11.33	Put	Bond Future	3,570.2900	3.5703	3,465.8900	3.4659	(2.924)	0	0	0
2023/03/06	R209	02/11/2023	11.34	Call	Bond Future	3,012.9400	3.0129	3,077.5400	3.0775	2.144	0	0	0
2023/03/06	R209	02/11/2023	11.34	Put	Bond Future	3,545.5100	3.5455	3,441.5100	3.4415	(2.933)	0	0	0
2023/03/06	R209	02/11/2023			Bond Future	11.4479	66.6532	11.4136	66.8218	(0.299)	0.0000	0.0000	741
2023/03/06	R209	02/11/2023	11.35	Call	Bond Future	3,038.1400	3.0381	3,103.1400	3.1031	2.139	0	0	0
2023/03/06	R209	02/11/2023	11.35	Put	Bond Future	3,521.0900	3.5211	3,417.4900	3.4175	(2.942)	0	0	0
2023/03/06	R209	01/02/2024	12.14	Call	Bond Future	5,479.7200	5.4797	5,573.4600	5.5735	1.711	0	0	0
2023/03/06	R209	01/02/2024	12.14	Put	Bond Future	2,687.4000	2.6874	2,609.1200	2.6091	(2.913)	0	0	0
2023/03/06	R209	01/02/2024	12.13	Put	Bond Future	2,703.5200	2.7035	2,624.9300	2.6249	(2.907)	0	0	0
2023/03/06	R209	01/02/2024			Bond Future	11.5454	68.0497	11.5099	68.2217	(0.307)	0.0000	0.0000	0
2023/03/06	R209	01/02/2024	12.12	Call	Bond Future	5,420.8400	5.4208	5,513.9600	5.5140	1.718	0	0	0
2023/03/06	R209	01/02/2024	12.12	Put	Bond Future	2,719.7400	2.7197	2,640.8400	2.6408	(2.901)	0	0	0
2023/03/06	R209	01/02/2024	12.13	Call	Bond Future	5,450.2600	5.4503	5,543.6900	5.5437	1.714	0	0	0
2023/03/06	R209	02/05/2024	11.17	Call	Bond Future	2,909.2600	2.9093	2,972.4500	2.9725	2.172	0	0	0
2023/03/06	R209	02/05/2024	11.17	Put	Bond Future	5,306.2600	5.3063	5,193.8300	5.1938	(2.119)	0	0	0
2023/03/06	R209	02/05/2024	11.18	Call	Bond Future	2,929.8300	2.9298	2,993.3500	2.9933	2.168	0	0	0
2023/03/06	R209	02/05/2024	11.18	Put	Bond Future	5,276.8700	5.2769	5,164.7700	5.1648	(2.124)	0	0	0
2023/03/06	R209	02/05/2024			Bond Future	11.6615	66.2592	11.6246	66.4348	(0.316)	0.0000	0.0000	0
2023/03/06	R209	02/05/2024	11.19	Call	Bond Future	2,950.4800	2.9505	3,014.3200	3.0143	2.164	0	0	0
2023/03/06	R209	02/05/2024	11.19	Put	Bond Future	5,247.6200	5.2476	5,135.8400	5.1358	(2.130)	0	0	0
2023/03/06	R210	04/05/2023			Bond Future	223.4635	223.4635	223.5196	223.5196	0.025	0.0000	0.0000	386
2023/03/06	R210	03/08/2023			Bond Future	227.9218	227.9218	227.9788	227.9788	0.025	0.0000	0.0000	300
2023/03/06	R210	02/11/2023			Bond Future	229.4305	229.4305	229.4882	229.4882	0.025	0.0000	0.0000	0
2023/03/06	R210	01/02/2024			Bond Future	234.2865	234.2865	234.3451	234.3451	0.025	0.0000	0.0000	0
2023/03/06	R210	02/05/2024			Bond Future	235.8090	235.8090	235.8686	235.8686	0.025	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
2023/03/06	R213	04/05/2023	10.75	Call	Bond Future	1,863.3000	1.8633	1,907.3100	1.9073	2.362	0	0	0
2023/03/06	R213	04/05/2023	10.75	Put	Bond Future	982.2600	0.9823	902.2300	0.9022	(8.148)	0	0	0
2023/03/06	R213	04/05/2023			Bond Future	10.5567	82.7056	10.5297	82.8296	(0.256)	0.0000	0.0000	33,941
2023/03/06	R213	04/05/2023	10.73	Call	Bond Future	1,805.0700	1.8051	1,847.7400	1.8477	2.364	0	0	0
2023/03/06	R213	04/05/2023	10.73	Put	Bond Future	1,014.6300	1.0146	933.2600	0.9333	(8.020)	0	0	0
2023/03/06	R213	04/05/2023	10.74	Call	Bond Future	1,834.0800	1.8341	1,877.4200	1.8774	2.363	0	0	0
2023/03/06	R213	04/05/2023	10.74	Put	Bond Future	998.3300	0.9983	917.6300	0.9176	(8.083)	0	0	0
2023/03/06	R213	03/08/2023	11.62	Put	Bond Future	823.6700	0.8237	777.5800	0.7776	(5.596)	0	0	0
2023/03/06	R213	03/08/2023	11.63	Call	Bond Future	4,977.1300	4.9771	5,057.7400	5.0577	1.620	0	0	0
2023/03/06	R213	03/08/2023			Bond Future	10.6683	84.3355	10.6400	84.4619	(0.265)	0.0000	0.0000	0
2023/03/06	R213	03/08/2023	11.61	Call	Bond Future	4,910.7600	4.9108	4,990.7200	4.9907	1.628	0	0	0
2023/03/06	R213	03/08/2023	11.61	Put	Bond Future	832.4100	0.8324	786.0000	0.7860	(5.575)	0	0	0
2023/03/06	R213	03/08/2023	11.62	Call	Bond Future	4,943.9200	4.9439	5,024.2000	5.0242	1.624	0	0	0
2023/03/06	R213	03/08/2023	11.63	Put	Bond Future	815.0200	0.8150	769.2600	0.7693	(5.615)	0	0	0
2023/03/06	R213	02/11/2023	11.13	Call	Bond Future	3,567.2300	3.5672	3,628.7400	3.6287	1.724	0	0	0
2023/03/06	R213	02/11/2023	11.13	Put	Bond Future	2,075.2500	2.0753	2,007.8400	2.0078	(3.248)	0	0	0
2023/03/06	R213	02/11/2023			Bond Future	10.7836	82.4849	10.7541	82.6138	(0.274)	0.0000	0.0000	5,775
2023/03/06	R213	02/11/2023	11.11	Call	Bond Future	3,513.7500	3.5138	3,574.6300	3.5746	1.733	0	0	0
2023/03/06	R213	02/11/2023	11.11	Put	Bond Future	2,106.9800	2.1070	2,038.9400	2.0389	(3.229)	0	0	0
2023/03/06	R213	02/11/2023	11.12	Call	Bond Future	3,540.4500	3.5405	3,601.6400	3.6016	1.728	0	0	0
2023/03/06	R213	02/11/2023	11.12	Put	Bond Future	2,091.0600	2.0911	2,023.3300	2.0233	(3.239)	0	0	0
2023/03/06	R213	01/02/2024	11.70	Call	Bond Future	5,109.8000	5.1098	5,186.5000	5.1865	1.501	0	0	0
2023/03/06	R213	01/02/2024	11.70	Put	Bond Future	1,788.5600	1.7886	1,733.7700	1.7338	(3.063)	0	0	0
2023/03/06	R213	01/02/2024	11.71	Call	Bond Future	5,138.3300	5.1383	5,215.2700	5.2153	1.497	0	0	0
2023/03/06	R213	01/02/2024	11.71	Put	Bond Future	1,776.8600	1.7769	1,722.3100	1.7223	(3.070)	0	0	0
2023/03/06	R213	01/02/2024			Bond Future	10.8961	84.2128	10.8652	84.3443	(0.284)	0.0000	0.0000	0
2023/03/06	R213	01/02/2024	11.72	Call	Bond Future	5,166.9100	5.1669	5,244.1000	5.2441	1.494	0	0	0
2023/03/06	R213	01/02/2024	11.72	Put	Bond Future	1,765.2400	1.7652	1,710.9400	1.7109	(3.076)	0	0	0
2023/03/06	R213	02/05/2024	10.30	Call	Bond Future	1,906.7900	1.9068	1,946.2700	1.9463	2.070	0	0	0
2023/03/06	R213	02/05/2024	10.30	Put	Bond Future	4,972.0100	4.9720	4,877.1700	4.8772	(1.907)	0	0	0
2023/03/06	R213	02/05/2024			Bond Future	11.0263	82.3423	10.9938	82.4766	(0.295)	0.0000	0.0000	0
2023/03/06	R213	02/05/2024	10.28	Call	Bond Future	1,875.0700	1.8751	1,914.0500	1.9141	2.079	0	0	0
2023/03/06	R213	02/05/2024	10.28	Put	Bond Future	5,026.7300	5.0267	4,931.3900	4.9314	(1.897)	0	0	0
2023/03/06	R213	02/05/2024	10.29	Call	Bond Future	1,891.0600	1.8911	1,930.2900	1.9303	2.074	0	0	0
2023/03/06	R213	02/05/2024	10.29	Put	Bond Future	4,999.4900	4.9995	4,904.4000	4.9044	(1.902)	0	0	0
2023/03/06	R214	04/05/2023	11.36	Call	Bond Future	1,565.7900	1.5658	1,594.6900	1.5947	1.846	0	0	0
2023/03/06	R214	04/05/2023	11.36	Put	Bond Future	1,821.2600	1.8213	1,708.3300	1.7083	(6.201)	0	0	0
2023/03/06	R214	04/05/2023	11.37	Call	Bond Future	1,592.6400	1.5926	1,622.2100	1.6222	1.857	0	0	0
2023/03/06	R214	04/05/2023	11.37	Put	Bond Future	1,794.7200	1.7947	1,682.4600	1.6825	(6.255)	0	0	0
2023/03/06	R214	04/05/2023			Bond Future	11.4080	64.1574	11.3813	64.2992	(0.234)	0.0000	0.0000	22,780
2023/03/06	R214	04/05/2023	11.38	Call	Bond Future	1,619.7200	1.6197	1,649.9700	1.6500	1.868	0	0	0
2023/03/06	R214	04/05/2023	11.38	Put	Bond Future	1,768.4800	1.7685	1,656.9000	1.6569	(6.309)	0	0	0
2023/03/06	R214	03/08/2023	12.14	Call	Bond Future	4,831.4500	4.8314	4,904.6400	4.9046	1.515	0	0	0
2023/03/06	R214	03/08/2023	12.14	Put	Bond Future	1,647.9100	1.6479	1,576.5700	1.5766	(4.329)	0	0	0
2023/03/06	R214	03/08/2023	12.15	Call	Bond Future	4,865.1000	4.8651	4,938.6700	4.9387	1.512	0	0	0
2023/03/06	R214	03/08/2023	12.15	Put	Bond Future	1,633.3300	1.6333	1,562.3700	1.5624	(4.344)	0	0	0
2023/03/06	R214	03/08/2023			Bond Future	11.5067	65.4218	11.4791	65.5663	(0.240)	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
2023/03/06	R214	03/08/2023	12.16	Call	Bond Future	4,898.9600	4.8990	4,972.9100	4.9729	1.510	0	0	0
2023/03/06	R214	03/08/2023	12.16	Put	Bond Future	1,619.0300	1.6190	1,548.4500	1.5484	(4.359)	0	0	0
2023/03/06	R214	02/11/2023	11.45	Put	Bond Future	3,876.7200	3.8767	3,780.7600	3.7808	(2.475)	0	0	0
2023/03/06	R214	02/11/2023	11.46	Call	Bond Future	3,087.0700	3.0871	3,138.8400	3.1388	1.677	0	0	0
2023/03/06	R214	02/11/2023	11.46	Put	Bond Future	3,849.7600	3.8498	3,754.1500	3.7542	(2.484)	0	0	0
2023/03/06	R214	02/11/2023			Bond Future	11.6063	63.4432	11.5778	63.5906	(0.245)	0.0000	0.0000	0
2023/03/06	R214	02/11/2023	11.45	Call	Bond Future	3,061.3800	3.0614	3,112.8000	3.1128	1.680	0	0	0
2023/03/06	R214	02/11/2023	11.47	Call	Bond Future	3,112.8600	3.1129	3,164.9700	3.1650	1.674	0	0	0
2023/03/06	R214	02/11/2023	11.47	Put	Bond Future	3,822.9600	3.8230	3,727.6900	3.7277	(2.492)	0	0	0
2023/03/06	R214	01/02/2024	12.16	Call	Bond Future	5,130.0400	5.1300	5,206.9400	5.2069	1.499	0	0	0
2023/03/06	R214	01/02/2024	12.16	Put	Bond Future	2,868.1900	2.8682	2,794.6800	2.7947	(2.563)	0	0	0
2023/03/06	R214	01/02/2024			Bond Future	11.7031	64.7724	11.6736	64.9228	(0.252)	0.0000	0.0000	0
2023/03/06	R214	01/02/2024	12.14	Call	Bond Future	5,069.7600	5.0698	5,146.0800	5.1461	1.505	0	0	0
2023/03/06	R214	01/02/2024	12.14	Put	Bond Future	2,904.2200	2.9042	2,830.1300	2.8301	(2.551)	0	0	0
2023/03/06	R214	01/02/2024	12.15	Call	Bond Future	5,099.7500	5.0998	5,176.3700	5.1764	1.502	0	0	0
2023/03/06	R214	01/02/2024	12.15	Put	Bond Future	2,886.0300	2.8860	2,812.2400	2.8122	(2.557)	0	0	0
2023/03/06	R214	02/05/2024	11.46	Call	Bond Future	3,213.2400	3.2132	3,270.4900	3.2705	1.782	0	0	0
2023/03/06	R214	02/05/2024	11.46	Put	Bond Future	5,002.9100	5.0029	4,906.6200	4.9066	(1.925)	0	0	0
2023/03/06	R214	02/05/2024	11.47	Call	Bond Future	3,236.9000	3.2369	3,294.4700	3.2945	1.779	0	0	0
2023/03/06	R214	02/05/2024	11.47	Put	Bond Future	4,974.1300	4.9741	4,878.1600	4.8782	(1.929)	0	0	0
2023/03/06	R214	02/05/2024			Bond Future	11.8086	62.7667	11.7781	62.9203	(0.258)	0.0000	0.0000	0
2023/03/06	R214	02/05/2024	11.48	Call	Bond Future	3,260.6500	3.2606	3,318.5200	3.3185	1.775	0	0	0
2023/03/06	R214	02/05/2024	11.48	Put	Bond Future	4,945.5000	4.9455	4,849.8300	4.8498	(1.934)	0	0	0
2023/03/06	R248	04/05/2023	10.40	Call	Bond Future	143.5800	0.1436	139.7000	0.1397	(2.702)	0	0	1,500
2023/03/06	R248	04/05/2023	10.40	Put	Bond Future	7,981.7100	7.9817	7,802.3000	7.8023	(2.248)	0	0	0
2023/03/06	R248	04/05/2023	11.10	Call	Bond Future	1,025.0300	1.0250	1,035.6700	1.0357	1.038	0	0	1,500
2023/03/06	R248	04/05/2023	11.35	Call	Bond Future	1,683.0600	1.6831	1,709.5300	1.7095	1.573	0	0	0
2023/03/06	R248	04/05/2023	11.35	Put	Bond Future	2,675.0800	2.6751	2,526.0200	2.5260	(5.572)	0	0	0
2023/03/06	R248	04/05/2023			Bond Future	11.4996	79.2173	11.4729	79.3928	(0.232)	0.0000	0.0000	237,035
2023/03/06	R248	04/05/2023	11.10	Put	Bond Future	3,724.5200	3.7245	3,559.6300	3.5596	(4.427)	0	0	0
2023/03/06	R248	04/05/2023	11.33	Call	Bond Future	1,623.3000	1.6233	1,648.3100	1.6483	1.541	0	0	0
2023/03/06	R248	04/05/2023	11.33	Put	Bond Future	2,749.5900	2.7496	2,599.0700	2.5991	(5.474)	0	0	0
2023/03/06	R248	04/05/2023	11.34	Call	Bond Future	1,653.0300	1.6530	1,678.7700	1.6788	1.557	0	0	0
2023/03/06	R248	04/05/2023	11.34	Put	Bond Future	2,712.1400	2.7121	2,562.3500	2.5624	(5.523)	0	0	0
2023/03/06	R248	03/08/2023	12.11	Call	Bond Future	5,467.4200	5.4674	5,551.6100	5.5516	1.540	0	0	0
2023/03/06	R248	03/08/2023	12.11	Put	Bond Future	2,302.4500	2.3025	2,207.7300	2.2077	(4.114)	0	0	0
2023/03/06	R248	03/08/2023			Bond Future	11.6011	80.7784	11.5734	80.9573	(0.239)	0.0000	0.0000	0
2023/03/06	R248	03/08/2023	12.10	Call	Bond Future	5,427.2900	5.4273	5,511.0100	5.5110	1.543	0	0	0
2023/03/06	R248	03/08/2023	12.10	Put	Bond Future	2,322.2900	2.3223	2,227.1000	2.2271	(4.099)	0	0	0
2023/03/06	R248	03/08/2023	12.09	Call	Bond Future	5,387.4400	5.3874	5,470.6800	5.4707	1.545	0	0	0
2023/03/06	R248	03/08/2023	12.09	Put	Bond Future	2,342.5000	2.3425	2,246.8300	2.2468	(4.084)	0	0	0
2023/03/06	R248	02/11/2023	11.48	Call	Bond Future	3,695.3000	3.6953	3,755.8500	3.7558	1.639	0	0	0
2023/03/06	R248	02/11/2023	11.49	Put	Bond Future	5,103.5000	5.1035	4,982.0000	4.9820	(2.381)	0	0	0
2023/03/06	R248	02/11/2023	11.47	Call	Bond Future	3,664.4700	3.6645	3,724.6100	3.7246	1.641	0	0	0
2023/03/06	R248	02/11/2023			Bond Future	11.7034	77.9679	11.6748	78.1504	(0.245)	0.0000	0.0000	0
2023/03/06	R248	02/11/2023	11.48	Put	Bond Future	5,138.1500	5.1382	5,016.2300	5.0162	(2.373)	0	0	0
2023/03/06	R248	02/11/2023	11.49	Call	Bond Future	3,726.2500	3.7263	3,787.2200	3.7872	1.636	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
2023/03/06	R248	02/11/2023	11.47	Put	Bond Future	5,173.0100	5.1730	5,050.6800	5.0507	(2.365)	0	0	0
2023/03/06	R248	01/02/2024	12.15	Call	Bond Future	6,056.7400	6.0567	6,147.0500	6.1471	1.491	0	0	0
2023/03/06	R248	01/02/2024	12.15	Put	Bond Future	3,939.3300	3.9393	3,843.4300	3.8434	(2.434)	0	0	0
2023/03/06	R248	01/02/2024	12.14	Call	Bond Future	6,020.9800	6.0210	6,110.9400	6.1109	1.494	0	0	0
2023/03/06	R248	01/02/2024	12.14	Put	Bond Future	3,963.1400	3.9631	3,866.8900	3.8669	(2.429)	0	0	0
2023/03/06	R248	01/02/2024			Bond Future	11.8031	79.6014	11.7734	79.7876	(0.252)	0.0000	0.0000	13,000
2023/03/06	R248	01/02/2024	12.16	Call	Bond Future	6,092.8600	6.0929	6,183.5300	6.1835	1.488	0	0	0
2023/03/06	R248	01/02/2024	12.16	Put	Bond Future	3,915.9600	3.9160	3,820.4200	3.8204	(2.440)	0	0	0
2023/03/06	R248	02/05/2024	11.47	Call	Bond Future	3,760.4500	3.7605	3,828.0500	3.8281	1.798	0	0	0
2023/03/06	R248	02/05/2024	11.48	Put	Bond Future	6,527.4600	6.5275	6,405.3200	6.4053	(1.871)	0	0	0
2023/03/06	R248	02/05/2024	11.46	Call	Bond Future	3,733.2100	3.7332	3,800.4300	3.8004	1.801	0	0	0
2023/03/06	R248	02/05/2024			Bond Future	11.9113	76.7495	11.8805	76.9396	(0.259)	0.0000	0.0000	0
2023/03/06	R248	02/05/2024	11.47	Put	Bond Future	6,565.6800	6.5657	6,443.1700	6.4432	(1.866)	0	0	0
2023/03/06	R248	02/05/2024	11.48	Call	Bond Future	3,787.7900	3.7878	3,855.7600	3.8558	1.794	0	0	0
2023/03/06	R248	02/05/2024	11.46	Put	Bond Future	6,604.1000	6.6041	6,481.2100	6.4812	(1.861)	0	0	0

**Total**

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