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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/03/2023 TO 07/03/2023

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
2023/03/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	2025	04/05/2023		Bond Future	169.2060	169.2060	169.2066	169.2066	0.000	0.0000	0.0000	5,381
2023/03/07	2025	03/08/2023		Bond Future	170.8488	170.8488	170.8492	170.8492	0.000	0.0000	0.0000	214
2023/03/07	2025	02/11/2023		Bond Future	174.3365	174.3365	174.3368	174.3368	0.000	0.0000	0.0000	0
2023/03/07	2025	01/02/2024		Bond Future	176.2493	176.2493	176.2494	176.2494	0.000	0.0000	0.0000	0
2023/03/07	2025	02/05/2024		Bond Future	179.8146	179.8146	179.8152	179.8152	0.000	0.0000	0.0000	0
2023/03/07	2029	04/05/2023		Bond Future	121.3984	121.3984	121.3332	121.3332	(0.054)	0.0000	0.0000	2,115
2023/03/07	2029	03/08/2023		Bond Future	123.8203	123.8203	123.7536	123.7536	(0.054)	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
2023/03/07	2029	02/11/2023			Bond Future	125.0278	125.0278	124.9597	124.9597	(0.054)	0.0000	0.0000	0
2023/03/07	2029	01/02/2024			Bond Future	127.6738	127.6738	127.6042	127.6042	(0.055)	0.0000	0.0000	0
2023/03/07	2029	02/05/2024			Bond Future	128.9063	128.9063	128.8355	128.8355	(0.055)	0.0000	0.0000	0
2023/03/07	2030	04/05/2023	9.03	Call	Bond Future	25.0700	0.0251	21.7300	0.0217	(13.323)	0	0	388
2023/03/07	2030	04/05/2023	9.03	Put	Bond Future	5,326.8100	5.3268	5,409.8500	5.4099	1.559	0	0	0
2023/03/07	2030	04/05/2023	9.58	Put	Bond Future	2,945.5200	2.9455	3,012.1300	3.0121	2.261	0	0	0
2023/03/07	2030	04/05/2023	9.67	Call	Bond Future	325.0700	0.3251	300.6600	0.3007	(7.509)	0	0	479
2023/03/07	2030	04/05/2023	9.67	Put	Bond Future	2,613.8200	2.6138	2,675.7900	2.6758	2.371	0	0	0
2023/03/07	2030	04/05/2023	11.34	Call	Bond Future	5,159.5600	5.1596	5,075.3800	5.0754	(1.632)	0	0	0
2023/03/07	2030	04/05/2023	11.34	Put	Bond Future	134.4300	0.1344	136.6300	0.1366	1.637	0	0	150
2023/03/07	2030	04/05/2023	10.52	Call	Bond Future	2,186.1300	2.1861	2,117.1500	2.1172	(3.155)	0	0	0
2023/03/07	2030	04/05/2023	10.52	Put	Bond Future	656.6300	0.6566	674.0300	0.6740	2.650	0	0	0
2023/03/07	2030	04/05/2023	10.53	Call	Bond Future	2,217.9100	2.2179	2,148.5800	2.1486	(3.126)	0	0	0
2023/03/07	2030	04/05/2023	10.53	Put	Bond Future	644.6900	0.6447	661.7400	0.6617	2.645	0	0	0
2023/03/07	2030	04/05/2023	9.78	Call	Bond Future	456.0100	0.4560	425.4300	0.4254	(6.706)	0	0	388
2023/03/07	2030	04/05/2023	9.78	Put	Bond Future	2,239.0600	2.2391	2,294.8600	2.2949	2.492	0	0	0
2023/03/07	2030	04/05/2023	10.00	Call	Bond Future	821.9300	0.8219	778.2300	0.7782	(5.317)	0	0	1,080
2023/03/07	2030	04/05/2023	10.00	Put	Bond Future	1,604.0200	1.6040	1,646.7000	1.6467	2.661	0	0	0
2023/03/07	2030	04/05/2023	10.42	Call	Bond Future	1,877.5400	1.8775	1,812.3700	1.8124	(3.471)	0	0	479
2023/03/07	2030	04/05/2023	10.42	Put	Bond Future	786.7400	0.7867	807.9500	0.8080	2.696	0	0	0
2023/03/07	2030	04/05/2023			Bond Future	10.1740	91.7312	10.1934	91.6448	0.190	0.0000	0.0000	85,795
2023/03/07	2030	04/05/2023	9.58	Call	Bond Future	240.3900	0.2404	220.6200	0.2206	(8.224)	0	0	150
2023/03/07	2030	04/05/2023	12.04	Call	Bond Future	7,903.2800	7.9033	7,816.9600	7.8170	(1.092)	0	0	0
2023/03/07	2030	04/05/2023	12.04	Put	Bond Future	32.1600	0.0322	32.2200	0.0322	0.187	0	0	1,080
2023/03/07	2030	04/05/2023	12.50	Call	Bond Future	9,685.0200	9.6850	9,598.5500	9.5986	(0.893)	0	0	0
2023/03/07	2030	04/05/2023	12.50	Put	Bond Future	9.8200	0.0098	9.7300	0.0097	(0.916)	0	0	479
2023/03/07	2030	04/05/2023	12.57	Call	Bond Future	9,953.1200	9.9531	9,866.6500	9.8666	(0.869)	0	0	0
2023/03/07	2030	04/05/2023	12.57	Put	Bond Future	7.8600	0.0079	7.7700	0.0078	(1.145)	0	0	350
2023/03/07	2030	04/05/2023	10.65	Call	Bond Future	2,612.2400	2.6122	2,539.0800	2.5391	(2.801)	0	0	350
2023/03/07	2030	04/05/2023	10.65	Put	Bond Future	516.5300	0.5165	529.7500	0.5298	2.559	0	0	0
2023/03/07	2030	04/05/2023	11.62	Call	Bond Future	6,254.3000	6.2543	6,168.7600	6.1688	(1.368)	0	0	0
2023/03/07	2030	04/05/2023	11.62	Put	Bond Future	75.9000	0.0759	76.7400	0.0767	1.107	0	0	388
2023/03/07	2030	04/05/2023	10.54	Call	Bond Future	2,249.8600	2.2499	2,180.1800	2.1802	(3.097)	0	0	0
2023/03/07	2030	04/05/2023	10.54	Put	Bond Future	632.9500	0.6330	649.6500	0.6497	2.638	0	0	0
2023/03/07	2030	03/08/2023	12.89	Call	Bond Future	10,494.1600	10.4942	10,407.3700	10.4074	(0.827)	0	0	0
2023/03/07	2030	03/08/2023	12.89	Put	Bond Future	83.6600	0.0837	85.1000	0.0851	1.721	0	0	350
2023/03/07	2030	03/08/2023	11.35	Call	Bond Future	5,094.3300	5.0943	5,018.6600	5.0187	(1.485)	0	0	0
2023/03/07	2030	03/08/2023	11.36	Put	Bond Future	645.2200	0.6452	657.6300	0.6576	1.923	0	0	0
2023/03/07	2030	03/08/2023	10.40	Call	Bond Future	2,287.8300	2.2878	2,232.9700	2.2330	(2.398)	0	0	1,012
2023/03/07	2030	03/08/2023	10.65	Call	Bond Future	2,937.5400	2.9375	2,875.7900	2.8758	(2.102)	0	0	350
2023/03/07	2030	03/08/2023	10.65	Put	Bond Future	1,397.3200	1.3973	1,423.8000	1.4238	1.895	0	0	0
2023/03/07	2030	03/08/2023	11.34	Call	Bond Future	5,061.0500	5.0611	4,985.5300	4.9855	(1.492)	0	0	0
2023/03/07	2030	03/08/2023	11.34	Put	Bond Future	659.7600	0.6598	672.4700	0.6725	1.926	0	0	0
2023/03/07	2030	03/08/2023			Bond Future	10.2902	89.5320	10.3106	89.4438	0.198	0.0000	0.0000	11,931
2023/03/07	2030	03/08/2023	11.35	Put	Bond Future	652.4500	0.6525	665.0100	0.6650	1.925	0	0	0
2023/03/07	2030	03/08/2023	11.36	Call	Bond Future	5,127.6700	5.1277	5,051.8500	5.0519	(1.479)	0	0	0
2023/03/07	2030	03/08/2023	12.59	Call	Bond Future	9,429.0200	9.4290	9,343.2200	9.3432	(0.910)	0	0	0

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2023/03/07	2030	03/08/2023	12.59	Put	Bond Future	138.4000	0.1384	140.8300	0.1408	1.756	0	0	1,012
2023/03/07	2030	03/08/2023	10.40	Put	Bond Future	1,814.1300	1.8141	1,847.5000	1.8475	1.839	0	0	0
2023/03/07	2030	02/11/2023	10.80	Call	Bond Future	3,455.6100	3.4556	3,395.1500	3.3951	(1.750)	0	0	0
2023/03/07	2030	02/11/2023	10.80	Put	Bond Future	1,778.2100	1.7782	1,807.7800	1.8078	1.663	0	0	0
2023/03/07	2030	02/11/2023	10.81	Call	Bond Future	3,482.3900	3.4824	3,421.7200	3.4217	(1.742)	0	0	0
2023/03/07	2030	02/11/2023	10.81	Put	Bond Future	1,764.0500	1.7641	1,793.4100	1.7934	1.664	0	0	0
2023/03/07	2030	02/11/2023	9.57	Call	Bond Future	1,040.7100	1.0407	1,010.7000	1.0107	(2.884)	0	0	800
2023/03/07	2030	02/11/2023	9.57	Put	Bond Future	4,587.8000	4.5878	4,647.8200	4.6478	1.308	0	0	0
2023/03/07	2030	02/11/2023	10.07	Call	Bond Future	1,799.9000	1.7999	1,757.1600	1.7572	(2.375)	0	0	800
2023/03/07	2030	02/11/2023	10.07	Put	Bond Future	3,177.4000	3.1774	3,224.6900	3.2247	1.488	0	0	0
2023/03/07	2030	02/11/2023			Bond Future	10.3953	91.3391	10.4168	91.2490	0.207	0.0000	0.0000	0
2023/03/07	2030	02/11/2023	11.57	Call	Bond Future	5,703.6000	5.7036	5,629.8700	5.6299	(1.293)	0	0	0
2023/03/07	2030	02/11/2023	11.57	Put	Bond Future	942.6500	0.9427	958.9500	0.9589	1.729	0	0	800
2023/03/07	2030	02/11/2023	10.82	Call	Bond Future	3,508.9700	3.5090	3,448.0900	3.4481	(1.735)	0	0	0
2023/03/07	2030	02/11/2023	10.82	Put	Bond Future	1,749.7100	1.7497	1,778.8600	1.7789	1.666	0	0	0
2023/03/07	2030	01/02/2024	11.37	Call	Bond Future	5,024.3400	5.0243	4,956.5800	4.9566	(1.349)	0	0	0
2023/03/07	2030	01/02/2024	11.37	Put	Bond Future	1,559.8100	1.5598	1,584.1500	1.5841	1.560	0	0	0
2023/03/07	2030	01/02/2024	12.10	Put	Bond Future	952.8600	0.9529	968.0200	0.9680	1.591	0	0	400
2023/03/07	2030	01/02/2024	9.57	Put	Bond Future	5,050.1500	5.0501	5,111.6900	5.1117	1.219	0	0	0
2023/03/07	2030	01/02/2024	9.93	Call	Bond Future	1,713.7000	1.7137	1,675.0300	1.6750	(2.257)	0	0	1,360
2023/03/07	2030	01/02/2024	9.93	Put	Bond Future	4,043.1400	4.0431	4,096.5700	4.0966	1.321	0	0	0
2023/03/07	2030	01/02/2024			Bond Future	10.4948	89.2468	10.5176	89.1547	0.216	0.0000	0.0000	0
2023/03/07	2030	01/02/2024	11.36	Call	Bond Future	4,996.0600	4.9961	4,928.4500	4.9285	(1.353)	0	0	0
2023/03/07	2030	01/02/2024	11.36	Put	Bond Future	1,570.1600	1.5702	1,594.6500	1.5947	1.560	0	0	0
2023/03/07	2030	01/02/2024	12.10	Call	Bond Future	7,178.9000	7.1789	7,101.9600	7.1020	(1.072)	0	0	0
2023/03/07	2030	01/02/2024	10.07	Call	Bond Future	1,950.7300	1.9507	1,908.8500	1.9088	(2.147)	0	0	400
2023/03/07	2030	01/02/2024	10.07	Put	Bond Future	3,695.8000	3.6958	3,746.0200	3.7460	1.359	0	0	0
2023/03/07	2030	01/02/2024	11.31	Call	Bond Future	4,856.5900	4.8566	4,789.7600	4.7898	(1.376)	0	0	0
2023/03/07	2030	01/02/2024	11.31	Put	Bond Future	1,624.1400	1.6241	1,649.4100	1.6494	1.556	0	0	1,360
2023/03/07	2030	01/02/2024	11.35	Call	Bond Future	4,968.1300	4.9681	4,900.6800	4.9007	(1.358)	0	0	0
2023/03/07	2030	01/02/2024	11.35	Put	Bond Future	1,580.8700	1.5809	1,605.5200	1.6055	1.559	0	0	0
2023/03/07	2030	01/02/2024	9.57	Call	Bond Future	1,196.3800	1.1964	1,165.8200	1.1658	(2.554)	0	0	400
2023/03/07	2030	02/05/2024	9.81	Call	Bond Future	1,533.2600	1.5333	1,498.6800	1.4987	(2.255)	0	0	0
2023/03/07	2030	02/05/2024	9.81	Put	Bond Future	4,815.8300	4.8158	4,874.9500	4.8750	1.228	0	0	0
2023/03/07	2030	02/05/2024	9.82	Call	Bond Future	1,547.4800	1.5475	1,512.6800	1.5127	(2.249)	0	0	0
2023/03/07	2030	02/05/2024	9.82	Put	Bond Future	4,789.0900	4.7891	4,847.9900	4.8480	1.230	0	0	0
2023/03/07	2030	02/05/2024			Bond Future	10.6294	91.0295	10.6533	90.9358	0.225	0.0000	0.0000	0
2023/03/07	2030	02/05/2024	9.83	Call	Bond Future	1,561.7700	1.5618	1,526.7700	1.5268	(2.241)	0	0	0
2023/03/07	2030	02/05/2024	9.83	Put	Bond Future	4,762.4400	4.7624	4,821.1400	4.8211	1.233	0	0	0
2023/03/07	2032	04/05/2023	9.80	Call	Bond Future	71.8000	0.0718	59.7100	0.0597	(16.838)	0	0	500
2023/03/07	2032	04/05/2023	9.85	Put	Bond Future	4,742.7300	4.7427	4,904.6300	4.9046	3.414	0	0	0
2023/03/07	2032	04/05/2023	11.37	Call	Bond Future	3,680.1500	3.6801	3,530.8700	3.5309	(4.056)	0	0	400
2023/03/07	2032	04/05/2023	13.43	Call	Bond Future	12,454.0400	12.4540	12,277.5600	12.2776	(1.417)	0	0	0
2023/03/07	2032	04/05/2023	13.43	Put	Bond Future	4.8900	0.0049	5.0400	0.0050	3.067	0	0	400
2023/03/07	2032	04/05/2023	10.89	Call	Bond Future	1,930.8900	1.9309	1,814.9600	1.8150	(6.004)	0	0	0
2023/03/07	2032	04/05/2023	10.89	Put	Bond Future	1,114.9500	1.1150	1,175.6500	1.1756	5.444	0	0	0
2023/03/07	2032	04/05/2023	11.06	Call	Bond Future	2,505.9900	2.5060	2,375.9500	2.3759	(5.189)	0	0	0

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2023/03/07	2032	04/05/2023	11.06	Put	Bond Future	838.0000	0.8380	884.5900	0.8846	5.560	0	0	730
2023/03/07	2032	04/05/2023	10.69	Call	Bond Future	1,338.9300	1.3389	1,242.6600	1.2427	(7.190)	0	0	0
2023/03/07	2032	04/05/2023			Bond Future	10.7293	86.8753	10.7639	86.6987	0.323	0.0000	0.0000	183,013
2023/03/07	2032	04/05/2023	9.80	Put	Bond Future	4,996.9900	4.9970	5,161.5300	5.1615	3.293	0	0	0
2023/03/07	2032	04/05/2023	9.85	Call	Bond Future	91.8000	0.0918	77.0700	0.0771	(16.046)	0	0	6,500
2023/03/07	2032	04/05/2023	10.03	Call	Bond Future	200.7200	0.2007	173.5900	0.1736	(13.516)	0	0	730
2023/03/07	2032	04/05/2023	10.03	Put	Bond Future	3,873.2100	3.8732	4,022.7100	4.0227	3.860	0	0	0
2023/03/07	2032	04/05/2023	11.37	Put	Bond Future	487.2100	0.4872	514.5600	0.5146	5.614	0	0	0
2023/03/07	2032	04/05/2023	11.00	Call	Bond Future	2,296.4900	2.2965	2,171.1400	2.1711	(5.458)	0	0	0
2023/03/07	2032	04/05/2023	11.00	Put	Bond Future	927.9400	0.9279	979.2200	0.9792	5.526	0	0	13,000
2023/03/07	2032	04/05/2023	10.69	Put	Bond Future	1,539.9800	1.5400	1,620.3400	1.6203	5.218	0	0	500
2023/03/07	2032	04/05/2023	10.87	Call	Bond Future	1,867.3300	1.8673	1,753.2200	1.7532	(6.111)	0	0	0
2023/03/07	2032	04/05/2023	10.87	Put	Bond Future	1,152.3700	1.1524	1,214.8900	1.2149	5.425	0	0	0
2023/03/07	2032	04/05/2023	10.88	Call	Bond Future	1,899.0000	1.8990	1,783.9700	1.7840	(6.057)	0	0	0
2023/03/07	2032	04/05/2023	10.88	Put	Bond Future	1,133.5300	1.1335	1,195.1300	1.1951	5.434	0	0	0
2023/03/07	2032	04/05/2023	10.30	Call	Bond Future	508.4600	0.5085	455.4100	0.4554	(10.433)	0	0	500
2023/03/07	2032	04/05/2023	10.30	Put	Bond Future	2,739.0400	2.7390	2,862.6200	2.8626	4.512	0	0	0
2023/03/07	2032	04/05/2023	10.53	Call	Bond Future	943.0000	0.9430	864.2200	0.8642	(8.354)	0	0	730
2023/03/07	2032	04/05/2023	10.53	Put	Bond Future	1,969.1800	1.9692	2,067.0300	2.0670	4.969	0	0	0
2023/03/07	2032	04/05/2023	10.62	Call	Bond Future	1,156.7000	1.1567	1,067.9500	1.0680	(7.673)	0	0	400
2023/03/07	2032	04/05/2023	10.62	Put	Bond Future	1,717.4700	1.7175	1,805.3500	1.8053	5.117	0	0	0
2023/03/07	2032	03/08/2023	11.77	Call	Bond Future	5,434.2500	5.4342	5,290.3600	5.2904	(2.648)	0	0	0
2023/03/07	2032	03/08/2023	11.77	Put	Bond Future	973.4500	0.9734	1,009.8200	1.0098	3.736	0	0	0
2023/03/07	2032	03/08/2023	11.90	Call	Bond Future	5,913.0400	5.9130	5,764.8700	5.7649	(2.506)	0	0	5,000
2023/03/07	2032	03/08/2023	11.90	Put	Bond Future	850.7000	0.8507	882.7900	0.8828	3.772	0	0	0
2023/03/07	2032	03/08/2023	10.30	Call	Bond Future	1,264.3300	1.2643	1,197.9200	1.1979	(5.253)	0	0	1,500
2023/03/07	2032	03/08/2023	10.30	Put	Bond Future	4,035.8800	4.0359	4,149.7300	4.1497	2.821	0	0	0
2023/03/07	2032	03/08/2023	9.60	Call	Bond Future	450.7700	0.4508	419.6500	0.4197	(6.904)	0	0	1,500
2023/03/07	2032	03/08/2023	9.60	Put	Bond Future	6,963.2200	6.9632	7,112.3600	7.1124	2.142	0	0	0
2023/03/07	2032	03/08/2023			Bond Future	10.8440	88.5875	10.8802	88.4072	0.334	0.0000	0.0000	2,600
2023/03/07	2032	03/08/2023	11.75	Call	Bond Future	5,361.6100	5.3616	5,218.4300	5.2184	(2.670)	0	0	0
2023/03/07	2032	03/08/2023	11.75	Put	Bond Future	993.8800	0.9939	1,030.9600	1.0310	3.731	0	0	0
2023/03/07	2032	03/08/2023	11.76	Call	Bond Future	5,397.9800	5.3980	5,254.4500	5.2545	(2.659)	0	0	0
2023/03/07	2032	03/08/2023	11.76	Put	Bond Future	983.7000	0.9837	1,020.4300	1.0204	3.734	0	0	0
2023/03/07	2032	02/11/2023	11.24	Call	Bond Future	3,838.9400	3.8389	3,725.4100	3.7254	(2.957)	0	0	0
2023/03/07	2032	02/11/2023	11.24	Put	Bond Future	2,480.6400	2.4806	2,551.0900	2.5511	2.840	0	0	0
2023/03/07	2032	02/11/2023			Bond Future	10.9582	86.2156	10.9960	86.0316	0.345	0.0000	0.0000	28
2023/03/07	2032	02/11/2023	11.23	Call	Bond Future	3,809.9700	3.8100	3,696.8800	3.6969	(2.968)	0	0	0
2023/03/07	2032	02/11/2023	11.23	Put	Bond Future	2,499.3800	2.4994	2,570.2700	2.5703	2.836	0	0	0
2023/03/07	2032	02/11/2023	11.22	Call	Bond Future	3,781.1000	3.7811	3,668.4400	3.6684	(2.980)	0	0	0
2023/03/07	2032	02/11/2023	11.22	Put	Bond Future	2,518.2500	2.5182	2,589.5700	2.5896	2.832	0	0	0
2023/03/07	2032	01/02/2024	11.83	Call	Bond Future	5,639.0100	5.6390	5,508.4600	5.5085	(2.315)	0	0	0
2023/03/07	2032	01/02/2024	11.83	Put	Bond Future	2,101.6200	2.1016	2,158.9500	2.1590	2.728	0	0	0
2023/03/07	2032	01/02/2024	11.84	Call	Bond Future	5,670.5400	5.6705	5,539.6800	5.5397	(2.308)	0	0	0
2023/03/07	2032	01/02/2024	11.84	Put	Bond Future	2,088.1800	2.0882	2,145.2000	2.1452	2.731	0	0	0
2023/03/07	2032	01/02/2024	10.01	Call	Bond Future	1,406.7200	1.4067	1,349.5500	1.3496	(4.064)	0	0	1,200
2023/03/07	2032	01/02/2024	10.01	Put	Bond Future	6,622.5600	6.6226	6,753.2700	6.7533	1.974	0	0	0
2023/03/07	2032	01/02/2024			Bond Future	11.0652	88.0219	11.1048	87.8340	0.358	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
2023/03/07	2032	01/02/2024	11.85	Call	Bond Future	5,701.8300	5.7018	5,570.6500	5.5707	(2.301)	0	0	0
2023/03/07	2032	01/02/2024	11.85	Put	Bond Future	2,074.5300	2.0745	2,131.2300	2.1312	2.733	0	0	0
2023/03/07	2032	01/02/2024	12.62	Call	Bond Future	8,250.8700	8.2509	8,099.1600	8.0992	(1.839)	0	0	0
2023/03/07	2032	01/02/2024	12.62	Put	Bond Future	1,258.7900	1.2588	1,294.9600	1.2950	2.873	0	0	1,200
2023/03/07	2032	01/02/2024	10.76	Call	Bond Future	2,714.7100	2.7147	2,625.8700	2.6259	(3.273)	0	0	1,200
2023/03/07	2032	01/02/2024	10.76	Put	Bond Future	4,182.3700	4.1824	4,281.4100	4.2814	2.368	0	0	0
2023/03/07	2032	02/05/2024	10.56	Call	Bond Future	2,390.0400	2.3900	2,311.4700	2.3115	(3.287)	0	0	0
2023/03/07	2032	02/05/2024	10.56	Put	Bond Future	5,413.0800	5.4131	5,525.9600	5.5260	2.085	0	0	0
2023/03/07	2032	02/05/2024			Bond Future	11.1981	85.6225	11.2395	85.4311	0.370	0.0000	0.0000	0
2023/03/07	2032	02/05/2024	10.55	Call	Bond Future	2,371.5800	2.3716	2,293.4100	2.2934	(3.296)	0	0	0
2023/03/07	2032	02/05/2024	10.55	Put	Bond Future	5,443.0900	5.4431	5,556.3700	5.5564	2.081	0	0	0
2023/03/07	2032	02/05/2024	10.54	Call	Bond Future	2,352.8500	2.3528	2,275.0800	2.2751	(3.305)	0	0	0
2023/03/07	2032	02/05/2024	10.54	Put	Bond Future	5,472.8800	5.4729	5,586.5600	5.5866	2.077	0	0	0
2023/03/07	2033	04/05/2023			Bond Future	115.6553	115.6553	115.8629	115.8629	0.180	0.0000	0.0000	1,540
2023/03/07	2033	03/08/2023			Bond Future	117.9625	117.9625	118.1741	118.1741	0.179	0.0000	0.0000	6,141
2023/03/07	2033	02/11/2023			Bond Future	118.9609	118.9609	119.1768	119.1768	0.181	0.0000	0.0000	0
2023/03/07	2033	01/02/2024			Bond Future	121.4784	121.4784	121.6987	121.6987	0.181	0.0000	0.0000	0
2023/03/07	2033	02/05/2024			Bond Future	122.4912	122.4912	122.7162	122.7162	0.184	0.0000	0.0000	0
2023/03/07	2037	04/05/2023	10.95	Call	Bond Future	687.6200	0.6876	507.0600	0.5071	(26.259)	0	0	703
2023/03/07	2037	04/05/2023	10.95	Put	Bond Future	3,539.0500	3.5390	4,061.8600	4.0619	14.773	0	0	0
2023/03/07	2037	04/05/2023	11.03	Put	Bond Future	3,193.8600	3.1939	3,689.6400	3.6896	15.523	0	0	0
2023/03/07	2037	04/05/2023	11.30	Call	Bond Future	1,453.8700	1.4539	1,147.8800	1.1479	(21.047)	0	0	0
2023/03/07	2037	04/05/2023	11.30	Put	Bond Future	2,201.2900	2.2013	2,598.6700	2.5987	18.052	0	0	0
2023/03/07	2037	04/05/2023	11.94	Call	Bond Future	3,695.3400	3.6953	3,178.7000	3.1787	(13.981)	0	0	0
2023/03/07	2037	04/05/2023	13.73	Put	Bond Future	22.1800	0.0222	29.5700	0.0296	33.318	0	0	400
2023/03/07	2037	04/05/2023	11.31	Call	Bond Future	1,481.2200	1.4812	1,171.5100	1.1715	(20.909)	0	0	0
2023/03/07	2037	04/05/2023	11.31	Put	Bond Future	2,169.6800	2.1697	2,563.3400	2.5633	18.144	0	0	0
2023/03/07	2037	04/05/2023			Bond Future	11.4276	82.2243	11.5492	81.5210	1.065	0.0000	0.0000	63,444
2023/03/07	2037	04/05/2023	11.03	Call	Bond Future	830.3400	0.8303	622.7500	0.6227	(25.001)	0	0	400
2023/03/07	2037	04/05/2023	11.94	Put	Bond Future	793.0400	0.7930	979.7700	0.9798	23.546	0	0	703
2023/03/07	2037	04/05/2023	13.73	Call	Bond Future	11,919.7800	11.9198	11,223.8000	11.2238	(5.839)	0	0	0
2023/03/07	2037	04/05/2023	11.32	Call	Bond Future	1,508.7200	1.5087	1,195.2900	1.1953	(20.775)	0	0	0
2023/03/07	2037	04/05/2023	11.32	Put	Bond Future	2,138.2800	2.1383	2,528.2200	2.5282	18.236	0	0	0
2023/03/07	2037	04/05/2023	11.78	Call	Bond Future	3,052.8000	3.0528	2,581.0900	2.5811	(15.452)	0	0	400
2023/03/07	2037	04/05/2023	11.78	Put	Bond Future	1,039.7900	1.0398	1,271.4500	1.2714	22.279	0	0	0
2023/03/07	2037	03/08/2023	12.12	Call	Bond Future	4,986.2600	4.9863	4,504.7700	4.5048	(9.656)	0	0	0
2023/03/07	2037	03/08/2023	12.12	Put	Bond Future	1,825.9500	1.8259	2,061.7400	2.0617	12.913	0	0	0
2023/03/07	2037	03/08/2023	12.13	Call	Bond Future	5,023.2900	5.0233	4,540.0700	4.5401	(9.620)	0	0	0
2023/03/07	2037	03/08/2023	12.13	Put	Bond Future	1,809.2100	1.8092	2,043.2700	2.0433	12.937	0	0	0
2023/03/07	2037	03/08/2023			Bond Future	11.5498	79.5873	11.6763	78.8701	1.095	0.0000	0.0000	74,072
2023/03/07	2037	03/08/2023	12.14	Call	Bond Future	5,060.5900	5.0606	4,575.6500	4.5756	(9.583)	0	0	0
2023/03/07	2037	03/08/2023	12.14	Put	Bond Future	1,792.8000	1.7928	2,025.1400	2.0251	12.960	0	0	0
2023/03/07	2037	03/08/2023	11.00	Call	Bond Future	1,629.7300	1.6297	1,383.7800	1.3838	(15.091)	0	0	1,800
2023/03/07	2037	03/08/2023	11.00	Put	Bond Future	4,862.3400	4.8623	5,333.6700	5.3337	9.693	0	0	0
2023/03/07	2037	03/08/2023	10.30	Call	Bond Future	603.0700	0.6031	487.8700	0.4879	(19.102)	0	0	1,800
2023/03/07	2037	03/08/2023	10.30	Put	Bond Future	8,234.0900	8.2341	8,836.1700	8.8362	7.312	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
2023/03/07	2037	02/11/2023	11.57	Call	Bond Future	3,520.5300	3.5205	3,157.2900	3.1573	(10.318)	0	0	0
2023/03/07	2037	02/11/2023	11.55	Put	Bond Future	4,096.2900	4.0963	4,468.4800	4.4685	9.086	0	0	0
2023/03/07	2037	02/11/2023	11.56	Put	Bond Future	4,068.3100	4.0683	4,438.7000	4.4387	9.104	0	0	0
2023/03/07	2037	02/11/2023			Bond Future	11.6622	81.1938	11.7934	80.4620	1.125	0.0000	0.0000	0
2023/03/07	2037	02/11/2023	11.57	Put	Bond Future	4,040.5000	4.0405	4,409.1000	4.4091	9.123	0	0	0
2023/03/07	2037	02/11/2023	11.55	Call	Bond Future	3,462.8400	3.4628	3,103.1900	3.1032	(10.386)	0	0	0
2023/03/07	2037	02/11/2023	11.56	Call	Bond Future	3,491.6300	3.4916	3,130.1800	3.1302	(10.352)	0	0	0
2023/03/07	2037	01/02/2024	12.33	Call	Bond Future	6,112.6800	6.1127	5,642.2900	5.6423	(7.695)	0	0	0
2023/03/07	2037	01/02/2024	12.33	Put	Bond Future	3,117.7400	3.1177	3,394.5900	3.3946	8.880	0	0	0
2023/03/07	2037	01/02/2024			Bond Future	11.7715	78.6388	11.9079	77.8915	1.159	0.0000	0.0000	0
2023/03/07	2037	01/02/2024	12.31	Call	Bond Future	6,045.8100	6.0458	5,578.0600	5.5781	(7.737)	0	0	0
2023/03/07	2037	01/02/2024	12.31	Put	Bond Future	3,155.2200	3.1552	3,434.7100	3.4347	8.858	0	0	0
2023/03/07	2037	01/02/2024	12.32	Call	Bond Future	6,079.2100	6.0792	5,610.1500	5.6101	(7.716)	0	0	0
2023/03/07	2037	01/02/2024	12.32	Put	Bond Future	3,136.4200	3.1364	3,414.6000	3.4146	8.869	0	0	0
2023/03/07	2037	02/05/2024	11.45	Call	Bond Future	3,398.2800	3.3983	3,067.7400	3.0677	(9.727)	0	0	0
2023/03/07	2037	02/05/2024	11.43	Put	Bond Future	5,968.4200	5.9684	6,402.9600	6.4030	7.281	0	0	0
2023/03/07	2037	02/05/2024	11.44	Call	Bond Future	3,374.4100	3.3744	3,045.3900	3.0454	(9.750)	0	0	0
2023/03/07	2037	02/05/2024	11.44	Put	Bond Future	5,935.1200	5.9351	6,368.1500	6.3682	7.296	0	0	0
2023/03/07	2037	02/05/2024			Bond Future	11.9020	80.2089	12.0438	79.4468	1.191	0.0000	0.0000	0
2023/03/07	2037	02/05/2024	11.45	Put	Bond Future	5,902.2900	5.9023	6,333.8000	6.3338	7.311	0	0	0
2023/03/07	2037	02/05/2024	11.43	Call	Bond Future	3,350.9600	3.3510	3,023.4500	3.0235	(9.774)	0	0	0
2023/03/07	2038	04/05/2023			Bond Future	129.0072	129.0072	128.8576	128.8576	(0.116)	0.0000	0.0000	4,625
2023/03/07	2038	03/08/2023			Bond Future	129.6315	129.6315	129.4788	129.4788	(0.118)	0.0000	0.0000	0
2023/03/07	2038	02/11/2023			Bond Future	132.2778	132.2778	132.1219	132.1219	(0.118)	0.0000	0.0000	0
2023/03/07	2038	01/02/2024			Bond Future	133.0787	133.0787	132.9192	132.9192	(0.120)	0.0000	0.0000	0
2023/03/07	2038	02/05/2024			Bond Future	135.7699	135.7699	135.6076	135.6076	(0.119)	0.0000	0.0000	0
2023/03/07	2040	04/05/2023	10.73	Put	Bond Future	5,558.1400	5.5581	6,470.1600	6.4702	16.409	0	0	0
2023/03/07	2040	04/05/2023	12.78	Call	Bond Future	7,546.6800	7.5467	6,602.6000	6.6026	(12.510)	0	0	0
2023/03/07	2040	04/05/2023	12.78	Put	Bond Future	238.0400	0.2380	335.2500	0.3352	40.838	0	0	388
2023/03/07	2040	04/05/2023	13.45	Put	Bond Future	67.7500	0.0678	98.6800	0.0987	45.653	0	0	486
2023/03/07	2040	04/05/2023	11.43	Call	Bond Future	1,697.9200	1.6979	1,242.4600	1.2425	(26.825)	0	0	0
2023/03/07	2040	04/05/2023	11.43	Put	Bond Future	2,298.6000	2.2986	2,884.4300	2.8844	25.486	0	0	0
2023/03/07	2040	04/05/2023	12.05	Put	Bond Future	868.4100	0.8684	1,158.0800	1.1581	33.356	0	0	684
2023/03/07	2040	04/05/2023			Bond Future	11.5253	83.8561	11.6930	82.8148	1.455	0.0000	0.0000	51,616
2023/03/07	2040	04/05/2023	10.17	Call	Bond Future	47.1500	0.0471	23.4000	0.0234	(50.371)	0	0	388
2023/03/07	2040	04/05/2023	10.17	Put	Bond Future	9,283.8900	9.2839	10,301.4300	10.3014	10.960	0	0	0
2023/03/07	2040	04/05/2023	10.73	Call	Bond Future	324.1600	0.3242	194.8900	0.1949	(39.878)	0	0	486
2023/03/07	2040	04/05/2023	10.92	Call	Bond Future	554.5300	0.5545	354.4500	0.3545	(36.081)	0	0	388
2023/03/07	2040	04/05/2023	10.92	Put	Bond Future	4,491.7000	4.4917	5,332.9100	5.3329	18.728	0	0	0
2023/03/07	2040	04/05/2023	13.45	Call	Bond Future	10,860.4300	10.8604	9,850.0700	9.8501	(9.303)	0	0	0
2023/03/07	2040	04/05/2023	11.48	Call	Bond Future	1,852.7900	1.8528	1,370.5200	1.3705	(26.029)	0	0	486
2023/03/07	2040	04/05/2023	11.48	Put	Bond Future	2,137.2900	2.1373	2,696.3100	2.6963	26.156	0	0	0
2023/03/07	2040	04/05/2023	12.05	Call	Bond Future	4,057.6400	4.0576	3,306.0200	3.3060	(18.524)	0	0	0
2023/03/07	2040	04/05/2023	11.03	Call	Bond Future	732.3800	0.7324	483.6400	0.4836	(33.963)	0	0	684
2023/03/07	2040	04/05/2023	11.03	Put	Bond Future	3,932.3700	3.9324	4,724.9200	4.7249	20.155	0	0	0
2023/03/07	2040	04/05/2023	11.41	Call	Bond Future	1,638.1000	1.6381	1,193.3900	1.1934	(27.148)	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
2023/03/07	2040	04/05/2023	11.41	Put	Bond Future	2,365.7900	2.3658	2,962.3700	2.9624	25.217	0	0	0
2023/03/07	2040	04/05/2023	11.42	Call	Bond Future	1,667.8700	1.6679	1,217.7800	1.2178	(26.986)	0	0	0
2023/03/07	2040	04/05/2023	11.42	Put	Bond Future	2,332.0100	2.3320	2,923.2100	2.9232	25.352	0	0	0
2023/03/07	2040	03/08/2023	12.23	Call	Bond Future	5,474.3700	5.4744	4,768.6900	4.7687	(12.891)	0	0	0
2023/03/07	2040	03/08/2023	12.23	Put	Bond Future	1,988.0000	1.9880	2,344.2600	2.3443	17.921	0	0	0
2023/03/07	2040	03/08/2023			Bond Future	11.6440	81.0008	11.8182	79.9389	1.496	0.0000	0.0000	99,346
2023/03/07	2040	03/08/2023	12.22	Call	Bond Future	5,434.8800	5.4349	4,731.7400	4.7317	(12.938)	0	0	0
2023/03/07	2040	03/08/2023	12.22	Put	Bond Future	2,006.0100	2.0060	2,364.8100	2.3648	17.886	0	0	0
2023/03/07	2040	03/08/2023	12.21	Call	Bond Future	5,395.4800	5.3955	4,694.8900	4.6949	(12.985)	0	0	0
2023/03/07	2040	03/08/2023	12.21	Put	Bond Future	2,024.1700	2.0242	2,385.5200	2.3855	17.852	0	0	0
2023/03/07	2040	02/11/2023	11.59	Call	Bond Future	3,636.6600	3.6367	3,124.3800	3.1244	(14.087)	0	0	0
2023/03/07	2040	02/11/2023	11.60	Put	Bond Future	4,601.6900	4.6017	5,170.1900	5.1702	12.354	0	0	0
2023/03/07	2040	02/11/2023	11.58	Call	Bond Future	3,606.2400	3.6062	3,096.6200	3.0966	(14.132)	0	0	0
2023/03/07	2040	02/11/2023	11.58	Put	Bond Future	4,664.5500	4.6645	5,238.3500	5.2384	12.301	0	0	0
2023/03/07	2040	02/11/2023			Bond Future	11.7529	82.6358	11.9336	81.5524	1.537	0.0000	0.0000	0
2023/03/07	2040	02/11/2023	11.59	Put	Bond Future	4,633.1600	4.6332	5,204.3000	5.2043	12.327	0	0	0
2023/03/07	2040	02/11/2023	11.60	Call	Bond Future	3,666.9200	3.6669	3,152.0000	3.1520	(14.042)	0	0	0
2023/03/07	2040	01/02/2024	12.34	Call	Bond Future	6,094.2700	6.0943	5,417.1500	5.4172	(11.111)	0	0	0
2023/03/07	2040	01/02/2024	12.34	Put	Bond Future	3,303.5900	3.3036	3,732.7000	3.7327	12.989	0	0	0
2023/03/07	2040	01/02/2024	12.33	Call	Bond Future	6,058.5200	6.0585	5,383.4900	5.3835	(11.142)	0	0	0
2023/03/07	2040	01/02/2024	12.33	Put	Bond Future	3,324.2700	3.3243	3,755.4700	3.7555	12.971	0	0	0
2023/03/07	2040	01/02/2024			Bond Future	11.8588	79.8607	12.0463	78.7545	1.582	0.0000	0.0000	6
2023/03/07	2040	01/02/2024	12.35	Call	Bond Future	6,129.8000	6.1298	5,450.5800	5.4506	(11.081)	0	0	0
2023/03/07	2040	01/02/2024	12.35	Put	Bond Future	3,282.7500	3.2827	3,709.7600	3.7098	13.008	0	0	0
2023/03/07	2040	02/05/2024	11.61	Call	Bond Future	3,690.0800	3.6901	3,194.8100	3.1948	(13.422)	0	0	0
2023/03/07	2040	02/05/2024	11.62	Put	Bond Future	5,895.3800	5.8954	6,525.9300	6.5259	10.696	0	0	0
2023/03/07	2040	02/05/2024	11.60	Call	Bond Future	3,662.7100	3.6627	3,169.8100	3.1698	(13.457)	0	0	0
2023/03/07	2040	02/05/2024			Bond Future	11.9841	81.4549	12.1788	80.3268	1.625	0.0000	0.0000	0
2023/03/07	2040	02/05/2024	11.61	Put	Bond Future	5,929.0300	5.9290	6,561.9300	6.5619	10.675	0	0	0
2023/03/07	2040	02/05/2024	11.62	Call	Bond Future	3,717.5400	3.7175	3,219.9200	3.2199	(13.386)	0	0	0
2023/03/07	2040	02/05/2024	11.60	Put	Bond Future	5,962.8500	5.9628	6,598.1200	6.5981	10.654	0	0	0
2023/03/07	2044	04/05/2023	11.41	Call	Bond Future	1,412.8000	1.4128	987.9200	0.9879	(30.074)	0	0	0
2023/03/07	2044	04/05/2023	11.41	Put	Bond Future	2,681.3000	2.6813	3,370.5000	3.3705	25.704	0	0	0
2023/03/07	2044	04/05/2023	11.42	Call	Bond Future	1,440.3000	1.4403	1,009.6800	1.0097	(29.898)	0	0	0
2023/03/07	2044	04/05/2023	11.42	Put	Bond Future	2,643.7600	2.6438	3,327.2200	3.3272	25.852	0	0	0
2023/03/07	2044	04/05/2023	11.75	Put	Bond Future	1,618.8900	1.6189	2,115.2900	2.1153	30.663	0	0	4,423
2023/03/07	2044	04/05/2023			Bond Future	11.6075	80.0941	11.7855	78.9800	1.533	0.0000	0.0000	54,835
2023/03/07	2044	04/05/2023	11.43	Call	Bond Future	1,468.0900	1.4681	1,031.7300	1.0317	(29.723)	0	0	0
2023/03/07	2044	04/05/2023	11.43	Put	Bond Future	2,606.6000	2.6066	3,284.3200	3.2843	26.000	0	0	0
2023/03/07	2044	04/05/2023	11.75	Call	Bond Future	2,512.8200	2.5128	1,895.1400	1.8951	(24.581)	0	0	0
2023/03/07	2044	04/05/2023	12.00	Call	Bond Future	3,507.3600	3.5074	2,763.5800	2.7636	(21.206)	0	0	0
2023/03/07	2044	04/05/2023	12.00	Put	Bond Future	1,085.6100	1.0856	1,455.9100	1.4559	34.110	0	0	4,423
2023/03/07	2044	04/05/2023	12.25	Call	Bond Future	4,613.9700	4.6140	3,766.4200	3.7664	(18.369)	0	0	0
2023/03/07	2044	04/05/2023	12.25	Put	Bond Future	714.7000	0.7147	981.2300	0.9812	37.293	0	0	1,798
2023/03/07	2044	03/08/2023	12.16	Call	Bond Future	5,022.8100	5.0228	4,312.2000	4.3122	(14.148)	0	0	0
2023/03/07	2044	03/08/2023	12.16	Put	Bond Future	2,375.1300	2.3751	2,800.6400	2.8006	17.915	0	0	0
2023/03/07	2044	03/08/2023	12.00	Call	Bond Future	4,423.1500	4.4231	3,759.5800	3.7596	(15.002)	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
2023/03/07	2044	03/08/2023	12.00	Put	Bond Future	2,725.2100	2.7252	3,197.7600	3.1978	17.340	0	0	4,754
2023/03/07	2044	03/08/2023	12.15	Call	Bond Future	4,984.5900	4.9846	4,276.8300	4.2768	(14.199)	0	0	0
2023/03/07	2044	03/08/2023	12.15	Put	Bond Future	2,395.6800	2.3957	2,824.0400	2.8240	17.881	0	0	0
2023/03/07	2044	03/08/2023			Bond Future	11.7222	77.2899	11.9069	76.1538	1.576	0.0000	0.0000	21,473
2023/03/07	2044	03/08/2023	12.17	Call	Bond Future	5,061.1100	5.0611	4,347.6800	4.3477	(14.096)	0	0	0
2023/03/07	2044	03/08/2023	12.17	Put	Bond Future	2,354.7400	2.3547	2,777.4300	2.7774	17.951	0	0	0
2023/03/07	2044	03/08/2023	11.75	Call	Bond Future	3,546.5000	3.5465	2,962.3400	2.9623	(16.471)	0	0	0
2023/03/07	2044	03/08/2023	11.75	Put	Bond Future	3,373.6700	3.3737	3,925.6300	3.9256	16.361	0	0	3,076
2023/03/07	2044	02/11/2023	11.57	Call	Bond Future	3,413.1200	3.4131	2,891.7100	2.8917	(15.277)	0	0	0
2023/03/07	2044	02/11/2023	11.57	Put	Bond Future	5,017.2900	5.0173	5,654.9600	5.6550	12.709	0	0	0
2023/03/07	2044	02/11/2023			Bond Future	11.8271	78.8500	12.0186	77.6909	1.619	0.0000	0.0000	0
2023/03/07	2044	02/11/2023	11.56	Call	Bond Future	3,383.8900	3.3839	2,865.3500	2.8654	(15.324)	0	0	0
2023/03/07	2044	02/11/2023	11.56	Put	Bond Future	5,051.5600	5.0516	5,692.1000	5.6921	12.680	0	0	0
2023/03/07	2044	02/11/2023	11.55	Call	Bond Future	3,354.5300	3.3545	2,838.8700	2.8389	(15.372)	0	0	0
2023/03/07	2044	02/11/2023	11.55	Put	Bond Future	5,085.7900	5.0858	5,729.2100	5.7292	12.651	0	0	0
2023/03/07	2044	01/02/2024	12.29	Call	Bond Future	5,842.9900	5.8430	5,146.2200	5.1462	(11.925)	0	0	0
2023/03/07	2044	01/02/2024	12.29	Put	Bond Future	3,714.9800	3.7150	4,201.7000	4.2017	13.102	0	0	0
2023/03/07	2044	01/02/2024			Bond Future	11.9292	76.1208	12.1277	74.9373	1.665	0.0000	0.0000	0
2023/03/07	2044	01/02/2024	12.28	Call	Bond Future	5,807.9700	5.8080	5,113.4700	5.1135	(11.958)	0	0	0
2023/03/07	2044	01/02/2024	12.28	Put	Bond Future	3,737.5900	3.7376	4,226.5800	4.2266	13.083	0	0	0
2023/03/07	2044	01/02/2024	12.27	Call	Bond Future	5,773.2900	5.7733	5,081.0700	5.0811	(11.990)	0	0	0
2023/03/07	2044	01/02/2024	12.27	Put	Bond Future	3,760.6200	3.7606	4,251.8900	4.2519	13.064	0	0	0
2023/03/07	2044	02/05/2024	11.67	Call	Bond Future	3,765.9000	3.7659	3,235.6400	3.2356	(14.081)	0	0	0
2023/03/07	2044	02/05/2024	11.67	Put	Bond Future	6,073.5000	6.0735	6,750.2400	6.7502	11.143	0	0	0
2023/03/07	2044	02/05/2024			Bond Future	12.0491	77.6403	12.2552	76.4333	1.710	0.0000	0.0000	0
2023/03/07	2044	02/05/2024	11.66	Call	Bond Future	3,739.3300	3.7393	3,211.5600	3.2116	(14.114)	0	0	0
2023/03/07	2044	02/05/2024	11.66	Put	Bond Future	6,109.3700	6.1094	6,788.6000	6.7886	11.118	0	0	0
2023/03/07	2044	02/05/2024	11.65	Call	Bond Future	3,712.5300	3.7125	3,187.2400	3.1872	(14.149)	0	0	0
2023/03/07	2044	02/05/2024	11.65	Put	Bond Future	6,145.0900	6.1451	6,826.8000	6.8268	11.094	0	0	0
2023/03/07	2046	04/05/2023			Bond Future	113.1632	113.1632	113.1676	113.1676	0.004	0.0000	0.0000	17,308
2023/03/07	2046	03/08/2023			Bond Future	115.4209	115.4209	115.4252	115.4252	0.004	0.0000	0.0000	0
2023/03/07	2046	02/11/2023			Bond Future	115.7027	115.7027	115.7071	115.7071	0.004	0.0000	0.0000	0
2023/03/07	2046	01/02/2024			Bond Future	118.1517	118.1517	118.1559	118.1559	0.004	0.0000	0.0000	0
2023/03/07	2046	02/05/2024			Bond Future	118.4192	118.4192	118.4238	118.4238	0.004	0.0000	0.0000	0
2023/03/07	2050	04/05/2023			Bond Future	115.3432	115.3432	115.4494	115.4494	0.092	0.0000	0.0000	13,316
2023/03/07	2050	03/08/2023			Bond Future	115.4733	115.4733	115.5813	115.5813	0.094	0.0000	0.0000	0
2023/03/07	2050	02/11/2023			Bond Future	117.8306	117.8306	117.9407	117.9407	0.093	0.0000	0.0000	0
2023/03/07	2050	01/02/2024			Bond Future	118.0981	118.0981	118.2105	118.2105	0.095	0.0000	0.0000	0
2023/03/07	2050	02/05/2024			Bond Future	120.4862	120.4862	120.6013	120.6013	0.095	0.0000	0.0000	0
2023/03/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	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
2023/03/07	AL37	04/05/2023			Index Future	877.0140	877.0140	876.8420	876.8420	(0.020)	0.0000	0.0000	0
2023/03/07	AL37	03/08/2023			Index Future	894.2940	894.2940	894.1180	894.1180	(0.020)	0.0000	0.0000	0
2023/03/07	AL37	02/11/2023			Index Future	912.3400	912.3400	912.1590	912.1590	(0.020)	0.0000	0.0000	0
2023/03/07	AL37	01/02/2024			Index Future	931.4390	931.4390	931.2540	931.2540	(0.020)	0.0000	0.0000	0
2023/03/07	AL37	02/05/2024			Index Future	950.0970	950.0970	949.9090	949.9090	(0.020)	0.0000	0.0000	0
2023/03/07	AL7T	04/05/2023			Index Future	1,010.4340	1,010.4340	1,006.4750	1,006.4750	(0.392)	0.0000	0.0000	0
2023/03/07	AL7T	03/08/2023			Index Future	1,030.3440	1,030.3440	1,026.3060	1,026.3060	(0.392)	0.0000	0.0000	0
2023/03/07	AL7T	02/11/2023			Index Future	1,051.1350	1,051.1350	1,047.0140	1,047.0140	(0.392)	0.0000	0.0000	0
2023/03/07	AL7T	01/02/2024			Index Future	1,073.1400	1,073.1400	1,068.9320	1,068.9320	(0.392)	0.0000	0.0000	0
2023/03/07	AL7T	02/05/2024			Index Future	1,094.6350	1,094.6350	1,090.3450	1,090.3450	(0.392)	0.0000	0.0000	0
2023/03/07	ALBI	04/05/2023			Index Future	889.8600	889.8600	884.6620	884.6620	(0.584)	0.0000	0.0000	100
2023/03/07	ALBI	03/08/2023			Index Future	907.3940	907.3940	902.0920	902.0920	(0.584)	0.0000	0.0000	0
2023/03/07	ALBI	02/11/2023			Index Future	925.7040	925.7040	920.2940	920.2940	(0.584)	0.0000	0.0000	0
2023/03/07	ALBI	01/02/2024			Index Future	945.0830	945.0830	939.5590	939.5590	(0.584)	0.0000	0.0000	0
2023/03/07	ALBI	02/05/2024			Index Future	964.0130	964.0130	958.3810	958.3810	(0.584)	0.0000	0.0000	0
2023/03/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	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
2023/03/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/07	ES33	04/05/2023			Bond Future	11.9835	74.9010	12.0947	74.3748	0.928	0.0000	0.0000	0
2023/03/07	ES33	03/08/2023			Bond Future	12.1314	76.3952	12.2474	75.8585	0.956	0.0000	0.0000	350
2023/03/07	ES33	02/11/2023			Bond Future	12.2825	74.1602	12.4034	73.6125	0.984	0.0000	0.0000	0
2023/03/07	ES33	01/02/2024			Bond Future	12.4326	75.7304	12.5588	75.1709	1.015	0.0000	0.0000	0
2023/03/07	ES33	02/05/2024			Bond Future	12.6043	73.4654	12.7361	72.8948	1.045	0.0000	0.0000	0
2023/03/07	ES42	04/05/2023			Bond Future	12.3087	72.5859	12.4559	71.7689	1.196	0.0000	0.0000	0
2023/03/07	ES42	03/08/2023			Bond Future	12.4420	74.0342	12.5950	73.2008	1.229	0.0000	0.0000	4,000
2023/03/07	ES42	02/11/2023			Bond Future	12.5776	71.2832	12.7366	70.4327	1.264	0.0000	0.0000	0
2023/03/07	ES42	01/02/2024			Bond Future	12.7056	72.7930	12.8708	71.9244	1.300	0.0000	0.0000	0
2023/03/07	ES42	02/05/2024			Bond Future	12.8556	70.0016	13.0276	69.1157	1.338	0.0000	0.0000	0
2023/03/07	GOVI	04/05/2023	852.86	Call	GOVI	241,300.0000	24.1300	190,450.0000	19.0450	(21.073)	0	0	0
2023/03/07	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	GOVI	04/05/2023	852.87	Call	GOVI	241,200.0000	24.1200	190,350.0000	19.0350	(21.082)	0	0	0
2023/03/07	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	GOVI	04/05/2023			GOVI	876.9900	876.9900	871.9050	871.9050	(0.580)	0.0000	0.0000	840
2023/03/07	GOVI	04/05/2023	852.88	Call	GOVI	241,100.0000	24.1100	190,250.0000	19.0250	(21.091)	0	0	0
2023/03/07	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	GOVI	03/08/2023	837.21	Call	GOVI	570,600.0000	57.0600	518,740.0000	51.8740	(9.089)	0	0	0
2023/03/07	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	GOVI	03/08/2023	837.22	Call	GOVI	570,500.0000	57.0500	518,640.0000	51.8640	(9.090)	0	0	0
2023/03/07	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	GOVI	03/08/2023			GOVI	894.2700	894.2700	889.0840	889.0840	(0.580)	0.0000	0.0000	0
2023/03/07	GOVI	03/08/2023	837.23	Call	GOVI	570,400.0000	57.0400	518,540.0000	51.8540	(9.092)	0	0	0
2023/03/07	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	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
2023/03/07	GOVI	02/11/2023	885.82	Call	GOVI	264,950.0000	26.4950	212,040.0000	21.2040	(19.970)	0	0	0
2023/03/07	GOVI	02/11/2023			GOVI	912.3150	912.3150	907.0240	907.0240	(0.580)	0.0000	0.0000	0
2023/03/07	GOVI	02/11/2023	885.80	Call	GOVI	265,150.0000	26.5150	212,240.0000	21.2240	(19.955)	0	0	0
2023/03/07	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	GOVI	02/11/2023	885.81	Call	GOVI	265,050.0000	26.5050	212,140.0000	21.2140	(19.962)	0	0	0
2023/03/07	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	GOVI	01/02/2024	880.00	Call	GOVI	514,140.0000	51.4140	460,110.0000	46.0110	(10.509)	0	0	0
2023/03/07	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	GOVI	01/02/2024			GOVI	931.4140	931.4140	926.0110	926.0110	(0.580)	0.0000	0.0000	0
2023/03/07	GOVI	01/02/2024	879.98	Call	GOVI	514,340.0000	51.4340	460,310.0000	46.0310	(10.505)	0	0	0
2023/03/07	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	GOVI	01/02/2024	879.99	Call	GOVI	514,240.0000	51.4240	460,210.0000	46.0210	(10.507)	0	0	0
2023/03/07	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	GOVI	02/05/2024	950.97	Put	GOVI	9,000.0000	0.9000	64,080.0000	6.4080	612.000	0	0	0
2023/03/07	GOVI	02/05/2024	950.98	Put	GOVI	9,100.0000	0.9100	64,180.0000	6.4180	605.275	0	0	0
2023/03/07	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	GOVI	02/05/2024			GOVI	950.0700	950.0700	944.5620	944.5620	(0.580)	0.0000	0.0000	0
2023/03/07	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	GOVI	02/05/2024	950.99	Put	GOVI	9,200.0000	0.9200	64,280.0000	6.4280	598.696	0	0	0
2023/03/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/07	IGOV	04/05/2023			Index Future	326.3540	326.3540	326.4180	326.4180	0.020	0.0000	0.0000	655
2023/03/07	IGOV	03/08/2023			Index Future	332.8640	332.8640	332.9280	332.9280	0.019	0.0000	0.0000	0
2023/03/07	IGOV	02/11/2023			Index Future	339.6580	339.6580	339.7240	339.7240	0.019	0.0000	0.0000	0
2023/03/07	IGOV	01/02/2024			Index Future	346.8440	346.8440	346.9120	346.9120	0.020	0.0000	0.0000	0
2023/03/07	IGOV	02/05/2024			Index Future	353.8660	353.8660	353.9360	353.9360	0.020	0.0000	0.0000	0
2023/03/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/07	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
2023/03/07	JBAF	15/03/2023			Jibar Tradeable Future	7.4750	92.5250	7.4750	92.5250	0.000	0.0000	0.0000	0
2023/03/07	JBAF	19/04/2023			Jibar Tradeable Future	7.7650	92.2350	7.7450	92.2550	(0.258)	0.0000	0.0000	0
2023/03/07	JBAF	17/05/2023			Jibar Tradeable Future	7.7800	92.2200	7.7700	92.2300	(0.129)	0.0000	0.0000	0
2023/03/07	JBAF	21/06/2023			Jibar Tradeable Future	7.9350	92.0650	7.8950	92.1050	(0.504)	0.0000	0.0000	0
2023/03/07	JBAF	19/07/2023			Jibar Tradeable Future	7.9500	92.0500	7.9100	92.0900	(0.503)	0.0000	0.0000	0
2023/03/07	JBAF	16/08/2023			Jibar Tradeable Future	8.0200	91.9800	7.9800	92.0200	(0.499)	0.0000	0.0000	0
2023/03/07	JBAF	20/09/2023			Jibar Tradeable Future	8.0400	91.9600	7.9900	92.0100	(0.622)	0.0000	0.0000	75
2023/03/07	JBAF	20/12/2023			Jibar Tradeable Future	8.0450	91.9550	7.9750	92.0250	(0.870)	0.0000	0.0000	272
2023/03/07	JBAF	20/03/2024			Jibar Tradeable Future	7.9950	92.0050	7.8950	92.1050	(1.251)	0.0000	0.0000	0
2023/03/07	JBAF	19/06/2024			Jibar Tradeable Future	7.9000	92.1000	7.7800	92.2200	(1.519)	0.0000	0.0000	0
2023/03/07	JBAF	18/09/2024			Jibar Tradeable Future	7.8400	92.1600	7.7100	92.2900	(1.658)	0.0000	0.0000	68
2023/03/07	JBAF	18/12/2024			Jibar Tradeable Future	7.7850	92.2150	7.6350	92.3650	(1.927)	0.0000	0.0000	0
2023/03/07	R035	04/05/2023	10.55	Call	Bond Future	452.4400	0.4524	334.5800	0.3346	(26.050)	0	0	770
2023/03/07	R035	04/05/2023	10.55	Put	Bond Future	4,189.2500	4.1893	4,682.8900	4.6829	11.783	0	0	0
2023/03/07	R035	04/05/2023	13.18	Call	Bond Future	10,577.8200	10.5778	9,977.5200	9.9775	(5.675)	0	0	0
2023/03/07	R035	04/05/2023	13.18	Put	Bond Future	41.6400	0.0416	52.8400	0.0528	26.897	0	0	491
2023/03/07	R035	04/05/2023	12.46	Call	Bond Future	7,155.4100	7.1554	6,588.4100	6.5884	(7.924)	0	0	0
2023/03/07	R035	04/05/2023	12.46	Put	Bond Future	180.3600	0.1804	224.8600	0.2249	24.673	0	0	388
2023/03/07	R035	04/05/2023	11.20	Call	Bond Future	1,856.0800	1.8561	1,538.4900	1.5385	(17.111)	0	0	0
2023/03/07	R035	04/05/2023	11.21	Call	Bond Future	1,887.1900	1.8872	1,566.4200	1.5664	(16.997)	0	0	0
2023/03/07	R035	04/05/2023	11.22	Put	Bond Future	1,673.3500	1.6734	1,960.9100	1.9609	17.185	0	0	0
2023/03/07	R035	04/05/2023	10.60	Call	Bond Future	517.5500	0.5176	386.7900	0.3868	(25.265)	0	0	388
2023/03/07	R035	04/05/2023	10.60	Put	Bond Future	3,948.2400	3.9482	4,428.9800	4.4290	12.176	0	0	0
2023/03/07	R035	04/05/2023	11.05	Call	Bond Future	1,422.4300	1.4224	1,153.4700	1.1535	(18.908)	0	0	770
2023/03/07	R035	04/05/2023	11.05	Put	Bond Future	2,163.4200	2.1634	2,505.9600	2.5060	15.833	0	0	0
2023/03/07	R035	04/05/2023	11.17	Call	Bond Future	1,764.3400	1.7643	1,456.3500	1.4563	(17.456)	0	0	491
2023/03/07	R035	04/05/2023			Bond Future	11.1775	86.7624	11.2838	86.1509	0.952	0.0000	0.0000	158,829
2023/03/07	R035	04/05/2023	9.85	Call	Bond Future	45.5600	0.0456	28.7100	0.0287	(36.984)	0	0	388
2023/03/07	R035	04/05/2023	9.85	Put	Bond Future	8,227.6700	8.2277	8,822.3200	8.8223	7.227	0	0	0
2023/03/07	R035	04/05/2023	10.42	Call	Bond Future	311.0500	0.3111	223.4300	0.2234	(28.169)	0	0	491
2023/03/07	R035	04/05/2023	10.42	Put	Bond Future	4,850.7500	4.8507	5,374.6300	5.3746	10.800	0	0	0
2023/03/07	R035	04/05/2023	11.80	Call	Bond Future	4,122.6800	4.1227	3,645.3400	3.6453	(11.578)	0	0	0
2023/03/07	R035	04/05/2023	11.80	Put	Bond Future	630.8700	0.6309	765.0300	0.7650	21.266	0	0	1,035
2023/03/07	R035	04/05/2023	11.87	Call	Bond Future	4,427.4100	4.4274	3,936.4800	3.9365	(11.088)	0	0	0
2023/03/07	R035	04/05/2023	11.87	Put	Bond Future	555.7600	0.5558	676.3300	0.6763	21.695	0	0	770
2023/03/07	R035	04/05/2023	11.20	Put	Bond Future	1,726.0500	1.7260	2,019.9600	2.0200	17.028	0	0	0
2023/03/07	R035	04/05/2023	11.21	Put	Bond Future	1,699.5400	1.6995	1,990.2700	1.9903	17.106	0	0	0
2023/03/07	R035	04/05/2023	11.22	Call	Bond Future	1,918.5700	1.9186	1,594.6300	1.5946	(16.884)	0	0	0
2023/03/07	R035	04/05/2023	11.17	Put	Bond Future	1,807.5100	1.8075	2,111.0200	2.1110	16.792	0	0	0
2023/03/07	R035	03/08/2023	12.00	Call	Bond Future	5,504.8500	5.5049	5,065.7000	5.0657	(7.978)	0	0	0
2023/03/07	R035	03/08/2023	12.00	Put	Bond Future	1,627.7100	1.6277	1,812.2500	1.8122	11.337	0	0	0
2023/03/07	R035	03/08/2023			Bond Future	11.2925	88.4722	11.4032	87.8485	0.980	0.0000	0.0000	6,761
2023/03/07	R035	03/08/2023	11.98	Call	Bond Future	5,428.7900	5.4288	4,992.4300	4.9924	(8.038)	0	0	0
2023/03/07	R035	03/08/2023	11.98	Put	Bond Future	1,657.7600	1.6578	1,845.0900	1.8451	11.300	0	0	0
2023/03/07	R035	03/08/2023	11.99	Call	Bond Future	5,466.6800	5.4667	5,028.9200	5.0289	(8.008)	0	0	0
2023/03/07	R035	03/08/2023	11.99	Put	Bond Future	1,642.5700	1.6426	1,828.5000	1.8285	11.319	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
2023/03/07	R035	02/11/2023	12.85	Call	Bond Future	8,817.1000	8.8171	8,313.4100	8.3134	(5.713)	0	0	0
2023/03/07	R035	02/11/2023	12.85	Put	Bond Future	1,325.7900	1.3258	1,458.4400	1.4584	10.005	0	0	400
2023/03/07	R035	02/11/2023	11.41	Call	Bond Future	3,707.5600	3.7076	3,376.6700	3.3767	(8.925)	0	0	0
2023/03/07	R035	02/11/2023	11.41	Put	Bond Future	3,707.1700	3.7072	4,012.6200	4.0126	8.239	0	0	0
2023/03/07	R035	02/11/2023	11.42	Call	Bond Future	3,736.9500	3.7369	3,404.5300	3.4045	(8.895)	0	0	0
2023/03/07	R035	02/11/2023	11.42	Put	Bond Future	3,681.0500	3.6811	3,984.9700	3.9850	8.256	0	0	0
2023/03/07	R035	02/11/2023	11.12	Call	Bond Future	2,899.3300	2.8993	2,614.2800	2.6143	(9.832)	0	0	400
2023/03/07	R035	02/11/2023			Bond Future	11.4099	85.7534	11.5251	85.1171	1.009	0.0000	0.0000	71
2023/03/07	R035	02/11/2023	11.43	Call	Bond Future	3,766.7400	3.7667	3,432.7800	3.4328	(8.866)	0	0	0
2023/03/07	R035	02/11/2023	11.43	Put	Bond Future	3,655.3700	3.6554	3,957.7500	3.9577	8.272	0	0	0
2023/03/07	R035	02/11/2023	10.62	Call	Bond Future	1,776.2300	1.7762	1,570.9900	1.5710	(11.555)	0	0	400
2023/03/07	R035	02/11/2023	10.62	Put	Bond Future	6,328.7400	6.3287	6,759.8400	6.7598	6.812	0	0	0
2023/03/07	R035	02/11/2023	11.12	Put	Bond Future	4,531.5200	4.5315	4,882.8100	4.8828	7.752	0	0	0
2023/03/07	R035	01/02/2024	12.18	Put	Bond Future	2,931.3800	2.9314	3,161.7200	3.1617	7.858	0	0	0
2023/03/07	R035	01/02/2024	12.19	Call	Bond Future	6,428.1800	6.4282	6,007.6500	6.0076	(6.542)	0	0	0
2023/03/07	R035	01/02/2024	12.19	Put	Bond Future	2,914.1500	2.9142	3,143.4000	3.1434	7.867	0	0	0
2023/03/07	R035	01/02/2024	10.62	Call	Bond Future	2,134.4700	2.1345	1,919.0700	1.9191	(10.091)	0	0	400
2023/03/07	R035	01/02/2024	10.62	Put	Bond Future	7,270.3800	7.2704	7,704.7600	7.7048	5.975	0	0	0
2023/03/07	R035	01/02/2024	11.12	Put	Bond Future	5,470.4200	5.4704	5,835.8800	5.8359	6.681	0	0	0
2023/03/07	R035	01/02/2024			Bond Future	11.5249	87.5499	11.6449	86.9001	1.041	0.0000	0.0000	0
2023/03/07	R035	01/02/2024	13.46	Call	Bond Future	11,042.4700	11.0425	10,513.5300	10.5135	(4.790)	0	0	0
2023/03/07	R035	01/02/2024	13.46	Put	Bond Future	1,375.2900	1.3753	1,496.1300	1.4961	8.787	0	0	400
2023/03/07	R035	01/02/2024	12.18	Call	Bond Future	6,394.1200	6.3941	5,974.6800	5.9747	(6.560)	0	0	0
2023/03/07	R035	01/02/2024	12.20	Call	Bond Future	6,462.3000	6.4623	6,040.6700	6.0407	(6.524)	0	0	0
2023/03/07	R035	01/02/2024	12.20	Put	Bond Future	2,897.0400	2.8970	3,125.1900	3.1252	7.875	0	0	0
2023/03/07	R035	01/02/2024	11.12	Call	Bond Future	3,224.8100	3.2248	2,940.4900	2.9405	(8.817)	0	0	400
2023/03/07	R035	02/05/2024	11.19	Call	Bond Future	3,324.4200	3.3244	3,037.8700	3.0379	(8.620)	0	0	0
2023/03/07	R035	02/05/2024	11.19	Put	Bond Future	5,843.0200	5.8430	6,219.0100	6.2190	6.435	0	0	0
2023/03/07	R035	02/05/2024	11.20	Call	Bond Future	3,347.7200	3.3477	3,059.8600	3.0599	(8.599)	0	0	0
2023/03/07	R035	02/05/2024	11.20	Put	Bond Future	5,810.7500	5.8108	6,185.4300	6.1854	6.448	0	0	0
2023/03/07	R035	02/05/2024			Bond Future	11.6525	84.7938	11.7774	84.1312	1.072	0.0000	0.0000	0
2023/03/07	R035	02/05/2024	11.21	Call	Bond Future	3,371.4700	3.3715	3,082.2900	3.0823	(8.577)	0	0	0
2023/03/07	R035	02/05/2024	11.21	Put	Bond Future	5,778.9900	5.7790	6,152.3500	6.1524	6.461	0	0	0
2023/03/07	R186	04/05/2023		Call	Bond Future	9,892.2600	9.8923	9,928.1100	9.9281	0.362	0	0	0
2023/03/07	R186	04/05/2023	8.83	Put	Bond Future	418.9300	0.4189	401.3900	0.4014	(4.187)	0	0	0
2023/03/07	R186	04/05/2023	8.84	Call	Bond Future	1,266.7800	1.2668	1,285.3200	1.2853	1.464	0	0	0
2023/03/07	R186	04/05/2023			Bond Future	8.5683	109.8923	8.5570	109.9281	(0.132)	0.0000	0.0000	96,442
2023/03/07	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/07	R186	04/05/2023	8.36	Call	Bond Future	422.2200	0.4222	429.5100	0.4295	1.727	0	0	200
2023/03/07	R186	04/05/2023	8.36	Put	Bond Future	1,084.8500	1.0848	1,056.2900	1.0563	(2.633)	0	0	200
2023/03/07	R186	04/05/2023	8.82	Call	Bond Future	1,222.3900	1.2224	1,240.4600	1.2405	1.478	0	0	0
2023/03/07	R186	04/05/2023	8.82	Put	Bond Future	428.2800	0.4283	410.5000	0.4105	(4.151)	0	0	0
2023/03/07	R186	04/05/2023	8.83	Call	Bond Future	1,244.4300	1.2444	1,262.7400	1.2627	1.471	0	0	0
2023/03/07	R186	04/05/2023	8.84	Put	Bond Future	409.9100	0.4099	392.6000	0.3926	(4.223)	0	0	0
2023/03/07	R186	03/08/2023	9.74	Call	Bond Future	3,569.0000	3.5690	3,596.6100	3.5966	0.774	0	0	0
2023/03/07	R186	03/08/2023	9.74	Put	Bond Future	307.4800	0.3075	298.6800	0.2987	(2.862)	0	0	0
2023/03/07	R186	03/08/2023	9.73	Put	Bond Future	311.4300	0.3114	302.5500	0.3025	(2.851)	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
2023/03/07	R186	03/08/2023			Bond Future	8.6198	106.7535	8.6075	106.7899	(0.142)	0.0000	0.0000	0
2023/03/07	R186	03/08/2023	9.75	Call	Bond Future	3,593.4700	3.5935	3,621.1700	3.6212	0.771	0	0	0
2023/03/07	R186	03/08/2023	9.75	Put	Bond Future	303.4100	0.3034	294.7000	0.2947	(2.871)	0	0	0
2023/03/07	R186	03/08/2023	9.73	Call	Bond Future	3,544.4000	3.5444	3,571.9300	3.5719	0.777	0	0	0
2023/03/07	R186	02/11/2023	9.40	Call	Bond Future	2,817.1700	2.8172	2,840.2300	2.8402	0.819	0	0	0
2023/03/07	R186	02/11/2023	9.40	Put	Bond Future	790.8400	0.7908	776.8400	0.7768	(1.770)	0	0	0
2023/03/07	R186	02/11/2023	9.15	Call	Bond Future	2,329.6500	2.3297	2,350.4300	2.3504	0.892	0	0	1,715
2023/03/07	R186	02/11/2023			Bond Future	8.6591	108.9081	8.6458	108.9452	(0.155)	0.0000	0.0000	1,521
2023/03/07	R186	02/11/2023	10.42	Call	Bond Future	5,059.2400	5.0592	5,089.1700	5.0892	0.592	0	0	0
2023/03/07	R186	02/11/2023	10.42	Put	Bond Future	322.9200	0.3229	315.7900	0.3158	(2.208)	0	0	1,715
2023/03/07	R186	02/11/2023	9.38	Call	Bond Future	2,777.1100	2.7771	2,799.9900	2.8000	0.824	0	0	0
2023/03/07	R186	02/11/2023	9.38	Put	Bond Future	804.8300	0.8048	790.6500	0.7906	(1.762)	0	0	0
2023/03/07	R186	02/11/2023	9.39	Call	Bond Future	2,797.1200	2.7971	2,820.0800	2.8201	0.821	0	0	0
2023/03/07	R186	02/11/2023	9.39	Put	Bond Future	797.8100	0.7978	783.7100	0.7837	(1.767)	0	0	0
2023/03/07	R186	02/11/2023	9.15	Put	Bond Future	981.5600	0.9816	965.2800	0.9653	(1.659)	0	0	0
2023/03/07	R186	01/02/2024	9.52	Put	Bond Future	904.2500	0.9042	890.3400	0.8903	(1.538)	0	0	0
2023/03/07	R186	01/02/2024	9.50	Call	Bond Future	3,012.1400	3.0121	3,035.8000	3.0358	0.785	0	0	0
2023/03/07	R186	01/02/2024	9.51	Call	Bond Future	3,030.8100	3.0308	3,054.5400	3.0545	0.783	0	0	0
2023/03/07	R186	01/02/2024			Bond Future	8.6737	105.8831	8.6590	105.9208	(0.169)	0.0000	0.0000	0
2023/03/07	R186	01/02/2024	9.52	Call	Bond Future	3,049.5200	3.0495	3,073.3200	3.0733	0.780	0	0	0
2023/03/07	R186	01/02/2024	9.50	Put	Bond Future	916.9200	0.9169	902.8700	0.9029	(1.532)	0	0	0
2023/03/07	R186	01/02/2024	9.51	Put	Bond Future	910.5600	0.9106	896.5800	0.8966	(1.535)	0	0	0
2023/03/07	R186	02/05/2024	8.01	Call	Bond Future	850.4700	0.8505	861.8800	0.8619	1.342	0	0	0
2023/03/07	R186	02/05/2024	8.01	Put	Bond Future	2,578.8400	2.5788	2,551.5200	2.5515	(1.059)	0	0	0
2023/03/07	R186	02/05/2024			Bond Future	8.7344	107.9987	8.7180	108.0374	(0.188)	0.0000	0.0000	0
2023/03/07	R186	02/05/2024	7.99	Call	Bond Future	832.4500	0.8325	843.6900	0.8437	1.350	0	0	0
2023/03/07	R186	02/05/2024	7.99	Put	Bond Future	2,609.0600	2.6091	2,581.5700	2.5816	(1.054)	0	0	0
2023/03/07	R186	02/05/2024	8.00	Call	Bond Future	841.4300	0.8414	852.7600	0.8528	1.347	0	0	0
2023/03/07	R186	02/05/2024	8.00	Put	Bond Future	2,593.9200	2.5939	2,566.5200	2.5665	(1.056)	0	0	0
2023/03/07	R197	04/05/2023			Bond Future	335.9707	335.9707	335.8882	335.8882	(0.025)	0.0000	0.0000	309
2023/03/07	R197	03/08/2023			Bond Future	333.6355	333.6355	333.5509	333.5509	(0.025)	0.0000	0.0000	0
2023/03/07	R197	02/11/2023			Bond Future	340.4464	340.4464	340.3599	340.3599	(0.025)	0.0000	0.0000	0
2023/03/07	R202	04/05/2023			Bond Future	251.7283	251.7283	251.7375	251.7375	0.004	0.0000	0.0000	4,960
2023/03/07	R202	03/08/2023			Bond Future	251.9498	251.9498	251.9588	251.9588	0.004	0.0000	0.0000	460
2023/03/07	R202	02/11/2023			Bond Future	257.0930	257.0930	257.1021	257.1021	0.004	0.0000	0.0000	0
2023/03/07	R202	01/02/2024			Bond Future	257.6125	257.6125	257.6213	257.6213	0.003	0.0000	0.0000	0
2023/03/07	R202	02/05/2024			Bond Future	262.8224	262.8224	262.8320	262.8320	0.004	0.0000	0.0000	0
2023/03/07	R209	04/05/2023	10.00	Call	Bond Future	61.3500	0.0613	38.9100	0.0389	(36.577)	0	0	500
2023/03/07	R209	04/05/2023	10.00	Put	Bond Future	6,608.1300	6.6081	7,148.0200	7.1480	8.170	0	0	0
2023/03/07	R209	04/05/2023	10.50	Call	Bond Future	317.9100	0.3179	227.6100	0.2276	(28.404)	0	0	4,500
2023/03/07	R209	04/05/2023	10.50	Put	Bond Future	4,049.4700	4.0495	4,521.5000	4.5215	11.657	0	0	0
2023/03/07	R209	04/05/2023	11.50	Put	Bond Future	983.0600	0.9831	1,179.4800	1.1795	19.980	0	0	0
2023/03/07	R209	04/05/2023	11.09	Call	Bond Future	1,277.3000	1.2773	1,027.3300	1.0273	(19.570)	0	0	0
2023/03/07	R209	04/05/2023	11.09	Put	Bond Future	1,875.5500	1.8756	2,187.9100	2.1879	16.654	0	0	0
2023/03/07	R209	04/05/2023	11.10	Call	Bond Future	1,301.2600	1.3013	1,048.2800	1.0483	(19.441)	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
2023/03/07	R209	04/05/2023	11.10	Put	Bond Future	1,848.0800	1.8481	2,157.4300	2.1574	16.739	0	0	0
2023/03/07	R209	04/05/2023			Bond Future	11.2070	67.2632	11.3183	66.7009	0.993	0.0000	0.0000	19,542
2023/03/07	R209	04/05/2023	11.00	Call	Bond Future	1,073.1700	1.0732	850.3000	0.8503	(20.767)	0	0	1,250
2023/03/07	R209	04/05/2023	11.00	Put	Bond Future	2,136.7000	2.1367	2,476.1600	2.4762	15.887	0	0	8,250
2023/03/07	R209	04/05/2023	11.50	Call	Bond Future	2,448.9900	2.4490	2,083.0800	2.0831	(14.941)	0	0	2,250
2023/03/07	R209	04/05/2023	12.50	Call	Bond Future	6,296.2700	6.2963	5,774.4300	5.7744	(8.288)	0	0	0
2023/03/07	R209	04/05/2023	12.50	Put	Bond Future	155.2000	0.1552	195.6900	0.1957	26.089	0	0	9,750
2023/03/07	R209	04/05/2023	11.11	Call	Bond Future	1,325.4500	1.3254	1,069.4700	1.0695	(19.313)	0	0	0
2023/03/07	R209	04/05/2023	11.11	Put	Bond Future	1,820.9100	1.8209	2,127.2600	2.1273	16.824	0	0	0
2023/03/07	R209	03/08/2023	11.95	Put	Bond Future	1,459.1800	1.4592	1,635.5000	1.6355	12.083	0	0	0
2023/03/07	R209	03/08/2023	10.70	Call	Bond Future	1,281.1900	1.2812	1,095.6300	1.0956	(14.483)	0	0	1,800
2023/03/07	R209	03/08/2023	11.93	Call	Bond Future	4,486.3900	4.4864	4,091.9200	4.0919	(8.793)	0	0	0
2023/03/07	R209	03/08/2023	11.94	Call	Bond Future	4,519.2900	4.5193	4,123.4600	4.1235	(8.759)	0	0	0
2023/03/07	R209	03/08/2023	10.00	Call	Bond Future	456.1000	0.4561	372.4600	0.3725	(18.338)	0	0	1,800
2023/03/07	R209	03/08/2023	10.00	Put	Bond Future	7,489.9400	7.4899	7,979.8000	7.9798	6.540	0	0	0
2023/03/07	R209	03/08/2023			Bond Future	11.3110	68.5889	11.4263	68.0153	1.019	0.0000	0.0000	1,690
2023/03/07	R209	03/08/2023	11.95	Call	Bond Future	4,552.4100	4.5524	4,155.2300	4.1552	(8.725)	0	0	0
2023/03/07	R209	03/08/2023	10.70	Put	Bond Future	4,438.2800	4.4383	4,826.2200	4.8262	8.741	0	0	0
2023/03/07	R209	03/08/2023	11.93	Put	Bond Future	1,486.8800	1.4869	1,665.9100	1.6659	12.041	0	0	0
2023/03/07	R209	03/08/2023	11.94	Put	Bond Future	1,472.8900	1.4729	1,650.5600	1.6506	12.063	0	0	0
2023/03/07	R209	02/11/2023	11.33	Call	Bond Future	3,052.2500	3.0523	2,759.0500	2.7590	(9.606)	0	0	0
2023/03/07	R209	02/11/2023	11.33	Put	Bond Future	3,465.8900	3.4659	3,757.7800	3.7578	8.422	0	0	0
2023/03/07	R209	02/11/2023	11.34	Call	Bond Future	3,077.5400	3.0775	2,782.8800	2.7829	(9.575)	0	0	0
2023/03/07	R209	02/11/2023	11.34	Put	Bond Future	3,441.5100	3.4415	3,731.9400	3.7319	8.439	0	0	0
2023/03/07	R209	02/11/2023			Bond Future	11.4136	66.8218	11.5331	66.2367	1.047	0.0000	0.0000	741
2023/03/07	R209	02/11/2023	11.35	Call	Bond Future	3,103.1400	3.1031	2,807.0400	2.8070	(9.542)	0	0	0
2023/03/07	R209	02/11/2023	11.35	Put	Bond Future	3,417.4900	3.4175	3,706.4800	3.7065	8.456	0	0	0
2023/03/07	R209	01/02/2024	12.14	Call	Bond Future	5,573.4600	5.5735	5,188.3200	5.1883	(6.910)	0	0	0
2023/03/07	R209	01/02/2024	12.14	Put	Bond Future	2,609.1200	2.6091	2,821.3800	2.8214	8.135	0	0	0
2023/03/07	R209	01/02/2024	12.13	Put	Bond Future	2,624.9300	2.6249	2,838.2200	2.8382	8.126	0	0	0
2023/03/07	R209	01/02/2024			Bond Future	11.5099	68.2217	11.6337	67.6243	1.076	0.0000	0.0000	0
2023/03/07	R209	01/02/2024	12.12	Call	Bond Future	5,513.9600	5.5140	5,130.8800	5.1309	(6.947)	0	0	0
2023/03/07	R209	01/02/2024	12.12	Put	Bond Future	2,640.8400	2.6408	2,855.1600	2.8552	8.116	0	0	0
2023/03/07	R209	01/02/2024	12.13	Call	Bond Future	5,543.6900	5.5437	5,159.5800	5.1596	(6.929)	0	0	0
2023/03/07	R209	02/05/2024	11.17	Call	Bond Future	2,972.4500	2.9725	2,706.6600	2.7067	(8.942)	0	0	0
2023/03/07	R209	02/05/2024	11.17	Put	Bond Future	5,193.8300	5.1938	5,537.2700	5.5373	6.612	0	0	0
2023/03/07	R209	02/05/2024	11.18	Call	Bond Future	2,993.3500	2.9933	2,726.3500	2.7263	(8.920)	0	0	0
2023/03/07	R209	02/05/2024	11.18	Put	Bond Future	5,164.7700	5.1648	5,507.0000	5.5070	6.626	0	0	0
2023/03/07	R209	02/05/2024			Bond Future	11.6246	66.4348	11.7530	65.8256	1.104	0.0000	0.0000	0
2023/03/07	R209	02/05/2024	11.19	Call	Bond Future	3,014.3200	3.0143	2,746.1100	2.7461	(8.898)	0	0	0
2023/03/07	R209	02/05/2024	11.19	Put	Bond Future	5,135.8400	5.1358	5,476.8600	5.4769	6.640	0	0	0
2023/03/07	R210	04/05/2023			Bond Future	223.5196	223.5196	223.6803	223.6803	0.072	0.0000	0.0000	386
2023/03/07	R210	03/08/2023			Bond Future	227.9788	227.9788	228.1424	228.1424	0.072	0.0000	0.0000	300
2023/03/07	R210	02/11/2023			Bond Future	229.4882	229.4882	229.6550	229.6550	0.073	0.0000	0.0000	0
2023/03/07	R210	01/02/2024			Bond Future	234.3451	234.3451	234.5152	234.5152	0.073	0.0000	0.0000	0
2023/03/07	R210	02/05/2024			Bond Future	235.8686	235.8686	236.0427	236.0427	0.074	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
2023/03/07	R213	04/05/2023	10.75	Call	Bond Future	1,907.3100	1.9073	1,797.8600	1.7979	(5.738)	0	0	0
2023/03/07	R213	04/05/2023	10.75	Put	Bond Future	902.2300	0.9022	952.4700	0.9525	5.568	0	0	0
2023/03/07	R213	04/05/2023			Bond Future	10.5297	82.8296	10.5645	82.6699	0.330	0.0000	0.0000	33,941
2023/03/07	R213	04/05/2023	10.73	Call	Bond Future	1,847.7400	1.8477	1,739.8600	1.7399	(5.838)	0	0	0
2023/03/07	R213	04/05/2023	10.73	Put	Bond Future	933.2600	0.9333	985.0700	0.9851	5.552	0	0	0
2023/03/07	R213	04/05/2023	10.74	Call	Bond Future	1,877.4200	1.8774	1,768.7500	1.7688	(5.788)	0	0	0
2023/03/07	R213	04/05/2023	10.74	Put	Bond Future	917.6300	0.9176	968.6500	0.9686	5.560	0	0	0
2023/03/07	R213	03/08/2023	11.62	Put	Bond Future	777.5800	0.7776	808.2300	0.8082	3.942	0	0	0
2023/03/07	R213	03/08/2023	11.63	Call	Bond Future	5,057.7400	5.0577	4,925.1300	4.9251	(2.622)	0	0	0
2023/03/07	R213	03/08/2023			Bond Future	10.6400	84.4619	10.6764	84.2989	0.342	0.0000	0.0000	0
2023/03/07	R213	03/08/2023	11.61	Call	Bond Future	4,990.7200	4.9907	4,858.7200	4.8587	(2.645)	0	0	0
2023/03/07	R213	03/08/2023	11.61	Put	Bond Future	786.0000	0.7860	816.9500	0.8169	3.938	0	0	0
2023/03/07	R213	03/08/2023	11.62	Call	Bond Future	5,024.2000	5.0242	4,891.9000	4.8919	(2.633)	0	0	0
2023/03/07	R213	03/08/2023	11.63	Put	Bond Future	769.2600	0.7693	799.6000	0.7996	3.944	0	0	0
2023/03/07	R213	02/11/2023	11.13	Call	Bond Future	3,628.7400	3.6287	3,522.6000	3.5226	(2.925)	0	0	0
2023/03/07	R213	02/11/2023	11.13	Put	Bond Future	2,007.8400	2.0078	2,068.0000	2.0680	2.996	0	0	0
2023/03/07	R213	02/11/2023			Bond Future	10.7541	82.6138	10.7922	82.4475	0.355	0.0000	0.0000	5,775
2023/03/07	R213	02/11/2023	11.11	Call	Bond Future	3,574.6300	3.5746	3,469.2600	3.4693	(2.948)	0	0	0
2023/03/07	R213	02/11/2023	11.11	Put	Bond Future	2,038.9400	2.0389	2,099.8700	2.0999	2.988	0	0	0
2023/03/07	R213	02/11/2023	11.12	Call	Bond Future	3,601.6400	3.6016	3,495.8900	3.4959	(2.936)	0	0	0
2023/03/07	R213	02/11/2023	11.12	Put	Bond Future	2,023.3300	2.0233	2,083.8800	2.0839	2.993	0	0	0
2023/03/07	R213	01/02/2024	11.70	Call	Bond Future	5,186.5000	5.1865	5,066.3000	5.0663	(2.318)	0	0	0
2023/03/07	R213	01/02/2024	11.70	Put	Bond Future	1,733.7700	1.7338	1,783.4700	1.7835	2.867	0	0	0
2023/03/07	R213	01/02/2024	11.71	Call	Bond Future	5,215.2700	5.2153	5,094.7900	5.0948	(2.310)	0	0	0
2023/03/07	R213	01/02/2024	11.71	Put	Bond Future	1,722.3100	1.7223	1,771.7300	1.7717	2.869	0	0	0
2023/03/07	R213	01/02/2024			Bond Future	10.8652	84.3443	10.9052	84.1744	0.368	0.0000	0.0000	0
2023/03/07	R213	01/02/2024	11.72	Call	Bond Future	5,244.1000	5.2441	5,123.3200	5.1233	(2.303)	0	0	0
2023/03/07	R213	01/02/2024	11.72	Put	Bond Future	1,710.9400	1.7109	1,760.0600	1.7601	2.871	0	0	0
2023/03/07	R213	02/05/2024	10.30	Call	Bond Future	1,946.2700	1.9463	1,878.5100	1.8785	(3.482)	0	0	0
2023/03/07	R213	02/05/2024	10.30	Put	Bond Future	4,877.1700	4.8772	4,982.4700	4.9825	2.159	0	0	0
2023/03/07	R213	02/05/2024			Bond Future	10.9938	82.4766	11.0357	82.3036	0.381	0.0000	0.0000	0
2023/03/07	R213	02/05/2024	10.28	Call	Bond Future	1,914.0500	1.9141	1,847.0200	1.8470	(3.502)	0	0	0
2023/03/07	R213	02/05/2024	10.28	Put	Bond Future	4,931.3900	4.9314	5,037.4200	5.0374	2.150	0	0	0
2023/03/07	R213	02/05/2024	10.29	Call	Bond Future	1,930.2900	1.9303	1,862.8900	1.8629	(3.492)	0	0	0
2023/03/07	R213	02/05/2024	10.29	Put	Bond Future	4,904.4000	4.9044	5,010.0600	5.0101	2.154	0	0	0
2023/03/07	R214	04/05/2023	11.36	Call	Bond Future	1,594.6900	1.5947	1,220.6700	1.2207	(23.454)	0	0	0
2023/03/07	R214	04/05/2023	11.36	Put	Bond Future	1,708.3300	1.7083	2,110.3200	2.1103	23.531	0	0	0
2023/03/07	R214	04/05/2023	11.37	Call	Bond Future	1,622.2100	1.6222	1,244.1200	1.2441	(23.307)	0	0	0
2023/03/07	R214	04/05/2023	11.37	Put	Bond Future	1,682.4600	1.6825	2,080.3800	2.0804	23.651	0	0	0
2023/03/07	R214	04/05/2023			Bond Future	11.3813	64.2992	11.5284	63.5232	1.292	0.0000	0.0000	22,780
2023/03/07	R214	04/05/2023	11.38	Call	Bond Future	1,649.9700	1.6500	1,267.8200	1.2678	(23.161)	0	0	0
2023/03/07	R214	04/05/2023	11.38	Put	Bond Future	1,656.9000	1.6569	2,050.7600	2.0508	23.771	0	0	0
2023/03/07	R214	03/08/2023	12.14	Call	Bond Future	4,904.6400	4.9046	4,360.7100	4.3607	(11.090)	0	0	0
2023/03/07	R214	03/08/2023	12.14	Put	Bond Future	1,576.5700	1.5766	1,824.0500	1.8241	15.697	0	0	0
2023/03/07	R214	03/08/2023	12.15	Call	Bond Future	4,938.6700	4.9387	4,392.9500	4.3930	(11.050)	0	0	0
2023/03/07	R214	03/08/2023	12.15	Put	Bond Future	1,562.3700	1.5624	1,808.0600	1.8081	15.725	0	0	0
2023/03/07	R214	03/08/2023			Bond Future	11.4791	65.5663	11.6313	64.7749	1.325	0.0000	0.0000	2,980

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
2023/03/07	R214	03/08/2023	12.16	Call	Bond Future	4,972.9100	4.9729	4,425.4100	4.4254	(11.010)	0	0	0
2023/03/07	R214	03/08/2023	12.16	Put	Bond Future	1,548.4500	1.5484	1,792.3600	1.7924	15.752	0	0	0
2023/03/07	R214	02/11/2023	11.45	Put	Bond Future	3,780.7600	3.7808	4,195.9200	4.1959	10.981	0	0	0
2023/03/07	R214	02/11/2023	11.46	Call	Bond Future	3,138.8400	3.1388	2,744.6000	2.7446	(12.560)	0	0	0
2023/03/07	R214	02/11/2023	11.46	Put	Bond Future	3,754.1500	3.7542	4,167.2900	4.1673	11.005	0	0	0
2023/03/07	R214	02/11/2023			Bond Future	11.5778	63.5906	11.7352	62.7832	1.359	0.0000	0.0000	0
2023/03/07	R214	02/11/2023	11.45	Call	Bond Future	3,112.8000	3.1128	2,720.5800	2.7206	(12.600)	0	0	0
2023/03/07	R214	02/11/2023	11.47	Call	Bond Future	3,164.9700	3.1650	2,768.7300	2.7687	(12.520)	0	0	0
2023/03/07	R214	02/11/2023	11.47	Put	Bond Future	3,727.6900	3.7277	4,138.8300	4.1388	11.029	0	0	0
2023/03/07	R214	01/02/2024	12.16	Call	Bond Future	5,206.9400	5.2069	4,697.3600	4.6974	(9.787)	0	0	0
2023/03/07	R214	01/02/2024	12.16	Put	Bond Future	2,794.6800	2.7947	3,109.5400	3.1095	11.266	0	0	0
2023/03/07	R214	01/02/2024			Bond Future	11.6736	64.9228	11.8365	64.0984	1.395	0.0000	0.0000	0
2023/03/07	R214	01/02/2024	12.14	Call	Bond Future	5,146.0800	5.1461	4,639.6200	4.6396	(9.842)	0	0	0
2023/03/07	R214	01/02/2024	12.14	Put	Bond Future	2,830.1300	2.8301	3,148.1100	3.1481	11.236	0	0	0
2023/03/07	R214	01/02/2024	12.15	Call	Bond Future	5,176.3700	5.1764	4,668.3400	4.6683	(9.814)	0	0	0
2023/03/07	R214	01/02/2024	12.15	Put	Bond Future	2,812.2400	2.8122	3,128.6500	3.1287	11.251	0	0	0
2023/03/07	R214	02/05/2024	11.46	Call	Bond Future	3,270.4900	3.2705	2,887.1200	2.8871	(11.722)	0	0	0
2023/03/07	R214	02/05/2024	11.46	Put	Bond Future	4,906.6200	4.9066	5,364.0000	5.3640	9.322	0	0	0
2023/03/07	R214	02/05/2024	11.47	Call	Bond Future	3,294.4700	3.2945	2,909.3200	2.9093	(11.691)	0	0	0
2023/03/07	R214	02/05/2024	11.47	Put	Bond Future	4,878.1600	4.8782	5,333.7600	5.3338	9.340	0	0	0
2023/03/07	R214	02/05/2024			Bond Future	11.7781	62.9203	11.9466	62.0795	1.431	0.0000	0.0000	0
2023/03/07	R214	02/05/2024	11.48	Call	Bond Future	3,318.5200	3.3185	2,931.6000	2.9316	(11.659)	0	0	0
2023/03/07	R214	02/05/2024	11.48	Put	Bond Future	4,849.8300	4.8498	5,303.6600	5.3037	9.358	0	0	0
2023/03/07	R248	04/05/2023	10.40	Call	Bond Future	139.7000	0.1397	79.5300	0.0795	(43.071)	0	0	1,500
2023/03/07	R248	04/05/2023	10.40	Put	Bond Future	7,802.3000	7.8023	8,766.5500	8.7665	12.359	0	0	0
2023/03/07	R248	04/05/2023	11.10	Call	Bond Future	1,035.6700	1.0357	726.6200	0.7266	(29.841)	0	0	1,500
2023/03/07	R248	04/05/2023	11.35	Call	Bond Future	1,709.5300	1.7095	1,270.2900	1.2703	(25.694)	0	0	0
2023/03/07	R248	04/05/2023	11.35	Put	Bond Future	2,526.0200	2.5260	3,111.2000	3.1112	23.166	0	0	0
2023/03/07	R248	04/05/2023			Bond Future	11.4729	79.3928	11.6304	78.3684	1.372	0.0000	0.0000	236,060
2023/03/07	R248	04/05/2023	11.10	Put	Bond Future	3,559.6300	3.5596	4,275.0000	4.2750	20.097	0	0	0
2023/03/07	R248	04/05/2023	11.33	Call	Bond Future	1,648.3100	1.6483	1,219.6600	1.2197	(26.005)	0	0	0
2023/03/07	R248	04/05/2023	11.33	Put	Bond Future	2,599.0700	2.5991	3,194.8400	3.1948	22.922	0	0	0
2023/03/07	R248	04/05/2023	11.34	Call	Bond Future	1,678.7700	1.6788	1,244.8200	1.2448	(25.849)	0	0	0
2023/03/07	R248	04/05/2023	11.34	Put	Bond Future	2,562.3500	2.5624	3,152.8200	3.1528	23.044	0	0	0
2023/03/07	R248	03/08/2023	12.11	Call	Bond Future	5,551.6100	5.5516	4,867.7400	4.8677	(12.318)	0	0	0
2023/03/07	R248	03/08/2023	12.11	Put	Bond Future	2,207.7300	2.2077	2,568.6200	2.5686	16.347	0	0	0
2023/03/07	R248	03/08/2023			Bond Future	11.5734	80.9573	11.7366	79.9126	1.410	0.0000	0.0000	0
2023/03/07	R248	03/08/2023	12.10	Call	Bond Future	5,511.0100	5.5110	4,829.6500	4.8296	(12.364)	0	0	0
2023/03/07	R248	03/08/2023	12.10	Put	Bond Future	2,227.1000	2.2271	2,590.5000	2.5905	16.317	0	0	0
2023/03/07	R248	03/08/2023	12.09	Call	Bond Future	5,470.6800	5.4707	4,791.8400	4.7918	(12.409)	0	0	0
2023/03/07	R248	03/08/2023	12.09	Put	Bond Future	2,246.8300	2.2468	2,612.7500	2.6127	16.286	0	0	0
2023/03/07	R248	02/11/2023	11.48	Call	Bond Future	3,755.8500	3.7558	3,254.5900	3.2546	(13.346)	0	0	0
2023/03/07	R248	02/11/2023	11.49	Put	Bond Future	4,982.0000	4.9820	5,544.0200	5.5440	11.281	0	0	0
2023/03/07	R248	02/11/2023	11.47	Call	Bond Future	3,724.6100	3.7246	3,225.9600	3.2260	(13.388)	0	0	0
2023/03/07	R248	02/11/2023			Bond Future	11.6748	78.1504	11.8439	77.0845	1.449	0.0000	0.0000	0
2023/03/07	R248	02/11/2023	11.48	Put	Bond Future	5,016.2300	5.0162	5,580.8700	5.5809	11.256	0	0	0
2023/03/07	R248	02/11/2023	11.49	Call	Bond Future	3,787.2200	3.7872	3,283.3400	3.2833	(13.305)	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
2023/03/07	R248	02/11/2023	11.47	Put	Bond Future	5,050.6800	5.0507	5,617.9300	5.6179	11.231	0	0	0
2023/03/07	R248	01/02/2024	12.15	Call	Bond Future	6,147.0500	6.1471	5,500.2300	5.5002	(10.522)	0	0	0
2023/03/07	R248	01/02/2024	12.15	Put	Bond Future	3,843.4300	3.8434	4,284.8800	4.2849	11.486	0	0	0
2023/03/07	R248	01/02/2024	12.14	Call	Bond Future	6,110.9400	6.1109	5,466.1700	5.4662	(10.551)	0	0	0
2023/03/07	R248	01/02/2024	12.14	Put	Bond Future	3,866.8900	3.8669	4,310.3900	4.3104	11.469	0	0	0
2023/03/07	R248	01/02/2024			Bond Future	11.7734	79.7876	11.9488	78.6994	1.490	0.0000	0.0000	13,000
2023/03/07	R248	01/02/2024	12.16	Call	Bond Future	6,183.5300	6.1835	5,534.6500	5.5347	(10.494)	0	0	0
2023/03/07	R248	01/02/2024	12.16	Put	Bond Future	3,820.4200	3.8204	4,259.8100	4.2598	11.501	0	0	0
2023/03/07	R248	02/05/2024	11.47	Call	Bond Future	3,828.0500	3.8281	3,343.0300	3.3430	(12.670)	0	0	0
2023/03/07	R248	02/05/2024	11.48	Put	Bond Future	6,405.3200	6.4053	7,027.9500	7.0279	9.721	0	0	0
2023/03/07	R248	02/05/2024	11.46	Call	Bond Future	3,800.4300	3.8004	3,317.7200	3.3177	(12.701)	0	0	0
2023/03/07	R248	02/05/2024			Bond Future	11.8805	76.9396	12.0623	75.8297	1.530	0.0000	0.0000	0
2023/03/07	R248	02/05/2024	11.47	Put	Bond Future	6,443.1700	6.4432	7,068.1000	7.0681	9.699	0	0	0
2023/03/07	R248	02/05/2024	11.48	Call	Bond Future	3,855.7600	3.8558	3,368.4400	3.3684	(12.639)	0	0	0
2023/03/07	R248	02/05/2024	11.46	Put	Bond Future	6,481.2100	6.4812	7,108.4500	7.1085	9.678	0	0	0

Total

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