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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/03/2023 TO 14/03/2023

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
2023/03/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	2025	04/05/2023		Bond Future	169.3228	169.3228	169.4000	169.4000	0.046	0.0000	0.0000	5,381
2023/03/14	2025	03/08/2023		Bond Future	171.0107	171.0107	171.0888	171.0888	0.046	0.0000	0.0000	214
2023/03/14	2025	02/11/2023		Bond Future	174.5599	174.5599	174.6395	174.6395	0.046	0.0000	0.0000	0
2023/03/14	2025	01/02/2024		Bond Future	176.4516	176.4516	176.5326	176.5326	0.046	0.0000	0.0000	0
2023/03/14	2025	02/05/2024		Bond Future	180.0284	180.0284	180.1115	180.1115	0.046	0.0000	0.0000	0
2023/03/14	2029	04/05/2023		Bond Future	121.1512	121.1512	121.5279	121.5279	0.311	0.0000	0.0000	2,115
2023/03/14	2029	03/08/2023		Bond Future	123.5994	123.5994	123.9833	123.9833	0.311	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
2023/03/14	2029	02/11/2023			Bond Future	124.8437	124.8437	125.2354	125.2354	0.314	0.0000	0.0000	0
2023/03/14	2029	01/02/2024			Bond Future	127.4675	127.4675	127.8674	127.8674	0.314	0.0000	0.0000	0
2023/03/14	2029	02/05/2024			Bond Future	128.7009	128.7009	129.1090	129.1090	0.317	0.0000	0.0000	0
2023/03/14	2030	04/05/2023	9.03	Call	Bond Future	16.5500	0.0166	16.5200	0.0165	(0.181)	0	0	388
2023/03/14	2030	04/05/2023	9.03	Put	Bond Future	4,881.4800	4.8815	4,829.4900	4.8295	(1.065)	0	0	0
2023/03/14	2030	04/05/2023	9.58	Put	Bond Future	2,511.9100	2.5119	2,463.2600	2.4633	(1.937)	0	0	0
2023/03/14	2030	04/05/2023	9.67	Call	Bond Future	342.3400	0.3423	347.2300	0.3472	1.428	0	0	479
2023/03/14	2030	04/05/2023	9.67	Put	Bond Future	2,194.2800	2.1943	2,147.2100	2.1472	(2.145)	0	0	0
2023/03/14	2030	04/05/2023	11.34	Call	Bond Future	5,543.7300	5.5437	5,589.3200	5.5893	0.822	0	0	0
2023/03/14	2030	04/05/2023	11.34	Put	Bond Future	81.7900	0.0818	75.4200	0.0754	(7.788)	0	0	150
2023/03/14	2030	04/05/2023	10.52	Call	Bond Future	2,432.5300	2.4325	2,462.2900	2.4623	1.223	0	0	0
2023/03/14	2030	04/05/2023	10.52	Put	Bond Future	466.2200	0.4662	444.0200	0.4440	(4.762)	0	0	0
2023/03/14	2030	04/05/2023	10.53	Call	Bond Future	2,466.8600	2.4669	2,496.9000	2.4969	1.218	0	0	0
2023/03/14	2030	04/05/2023	10.53	Put	Bond Future	456.8300	0.4568	434.9100	0.4349	(4.798)	0	0	0
2023/03/14	2030	04/05/2023	9.78	Call	Bond Future	495.7600	0.4958	503.0700	0.5031	1.475	0	0	388
2023/03/14	2030	04/05/2023	9.78	Put	Bond Future	1,842.0000	1.8420	1,797.3500	1.7974	(2.424)	0	0	0
2023/03/14	2030	04/05/2023	10.00	Call	Bond Future	917.8500	0.9178	931.3100	0.9313	1.466	0	0	1,080
2023/03/14	2030	04/05/2023	10.00	Put	Bond Future	1,263.1300	1.2631	1,224.6300	1.2246	(3.048)	0	0	0
2023/03/14	2030	04/05/2023	10.42	Call	Bond Future	2,097.1800	2.0972	2,123.9900	2.1240	1.278	0	0	479
2023/03/14	2030	04/05/2023	10.42	Put	Bond Future	569.5700	0.5696	544.4200	0.5444	(4.416)	0	0	0
2023/03/14	2030	04/05/2023			Bond Future	10.0766	92.1680	10.0650	92.2200	(0.115)	0.0000	0.0000	87,595
2023/03/14	2030	04/05/2023	9.58	Call	Bond Future	243.5900	0.2436	246.9000	0.2469	1.359	0	0	150
2023/03/14	2030	04/05/2023	12.04	Call	Bond Future	8,325.2700	8.3253	8,375.4200	8.3754	0.602	0	0	0
2023/03/14	2030	04/05/2023	12.04	Put	Bond Future	17.3400	0.0173	15.5300	0.0155	(10.438)	0	0	1,080
2023/03/14	2030	04/05/2023	12.50	Call	Bond Future	10,116.7300	10.1167	10,168.0900	10.1681	0.508	0	0	0
2023/03/14	2030	04/05/2023	12.50	Put	Bond Future	4.7200	0.0047	4.1200	0.0041	(12.712)	0	0	479
2023/03/14	2030	04/05/2023	12.57	Call	Bond Future	10,385.7600	10.3858	10,437.2300	10.4372	0.496	0	0	0
2023/03/14	2030	04/05/2023	12.57	Put	Bond Future	3.6900	0.0037	3.2000	0.0032	(13.279)	0	0	350
2023/03/14	2030	04/05/2023	10.65	Call	Bond Future	2,889.6500	2.8896	2,922.9400	2.9229	1.152	0	0	350
2023/03/14	2030	04/05/2023	10.65	Put	Bond Future	357.1300	0.3571	338.4600	0.3385	(5.228)	0	0	0
2023/03/14	2030	04/05/2023	11.62	Call	Bond Future	6,659.0800	6.6591	6,707.1500	6.7072	0.722	0	0	0
2023/03/14	2030	04/05/2023	11.62	Put	Bond Future	43.8700	0.0439	39.9800	0.0400	(8.867)	0	0	388
2023/03/14	2030	04/05/2023	10.54	Call	Bond Future	2,501.3400	2.5013	2,531.6600	2.5317	1.212	0	0	0
2023/03/14	2030	04/05/2023	10.54	Put	Bond Future	447.6200	0.4476	425.9800	0.4260	(4.834)	0	0	0
2023/03/14	2030	03/08/2023	12.89	Call	Bond Future	10,937.9500	10.9380	10,988.1600	10.9882	0.459	0	0	0
2023/03/14	2030	03/08/2023	12.89	Put	Bond Future	58.3800	0.0584	55.8600	0.0559	(4.317)	0	0	350
2023/03/14	2030	03/08/2023	11.35	Call	Bond Future	5,431.4800	5.4315	5,470.3700	5.4704	0.716	0	0	0
2023/03/14	2030	03/08/2023	11.36	Put	Bond Future	514.3900	0.5144	500.6600	0.5007	(2.669)	0	0	0
2023/03/14	2030	03/08/2023	10.40	Call	Bond Future	2,494.0600	2.4941	2,518.2400	2.5182	0.970	0	0	1,012
2023/03/14	2030	03/08/2023	10.65	Call	Bond Future	3,183.8400	3.1838	3,212.4600	3.2125	0.899	0	0	350
2023/03/14	2030	03/08/2023	10.65	Put	Bond Future	1,174.5500	1.1745	1,150.4400	1.1504	(2.053)	0	0	0
2023/03/14	2030	03/08/2023	11.34	Call	Bond Future	5,396.9600	5.3970	5,435.7300	5.4357	0.718	0	0	0
2023/03/14	2030	03/08/2023	11.34	Put	Bond Future	526.6000	0.5266	512.6400	0.5126	(2.651)	0	0	0
2023/03/14	2030	03/08/2023			Bond Future	10.1821	90.0011	10.1700	90.0538	(0.119)	0.0000	0.0000	11,931
2023/03/14	2030	03/08/2023	11.35	Put	Bond Future	520.5300	0.5205	506.6900	0.5067	(2.659)	0	0	0
2023/03/14	2030	03/08/2023	11.36	Call	Bond Future	5,465.9100	5.4659	5,504.9100	5.5049	0.714	0	0	0
2023/03/14	2030	03/08/2023	12.59	Call	Bond Future	9,859.7900	9.8598	9,908.6300	9.9086	0.495	0	0	0

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2023/03/14	2030	03/08/2023	12.59	Put	Bond Future	100.1000	0.1001	96.2100	0.0962	(3.886)	0	0	1,012
2023/03/14	2030	03/08/2023	10.40	Put	Bond Future	1,551.2900	1.5513	1,522.7400	1.5227	(1.840)	0	0	0
2023/03/14	2030	02/11/2023	10.80	Call	Bond Future	3,726.6800	3.7267	3,756.7100	3.7567	0.806	0	0	0
2023/03/14	2030	02/11/2023	10.80	Put	Bond Future	1,539.8800	1.5399	1,516.2000	1.5162	(1.538)	0	0	0
2023/03/14	2030	02/11/2023	10.81	Call	Bond Future	3,754.7400	3.7547	3,784.9100	3.7849	0.804	0	0	0
2023/03/14	2030	02/11/2023	10.81	Put	Bond Future	1,527.0000	1.5270	1,503.4600	1.5035	(1.542)	0	0	0
2023/03/14	2030	02/11/2023	9.57	Call	Bond Future	1,153.9800	1.1540	1,166.5600	1.1666	1.090	0	0	800
2023/03/14	2030	02/11/2023	9.57	Put	Bond Future	4,191.6700	4.1917	4,150.5400	4.1505	(0.981)	0	0	0
2023/03/14	2030	02/11/2023	10.07	Call	Bond Future	1,974.1800	1.9742	1,993.6700	1.9937	0.987	0	0	800
2023/03/14	2030	02/11/2023	10.07	Put	Bond Future	2,842.2800	2.8423	2,808.0600	2.8081	(1.204)	0	0	0
2023/03/14	2030	02/11/2023			Bond Future	10.2743	91.8484	10.2616	91.9022	(0.124)	0.0000	0.0000	54
2023/03/14	2030	02/11/2023	11.57	Call	Bond Future	6,063.6100	6.0636	6,102.5000	6.1025	0.641	0	0	0
2023/03/14	2030	02/11/2023	11.57	Put	Bond Future	793.2600	0.7933	778.4400	0.7784	(1.868)	0	0	800
2023/03/14	2030	02/11/2023	10.82	Call	Bond Future	3,782.6100	3.7826	3,812.9100	3.8129	0.801	0	0	0
2023/03/14	2030	02/11/2023	10.82	Put	Bond Future	1,513.9500	1.5140	1,490.5400	1.4905	(1.546)	0	0	0
2023/03/14	2030	01/02/2024	11.37	Call	Bond Future	5,361.5600	5.3616	5,397.0600	5.3971	0.662	0	0	0
2023/03/14	2030	01/02/2024	11.37	Put	Bond Future	1,391.0000	1.3910	1,371.6700	1.3717	(1.390)	0	0	0
2023/03/14	2030	01/02/2024	12.10	Put	Bond Future	839.4000	0.8394	826.1800	0.8262	(1.575)	0	0	400
2023/03/14	2030	01/02/2024	9.57	Put	Bond Future	4,687.7200	4.6877	4,647.0000	4.6470	(0.869)	0	0	0
2023/03/14	2030	01/02/2024	9.93	Call	Bond Future	1,896.2500	1.8963	1,914.7100	1.9147	0.974	0	0	1,360
2023/03/14	2030	01/02/2024	9.93	Put	Bond Future	3,719.6600	3.7197	3,683.2900	3.6833	(0.978)	0	0	0
2023/03/14	2030	01/02/2024			Bond Future	10.3706	89.7528	10.3572	89.8076	(0.129)	0.0000	0.0000	0
2023/03/14	2030	01/02/2024	11.36	Call	Bond Future	5,332.7000	5.3327	5,368.1000	5.3681	0.664	0	0	0
2023/03/14	2030	01/02/2024	11.36	Put	Bond Future	1,400.7700	1.4008	1,381.3400	1.3813	(1.387)	0	0	0
2023/03/14	2030	01/02/2024	12.10	Call	Bond Future	7,571.4700	7.5715	7,613.0800	7.6131	0.550	0	0	0
2023/03/14	2030	01/02/2024	10.07	Call	Bond Future	2,149.2100	2.1492	2,169.4500	2.1694	0.942	0	0	400
2023/03/14	2030	01/02/2024	10.07	Put	Bond Future	3,388.2500	3.3882	3,353.6600	3.3537	(1.021)	0	0	0
2023/03/14	2030	01/02/2024	11.31	Call	Bond Future	5,188.4900	5.1885	5,223.4000	5.2234	0.673	0	0	0
2023/03/14	2030	01/02/2024	11.31	Put	Bond Future	1,450.0100	1.4500	1,430.0900	1.4301	(1.374)	0	0	1,360
2023/03/14	2030	01/02/2024	11.35	Call	Bond Future	5,303.6000	5.3036	5,338.9000	5.3389	0.666	0	0	0
2023/03/14	2030	01/02/2024	11.35	Put	Bond Future	1,410.3100	1.4103	1,390.7800	1.3908	(1.385)	0	0	0
2023/03/14	2030	01/02/2024	9.57	Call	Bond Future	1,339.9800	1.3400	1,354.0900	1.3541	1.053	0	0	400
2023/03/14	2030	02/05/2024	9.81	Call	Bond Future	1,697.7700	1.6978	1,715.1300	1.7151	1.023	0	0	0
2023/03/14	2030	02/05/2024	9.81	Put	Bond Future	4,460.7600	4.4608	4,421.9600	4.4220	(0.870)	0	0	0
2023/03/14	2030	02/05/2024	9.82	Call	Bond Future	1,713.0500	1.7131	1,730.5300	1.7305	1.020	0	0	0
2023/03/14	2030	02/05/2024	9.82	Put	Bond Future	4,435.0800	4.4351	4,396.4000	4.3964	(0.872)	0	0	0
2023/03/14	2030	02/05/2024			Bond Future	10.4972	91.5491	10.4830	91.6053	(0.136)	0.0000	0.0000	0
2023/03/14	2030	02/05/2024	9.83	Call	Bond Future	1,728.4200	1.7284	1,746.0200	1.7460	1.018	0	0	0
2023/03/14	2030	02/05/2024	9.83	Put	Bond Future	4,409.5100	4.4095	4,370.9500	4.3710	(0.874)	0	0	0
2023/03/14	2032	04/05/2023	9.80	Call	Bond Future	47.0500	0.0471	45.0100	0.0450	(4.336)	0	0	500
2023/03/14	2032	04/05/2023	9.85	Put	Bond Future	4,426.5400	4.4265	4,417.0900	4.4171	(0.213)	0	0	0
2023/03/14	2032	04/05/2023	11.37	Call	Bond Future	3,845.4200	3.8454	3,841.7000	3.8417	(0.097)	0	0	400
2023/03/14	2032	04/05/2023	13.43	Call	Bond Future	12,739.9900	12.7400	12,746.6600	12.7467	0.052	0	0	0
2023/03/14	2032	04/05/2023	13.43	Put	Bond Future	2.4100	0.0024	2.1500	0.0022	(10.788)	0	0	400
2023/03/14	2032	04/05/2023	10.89	Call	Bond Future	2,006.0000	2.0060	1,997.6900	1.9977	(0.414)	0	0	0
2023/03/14	2032	04/05/2023	10.89	Put	Bond Future	901.6300	0.9016	886.3900	0.8864	(1.690)	0	0	0
2023/03/14	2032	04/05/2023	11.06	Call	Bond Future	2,615.6200	2.6156	2,608.7000	2.6087	(0.265)	0	0	0

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2023/03/14	2032	04/05/2023	11.06	Put	Bond Future	659.2000	0.6592	645.3500	0.6453	(2.101)	0	0	730
2023/03/14	2032	04/05/2023	10.69	Call	Bond Future	1,373.5000	1.3735	1,364.2500	1.3643	(0.673)	0	0	0
2023/03/14	2032	04/05/2023			Bond Future	10.6730	87.1638	10.6716	87.1707	(0.013)	0.0000	0.0000	172,556
2023/03/14	2032	04/05/2023	9.80	Put	Bond Future	4,683.8100	4.6838	4,674.8400	4.6748	(0.192)	0	0	0
2023/03/14	2032	04/05/2023	9.85	Call	Bond Future	64.0400	0.0640	61.5200	0.0615	(3.935)	0	0	6,500
2023/03/14	2032	04/05/2023	10.03	Call	Bond Future	166.1200	0.1661	161.5100	0.1615	(2.775)	0	0	730
2023/03/14	2032	04/05/2023	10.03	Put	Bond Future	3,550.1800	3.5502	3,538.6400	3.5386	(0.325)	0	0	0
2023/03/14	2032	04/05/2023	11.37	Put	Bond Future	364.0500	0.3641	353.4000	0.3534	(2.925)	0	0	0
2023/03/14	2032	04/05/2023	11.00	Call	Bond Future	2,394.4000	2.3944	2,386.9400	2.3869	(0.312)	0	0	0
2023/03/14	2032	04/05/2023	11.00	Put	Bond Future	737.4200	0.7374	723.0300	0.7230	(1.951)	0	0	13,000
2023/03/14	2032	04/05/2023	10.69	Put	Bond Future	1,286.1200	1.2861	1,269.9400	1.2699	(1.258)	0	0	500
2023/03/14	2032	04/05/2023	10.87	Call	Bond Future	1,938.2300	1.9382	1,929.7800	1.9298	(0.436)	0	0	0
2023/03/14	2032	04/05/2023	10.87	Put	Bond Future	934.8400	0.9348	919.4600	0.9195	(1.645)	0	0	0
2023/03/14	2032	04/05/2023	10.88	Call	Bond Future	1,972.0000	1.9720	1,963.6200	1.9636	(0.425)	0	0	0
2023/03/14	2032	04/05/2023	10.88	Put	Bond Future	918.1000	0.9181	902.7900	0.9028	(1.668)	0	0	0
2023/03/14	2032	04/05/2023	10.30	Call	Bond Future	484.8900	0.4849	477.1400	0.4771	(1.598)	0	0	500
2023/03/14	2032	04/05/2023	10.30	Put	Bond Future	2,427.0400	2.4270	2,412.3600	2.4124	(0.605)	0	0	0
2023/03/14	2032	04/05/2023	10.53	Call	Bond Future	948.9400	0.9489	939.7400	0.9397	(0.970)	0	0	730
2023/03/14	2032	04/05/2023	10.53	Put	Bond Future	1,686.6900	1.6867	1,670.5600	1.6706	(0.956)	0	0	0
2023/03/14	2032	04/05/2023	10.62	Call	Bond Future	1,177.9500	1.1780	1,168.6300	1.1686	(0.791)	0	0	400
2023/03/14	2032	04/05/2023	10.62	Put	Bond Future	1,450.2900	1.4503	1,434.0400	1.4340	(1.120)	0	0	0
2023/03/14	2032	03/08/2023	11.77	Call	Bond Future	5,616.0700	5.6161	5,614.6600	5.6147	(0.025)	0	0	0
2023/03/14	2032	03/08/2023	11.77	Put	Bond Future	838.6800	0.8387	830.5000	0.8305	(0.975)	0	0	0
2023/03/14	2032	03/08/2023	11.90	Call	Bond Future	6,106.3500	6.1063	6,105.4900	6.1055	(0.014)	0	0	5,000
2023/03/14	2032	03/08/2023	11.90	Put	Bond Future	727.4200	0.7274	719.7900	0.7198	(1.049)	0	0	0
2023/03/14	2032	03/08/2023	10.30	Call	Bond Future	1,302.7000	1.3027	1,297.6100	1.2976	(0.391)	0	0	1,500
2023/03/14	2032	03/08/2023	10.30	Put	Bond Future	3,757.6600	3.7577	3,745.8000	3.7458	(0.316)	0	0	0
2023/03/14	2032	03/08/2023	9.60	Call	Bond Future	454.4600	0.4545	450.7100	0.4507	(0.825)	0	0	1,500
2023/03/14	2032	03/08/2023	9.60	Put	Bond Future	6,650.3200	6.6503	6,639.8000	6.6398	(0.158)	0	0	0
2023/03/14	2032	03/08/2023			Bond Future	10.7807	88.9041	10.7794	88.9108	(0.013)	0.0000	0.0000	2,600
2023/03/14	2032	03/08/2023	11.75	Call	Bond Future	5,541.6100	5.5416	5,540.1100	5.5401	(0.027)	0	0	0
2023/03/14	2032	03/08/2023	11.75	Put	Bond Future	857.2900	0.8573	849.0200	0.8490	(0.965)	0	0	0
2023/03/14	2032	03/08/2023	11.76	Call	Bond Future	5,578.8900	5.5789	5,577.4300	5.5774	(0.026)	0	0	0
2023/03/14	2032	03/08/2023	11.76	Put	Bond Future	848.0200	0.8480	839.7900	0.8398	(0.970)	0	0	0
2023/03/14	2032	02/11/2023	11.24	Call	Bond Future	3,988.7600	3.9888	3,986.5200	3.9865	(0.056)	0	0	0
2023/03/14	2032	02/11/2023	11.24	Put	Bond Future	2,277.7600	2.2778	2,268.7100	2.2687	(0.397)	0	0	0
2023/03/14	2032	02/11/2023			Bond Future	10.8859	86.5683	10.8845	86.5751	(0.013)	0.0000	0.0000	47
2023/03/14	2032	02/11/2023	11.23	Call	Bond Future	3,958.9200	3.9589	3,956.6500	3.9567	(0.057)	0	0	0
2023/03/14	2032	02/11/2023	11.23	Put	Bond Future	2,295.6300	2.2956	2,286.5500	2.2866	(0.396)	0	0	0
2023/03/14	2032	02/11/2023	11.22	Call	Bond Future	3,929.1600	3.9292	3,926.8700	3.9269	(0.058)	0	0	0
2023/03/14	2032	02/11/2023	11.22	Put	Bond Future	2,313.6100	2.3136	2,304.5100	2.3045	(0.393)	0	0	0
2023/03/14	2032	01/02/2024	11.83	Call	Bond Future	5,809.7800	5.8098	5,809.6200	5.8096	(0.003)	0	0	0
2023/03/14	2032	01/02/2024	11.83	Put	Bond Future	1,925.8800	1.9259	1,918.7900	1.9188	(0.368)	0	0	0
2023/03/14	2032	01/02/2024	11.84	Call	Bond Future	5,842.0300	5.8420	5,841.8800	5.8419	(0.003)	0	0	0
2023/03/14	2032	01/02/2024	11.84	Put	Bond Future	1,913.1600	1.9132	1,906.0800	1.9061	(0.370)	0	0	0
2023/03/14	2032	01/02/2024	10.01	Call	Bond Future	1,451.7300	1.4517	1,449.4400	1.4494	(0.158)	0	0	1,200
2023/03/14	2032	01/02/2024	10.01	Put	Bond Future	6,321.0600	6.3211	6,311.8400	6.3118	(0.146)	0	0	0
2023/03/14	2032	01/02/2024			Bond Future	10.9926	88.3684	10.9911	88.3754	(0.013)	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
2023/03/14	2032	01/02/2024	11.85	Call	Bond Future	5,874.0400	5.8740	5,873.9100	5.8739	(0.002)	0	0	0
2023/03/14	2032	01/02/2024	11.85	Put	Bond Future	1,900.2300	1.9002	1,893.1700	1.8932	(0.372)	0	0	0
2023/03/14	2032	01/02/2024	12.62	Call	Bond Future	8,474.1300	8.4741	8,475.5200	8.4755	0.016	0	0	0
2023/03/14	2032	01/02/2024	12.62	Put	Bond Future	1,135.5400	1.1355	1,130.0000	1.1300	(0.488)	0	0	1,200
2023/03/14	2032	01/02/2024	10.76	Call	Bond Future	2,804.7600	2.8048	2,802.9000	2.8029	(0.066)	0	0	1,200
2023/03/14	2032	01/02/2024	10.76	Put	Bond Future	3,925.9100	3.9259	3,917.1200	3.9171	(0.224)	0	0	0
2023/03/14	2032	02/05/2024	10.56	Call	Bond Future	2,464.1600	2.4642	2,462.9300	2.4629	(0.050)	0	0	0
2023/03/14	2032	02/05/2024	10.56	Put	Bond Future	5,130.3700	5.1304	5,121.8300	5.1218	(0.166)	0	0	0
2023/03/14	2032	02/05/2024			Bond Future	11.1212	85.9794	11.1197	85.9867	(0.014)	0.0000	0.0000	0
2023/03/14	2032	02/05/2024	10.55	Call	Bond Future	2,445.0800	2.4451	2,443.8400	2.4438	(0.051)	0	0	0
2023/03/14	2032	02/05/2024	10.55	Put	Bond Future	5,159.7600	5.1598	5,151.2100	5.1512	(0.166)	0	0	0
2023/03/14	2032	02/05/2024	10.54	Call	Bond Future	2,425.7200	2.4257	2,424.4800	2.4245	(0.051)	0	0	0
2023/03/14	2032	02/05/2024	10.54	Put	Bond Future	5,188.9200	5.1889	5,180.3700	5.1804	(0.165)	0	0	0
2023/03/14	2033	04/05/2023			Bond Future	116.2977	116.2977	116.1994	116.1994	(0.085)	0.0000	0.0000	1,540
2023/03/14	2033	03/08/2023			Bond Future	118.6478	118.6478	118.5472	118.5472	(0.085)	0.0000	0.0000	6,141
2023/03/14	2033	02/11/2023			Bond Future	119.6995	119.6995	119.5966	119.5966	(0.086)	0.0000	0.0000	0
2023/03/14	2033	01/02/2024			Bond Future	122.2153	122.2153	122.1101	122.1101	(0.086)	0.0000	0.0000	0
2023/03/14	2033	02/05/2024			Bond Future	123.2476	123.2476	123.1403	123.1403	(0.087)	0.0000	0.0000	0
2023/03/14	2037	04/05/2023	10.95	Call	Bond Future	491.9400	0.4919	463.3300	0.4633	(5.816)	0	0	703
2023/03/14	2037	04/05/2023	10.95	Put	Bond Future	3,759.4400	3.7594	3,811.2800	3.8113	1.379	0	0	0
2023/03/14	2037	04/05/2023	11.03	Put	Bond Future	3,390.3000	3.3903	3,437.9200	3.4379	1.405	0	0	0
2023/03/14	2037	04/05/2023	11.30	Call	Bond Future	1,156.9200	1.1569	1,109.5200	1.1095	(4.097)	0	0	0
2023/03/14	2037	04/05/2023	11.30	Put	Bond Future	2,320.4100	2.3204	2,353.4600	2.3535	1.424	0	0	0
2023/03/14	2037	04/05/2023	11.94	Call	Bond Future	3,283.0200	3.2830	3,210.4800	3.2105	(2.210)	0	0	0
2023/03/14	2037	04/05/2023	13.73	Put	Bond Future	16.3800	0.0164	15.8600	0.0159	(3.175)	0	0	400
2023/03/14	2037	04/05/2023	11.31	Call	Bond Future	1,181.5900	1.1816	1,133.6600	1.1337	(4.056)	0	0	0
2023/03/14	2037	04/05/2023	11.31	Put	Bond Future	2,286.1200	2.2861	2,318.6400	2.3186	1.422	0	0	0
2023/03/14	2037	04/05/2023			Bond Future	11.4993	81.8083	11.5133	81.7278	0.121	0.0000	0.0000	62,814
2023/03/14	2037	04/05/2023	11.03	Call	Bond Future	610.7100	0.6107	577.8800	0.5779	(5.376)	0	0	400
2023/03/14	2037	04/05/2023	11.94	Put	Bond Future	796.7900	0.7968	804.7000	0.8047	0.993	0	0	703
2023/03/14	2037	04/05/2023	13.73	Call	Bond Future	11,497.9100	11.4979	11,416.9400	11.4169	(0.704)	0	0	0
2023/03/14	2037	04/05/2023	11.32	Call	Bond Future	1,206.4300	1.2064	1,157.9900	1.1580	(4.015)	0	0	0
2023/03/14	2037	04/05/2023	11.32	Put	Bond Future	2,252.0600	2.2521	2,284.0700	2.2841	1.421	0	0	0
2023/03/14	2037	04/05/2023	11.78	Call	Bond Future	2,658.0000	2.6580	2,589.9200	2.5899	(2.561)	0	0	400
2023/03/14	2037	04/05/2023	11.78	Put	Bond Future	1,061.0600	1.0611	1,073.4300	1.0734	1.166	0	0	0
2023/03/14	2037	03/08/2023	12.12	Call	Bond Future	4,645.5800	4.6456	4,581.4700	4.5815	(1.380)	0	0	0
2023/03/14	2037	03/08/2023	12.12	Put	Bond Future	1,888.5100	1.8885	1,906.6900	1.9067	0.963	0	0	0
2023/03/14	2037	03/08/2023	12.13	Call	Bond Future	4,681.9500	4.6819	4,617.6500	4.6176	(1.373)	0	0	0
2023/03/14	2037	03/08/2023	12.13	Put	Bond Future	1,871.1100	1.8711	1,889.1000	1.8891	0.961	0	0	0
2023/03/14	2037	03/08/2023			Bond Future	11.6207	79.1841	11.6353	79.1018	0.125	0.0000	0.0000	74,072
2023/03/14	2037	03/08/2023	12.14	Call	Bond Future	4,718.4200	4.7184	4,653.9300	4.6539	(1.367)	0	0	0
2023/03/14	2037	03/08/2023	12.14	Put	Bond Future	1,853.8700	1.8539	1,871.6700	1.8717	0.960	0	0	0
2023/03/14	2037	03/08/2023	11.00	Call	Bond Future	1,425.0400	1.4250	1,389.7500	1.3897	(2.476)	0	0	1,800
2023/03/14	2037	03/08/2023	11.00	Put	Bond Future	5,060.8900	5.0609	5,107.8900	5.1079	0.929	0	0	0
2023/03/14	2037	03/08/2023	10.30	Call	Bond Future	495.1500	0.4952	477.9300	0.4779	(3.478)	0	0	1,800
2023/03/14	2037	03/08/2023	10.30	Put	Bond Future	8,529.4100	8.5294	8,594.4800	8.5945	0.763	0	0	0

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2023/03/14	2037	02/11/2023	11.57	Call	Bond Future	3,294.3400	3.2943	3,245.8300	3.2458	(1.473)	0	0	0
2023/03/14	2037	02/11/2023	11.55	Put	Bond Future	4,256.2700	4.2563	4,292.3000	4.2923	0.847	0	0	0
2023/03/14	2037	02/11/2023	11.56	Put	Bond Future	4,227.3000	4.2273	4,263.1100	4.2631	0.847	0	0	0
2023/03/14	2037	02/11/2023			Bond Future	11.7309	80.8096	11.7460	80.7255	0.129	0.0000	0.0000	0
2023/03/14	2037	02/11/2023	11.57	Put	Bond Future	4,198.5000	4.1985	4,234.1000	4.2341	0.848	0	0	0
2023/03/14	2037	02/11/2023	11.55	Call	Bond Future	3,238.6300	3.2386	3,190.5500	3.1906	(1.485)	0	0	0
2023/03/14	2037	02/11/2023	11.56	Call	Bond Future	3,266.4300	3.2664	3,218.1300	3.2181	(1.479)	0	0	0
2023/03/14	2037	01/02/2024	12.33	Call	Bond Future	5,728.0100	5.7280	5,668.3500	5.6684	(1.042)	0	0	0
2023/03/14	2037	01/02/2024	12.33	Put	Bond Future	3,137.7600	3.1378	3,163.8900	3.1639	0.833	0	0	0
2023/03/14	2037	01/02/2024			Bond Future	11.8452	78.2341	11.8609	78.1483	0.132	0.0000	0.0000	0
2023/03/14	2037	01/02/2024	12.31	Call	Bond Future	5,662.5400	5.6625	5,603.1900	5.6032	(1.048)	0	0	0
2023/03/14	2037	01/02/2024	12.31	Put	Bond Future	3,176.6400	3.1766	3,203.0800	3.2031	0.832	0	0	0
2023/03/14	2037	01/02/2024	12.32	Call	Bond Future	5,695.1000	5.6951	5,635.6000	5.6356	(1.045)	0	0	0
2023/03/14	2037	01/02/2024	12.32	Put	Bond Future	3,157.0000	3.1570	3,183.2900	3.1833	0.833	0	0	0
2023/03/14	2037	02/05/2024	11.45	Call	Bond Future	3,210.7300	3.2107	3,168.4400	3.1684	(1.317)	0	0	0
2023/03/14	2037	02/05/2024	11.43	Put	Bond Future	6,192.1300	6.1921	6,237.5600	6.2376	0.734	0	0	0
2023/03/14	2037	02/05/2024	11.44	Call	Bond Future	3,187.6900	3.1877	3,145.5800	3.1456	(1.321)	0	0	0
2023/03/14	2037	02/05/2024	11.44	Put	Bond Future	6,158.3300	6.1583	6,203.5700	6.2036	0.735	0	0	0
2023/03/14	2037	02/05/2024			Bond Future	11.9780	79.7989	11.9943	79.7116	0.136	0.0000	0.0000	0
2023/03/14	2037	02/05/2024	11.45	Put	Bond Future	6,124.6700	6.1247	6,169.7300	6.1697	0.736	0	0	0
2023/03/14	2037	02/05/2024	11.43	Call	Bond Future	3,164.7400	3.1647	3,122.8200	3.1228	(1.325)	0	0	0
2023/03/14	2038	04/05/2023			Bond Future	129.9757	129.9757	129.3593	129.3593	(0.474)	0.0000	0.0000	4,625
2023/03/14	2038	03/08/2023			Bond Future	130.6518	130.6518	130.0224	130.0224	(0.482)	0.0000	0.0000	0
2023/03/14	2038	02/11/2023			Bond Future	133.3635	133.3635	132.7209	132.7209	(0.482)	0.0000	0.0000	0
2023/03/14	2038	01/02/2024			Bond Future	134.1672	134.1672	133.5109	133.5109	(0.489)	0.0000	0.0000	0
2023/03/14	2038	02/05/2024			Bond Future	136.8861	136.8861	136.2168	136.2168	(0.489)	0.0000	0.0000	0
2023/03/14	2040	04/05/2023	10.73	Put	Bond Future	6,246.9500	6.2470	6,320.1700	6.3202	1.172	0	0	0
2023/03/14	2040	04/05/2023	12.78	Call	Bond Future	6,679.4800	6.6795	6,593.1700	6.5932	(1.292)	0	0	0
2023/03/14	2040	04/05/2023	12.78	Put	Bond Future	231.9300	0.2319	231.5800	0.2316	(0.151)	0	0	388
2023/03/14	2040	04/05/2023	13.45	Put	Bond Future	57.5000	0.0575	56.4900	0.0565	(1.757)	0	0	486
2023/03/14	2040	04/05/2023	11.43	Call	Bond Future	1,149.2000	1.1492	1,100.4400	1.1004	(4.243)	0	0	0
2023/03/14	2040	04/05/2023	11.43	Put	Bond Future	2,610.9700	2.6110	2,648.1700	2.6482	1.425	0	0	0
2023/03/14	2040	04/05/2023	12.05	Put	Bond Future	940.8800	0.9409	950.8000	0.9508	1.054	0	0	684
2023/03/14	2040	04/05/2023			Bond Future	11.6637	82.9950	11.6777	82.9090	0.120	0.0000	0.0000	51,771
2023/03/14	2040	04/05/2023	10.17	Call	Bond Future	16.5100	0.0165	14.3900	0.0144	(12.841)	0	0	388
2023/03/14	2040	04/05/2023	10.17	Put	Bond Future	10,114.3400	10.1143	10,198.1800	10.1982	0.829	0	0	0
2023/03/14	2040	04/05/2023	10.73	Call	Bond Future	151.8800	0.1519	139.1400	0.1391	(8.388)	0	0	486
2023/03/14	2040	04/05/2023	10.92	Call	Bond Future	293.9000	0.2939	273.2700	0.2733	(7.019)	0	0	388
2023/03/14	2040	04/05/2023	10.92	Put	Bond Future	5,092.1600	5.0922	5,157.4900	5.1575	1.283	0	0	0
2023/03/14	2040	04/05/2023	13.45	Call	Bond Future	9,989.0900	9.9891	9,902.1200	9.9021	(0.871)	0	0	0
2023/03/14	2040	04/05/2023	11.48	Call	Bond Future	1,277.8100	1.2778	1,226.2400	1.2262	(4.036)	0	0	486
2023/03/14	2040	04/05/2023	11.48	Put	Bond Future	2,423.4000	2.4234	2,457.7900	2.4578	1.419	0	0	0
2023/03/14	2040	04/05/2023	12.05	Call	Bond Future	3,269.0200	3.2690	3,192.9800	3.1930	(2.326)	0	0	0
2023/03/14	2040	04/05/2023	11.03	Call	Bond Future	413.9000	0.4139	387.7800	0.3878	(6.311)	0	0	684
2023/03/14	2040	04/05/2023	11.03	Put	Bond Future	4,474.9800	4.4750	4,534.8200	4.5348	1.337	0	0	0
2023/03/14	2040	04/05/2023	11.41	Call	Bond Future	1,099.9900	1.1000	1,052.3700	1.0524	(4.329)	0	0	0

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2023/03/14	2040	04/05/2023	11.41	Put	Bond Future	2,688.7700	2.6888	2,727.1100	2.7271	1.426	0	0	0
2023/03/14	2040	04/05/2023	11.42	Call	Bond Future	1,124.3800	1.1244	1,076.1900	1.0762	(4.286)	0	0	0
2023/03/14	2040	04/05/2023	11.42	Put	Bond Future	2,649.6100	2.6496	2,687.3800	2.6874	1.425	0	0	0
2023/03/14	2040	03/08/2023	12.23	Call	Bond Future	4,834.7600	4.8348	4,767.2400	4.7672	(1.397)	0	0	0
2023/03/14	2040	03/08/2023	12.23	Put	Bond Future	2,205.1900	2.2052	2,225.5400	2.2255	0.923	0	0	0
2023/03/14	2040	03/08/2023			Bond Future	11.7843	80.1440	11.7988	80.0561	0.123	0.0000	0.0000	99,565
2023/03/14	2040	03/08/2023	12.22	Call	Bond Future	4,797.0300	4.7970	4,729.7100	4.7297	(1.403)	0	0	0
2023/03/14	2040	03/08/2023	12.22	Put	Bond Future	2,224.9600	2.2250	2,245.5100	2.2455	0.924	0	0	0
2023/03/14	2040	03/08/2023	12.21	Call	Bond Future	4,759.3900	4.7594	4,692.2800	4.6923	(1.410)	0	0	0
2023/03/14	2040	03/08/2023	12.21	Put	Bond Future	2,244.8800	2.2449	2,265.6400	2.2656	0.925	0	0	0
2023/03/14	2040	02/11/2023	11.59	Call	Bond Future	3,123.8600	3.1239	3,075.2300	3.0752	(1.557)	0	0	0
2023/03/14	2040	02/11/2023	11.60	Put	Bond Future	4,932.9400	4.9329	4,973.8800	4.9739	0.830	0	0	0
2023/03/14	2040	02/11/2023	11.58	Call	Bond Future	3,095.9100	3.0959	3,047.5100	3.0475	(1.563)	0	0	0
2023/03/14	2040	02/11/2023	11.58	Put	Bond Future	5,000.7100	5.0007	5,042.1200	5.0421	0.828	0	0	0
2023/03/14	2040	02/11/2023			Bond Future	11.8937	81.7893	11.9088	81.6995	0.127	0.0000	0.0000	0
2023/03/14	2040	02/11/2023	11.59	Put	Bond Future	4,966.8500	4.9669	5,008.0300	5.0080	0.829	0	0	0
2023/03/14	2040	02/11/2023	11.60	Call	Bond Future	3,151.6800	3.1517	3,102.8100	3.1028	(1.551)	0	0	0
2023/03/14	2040	01/02/2024	12.34	Call	Bond Future	5,550.5800	5.5506	5,489.3000	5.4893	(1.104)	0	0	0
2023/03/14	2040	01/02/2024	12.34	Put	Bond Future	3,636.8000	3.6368	3,667.1600	3.6672	0.835	0	0	0
2023/03/14	2040	01/02/2024	12.33	Call	Bond Future	5,516.8000	5.5168	5,455.7000	5.4557	(1.108)	0	0	0
2023/03/14	2040	01/02/2024	12.33	Put	Bond Future	3,659.4500	3.6594	3,689.9900	3.6900	0.835	0	0	0
2023/03/14	2040	01/02/2024			Bond Future	12.0071	78.9838	12.0228	78.8922	0.130	0.0000	0.0000	6
2023/03/14	2040	01/02/2024	12.35	Call	Bond Future	5,584.7200	5.5847	5,523.2700	5.5233	(1.100)	0	0	0
2023/03/14	2040	01/02/2024	12.35	Put	Bond Future	3,614.5700	3.6146	3,644.7600	3.6448	0.835	0	0	0
2023/03/14	2040	02/05/2024	11.61	Call	Bond Future	3,236.8000	3.2368	3,192.3000	3.1923	(1.375)	0	0	0
2023/03/14	2040	02/05/2024	11.62	Put	Bond Future	6,330.6900	6.3307	6,379.2600	6.3793	0.767	0	0	0
2023/03/14	2040	02/05/2024	11.60	Call	Bond Future	3,212.3900	3.2124	3,168.1000	3.1681	(1.379)	0	0	0
2023/03/14	2040	02/05/2024			Bond Future	12.1376	80.5634	12.1539	80.4701	0.134	0.0000	0.0000	0
2023/03/14	2040	02/05/2024	11.61	Put	Bond Future	6,367.3000	6.3673	6,416.0700	6.4161	0.766	0	0	0
2023/03/14	2040	02/05/2024	11.62	Call	Bond Future	3,261.3000	3.2613	3,216.6000	3.2166	(1.371)	0	0	0
2023/03/14	2040	02/05/2024	11.60	Put	Bond Future	6,404.0800	6.4041	6,453.0600	6.4531	0.765	0	0	0
2023/03/14	2044	04/05/2023	11.41	Call	Bond Future	887.2300	0.8872	826.0600	0.8261	(6.894)	0	0	0
2023/03/14	2044	04/05/2023	11.41	Put	Bond Future	3,248.5300	3.2485	3,336.8000	3.3368	2.717	0	0	0
2023/03/14	2044	04/05/2023	11.42	Call	Bond Future	908.2900	0.9083	846.2200	0.8462	(6.834)	0	0	0
2023/03/14	2044	04/05/2023	11.42	Put	Bond Future	3,204.5500	3.2045	3,291.9200	3.2919	2.726	0	0	0
2023/03/14	2044	04/05/2023	11.75	Put	Bond Future	1,981.5700	1.9816	2,039.8700	2.0399	2.942	0	0	4,423
2023/03/14	2044	04/05/2023			Bond Future	11.7821	79.0013	11.8063	78.8519	0.205	0.0000	0.0000	62,335
2023/03/14	2044	04/05/2023	11.43	Call	Bond Future	929.6600	0.9297	866.6900	0.8667	(6.773)	0	0	0
2023/03/14	2044	04/05/2023	11.43	Put	Bond Future	3,160.9700	3.1610	3,247.4400	3.2474	2.736	0	0	0
2023/03/14	2044	04/05/2023	11.75	Call	Bond Future	1,782.7000	1.7827	1,691.5600	1.6916	(5.112)	0	0	0
2023/03/14	2044	04/05/2023	12.00	Call	Bond Future	2,655.9900	2.6560	2,546.1700	2.5462	(4.135)	0	0	0
2023/03/14	2044	04/05/2023	12.00	Put	Bond Future	1,327.0400	1.3270	1,366.6600	1.3667	2.986	0	0	4,423
2023/03/14	2044	04/05/2023	12.25	Call	Bond Future	3,673.6300	3.6736	3,549.4700	3.5495	(3.380)	0	0	0
2023/03/14	2044	04/05/2023	12.25	Put	Bond Future	867.1600	0.8672	892.4400	0.8924	2.915	0	0	1,798
2023/03/14	2044	03/08/2023	12.16	Call	Bond Future	4,181.0100	4.1810	4,079.1600	4.0792	(2.436)	0	0	0
2023/03/14	2044	03/08/2023	12.16	Put	Bond Future	2,627.4000	2.6274	2,678.2000	2.6782	1.933	0	0	0
2023/03/14	2044	03/08/2023	12.00	Call	Bond Future	3,625.4900	3.6255	3,530.4100	3.5304	(2.623)	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
2023/03/14	2044	03/08/2023	12.00	Put	Bond Future	3,021.6200	3.0216	3,079.1900	3.0792	1.905	0	0	4,754
2023/03/14	2044	03/08/2023	12.15	Call	Bond Future	4,145.3500	4.1454	4,043.9100	4.0439	(2.447)	0	0	0
2023/03/14	2044	03/08/2023	12.15	Put	Bond Future	2,650.5100	2.6505	2,701.7200	2.7017	1.932	0	0	0
2023/03/14	2044	03/08/2023			Bond Future	11.9000	76.1959	11.9252	76.0432	0.211	0.0000	0.0000	21,473
2023/03/14	2044	03/08/2023	12.17	Call	Bond Future	4,216.7800	4.2168	4,114.5300	4.1145	(2.425)	0	0	0
2023/03/14	2044	03/08/2023	12.17	Put	Bond Future	2,604.4800	2.6045	2,654.8800	2.6549	1.935	0	0	0
2023/03/14	2044	03/08/2023	11.75	Call	Bond Future	2,827.6400	2.8276	2,744.1500	2.7442	(2.953)	0	0	0
2023/03/14	2044	03/08/2023	11.75	Put	Bond Future	3,748.8800	3.7489	3,818.0400	3.8180	1.845	0	0	3,076
2023/03/14	2044	02/11/2023	11.57	Call	Bond Future	2,885.3600	2.8854	2,811.7000	2.8117	(2.553)	0	0	0
2023/03/14	2044	02/11/2023	11.57	Put	Bond Future	5,579.4500	5.5795	5,661.6700	5.6617	1.474	0	0	0
2023/03/14	2044	02/11/2023			Bond Future	12.0070	77.7601	12.0331	77.6042	0.217	0.0000	0.0000	0
2023/03/14	2044	02/11/2023	11.56	Call	Bond Future	2,858.9100	2.8589	2,785.6600	2.7857	(2.562)	0	0	0
2023/03/14	2044	02/11/2023	11.56	Put	Bond Future	5,616.5000	5.6165	5,699.1300	5.6991	1.471	0	0	0
2023/03/14	2044	02/11/2023	11.55	Call	Bond Future	2,832.3400	2.8323	2,759.4900	2.7595	(2.572)	0	0	0
2023/03/14	2044	02/11/2023	11.55	Put	Bond Future	5,653.5200	5.6535	5,736.5500	5.7365	1.469	0	0	0
2023/03/14	2044	01/02/2024	12.29	Call	Bond Future	5,077.5400	5.0775	4,981.0500	4.9811	(1.900)	0	0	0
2023/03/14	2044	01/02/2024	12.29	Put	Bond Future	4,074.3300	4.0743	4,136.9500	4.1369	1.537	0	0	0
2023/03/14	2044	01/02/2024			Bond Future	12.1178	74.9960	12.1448	74.8369	0.223	0.0000	0.0000	0
2023/03/14	2044	01/02/2024	12.28	Call	Bond Future	5,044.9100	5.0449	4,948.7400	4.9487	(1.906)	0	0	0
2023/03/14	2044	01/02/2024	12.28	Put	Bond Future	4,099.3300	4.0993	4,162.2700	4.1623	1.535	0	0	0
2023/03/14	2044	01/02/2024	12.27	Call	Bond Future	5,012.6300	5.0126	4,916.7700	4.9168	(1.912)	0	0	0
2023/03/14	2044	01/02/2024	12.27	Put	Bond Future	4,124.7600	4.1248	4,188.0100	4.1880	1.533	0	0	0
2023/03/14	2044	02/05/2024	11.67	Call	Bond Future	3,260.6900	3.2607	3,188.1100	3.1881	(2.226)	0	0	0
2023/03/14	2044	02/05/2024	11.67	Put	Bond Future	6,712.9400	6.7129	6,802.4200	6.8024	1.333	0	0	0
2023/03/14	2044	02/05/2024			Bond Future	12.2444	76.4956	12.2724	76.3336	0.229	0.0000	0.0000	0
2023/03/14	2044	02/05/2024	11.66	Call	Bond Future	3,236.4900	3.2365	3,164.2500	3.1643	(2.232)	0	0	0
2023/03/14	2044	02/05/2024	11.66	Put	Bond Future	6,751.1800	6.7512	6,841.0000	6.8410	1.330	0	0	0
2023/03/14	2044	02/05/2024	11.65	Call	Bond Future	3,212.0700	3.2121	3,140.1700	3.1402	(2.238)	0	0	0
2023/03/14	2044	02/05/2024	11.65	Put	Bond Future	6,789.2800	6.7893	6,879.4400	6.8794	1.328	0	0	0
2023/03/14	2046	04/05/2023			Bond Future	112.8354	112.8354	113.1469	113.1469	0.276	0.0000	0.0000	17,308
2023/03/14	2046	03/08/2023			Bond Future	115.1157	115.1157	115.4330	115.4330	0.276	0.0000	0.0000	0
2023/03/14	2046	02/11/2023			Bond Future	115.4294	115.4294	115.7530	115.7530	0.280	0.0000	0.0000	0
2023/03/14	2046	01/02/2024			Bond Future	117.8553	117.8553	118.1857	118.1857	0.280	0.0000	0.0000	0
2023/03/14	2046	02/05/2024			Bond Future	118.1213	118.1213	118.4582	118.4582	0.285	0.0000	0.0000	0
2023/03/14	2050	04/05/2023			Bond Future	115.5810	115.5810	116.2999	116.2999	0.622	0.0000	0.0000	13,316
2023/03/14	2050	03/08/2023			Bond Future	115.7447	115.7447	116.4778	116.4778	0.633	0.0000	0.0000	0
2023/03/14	2050	02/11/2023			Bond Future	118.1468	118.1468	118.8951	118.8951	0.633	0.0000	0.0000	0
2023/03/14	2050	01/02/2024			Bond Future	118.4031	118.4031	119.1667	119.1667	0.645	0.0000	0.0000	0
2023/03/14	2050	02/05/2024			Bond Future	120.8023	120.8023	121.5817	121.5817	0.645	0.0000	0.0000	0
2023/03/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	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
2023/03/14	AL37	04/05/2023			Index Future	880.7810	880.7810	880.9180	880.9180	0.016	0.0000	0.0000	0
2023/03/14	AL37	03/08/2023			Index Future	898.3600	898.3600	898.4980	898.4980	0.015	0.0000	0.0000	0
2023/03/14	AL37	02/11/2023			Index Future	916.7910	916.7910	916.9310	916.9310	0.015	0.0000	0.0000	0
2023/03/14	AL37	01/02/2024			Index Future	935.8530	935.8530	935.9960	935.9960	0.015	0.0000	0.0000	0
2023/03/14	AL37	02/05/2024			Index Future	954.6390	954.6390	954.7870	954.7870	0.016	0.0000	0.0000	0
2023/03/14	AL7T	04/05/2023			Index Future	1,010.9870	1,010.9870	1,011.0980	1,011.0980	0.011	0.0000	0.0000	0
2023/03/14	AL7T	03/08/2023			Index Future	1,031.1650	1,031.1650	1,031.2750	1,031.2750	0.011	0.0000	0.0000	0
2023/03/14	AL7T	02/11/2023			Index Future	1,052.3210	1,052.3210	1,052.4320	1,052.4320	0.011	0.0000	0.0000	0
2023/03/14	AL7T	01/02/2024			Index Future	1,074.2020	1,074.2020	1,074.3150	1,074.3150	0.011	0.0000	0.0000	0
2023/03/14	AL7T	02/05/2024			Index Future	1,095.7640	1,095.7640	1,095.8830	1,095.8830	0.011	0.0000	0.0000	0
2023/03/14	ALBI	04/05/2023			Index Future	887.4900	887.4900	886.9690	886.9690	(0.059)	0.0000	0.0000	100
2023/03/14	ALBI	03/08/2023			Index Future	905.2030	905.2030	904.6690	904.6690	(0.059)	0.0000	0.0000	0
2023/03/14	ALBI	02/11/2023			Index Future	923.7750	923.7750	923.2280	923.2280	(0.059)	0.0000	0.0000	0
2023/03/14	ALBI	01/02/2024			Index Future	942.9830	942.9830	942.4250	942.4250	(0.059)	0.0000	0.0000	0
2023/03/14	ALBI	02/05/2024			Index Future	961.9110	961.9110	961.3450	961.3450	(0.059)	0.0000	0.0000	0
2023/03/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/14	ES33	04/05/2023			Bond Future	12.0377	74.6440	12.0463	74.6034	0.071	0.0000	0.0000	0
2023/03/14	ES33	03/08/2023			Bond Future	12.1837	76.1524	12.1927	76.1108	0.074	0.0000	0.0000	350
2023/03/14	ES33	02/11/2023			Bond Future	12.3315	73.9378	12.3409	73.8952	0.076	0.0000	0.0000	0
2023/03/14	ES33	01/02/2024			Bond Future	12.4863	75.4917	12.4961	75.4482	0.078	0.0000	0.0000	0
2023/03/14	ES33	02/05/2024			Bond Future	12.6597	73.2248	12.6699	73.1806	0.080	0.0000	0.0000	0
2023/03/14	ES42	04/05/2023			Bond Future	12.4252	71.9384	12.4542	71.7782	0.234	0.0000	0.0000	0
2023/03/14	ES42	03/08/2023			Bond Future	12.5595	73.3925	12.5897	73.2289	0.241	0.0000	0.0000	4,000
2023/03/14	ES42	02/11/2023			Bond Future	12.6951	70.6533	12.7265	70.4862	0.248	0.0000	0.0000	0
2023/03/14	ES42	01/02/2024			Bond Future	12.8298	72.1382	12.8625	71.9676	0.255	0.0000	0.0000	0
2023/03/14	ES42	02/05/2024			Bond Future	12.9844	69.3364	13.0184	69.1626	0.262	0.0000	0.0000	0
2023/03/14	GOVI	04/05/2023	852.86	Call	GOVI	218,460.0000	21.8460	213,700.0000	21.3700	(2.179)	0	0	0
2023/03/14	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	GOVI	04/05/2023	852.87	Call	GOVI	218,360.0000	21.8360	213,600.0000	21.3600	(2.180)	0	0	0
2023/03/14	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	GOVI	04/05/2023			GOVI	874.7060	874.7060	874.2300	874.2300	(0.054)	0.0000	0.0000	840
2023/03/14	GOVI	04/05/2023	852.88	Call	GOVI	218,260.0000	21.8260	213,500.0000	21.3500	(2.181)	0	0	0
2023/03/14	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	GOVI	03/08/2023	837.21	Call	GOVI	549,540.0000	54.9540	544,660.0000	54.4660	(0.888)	0	0	0
2023/03/14	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	GOVI	03/08/2023	837.22	Call	GOVI	549,440.0000	54.9440	544,560.0000	54.4560	(0.888)	0	0	0
2023/03/14	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	GOVI	03/08/2023			GOVI	892.1640	892.1640	891.6760	891.6760	(0.055)	0.0000	0.0000	0
2023/03/14	GOVI	03/08/2023	837.23	Call	GOVI	549,340.0000	54.9340	544,460.0000	54.4460	(0.888)	0	0	0
2023/03/14	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	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
2023/03/14	GOVI	02/11/2023	885.82	Call	GOVI	246,480.0000	24.6480	241,490.0000	24.1490	(2.025)	0	0	0
2023/03/14	GOVI	02/11/2023			GOVI	910.4680	910.4680	909.9690	909.9690	(0.055)	0.0000	0.0000	0
2023/03/14	GOVI	02/11/2023	885.80	Call	GOVI	246,680.0000	24.6680	241,690.0000	24.1690	(2.023)	0	0	0
2023/03/14	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	GOVI	02/11/2023	885.81	Call	GOVI	246,580.0000	24.6580	241,590.0000	24.1590	(2.024)	0	0	0
2023/03/14	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	GOVI	01/02/2024	880.00	Call	GOVI	493,990.0000	49.3990	488,900.0000	48.8900	(1.030)	0	0	0
2023/03/14	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	GOVI	01/02/2024			GOVI	929.3990	929.3990	928.8900	928.8900	(0.055)	0.0000	0.0000	0
2023/03/14	GOVI	01/02/2024	879.98	Call	GOVI	494,190.0000	49.4190	489,100.0000	48.9100	(1.030)	0	0	0
2023/03/14	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	GOVI	01/02/2024	879.99	Call	GOVI	494,090.0000	49.4090	489,000.0000	48.9000	(1.030)	0	0	0
2023/03/14	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	GOVI	02/05/2024	950.97	Put	GOVI	29,150.0000	2.9150	34,320.0000	3.4320	17.736	0	0	0
2023/03/14	GOVI	02/05/2024	950.98	Put	GOVI	29,250.0000	2.9250	34,420.0000	3.4420	17.675	0	0	0
2023/03/14	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	GOVI	02/05/2024			GOVI	948.0550	948.0550	947.5380	947.5380	(0.055)	0.0000	0.0000	0
2023/03/14	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	GOVI	02/05/2024	950.99	Put	GOVI	29,350.0000	2.9350	34,520.0000	3.4520	17.615	0	0	0
2023/03/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/14	IGOV	04/05/2023			Index Future	327.1110	327.1110	327.4070	327.4070	0.090	0.0000	0.0000	655
2023/03/14	IGOV	03/08/2023			Index Future	333.7190	333.7190	334.0210	334.0210	0.090	0.0000	0.0000	0
2023/03/14	IGOV	02/11/2023			Index Future	340.6440	340.6440	340.9510	340.9510	0.090	0.0000	0.0000	0
2023/03/14	IGOV	01/02/2024			Index Future	347.8030	347.8030	348.1170	348.1170	0.090	0.0000	0.0000	0
2023/03/14	IGOV	02/05/2024			Index Future	354.8600	354.8600	355.1810	355.1810	0.090	0.0000	0.0000	0
2023/03/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/14	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
2023/03/14	JBAF	15/03/2023			Jibar Tradeable Future	7.5350	92.4650	7.5150	92.4850	(0.265)	0.0000	0.0000	0
2023/03/14	JBAF	19/04/2023			Jibar Tradeable Future	7.6750	92.3250	7.6750	92.3250	0.000	0.0000	0.0000	0
2023/03/14	JBAF	17/05/2023			Jibar Tradeable Future	7.6850	92.3150	7.6800	92.3200	(0.065)	0.0000	0.0000	0
2023/03/14	JBAF	21/06/2023			Jibar Tradeable Future	7.8150	92.1850	7.7650	92.2350	(0.640)	0.0000	0.0000	0
2023/03/14	JBAF	19/07/2023			Jibar Tradeable Future	7.8250	92.1750	7.7700	92.2300	(0.703)	0.0000	0.0000	0
2023/03/14	JBAF	16/08/2023			Jibar Tradeable Future	7.8350	92.1650	7.7900	92.2100	(0.574)	0.0000	0.0000	0
2023/03/14	JBAF	20/09/2023			Jibar Tradeable Future	7.8400	92.1600	7.7900	92.2100	(0.638)	0.0000	0.0000	75
2023/03/14	JBAF	20/12/2023			Jibar Tradeable Future	7.7750	92.2250	7.7350	92.2650	(0.514)	0.0000	0.0000	272
2023/03/14	JBAF	20/03/2024			Jibar Tradeable Future	7.7250	92.2750	7.6650	92.3350	(0.777)	0.0000	0.0000	0
2023/03/14	JBAF	19/06/2024			Jibar Tradeable Future	7.6150	92.3850	7.5200	92.4800	(1.248)	0.0000	0.0000	0
2023/03/14	JBAF	18/09/2024			Jibar Tradeable Future	7.5650	92.4350	7.4500	92.5500	(1.520)	0.0000	0.0000	68
2023/03/14	JBAF	18/12/2024			Jibar Tradeable Future	7.5150	92.4850	7.3850	92.6150	(1.730)	0.0000	0.0000	0
2023/03/14	R035	04/05/2023	10.55	Call	Bond Future	312.5300	0.3125	304.7200	0.3047	(2.499)	0	0	770
2023/03/14	R035	04/05/2023	10.55	Put	Bond Future	4,407.1200	4.4071	4,391.8400	4.3918	(0.347)	0	0	0
2023/03/14	R035	04/05/2023	13.18	Call	Bond Future	10,210.1600	10.2102	10,215.4700	10.2155	0.052	0	0	0
2023/03/14	R035	04/05/2023	13.18	Put	Bond Future	31.7600	0.0318	29.6000	0.0296	(6.801)	0	0	491
2023/03/14	R035	04/05/2023	12.46	Call	Bond Future	6,776.1100	6.7761	6,776.7000	6.7767	0.009	0	0	0
2023/03/14	R035	04/05/2023	12.46	Put	Bond Future	158.8400	0.1588	151.9600	0.1520	(4.331)	0	0	388
2023/03/14	R035	04/05/2023	11.20	Call	Bond Future	1,552.6300	1.5526	1,540.2200	1.5402	(0.799)	0	0	0
2023/03/14	R035	04/05/2023	11.21	Call	Bond Future	1,581.7400	1.5817	1,569.3500	1.5694	(0.783)	0	0	0
2023/03/14	R035	04/05/2023	11.22	Put	Bond Future	1,723.7100	1.7237	1,703.8700	1.7039	(1.151)	0	0	0
2023/03/14	R035	04/05/2023	10.60	Call	Bond Future	364.4900	0.3645	356.0600	0.3561	(2.313)	0	0	388
2023/03/14	R035	04/05/2023	10.60	Put	Bond Future	4,152.9600	4.1530	4,137.0600	4.1371	(0.383)	0	0	0
2023/03/14	R035	04/05/2023	11.05	Call	Bond Future	1,151.2900	1.1513	1,139.0000	1.1390	(1.067)	0	0	770
2023/03/14	R035	04/05/2023	11.05	Put	Bond Future	2,250.0600	2.2501	2,230.3000	2.2303	(0.878)	0	0	0
2023/03/14	R035	04/05/2023	11.17	Call	Bond Future	1,466.9100	1.4669	1,454.4700	1.4545	(0.848)	0	0	491
2023/03/14	R035	04/05/2023			Bond Future	11.2396	86.4046	11.2383	86.4121	(0.012)	0.0000	0.0000	151,105
2023/03/14	R035	04/05/2023	9.85	Call	Bond Future	22.2300	0.0222	20.8700	0.0209	(6.118)	0	0	388
2023/03/14	R035	04/05/2023	9.85	Put	Bond Future	8,562.1200	8.5621	8,553.2900	8.5533	(0.103)	0	0	0
2023/03/14	R035	04/05/2023	10.42	Call	Bond Future	203.3500	0.2034	197.1800	0.1972	(3.034)	0	0	491
2023/03/14	R035	04/05/2023	10.42	Put	Bond Future	5,100.8300	5.1008	5,087.1900	5.0872	(0.267)	0	0	0
2023/03/14	R035	04/05/2023	11.80	Call	Bond Future	3,748.4600	3.7485	3,741.1200	3.7411	(0.196)	0	0	0
2023/03/14	R035	04/05/2023	11.80	Put	Bond Future	614.4300	0.6144	599.6200	0.5996	(2.410)	0	0	1,035
2023/03/14	R035	04/05/2023	11.87	Call	Bond Future	4,050.3800	4.0504	4,043.9400	4.0439	(0.159)	0	0	0
2023/03/14	R035	04/05/2023	11.87	Put	Bond Future	536.5100	0.5365	522.6000	0.5226	(2.593)	0	0	770
2023/03/14	R035	04/05/2023	11.20	Put	Bond Future	1,780.3800	1.7804	1,760.5000	1.7605	(1.117)	0	0	0
2023/03/14	R035	04/05/2023	11.21	Put	Bond Future	1,751.8700	1.7519	1,732.0100	1.7320	(1.134)	0	0	0
2023/03/14	R035	04/05/2023	11.22	Call	Bond Future	1,611.1500	1.6112	1,598.7800	1.5988	(0.768)	0	0	0
2023/03/14	R035	04/05/2023	11.17	Put	Bond Future	1,867.8600	1.8679	1,847.9500	1.8479	(1.066)	0	0	0
2023/03/14	R035	03/08/2023	12.00	Call	Bond Future	5,129.8500	5.1299	5,125.4600	5.1255	(0.086)	0	0	0
2023/03/14	R035	03/08/2023	12.00	Put	Bond Future	1,595.3400	1.5953	1,583.5100	1.5835	(0.742)	0	0	0
2023/03/14	R035	03/08/2023			Bond Future	11.3532	88.1296	11.3519	88.1370	(0.012)	0.0000	0.0000	6,761
2023/03/14	R035	03/08/2023	11.98	Call	Bond Future	5,054.5600	5.0546	5,050.0900	5.0501	(0.088)	0	0	0
2023/03/14	R035	03/08/2023	11.98	Put	Bond Future	1,626.1600	1.6262	1,614.2500	1.6143	(0.732)	0	0	0
2023/03/14	R035	03/08/2023	11.99	Call	Bond Future	5,092.0600	5.0921	5,087.6400	5.0876	(0.087)	0	0	0
2023/03/14	R035	03/08/2023	11.99	Put	Bond Future	1,610.5800	1.6106	1,598.7200	1.5987	(0.736)	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
2023/03/14	R035	02/11/2023	12.85	Call	Bond Future	8,536.9100	8.5369	8,536.2400	8.5362	(0.008)	0	0	0
2023/03/14	R035	02/11/2023	12.85	Put	Bond Future	1,366.0600	1.3661	1,357.9300	1.3579	(0.595)	0	0	400
2023/03/14	R035	02/11/2023	11.41	Call	Bond Future	3,506.5500	3.5065	3,502.5100	3.5025	(0.115)	0	0	0
2023/03/14	R035	02/11/2023	11.41	Put	Bond Future	3,826.6200	3.8266	3,815.1200	3.8151	(0.301)	0	0	0
2023/03/14	R035	02/11/2023	11.42	Call	Bond Future	3,535.4200	3.5354	3,531.3900	3.5314	(0.114)	0	0	0
2023/03/14	R035	02/11/2023	11.42	Put	Bond Future	3,799.9800	3.8000	3,788.4900	3.7885	(0.302)	0	0	0
2023/03/14	R035	02/11/2023	11.12	Call	Bond Future	2,721.2800	2.7213	2,716.9800	2.7170	(0.158)	0	0	400
2023/03/14	R035	02/11/2023			Bond Future	11.4678	85.4330	11.4664	85.4405	(0.012)	0.0000	0.0000	30
2023/03/14	R035	02/11/2023	11.43	Call	Bond Future	3,564.4000	3.5644	3,560.3800	3.5604	(0.113)	0	0	0
2023/03/14	R035	02/11/2023	11.43	Put	Bond Future	3,773.4900	3.7735	3,762.0100	3.7620	(0.304)	0	0	0
2023/03/14	R035	02/11/2023	10.62	Call	Bond Future	1,641.4500	1.6415	1,637.2100	1.6372	(0.258)	0	0	400
2023/03/14	R035	02/11/2023	10.62	Put	Bond Future	6,514.4200	6.5144	6,502.7200	6.5027	(0.180)	0	0	0
2023/03/14	R035	02/11/2023	11.12	Put	Bond Future	4,673.9300	4.6739	4,662.1700	4.6622	(0.252)	0	0	0
2023/03/14	R035	01/02/2024	12.18	Put	Bond Future	2,911.8900	2.9119	2,902.8100	2.9028	(0.312)	0	0	0
2023/03/14	R035	01/02/2024	12.19	Call	Bond Future	6,067.5600	6.0676	6,066.0800	6.0661	(0.024)	0	0	0
2023/03/14	R035	01/02/2024	12.19	Put	Bond Future	2,893.9800	2.8940	2,884.9200	2.8849	(0.313)	0	0	0
2023/03/14	R035	01/02/2024	10.62	Call	Bond Future	1,945.2500	1.9453	1,942.1600	1.9422	(0.159)	0	0	400
2023/03/14	R035	01/02/2024	10.62	Put	Bond Future	7,421.6100	7.4216	7,410.9400	7.4109	(0.144)	0	0	0
2023/03/14	R035	01/02/2024	11.12	Put	Bond Future	5,541.8100	5.5418	5,531.3100	5.5313	(0.189)	0	0	0
2023/03/14	R035	01/02/2024			Bond Future	11.5876	87.2095	11.5862	87.2170	(0.012)	0.0000	0.0000	0
2023/03/14	R035	01/02/2024	13.46	Call	Bond Future	10,662.0500	10.6620	10,663.1800	10.6632	0.011	0	0	0
2023/03/14	R035	01/02/2024	13.46	Put	Bond Future	1,335.3200	1.3353	1,328.8700	1.3289	(0.483)	0	0	400
2023/03/14	R035	01/02/2024	12.18	Call	Bond Future	6,034.1800	6.0342	6,032.6800	6.0327	(0.025)	0	0	0
2023/03/14	R035	01/02/2024	12.20	Call	Bond Future	6,100.9900	6.1010	6,099.5300	6.0995	(0.024)	0	0	0
2023/03/14	R035	01/02/2024	12.20	Put	Bond Future	2,876.1800	2.8762	2,867.1400	2.8671	(0.314)	0	0	0
2023/03/14	R035	01/02/2024	11.12	Call	Bond Future	2,955.7500	2.9557	2,952.8300	2.9528	(0.099)	0	0	400
2023/03/14	R035	02/05/2024	11.19	Call	Bond Future	3,161.9600	3.1620	3,160.1900	3.1602	(0.056)	0	0	0
2023/03/14	R035	02/05/2024	11.19	Put	Bond Future	6,024.7200	6.0247	6,014.9400	6.0149	(0.162)	0	0	0
2023/03/14	R035	02/05/2024	11.20	Call	Bond Future	3,184.5600	3.1846	3,182.7900	3.1828	(0.056)	0	0	0
2023/03/14	R035	02/05/2024	11.20	Put	Bond Future	5,991.7500	5.9917	5,981.9700	5.9820	(0.163)	0	0	0
2023/03/14	R035	02/05/2024			Bond Future	11.7172	84.4496	11.7157	84.4576	(0.013)	0.0000	0.0000	0
2023/03/14	R035	02/05/2024	11.21	Call	Bond Future	3,207.2400	3.2072	3,205.4800	3.2055	(0.055)	0	0	0
2023/03/14	R035	02/05/2024	11.21	Put	Bond Future	5,958.9200	5.9589	5,949.1500	5.9491	(0.164)	0	0	0
2023/03/14	R186	04/05/2023		Call	Bond Future	10,329.2600	10.3293	10,314.4800	10.3145	(0.143)	0	0	0
2023/03/14	R186	04/05/2023	8.83	Put	Bond Future	264.3000	0.2643	262.3400	0.2623	(0.742)	0	0	0
2023/03/14	R186	04/05/2023	8.84	Call	Bond Future	1,551.6600	1.5517	1,534.9000	1.5349	(1.080)	0	0	0
2023/03/14	R186	04/05/2023			Bond Future	8.4307	110.3293	8.4354	110.3145	0.055	0.0000	0.0000	96,939
2023/03/14	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/14	R186	04/05/2023	8.36	Call	Bond Future	552.0400	0.5520	539.1400	0.5391	(2.337)	0	0	200
2023/03/14	R186	04/05/2023	8.36	Put	Bond Future	777.6700	0.7777	779.5500	0.7795	0.242	0	0	200
2023/03/14	R186	04/05/2023	8.82	Call	Bond Future	1,501.9400	1.5019	1,485.2300	1.4852	(1.113)	0	0	0
2023/03/14	R186	04/05/2023	8.82	Put	Bond Future	270.8300	0.2708	268.9000	0.2689	(0.713)	0	0	0
2023/03/14	R186	04/05/2023	8.83	Call	Bond Future	1,526.8000	1.5268	1,510.0600	1.5101	(1.096)	0	0	0
2023/03/14	R186	04/05/2023	8.84	Put	Bond Future	257.7900	0.2578	255.8100	0.2558	(0.768)	0	0	0
2023/03/14	R186	03/08/2023	9.74	Call	Bond Future	3,958.8000	3.9588	3,942.8900	3.9429	(0.402)	0	0	0
2023/03/14	R186	03/08/2023	9.74	Put	Bond Future	223.8000	0.2238	223.2700	0.2233	(0.237)	0	0	0
2023/03/14	R186	03/08/2023	9.73	Put	Bond Future	226.8500	0.2268	226.3300	0.2263	(0.229)	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
2023/03/14	R186	03/08/2023			Bond Future	8.4608	107.2270	8.4659	107.2116	0.061	0.0000	0.0000	0
2023/03/14	R186	03/08/2023	9.75	Call	Bond Future	3,984.1800	3.9842	3,968.2600	3.9683	(0.400)	0	0	0
2023/03/14	R186	03/08/2023	9.75	Put	Bond Future	220.6400	0.2206	220.1000	0.2201	(0.245)	0	0	0
2023/03/14	R186	03/08/2023	9.73	Call	Bond Future	3,933.3000	3.9333	3,917.4000	3.9174	(0.404)	0	0	0
2023/03/14	R186	02/11/2023	9.40	Call	Bond Future	3,172.6700	3.1727	3,158.1400	3.1581	(0.458)	0	0	0
2023/03/14	R186	02/11/2023	9.40	Put	Bond Future	626.6500	0.6266	627.9200	0.6279	0.203	0	0	0
2023/03/14	R186	02/11/2023	9.15	Call	Bond Future	2,656.2600	2.6563	2,642.4000	2.6424	(0.522)	0	0	1,715
2023/03/14	R186	02/11/2023			Bond Future	8.4720	109.4278	8.4777	109.4120	0.067	0.0000	0.0000	1,387
2023/03/14	R186	02/11/2023	10.42	Call	Bond Future	5,500.8400	5.5008	5,484.9800	5.4850	(0.288)	0	0	0
2023/03/14	R186	02/11/2023	10.42	Put	Bond Future	244.8300	0.2448	244.7700	0.2448	(0.025)	0	0	1,715
2023/03/14	R186	02/11/2023	9.38	Call	Bond Future	3,130.3200	3.1303	3,115.8400	3.1158	(0.463)	0	0	0
2023/03/14	R186	02/11/2023	9.38	Put	Bond Future	638.3500	0.6384	639.6700	0.6397	0.207	0	0	0
2023/03/14	R186	02/11/2023	9.39	Call	Bond Future	3,151.4700	3.1515	3,136.9700	3.1370	(0.460)	0	0	0
2023/03/14	R186	02/11/2023	9.39	Put	Bond Future	632.4700	0.6325	633.7700	0.6338	0.206	0	0	0
2023/03/14	R186	02/11/2023	9.15	Put	Bond Future	788.4800	0.7885	790.4200	0.7904	0.246	0	0	0
2023/03/14	R186	01/02/2024	9.52	Put	Bond Future	744.0300	0.7440	746.0800	0.7461	0.276	0	0	0
2023/03/14	R186	01/02/2024	9.50	Call	Bond Future	3,363.8000	3.3638	3,349.7400	3.3497	(0.418)	0	0	0
2023/03/14	R186	01/02/2024	9.51	Call	Bond Future	3,383.3900	3.3834	3,369.3200	3.3693	(0.416)	0	0	0
2023/03/14	R186	01/02/2024			Bond Future	8.4742	106.3969	8.4805	106.3807	0.074	0.0000	0.0000	0
2023/03/14	R186	01/02/2024	9.52	Call	Bond Future	3,403.0200	3.4030	3,388.9200	3.3889	(0.414)	0	0	0
2023/03/14	R186	01/02/2024	9.50	Put	Bond Future	754.8600	0.7549	756.9500	0.7569	0.277	0	0	0
2023/03/14	R186	01/02/2024	9.51	Put	Bond Future	749.4200	0.7494	751.5000	0.7515	0.278	0	0	0
2023/03/14	R186	02/05/2024	8.01	Call	Bond Future	1,031.1500	1.0311	1,023.1300	1.0231	(0.778)	0	0	0
2023/03/14	R186	02/05/2024	8.01	Put	Bond Future	2,231.4200	2.2314	2,239.5900	2.2396	0.366	0	0	0
2023/03/14	R186	02/05/2024			Bond Future	8.5114	108.5268	8.5183	108.5106	0.080	0.0000	0.0000	0
2023/03/14	R186	02/05/2024	7.99	Call	Bond Future	1,010.6400	1.0106	1,002.7100	1.0027	(0.785)	0	0	0
2023/03/14	R186	02/05/2024	7.99	Put	Bond Future	2,259.1500	2.2591	2,267.4100	2.2674	0.366	0	0	0
2023/03/14	R186	02/05/2024	8.00	Call	Bond Future	1,020.8700	1.0209	1,012.8900	1.0129	(0.782)	0	0	0
2023/03/14	R186	02/05/2024	8.00	Put	Bond Future	2,245.2600	2.2453	2,253.4700	2.2535	0.366	0	0	0
2023/03/14	R197	04/05/2023			Bond Future	336.2895	336.2895	336.3489	336.3489	0.018	0.0000	0.0000	309
2023/03/14	R197	03/08/2023			Bond Future	334.0447	334.0447	334.1041	334.1041	0.018	0.0000	0.0000	0
2023/03/14	R197	02/11/2023			Bond Future	340.9778	340.9778	341.0381	341.0381	0.018	0.0000	0.0000	0
2023/03/14	R202	04/05/2023			Bond Future	252.5636	252.5636	252.5722	252.5722	0.003	0.0000	0.0000	4,960
2023/03/14	R202	03/08/2023			Bond Future	252.8657	252.8657	252.8735	252.8735	0.003	0.0000	0.0000	460
2023/03/14	R202	02/11/2023			Bond Future	258.1137	258.1137	258.1215	258.1215	0.003	0.0000	0.0000	0
2023/03/14	R202	01/02/2024			Bond Future	258.6149	258.6149	258.6222	258.6222	0.003	0.0000	0.0000	0
2023/03/14	R202	02/05/2024			Bond Future	263.8558	263.8558	263.8640	263.8640	0.003	0.0000	0.0000	0
2023/03/14	R209	04/05/2023	10.00	Call	Bond Future	32.4800	0.0325	29.4600	0.0295	(9.298)	0	0	500
2023/03/14	R209	04/05/2023	10.00	Put	Bond Future	6,869.1300	6.8691	6,911.2400	6.9112	0.613	0	0	0
2023/03/14	R209	04/05/2023	10.50	Call	Bond Future	215.5500	0.2155	202.9800	0.2030	(5.832)	0	0	4,500
2023/03/14	R209	04/05/2023	10.50	Put	Bond Future	4,236.9800	4.2370	4,269.5400	4.2695	0.768	0	0	0
2023/03/14	R209	04/05/2023	11.50	Put	Bond Future	983.0400	0.9830	985.8600	0.9859	0.287	0	0	0
2023/03/14	R209	04/05/2023	11.09	Call	Bond Future	1,047.0100	1.0470	1,014.9200	1.0149	(3.065)	0	0	0
2023/03/14	R209	04/05/2023	11.09	Put	Bond Future	1,935.1300	1.9351	1,948.1700	1.9482	0.674	0	0	0
2023/03/14	R209	04/05/2023	11.10	Call	Bond Future	1,069.0400	1.0690	1,036.6400	1.0366	(3.031)	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
2023/03/14	R209	04/05/2023	11.10	Put	Bond Future	1,905.7300	1.9057	1,918.4600	1.9185	0.668	0	0	0
2023/03/14	R209	04/05/2023			Bond Future	11.2642	66.9734	11.2732	66.9282	0.079	0.0000	0.0000	19,542
2023/03/14	R209	04/05/2023	11.00	Call	Bond Future	860.6800	0.8607	831.5200	0.8315	(3.388)	0	0	1,250
2023/03/14	R209	04/05/2023	11.00	Put	Bond Future	2,214.0800	2.2141	2,230.0500	2.2300	0.721	0	0	8,250
2023/03/14	R209	04/05/2023	11.50	Call	Bond Future	2,159.1000	2.1591	2,116.7900	2.1168	(1.960)	0	0	2,250
2023/03/14	R209	04/05/2023	12.50	Call	Bond Future	5,985.9200	5.9859	5,938.4500	5.9385	(0.793)	0	0	0
2023/03/14	R209	04/05/2023	12.50	Put	Bond Future	134.7200	0.1347	132.3800	0.1324	(1.737)	0	0	9,750
2023/03/14	R209	04/05/2023	11.11	Call	Bond Future	1,091.3300	1.0913	1,058.6200	1.0586	(2.997)	0	0	0
2023/03/14	R209	04/05/2023	11.11	Put	Bond Future	1,876.6600	1.8767	1,889.0800	1.8891	0.662	0	0	0
2023/03/14	R209	03/08/2023	11.95	Put	Bond Future	1,486.2500	1.4863	1,492.5000	1.4925	0.421	0	0	0
2023/03/14	R209	03/08/2023	10.70	Call	Bond Future	1,134.9800	1.1350	1,113.4600	1.1135	(1.896)	0	0	1,800
2023/03/14	R209	03/08/2023	11.93	Call	Bond Future	4,236.2200	4.2362	4,196.4200	4.1964	(0.940)	0	0	0
2023/03/14	R209	03/08/2023	11.94	Call	Bond Future	4,268.6000	4.2686	4,228.7000	4.2287	(0.935)	0	0	0
2023/03/14	R209	03/08/2023	10.00	Call	Bond Future	380.4300	0.3804	369.9700	0.3700	(2.750)	0	0	1,800
2023/03/14	R209	03/08/2023	10.00	Put	Bond Future	7,692.5600	7.6926	7,728.3400	7.7283	0.465	0	0	0
2023/03/14	R209	03/08/2023			Bond Future	11.3667	68.3106	11.3760	68.2643	0.082	0.0000	0.0000	1,690
2023/03/14	R209	03/08/2023	11.95	Call	Bond Future	4,301.1900	4.3012	4,261.2000	4.2612	(0.930)	0	0	0
2023/03/14	R209	03/08/2023	10.70	Put	Bond Future	4,570.3600	4.5704	4,595.0800	4.5951	0.541	0	0	0
2023/03/14	R209	03/08/2023	11.93	Put	Bond Future	1,515.0000	1.5150	1,521.4400	1.5214	0.425	0	0	0
2023/03/14	R209	03/08/2023	11.94	Put	Bond Future	1,500.4900	1.5005	1,506.8300	1.5068	0.423	0	0	0
2023/03/14	R209	02/11/2023	11.33	Call	Bond Future	2,889.9200	2.8899	2,859.9400	2.8599	(1.037)	0	0	0
2023/03/14	R209	02/11/2023	11.33	Put	Bond Future	3,564.5700	3.5646	3,581.8600	3.5819	0.485	0	0	0
2023/03/14	R209	02/11/2023	11.34	Call	Bond Future	2,914.5200	2.9145	2,884.4200	2.8844	(1.033)	0	0	0
2023/03/14	R209	02/11/2023	11.34	Put	Bond Future	3,539.5000	3.5395	3,556.6700	3.5567	0.485	0	0	0
2023/03/14	R209	02/11/2023			Bond Future	11.4667	66.5608	11.4764	66.5135	0.084	0.0000	0.0000	741
2023/03/14	R209	02/11/2023	11.35	Call	Bond Future	2,939.4400	2.9394	2,909.2100	2.9092	(1.028)	0	0	0
2023/03/14	R209	02/11/2023	11.35	Put	Bond Future	3,514.8000	3.5148	3,531.8400	3.5318	0.485	0	0	0
2023/03/14	R209	01/02/2024	12.14	Call	Bond Future	5,271.2500	5.2713	5,234.9000	5.2349	(0.690)	0	0	0
2023/03/14	R209	01/02/2024	12.14	Put	Bond Future	2,583.8600	2.5839	2,595.7600	2.5958	0.461	0	0	0
2023/03/14	R209	01/02/2024	12.13	Put	Bond Future	2,599.9700	2.6000	2,611.9500	2.6119	0.461	0	0	0
2023/03/14	R209	01/02/2024			Bond Future	11.5671	67.9448	11.5771	67.8965	0.086	0.0000	0.0000	0
2023/03/14	R209	01/02/2024	12.12	Call	Bond Future	5,212.6000	5.2126	5,176.4100	5.1764	(0.694)	0	0	0
2023/03/14	R209	01/02/2024	12.12	Put	Bond Future	2,616.4300	2.6164	2,628.4900	2.6285	0.461	0	0	0
2023/03/14	R209	01/02/2024	12.13	Call	Bond Future	5,241.7800	5.2418	5,205.5100	5.2055	(0.692)	0	0	0
2023/03/14	R209	02/05/2024	11.17	Call	Bond Future	2,840.8000	2.8408	2,815.1700	2.8152	(0.902)	0	0	0
2023/03/14	R209	02/05/2024	11.17	Put	Bond Future	5,342.0400	5.3420	5,365.4800	5.3655	0.439	0	0	0
2023/03/14	R209	02/05/2024	11.18	Call	Bond Future	2,861.1300	2.8611	2,835.3900	2.8354	(0.900)	0	0	0
2023/03/14	R209	02/05/2024	11.18	Put	Bond Future	5,312.4100	5.3124	5,335.7400	5.3357	0.439	0	0	0
2023/03/14	R209	02/05/2024			Bond Future	11.6834	66.1550	11.6938	66.1059	0.089	0.0000	0.0000	0
2023/03/14	R209	02/05/2024	11.19	Call	Bond Future	2,881.5200	2.8815	2,855.6800	2.8557	(0.897)	0	0	0
2023/03/14	R209	02/05/2024	11.19	Put	Bond Future	5,282.9000	5.2829	5,306.1300	5.3061	0.440	0	0	0
2023/03/14	R210	04/05/2023			Bond Future	224.4404	224.4404	224.4435	224.4435	0.001	0.0000	0.0000	386
2023/03/14	R210	03/08/2023			Bond Future	228.9760	228.9760	228.9784	228.9784	0.001	0.0000	0.0000	300
2023/03/14	R210	02/11/2023			Bond Future	230.5818	230.5818	230.5838	230.5838	0.001	0.0000	0.0000	0
2023/03/14	R210	01/02/2024			Bond Future	235.4279	235.4279	235.4299	235.4299	0.001	0.0000	0.0000	0
2023/03/14	R210	02/05/2024			Bond Future	236.9825	236.9825	236.9845	236.9845	0.001	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
2023/03/14	R213	04/05/2023	10.75	Call	Bond Future	2,035.7300	2.0357	2,044.3200	2.0443	0.422	0	0	0
2023/03/14	R213	04/05/2023	10.75	Put	Bond Future	703.9700	0.7040	683.3000	0.6833	(2.936)	0	0	0
2023/03/14	R213	04/05/2023			Bond Future	10.4588	83.1563	10.4525	83.1855	(0.061)	0.0000	0.0000	33,941
2023/03/14	R213	04/05/2023	10.73	Call	Bond Future	1,971.6900	1.9717	1,979.9000	1.9799	0.416	0	0	0
2023/03/14	R213	04/05/2023	10.73	Put	Bond Future	730.5300	0.7305	709.4800	0.7095	(2.881)	0	0	0
2023/03/14	R213	04/05/2023	10.74	Call	Bond Future	2,003.6100	2.0036	2,012.0100	2.0120	0.419	0	0	0
2023/03/14	R213	04/05/2023	10.74	Put	Bond Future	717.1400	0.7171	696.2800	0.6963	(2.909)	0	0	0
2023/03/14	R213	03/08/2023	11.62	Put	Bond Future	652.2400	0.6522	640.8400	0.6408	(1.748)	0	0	0
2023/03/14	R213	03/08/2023	11.63	Call	Bond Future	5,287.7900	5.2878	5,306.1400	5.3061	0.347	0	0	0
2023/03/14	R213	03/08/2023			Bond Future	10.5612	84.8164	10.5546	84.8460	(0.062)	0.0000	0.0000	0
2023/03/14	R213	03/08/2023	11.61	Call	Bond Future	5,218.9000	5.2189	5,237.0900	5.2371	0.349	0	0	0
2023/03/14	R213	03/08/2023	11.61	Put	Bond Future	659.7100	0.6597	648.2400	0.6482	(1.739)	0	0	0
2023/03/14	R213	03/08/2023	11.62	Call	Bond Future	5,253.3300	5.2533	5,271.5900	5.2716	0.348	0	0	0
2023/03/14	R213	03/08/2023	11.63	Put	Bond Future	644.8400	0.6448	633.5300	0.6335	(1.754)	0	0	0
2023/03/14	R213	02/11/2023	11.13	Call	Bond Future	3,816.8900	3.8169	3,830.4900	3.8305	0.356	0	0	0
2023/03/14	R213	02/11/2023	11.13	Put	Bond Future	1,806.2600	1.8063	1,789.7100	1.7897	(0.916)	0	0	0
2023/03/14	R213	02/11/2023			Bond Future	10.6651	83.0035	10.6583	83.0337	(0.064)	0.0000	0.0000	4,406
2023/03/14	R213	02/11/2023	11.11	Call	Bond Future	3,760.8400	3.7608	3,774.2900	3.7743	0.358	0	0	0
2023/03/14	R213	02/11/2023	11.11	Put	Bond Future	1,835.4200	1.8354	1,818.7200	1.8187	(0.910)	0	0	0
2023/03/14	R213	02/11/2023	11.12	Call	Bond Future	3,788.8300	3.7888	3,802.3500	3.8024	0.357	0	0	0
2023/03/14	R213	02/11/2023	11.12	Put	Bond Future	1,820.7900	1.8208	1,804.1600	1.8042	(0.913)	0	0	0
2023/03/14	R213	01/02/2024	11.70	Call	Bond Future	5,393.5100	5.3935	5,411.0000	5.4110	0.324	0	0	0
2023/03/14	R213	01/02/2024	11.70	Put	Bond Future	1,555.6100	1.5556	1,542.3500	1.5424	(0.852)	0	0	0
2023/03/14	R213	01/02/2024	11.71	Call	Bond Future	5,423.0700	5.4231	5,440.6200	5.4406	0.324	0	0	0
2023/03/14	R213	01/02/2024	11.71	Put	Bond Future	1,544.9400	1.5449	1,531.7400	1.5317	(0.854)	0	0	0
2023/03/14	R213	01/02/2024			Bond Future	10.7748	84.7295	10.7676	84.7602	(0.067)	0.0000	0.0000	0
2023/03/14	R213	01/02/2024	11.72	Call	Bond Future	5,452.6700	5.4527	5,470.2700	5.4703	0.323	0	0	0
2023/03/14	R213	01/02/2024	11.72	Put	Bond Future	1,534.3400	1.5343	1,521.1900	1.5212	(0.857)	0	0	0
2023/03/14	R213	02/05/2024	10.30	Call	Bond Future	2,046.2100	2.0462	2,055.0300	2.0550	0.431	0	0	0
2023/03/14	R213	02/05/2024	10.30	Put	Bond Future	4,581.0700	4.5811	4,558.2900	4.5583	(0.497)	0	0	0
2023/03/14	R213	02/05/2024			Bond Future	10.8982	82.8727	10.8906	82.9043	(0.070)	0.0000	0.0000	0
2023/03/14	R213	02/05/2024	10.28	Call	Bond Future	2,012.5200	2.0125	2,021.2100	2.0212	0.432	0	0	0
2023/03/14	R213	02/05/2024	10.28	Put	Bond Future	4,633.8200	4.6338	4,610.9100	4.6109	(0.494)	0	0	0
2023/03/14	R213	02/05/2024	10.29	Call	Bond Future	2,029.4900	2.0295	2,038.2500	2.0382	0.432	0	0	0
2023/03/14	R213	02/05/2024	10.29	Put	Bond Future	4,607.5600	4.6076	4,584.7200	4.5847	(0.496)	0	0	0
2023/03/14	R214	04/05/2023	11.36	Call	Bond Future	1,185.2300	1.1852	1,105.1200	1.1051	(6.759)	0	0	0
2023/03/14	R214	04/05/2023	11.36	Put	Bond Future	1,929.8600	1.9299	2,003.8600	2.0039	3.834	0	0	0
2023/03/14	R214	04/05/2023	11.37	Call	Bond Future	1,209.1300	1.2091	1,128.1100	1.1281	(6.701)	0	0	0
2023/03/14	R214	04/05/2023	11.37	Put	Bond Future	1,900.3700	1.9004	1,973.4600	1.9735	3.846	0	0	0
2023/03/14	R214	04/05/2023			Bond Future	11.5007	63.6682	11.5301	63.5141	0.256	0.0000	0.0000	17,967
2023/03/14	R214	04/05/2023	11.38	Call	Bond Future	1,233.3100	1.2333	1,151.3700	1.1514	(6.644)	0	0	0
2023/03/14	R214	04/05/2023	11.38	Put	Bond Future	1,871.2300	1.8712	1,943.4000	1.9434	3.857	0	0	0
2023/03/14	R214	03/08/2023	12.14	Call	Bond Future	4,348.0900	4.3481	4,234.0800	4.2341	(2.622)	0	0	0
2023/03/14	R214	03/08/2023	12.14	Put	Bond Future	1,647.0200	1.6470	1,690.4100	1.6904	2.634	0	0	0
2023/03/14	R214	03/08/2023	12.15	Call	Bond Future	4,381.0100	4.3810	4,266.6400	4.2666	(2.611)	0	0	0
2023/03/14	R214	03/08/2023	12.15	Put	Bond Future	1,631.7100	1.6317	1,674.7400	1.6747	2.637	0	0	0
2023/03/14	R214	03/08/2023			Bond Future	11.5994	64.9393	11.6299	64.7819	0.263	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
2023/03/14	R214	03/08/2023	12.16	Call	Bond Future	4,414.1500	4.4142	4,299.4100	4.2994	(2.599)	0	0	0
2023/03/14	R214	03/08/2023	12.16	Put	Bond Future	1,616.6900	1.6167	1,659.3500	1.6594	2.639	0	0	0
2023/03/14	R214	02/11/2023	11.45	Put	Bond Future	4,067.9100	4.0679	4,147.1700	4.1472	1.948	0	0	0
2023/03/14	R214	02/11/2023	11.46	Call	Bond Future	2,806.1700	2.8062	2,724.3200	2.7243	(2.917)	0	0	0
2023/03/14	R214	02/11/2023	11.46	Put	Bond Future	4,039.7100	4.0397	4,118.5500	4.1186	1.952	0	0	0
2023/03/14	R214	02/11/2023			Bond Future	11.6980	62.9724	11.7296	62.8117	0.270	0.0000	0.0000	0
2023/03/14	R214	02/11/2023	11.45	Call	Bond Future	2,781.7200	2.7817	2,700.2900	2.7003	(2.927)	0	0	0
2023/03/14	R214	02/11/2023	11.47	Call	Bond Future	2,830.7200	2.8307	2,748.4600	2.7485	(2.906)	0	0	0
2023/03/14	R214	02/11/2023	11.47	Put	Bond Future	4,011.6700	4.0117	4,090.1000	4.0901	1.955	0	0	0
2023/03/14	R214	01/02/2024	12.16	Call	Bond Future	4,800.8100	4.8008	4,696.6800	4.6967	(2.169)	0	0	0
2023/03/14	R214	01/02/2024	12.16	Put	Bond Future	3,029.5300	3.0295	3,089.4700	3.0895	1.979	0	0	0
2023/03/14	R214	01/02/2024			Bond Future	11.8000	64.2818	11.8326	64.1178	0.277	0.0000	0.0000	0
2023/03/14	R214	01/02/2024	12.14	Call	Bond Future	4,742.4100	4.7424	4,638.9100	4.6389	(2.182)	0	0	0
2023/03/14	R214	01/02/2024	12.14	Put	Bond Future	3,067.4400	3.0674	3,128.0100	3.1280	1.975	0	0	0
2023/03/14	R214	01/02/2024	12.15	Call	Bond Future	4,771.4600	4.7715	4,667.6500	4.6676	(2.176)	0	0	0
2023/03/14	R214	01/02/2024	12.15	Put	Bond Future	3,048.3100	3.0483	3,108.5700	3.1086	1.977	0	0	0
2023/03/14	R214	02/05/2024	11.46	Call	Bond Future	2,911.1400	2.9111	2,833.6700	2.8337	(2.661)	0	0	0
2023/03/14	R214	02/05/2024	11.46	Put	Bond Future	5,198.7800	5.1988	5,288.4800	5.2885	1.725	0	0	0
2023/03/14	R214	02/05/2024	11.47	Call	Bond Future	2,932.8800	2.9329	2,855.0600	2.8551	(2.653)	0	0	0
2023/03/14	R214	02/05/2024	11.47	Put	Bond Future	5,168.0800	5.1681	5,257.4300	5.2574	1.729	0	0	0
2023/03/14	R214	02/05/2024			Bond Future	11.9083	62.2688	11.9421	62.1016	0.284	0.0000	0.0000	0
2023/03/14	R214	02/05/2024	11.48	Call	Bond Future	2,954.7100	2.9547	2,876.5300	2.8765	(2.646)	0	0	0
2023/03/14	R214	02/05/2024	11.48	Put	Bond Future	5,137.5300	5.1375	5,226.5200	5.2265	1.732	0	0	0
2023/03/14	R248	04/05/2023	10.40	Call	Bond Future	52.3200	0.0523	44.0200	0.0440	(15.864)	0	0	1,500
2023/03/14	R248	04/05/2023	10.40	Put	Bond Future	8,822.2900	8.8223	9,002.4900	9.0025	2.043	0	0	0
2023/03/14	R248	04/05/2023	11.10	Call	Bond Future	573.4800	0.5735	519.5300	0.5195	(9.407)	0	0	1,500
2023/03/14	R248	04/05/2023	11.35	Call	Bond Future	1,068.5700	1.0686	987.2600	0.9873	(7.609)	0	0	0
2023/03/14	R248	04/05/2023	11.35	Put	Bond Future	2,992.4300	2.9924	3,099.6200	3.0996	3.582	0	0	0
2023/03/14	R248	04/05/2023			Bond Future	11.6433	78.2854	11.6727	78.0969	0.253	0.0000	0.0000	242,236
2023/03/14	R248	04/05/2023	11.10	Put	Bond Future	4,204.8100	4.2048	4,339.3600	4.3394	3.200	0	0	0
2023/03/14	R248	04/05/2023	11.33	Call	Bond Future	1,020.9900	1.0210	941.9500	0.9419	(7.742)	0	0	0
2023/03/14	R248	04/05/2023	11.33	Put	Bond Future	3,079.1200	3.0791	3,188.5800	3.1886	3.555	0	0	0
2023/03/14	R248	04/05/2023	11.34	Call	Bond Future	1,044.6100	1.0446	964.4400	0.9644	(7.675)	0	0	0
2023/03/14	R248	04/05/2023	11.34	Put	Bond Future	3,035.5600	3.0356	3,143.8900	3.1439	3.569	0	0	0
2023/03/14	R248	03/08/2023	12.11	Call	Bond Future	4,745.5000	4.7455	4,614.6900	4.6147	(2.757)	0	0	0
2023/03/14	R248	03/08/2023	12.11	Put	Bond Future	2,510.6700	2.5107	2,572.3500	2.5724	2.457	0	0	0
2023/03/14	R248	03/08/2023			Bond Future	11.7468	79.8483	11.7773	79.6558	0.260	0.0000	0.0000	0
2023/03/14	R248	03/08/2023	12.10	Call	Bond Future	4,707.4700	4.7075	4,577.1500	4.5771	(2.768)	0	0	0
2023/03/14	R248	03/08/2023	12.10	Put	Bond Future	2,532.6100	2.5326	2,594.7800	2.5948	2.455	0	0	0
2023/03/14	R248	03/08/2023	12.09	Call	Bond Future	4,669.7300	4.6697	4,539.8900	4.5399	(2.780)	0	0	0
2023/03/14	R248	03/08/2023	12.09	Put	Bond Future	2,554.9300	2.5549	2,617.5800	2.6176	2.452	0	0	0
2023/03/14	R248	02/11/2023	11.48	Call	Bond Future	3,194.0600	3.1941	3,099.5500	3.0995	(2.959)	0	0	0
2023/03/14	R248	02/11/2023	11.49	Put	Bond Future	5,522.5800	5.5226	5,624.0900	5.6241	1.838	0	0	0
2023/03/14	R248	02/11/2023	11.47	Call	Bond Future	3,165.6100	3.1656	3,071.5900	3.0716	(2.970)	0	0	0
2023/03/14	R248	02/11/2023			Bond Future	11.8502	77.0452	11.8819	76.8487	0.267	0.0000	0.0000	0
2023/03/14	R248	02/11/2023	11.48	Put	Bond Future	5,559.6000	5.5596	5,661.6200	5.6616	1.835	0	0	0
2023/03/14	R248	02/11/2023	11.49	Call	Bond Future	3,222.6400	3.2226	3,127.6200	3.1276	(2.949)	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
2023/03/14	R248	02/11/2023	11.47	Put	Bond Future	5,596.8400	5.5968	5,699.3500	5.6993	1.832	0	0	0
2023/03/14	R248	01/02/2024	12.15	Call	Bond Future	5,352.1900	5.3522	5,231.4100	5.2314	(2.257)	0	0	0
2023/03/14	R248	01/02/2024	12.15	Put	Bond Future	4,188.8900	4.1889	4,268.7700	4.2688	1.907	0	0	0
2023/03/14	R248	01/02/2024	12.14	Call	Bond Future	5,318.1600	5.3182	5,197.7800	5.1978	(2.264)	0	0	0
2023/03/14	R248	01/02/2024	12.14	Put	Bond Future	4,214.4300	4.2144	4,294.7100	4.2947	1.905	0	0	0
2023/03/14	R248	01/02/2024			Bond Future	11.9573	78.6473	11.9901	78.4466	0.275	0.0000	0.0000	13,000
2023/03/14	R248	01/02/2024	12.16	Call	Bond Future	5,386.2900	5.3863	5,265.1100	5.2651	(2.250)	0	0	0
2023/03/14	R248	01/02/2024	12.16	Put	Bond Future	4,163.5000	4.1635	4,242.9800	4.2430	1.909	0	0	0
2023/03/14	R248	02/05/2024	11.47	Call	Bond Future	3,313.4600	3.3135	3,224.2000	3.2242	(2.694)	0	0	0
2023/03/14	R248	02/05/2024	11.48	Put	Bond Future	7,048.7600	7.0488	7,163.5200	7.1635	1.628	0	0	0
2023/03/14	R248	02/05/2024	11.46	Call	Bond Future	3,288.2800	3.2883	3,199.4500	3.1994	(2.701)	0	0	0
2023/03/14	R248	02/05/2024			Bond Future	12.0707	75.7791	12.1048	75.5747	0.282	0.0000	0.0000	0
2023/03/14	R248	02/05/2024	11.47	Put	Bond Future	7,089.0500	7.0890	7,204.2300	7.2042	1.625	0	0	0
2023/03/14	R248	02/05/2024	11.48	Call	Bond Future	3,338.7300	3.3387	3,249.0500	3.2490	(2.686)	0	0	0
2023/03/14	R248	02/05/2024	11.46	Put	Bond Future	7,129.5300	7.1295	7,245.1400	7.2451	1.622	0	0	0

**Total**

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