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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/03/2023 TO 22/03/2023

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
2023/03/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	2025	04/05/2023		Bond Future	169.2633	169.2633	169.5064	169.5064	0.144	0.0000	0.0000	5,381
2023/03/22	2025	03/08/2023		Bond Future	170.9513	170.9513	171.1911	171.1911	0.140	0.0000	0.0000	214
2023/03/22	2025	02/11/2023		Bond Future	174.4586	174.4586	174.7032	174.7032	0.140	0.0000	0.0000	0
2023/03/22	2025	01/02/2024		Bond Future	176.3303	176.3303	176.5722	176.5722	0.137	0.0000	0.0000	0
2023/03/22	2025	02/05/2024		Bond Future	179.9174	179.9174	180.1654	180.1654	0.138	0.0000	0.0000	0
2023/03/22	2029	04/05/2023		Bond Future	121.5134	121.5134	121.9966	121.9966	0.398	0.0000	0.0000	2,115
2023/03/22	2029	03/08/2023		Bond Future	123.9699	123.9699	124.4619	124.4619	0.397	0.0000	0.0000	728

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2023/03/22	2029	02/11/2023			Bond Future	125.1928	125.1928	125.6908	125.6908	0.398	0.0000	0.0000	0
2023/03/22	2029	01/02/2024			Bond Future	127.8101	127.8101	128.3185	128.3185	0.398	0.0000	0.0000	0
2023/03/22	2029	02/05/2024			Bond Future	129.0607	129.0607	129.5741	129.5741	0.398	0.0000	0.0000	0
2023/03/22	2030	04/05/2023	9.03	Call	Bond Future	10.9600	0.0110	7.0000	0.0070	(36.131)	0	0	388
2023/03/22	2030	04/05/2023	9.03	Put	Bond Future	4,484.0600	4.4841	4,671.7700	4.6718	4.186	0	0	0
2023/03/22	2030	04/05/2023	9.58	Put	Bond Future	2,143.0400	2.1430	2,283.2100	2.2832	6.541	0	0	0
2023/03/22	2030	04/05/2023	9.67	Call	Bond Future	385.9900	0.3860	319.9400	0.3199	(17.112)	0	0	479
2023/03/22	2030	04/05/2023	9.67	Put	Bond Future	1,846.1000	1.8461	1,971.7200	1.9717	6.805	0	0	0
2023/03/22	2030	04/05/2023	11.34	Call	Bond Future	5,907.6900	5.9077	5,716.9500	5.7170	(3.229)	0	0	0
2023/03/22	2030	04/05/2023	11.34	Put	Bond Future	53.9200	0.0539	54.8500	0.0549	1.725	0	0	150
2023/03/22	2030	04/05/2023	10.52	Call	Bond Future	2,703.4200	2.7034	2,533.1200	2.5331	(6.299)	0	0	0
2023/03/22	2030	04/05/2023	10.52	Put	Bond Future	345.2800	0.3453	366.6500	0.3666	6.189	0	0	0
2023/03/22	2030	04/05/2023	10.53	Call	Bond Future	2,739.7000	2.7397	2,568.8200	2.5688	(6.237)	0	0	0
2023/03/22	2030	04/05/2023	10.53	Put	Bond Future	337.8400	0.3378	358.6300	0.3586	6.154	0	0	0
2023/03/22	2030	04/05/2023	9.78	Call	Bond Future	569.6900	0.5697	485.3600	0.4854	(14.803)	0	0	388
2023/03/22	2030	04/05/2023	9.78	Put	Bond Future	1,524.1000	1.5241	1,631.4400	1.6314	7.043	0	0	0
2023/03/22	2030	04/05/2023	10.00	Call	Bond Future	1,056.5100	1.0565	937.9000	0.9379	(11.227)	0	0	1,080
2023/03/22	2030	04/05/2023	10.00	Put	Bond Future	1,009.9600	1.0100	1,083.0200	1.0830	7.234	0	0	0
2023/03/22	2030	04/05/2023	10.42	Call	Bond Future	2,347.1100	2.3471	2,183.3900	2.1834	(6.975)	0	0	479
2023/03/22	2030	04/05/2023	10.42	Put	Bond Future	427.6700	0.4277	455.6200	0.4556	6.535	0	0	0
2023/03/22	2030	04/05/2023			Bond Future	9.9897	92.5598	10.0322	92.3682	0.425	0.0000	0.0000	86,882
2023/03/22	2030	04/05/2023	9.58	Call	Bond Future	266.5500	0.2666	215.0500	0.2150	(19.321)	0	0	150
2023/03/22	2030	04/05/2023	12.04	Call	Bond Future	8,710.0000	8.7100	8,517.9800	8.5180	(2.205)	0	0	0
2023/03/22	2030	04/05/2023	12.04	Put	Bond Future	10.2400	0.0102	9.8900	0.0099	(3.418)	0	0	1,080
2023/03/22	2030	04/05/2023	12.50	Call	Bond Future	10,506.3600	10.5064	10,314.5100	10.3145	(1.826)	0	0	0
2023/03/22	2030	04/05/2023	12.50	Put	Bond Future	2.5200	0.0025	2.3400	0.0023	(7.143)	0	0	479
2023/03/22	2030	04/05/2023	12.57	Call	Bond Future	10,775.8300	10.7758	10,584.0100	10.5840	(1.780)	0	0	0
2023/03/22	2030	04/05/2023	12.57	Put	Bond Future	1.9300	0.0019	1.7800	0.0018	(7.772)	0	0	350
2023/03/22	2030	04/05/2023	10.65	Call	Bond Future	3,184.1400	3.1841	3,007.1900	3.0072	(5.557)	0	0	350
2023/03/22	2030	04/05/2023	10.65	Put	Bond Future	259.7900	0.2598	274.5100	0.2745	5.666	0	0	0
2023/03/22	2030	04/05/2023	11.62	Call	Bond Future	7,034.6800	7.0347	6,842.9500	6.8429	(2.725)	0	0	0
2023/03/22	2030	04/05/2023	11.62	Put	Bond Future	27.6400	0.0276	27.5800	0.0276	(0.217)	0	0	388
2023/03/22	2030	04/05/2023	10.54	Call	Bond Future	2,776.1100	2.7761	2,604.6600	2.6047	(6.176)	0	0	0
2023/03/22	2030	04/05/2023	10.54	Put	Bond Future	330.5600	0.3306	350.7800	0.3508	6.117	0	0	0
2023/03/22	2030	03/08/2023	12.89	Call	Bond Future	11,330.0900	11.3301	11,135.7700	11.1358	(1.715)	0	0	0
2023/03/22	2030	03/08/2023	12.89	Put	Bond Future	50.1800	0.0502	52.1800	0.0522	3.986	0	0	350
2023/03/22	2030	03/08/2023	11.35	Call	Bond Future	5,776.0200	5.7760	5,600.9300	5.6009	(3.031)	0	0	0
2023/03/22	2030	03/08/2023	11.36	Put	Bond Future	459.1600	0.4592	480.1200	0.4801	4.565	0	0	0
2023/03/22	2030	03/08/2023	10.40	Call	Bond Future	2,754.6500	2.7546	2,620.7700	2.6208	(4.860)	0	0	1,012
2023/03/22	2030	03/08/2023	10.65	Call	Bond Future	3,472.7200	3.4727	3,324.6700	3.3247	(4.263)	0	0	350
2023/03/22	2030	03/08/2023	10.65	Put	Bond Future	1,063.0900	1.0631	1,111.3600	1.1114	4.541	0	0	0
2023/03/22	2030	03/08/2023	11.34	Call	Bond Future	5,741.0600	5.7411	5,566.2400	5.5662	(3.045)	0	0	0
2023/03/22	2030	03/08/2023	11.34	Put	Bond Future	470.3600	0.4704	491.8600	0.4919	4.571	0	0	0
2023/03/22	2030	03/08/2023			Bond Future	10.0905	90.4014	10.1354	90.2051	0.445	0.0000	0.0000	11,931
2023/03/22	2030	03/08/2023	11.35	Put	Bond Future	464.7300	0.4647	485.9600	0.4860	4.568	0	0	0
2023/03/22	2030	03/08/2023	11.36	Call	Bond Future	5,811.0200	5.8110	5,635.6600	5.6357	(3.018)	0	0	0
2023/03/22	2030	03/08/2023	12.59	Call	Bond Future	10,246.7900	10.2468	10,054.0000	10.0540	(1.881)	0	0	0

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2023/03/22	2030	03/08/2023	12.59	Put	Bond Future	86.7600	0.0868	90.2900	0.0903	4.069	0	0	1,012
2023/03/22	2030	03/08/2023	10.40	Put	Bond Future	1,411.5400	1.4115	1,473.9800	1.4740	4.424	0	0	0
2023/03/22	2030	02/11/2023	10.80	Call	Bond Future	4,093.3300	4.0933	3,950.1900	3.9502	(3.497)	0	0	0
2023/03/22	2030	02/11/2023	10.80	Put	Bond Future	1,519.9900	1.5200	1,577.2000	1.5772	3.764	0	0	0
2023/03/22	2030	02/11/2023	10.81	Call	Bond Future	4,121.9400	4.1219	3,978.3800	3.9784	(3.483)	0	0	0
2023/03/22	2030	02/11/2023	10.81	Put	Bond Future	1,507.6600	1.5077	1,564.4500	1.5644	3.767	0	0	0
2023/03/22	2030	02/11/2023	9.57	Call	Bond Future	1,358.5200	1.3585	1,280.7300	1.2807	(5.726)	0	0	800
2023/03/22	2030	02/11/2023	9.57	Put	Bond Future	4,009.6700	4.0097	4,132.2300	4.1322	3.057	0	0	0
2023/03/22	2030	02/11/2023	10.07	Call	Bond Future	2,260.9500	2.2609	2,154.5700	2.1546	(4.705)	0	0	800
2023/03/22	2030	02/11/2023	10.07	Put	Bond Future	2,742.5100	2.7425	2,836.4800	2.8365	3.426	0	0	0
2023/03/22	2030	02/11/2023			Bond Future	10.1830	92.2350	10.2302	92.0346	0.464	0.0000	0.0000	0
2023/03/22	2030	02/11/2023	11.57	Call	Bond Future	6,459.5400	6.4595	6,290.2900	6.2903	(2.620)	0	0	0
2023/03/22	2030	02/11/2023	11.57	Put	Bond Future	802.6500	0.8027	833.7500	0.8338	3.875	0	0	800
2023/03/22	2030	02/11/2023	10.82	Call	Bond Future	4,150.3700	4.1504	4,006.3800	4.0064	(3.469)	0	0	0
2023/03/22	2030	02/11/2023	10.82	Put	Bond Future	1,495.1700	1.4952	1,551.5300	1.5515	3.769	0	0	0
2023/03/22	2030	01/02/2024	11.37	Call	Bond Future	5,664.1100	5.6641	5,507.0100	5.5070	(2.774)	0	0	0
2023/03/22	2030	01/02/2024	11.37	Put	Bond Future	1,309.3000	1.3093	1,356.6900	1.3567	3.619	0	0	0
2023/03/22	2030	01/02/2024	12.10	Put	Bond Future	787.8200	0.7878	816.8400	0.8168	3.684	0	0	400
2023/03/22	2030	01/02/2024	9.57	Put	Bond Future	4,466.7400	4.4667	4,593.8100	4.5938	2.845	0	0	0
2023/03/22	2030	01/02/2024	9.93	Call	Bond Future	2,091.9800	2.0920	1,996.3800	1.9964	(4.570)	0	0	1,360
2023/03/22	2030	01/02/2024	9.93	Put	Bond Future	3,531.1400	3.5311	3,640.0300	3.6400	3.084	0	0	0
2023/03/22	2030	01/02/2024			Bond Future	10.2768	90.1371	10.3267	89.9326	0.485	0.0000	0.0000	0
2023/03/22	2030	01/02/2024	11.36	Call	Bond Future	5,634.4400	5.6344	5,477.6500	5.4776	(2.783)	0	0	0
2023/03/22	2030	01/02/2024	11.36	Put	Bond Future	1,318.2600	1.3183	1,365.9600	1.3660	3.618	0	0	0
2023/03/22	2030	01/02/2024	12.10	Call	Bond Future	7,904.1400	7.9041	7,728.6700	7.7287	(2.220)	0	0	0
2023/03/22	2030	01/02/2024	10.07	Call	Bond Future	2,357.9200	2.3579	2,255.2200	2.2552	(4.356)	0	0	400
2023/03/22	2030	01/02/2024	10.07	Put	Bond Future	3,212.7100	3.2127	3,314.5000	3.3145	3.168	0	0	0
2023/03/22	2030	01/02/2024	11.31	Call	Bond Future	5,487.8400	5.4878	5,332.6300	5.3326	(2.828)	0	0	0
2023/03/22	2030	01/02/2024	11.31	Put	Bond Future	1,365.1100	1.3651	1,414.3900	1.4144	3.610	0	0	1,360
2023/03/22	2030	01/02/2024	11.35	Call	Bond Future	5,605.1000	5.6051	5,448.6200	5.4486	(2.792)	0	0	0
2023/03/22	2030	01/02/2024	11.35	Put	Bond Future	1,327.5600	1.3276	1,375.5700	1.3756	3.616	0	0	0
2023/03/22	2030	01/02/2024	9.57	Call	Bond Future	1,503.2500	1.5032	1,425.8300	1.4258	(5.150)	0	0	400
2023/03/22	2030	02/05/2024	9.81	Call	Bond Future	1,910.3500	1.9103	1,823.7200	1.8237	(4.535)	0	0	0
2023/03/22	2030	02/05/2024	9.81	Put	Bond Future	4,274.2900	4.2743	4,395.6700	4.3957	2.840	0	0	0
2023/03/22	2030	02/05/2024	9.82	Call	Bond Future	1,926.6100	1.9266	1,839.5100	1.8395	(4.521)	0	0	0
2023/03/22	2030	02/05/2024	9.82	Put	Bond Future	4,249.5900	4.2496	4,370.5000	4.3705	2.845	0	0	0
2023/03/22	2030	02/05/2024			Bond Future	10.3963	91.9482	10.4488	91.7402	0.505	0.0000	0.0000	0
2023/03/22	2030	02/05/2024	9.83	Call	Bond Future	1,942.9500	1.9429	1,855.3800	1.8554	(4.507)	0	0	0
2023/03/22	2030	02/05/2024	9.83	Put	Bond Future	4,224.9900	4.2250	4,345.4300	4.3454	2.851	0	0	0
2023/03/22	2032	04/05/2023	9.80	Call	Bond Future	36.4500	0.0365	24.4000	0.0244	(33.059)	0	0	500
2023/03/22	2032	04/05/2023	9.85	Put	Bond Future	4,016.7800	4.0168	4,243.9400	4.2439	5.655	0	0	0
2023/03/22	2032	04/05/2023	11.37	Call	Bond Future	4,142.4300	4.1424	3,914.7400	3.9147	(5.497)	0	0	400
2023/03/22	2032	04/05/2023	13.43	Call	Bond Future	13,137.5800	13.1376	12,893.8800	12.8939	(1.855)	0	0	0
2023/03/22	2032	04/05/2023	13.43	Put	Bond Future	1.1300	0.0011	1.0300	0.0010	(8.850)	0	0	400
2023/03/22	2032	04/05/2023	10.89	Call	Bond Future	2,203.7000	2.2037	2,013.2600	2.0133	(8.642)	0	0	0
2023/03/22	2032	04/05/2023	10.89	Put	Bond Future	700.4600	0.7005	753.6200	0.7536	7.589	0	0	0
2023/03/22	2032	04/05/2023	11.06	Call	Bond Future	2,853.6800	2.8537	2,645.9200	2.6459	(7.280)	0	0	0

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2023/03/22	2032	04/05/2023	11.06	Put	Bond Future	498.3900	0.4984	534.2300	0.5342	7.191	0	0	730
2023/03/22	2032	04/05/2023	10.69	Call	Bond Future	1,518.4100	1.5184	1,355.4800	1.3555	(10.730)	0	0	0
2023/03/22	2032	04/05/2023			Bond Future	10.5955	87.5626	10.6427	87.3190	0.446	0.0000	0.0000	171,700
2023/03/22	2032	04/05/2023	9.80	Put	Bond Future	4,274.3400	4.2743	4,505.8900	4.5059	5.417	0	0	0
2023/03/22	2032	04/05/2023	9.85	Call	Bond Future	53.1500	0.0532	36.7100	0.0367	(30.931)	0	0	6,500
2023/03/22	2032	04/05/2023	10.03	Call	Bond Future	163.0500	0.1630	123.3800	0.1234	(24.330)	0	0	730
2023/03/22	2032	04/05/2023	10.03	Put	Bond Future	3,148.2400	3.1482	3,352.1700	3.3522	6.478	0	0	0
2023/03/22	2032	04/05/2023	11.37	Put	Bond Future	262.1900	0.2622	278.1000	0.2781	6.068	0	0	0
2023/03/22	2032	04/05/2023	11.00	Call	Bond Future	2,618.7300	2.6187	2,416.4900	2.4165	(7.723)	0	0	0
2023/03/22	2032	04/05/2023	11.00	Put	Bond Future	562.8800	0.5629	604.2400	0.6042	7.348	0	0	13,000
2023/03/22	2032	04/05/2023	10.69	Put	Bond Future	1,032.1600	1.0322	1,112.8300	1.1128	7.816	0	0	500
2023/03/22	2032	04/05/2023	10.87	Call	Bond Future	2,130.8700	2.1309	1,942.8200	1.9428	(8.825)	0	0	0
2023/03/22	2032	04/05/2023	10.87	Put	Bond Future	728.6100	0.7286	784.1600	0.7842	7.624	0	0	0
2023/03/22	2032	04/05/2023	10.88	Call	Bond Future	2,167.2300	2.1672	1,977.9800	1.9780	(8.732)	0	0	0
2023/03/22	2032	04/05/2023	10.88	Put	Bond Future	714.4600	0.7145	768.8100	0.7688	7.607	0	0	0
2023/03/22	2032	04/05/2023	10.30	Call	Bond Future	527.9400	0.5279	437.6900	0.4377	(17.095)	0	0	500
2023/03/22	2032	04/05/2023	10.30	Put	Bond Future	2,071.2200	2.0712	2,224.5700	2.2246	7.404	0	0	0
2023/03/22	2032	04/05/2023	10.53	Call	Bond Future	1,050.2500	1.0503	914.7700	0.9148	(12.900)	0	0	730
2023/03/22	2032	04/05/2023	10.53	Put	Bond Future	1,389.1300	1.3891	1,497.2500	1.4972	7.783	0	0	0
2023/03/22	2032	04/05/2023	10.62	Call	Bond Future	1,303.6300	1.3036	1,152.1700	1.1522	(11.618)	0	0	400
2023/03/22	2032	04/05/2023	10.62	Put	Bond Future	1,177.1000	1.1771	1,269.2400	1.2692	7.828	0	0	0
2023/03/22	2032	03/08/2023	11.77	Call	Bond Future	5,927.8500	5.9278	5,715.3200	5.7153	(3.585)	0	0	0
2023/03/22	2032	03/08/2023	11.77	Put	Bond Future	743.1600	0.7432	779.8200	0.7798	4.933	0	0	0
2023/03/22	2032	03/08/2023	11.90	Call	Bond Future	6,428.3900	6.4284	6,210.8100	6.2108	(3.385)	0	0	5,000
2023/03/22	2032	03/08/2023	11.90	Put	Bond Future	642.1600	0.6422	673.7700	0.6738	4.922	0	0	0
2023/03/22	2032	03/08/2023	10.30	Call	Bond Future	1,441.3100	1.4413	1,334.1500	1.3341	(7.435)	0	0	1,500
2023/03/22	2032	03/08/2023	10.30	Put	Bond Future	3,488.9700	3.4890	3,631.0000	3.6310	4.071	0	0	0
2023/03/22	2032	03/08/2023	9.60	Call	Bond Future	516.1800	0.5162	464.2400	0.4642	(10.062)	0	0	1,500
2023/03/22	2032	03/08/2023	9.60	Put	Bond Future	6,304.7400	6.3047	6,501.9900	6.5020	3.129	0	0	0
2023/03/22	2032	03/08/2023			Bond Future	10.6997	89.3114	10.7492	89.0622	0.463	0.0000	0.0000	2,686
2023/03/22	2032	03/08/2023	11.75	Call	Bond Future	5,851.6100	5.8516	5,639.9100	5.6399	(3.618)	0	0	0
2023/03/22	2032	03/08/2023	11.75	Put	Bond Future	759.9900	0.7600	797.4800	0.7975	4.933	0	0	0
2023/03/22	2032	03/08/2023	11.76	Call	Bond Future	5,889.7000	5.8897	5,677.5900	5.6776	(3.601)	0	0	0
2023/03/22	2032	03/08/2023	11.76	Put	Bond Future	751.5300	0.7515	788.6100	0.7886	4.934	0	0	0
2023/03/22	2032	02/11/2023	11.24	Call	Bond Future	4,267.4800	4.2675	4,097.0700	4.0971	(3.993)	0	0	0
2023/03/22	2032	02/11/2023	11.24	Put	Bond Future	2,161.9300	2.1619	2,245.8300	2.2458	3.881	0	0	0
2023/03/22	2032	02/11/2023			Bond Future	10.8056	86.9629	10.8573	86.7086	0.479	0.0000	0.0000	0
2023/03/22	2032	02/11/2023	11.23	Call	Bond Future	4,236.8100	4.2368	4,066.9800	4.0670	(4.008)	0	0	0
2023/03/22	2032	02/11/2023	11.23	Put	Bond Future	2,178.9700	2.1790	2,263.4500	2.2634	3.877	0	0	0
2023/03/22	2032	02/11/2023	11.22	Call	Bond Future	4,206.2400	4.2062	4,036.9900	4.0370	(4.024)	0	0	0
2023/03/22	2032	02/11/2023	11.22	Put	Bond Future	2,196.1400	2.1961	2,281.2000	2.2812	3.873	0	0	0
2023/03/22	2032	01/02/2024	11.83	Call	Bond Future	6,160.9600	6.1610	5,970.3700	5.9704	(3.094)	0	0	0
2023/03/22	2032	01/02/2024	11.83	Put	Bond Future	1,884.1500	1.8841	1,953.1100	1.9531	3.660	0	0	0
2023/03/22	2032	01/02/2024	11.84	Call	Bond Future	6,193.3500	6.1934	6,002.3500	6.0024	(3.084)	0	0	0
2023/03/22	2032	01/02/2024	11.84	Put	Bond Future	1,871.5700	1.8716	1,940.1200	1.9401	3.663	0	0	0
2023/03/22	2032	01/02/2024	10.01	Call	Bond Future	1,571.9400	1.5719	1,483.2300	1.4832	(5.643)	0	0	1,200
2023/03/22	2032	01/02/2024	10.01	Put	Bond Future	6,048.3600	6.0484	6,219.2000	6.2192	2.825	0	0	0
2023/03/22	2032	01/02/2024			Bond Future	10.9106	88.7613	10.9647	88.5018	0.496	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
2023/03/22	2032	01/02/2024	11.85	Call	Bond Future	6,226.0800	6.2261	6,034.6700	6.0347	(3.074)	0	0	0
2023/03/22	2032	01/02/2024	11.85	Put	Bond Future	1,859.3600	1.8594	1,927.5000	1.9275	3.665	0	0	0
2023/03/22	2032	01/02/2024	12.62	Call	Bond Future	8,851.4800	8.8515	8,634.1400	8.6341	(2.455)	0	0	0
2023/03/22	2032	01/02/2024	12.62	Put	Bond Future	1,119.9800	1.1200	1,162.1900	1.1622	3.769	0	0	1,200
2023/03/22	2032	01/02/2024	10.76	Call	Bond Future	3,061.2700	3.0613	2,926.2500	2.9263	(4.411)	0	0	1,200
2023/03/22	2032	01/02/2024	10.76	Put	Bond Future	3,789.5100	3.7895	3,914.0400	3.9140	3.286	0	0	0
2023/03/22	2032	02/05/2024	10.56	Call	Bond Future	2,628.1400	2.6281	2,509.3800	2.5094	(4.519)	0	0	0
2023/03/22	2032	02/05/2024	10.56	Put	Bond Future	4,886.7100	4.8867	5,032.1500	5.0321	2.976	0	0	0
2023/03/22	2032	02/05/2024			Bond Future	11.0340	86.3870	11.0905	86.1228	0.512	0.0000	0.0000	0
2023/03/22	2032	02/05/2024	10.55	Call	Bond Future	2,608.2300	2.6082	2,490.0300	2.4900	(4.532)	0	0	0
2023/03/22	2032	02/05/2024	10.55	Put	Bond Future	4,915.2700	4.9153	5,061.2700	5.0613	2.970	0	0	0
2023/03/22	2032	02/05/2024	10.54	Call	Bond Future	2,588.0400	2.5880	2,470.4100	2.4704	(4.545)	0	0	0
2023/03/22	2032	02/05/2024	10.54	Put	Bond Future	4,943.6000	4.9436	5,090.1700	5.0902	2.965	0	0	0
2023/03/22	2033	04/05/2023			Bond Future	115.4137	115.4137	115.4255	115.4255	0.010	0.0000	0.0000	1,540
2023/03/22	2033	03/08/2023			Bond Future	117.7469	117.7469	117.7578	117.7578	0.009	0.0000	0.0000	6,141
2023/03/22	2033	02/11/2023			Bond Future	118.7522	118.7522	118.7586	118.7586	0.005	0.0000	0.0000	0
2023/03/22	2033	01/02/2024			Bond Future	121.2348	121.2348	121.2413	121.2413	0.005	0.0000	0.0000	0
2023/03/22	2033	02/05/2024			Bond Future	122.2572	122.2572	122.2582	122.2582	0.001	0.0000	0.0000	0
2023/03/22	2037	04/05/2023	10.95	Call	Bond Future	408.8900	0.4089	367.6900	0.3677	(10.076)	0	0	703
2023/03/22	2037	04/05/2023	10.95	Put	Bond Future	3,641.7300	3.6417	3,693.9500	3.6939	1.434	0	0	0
2023/03/22	2037	04/05/2023	11.03	Put	Bond Future	3,263.4400	3.2634	3,309.2400	3.3092	1.403	0	0	0
2023/03/22	2037	04/05/2023	11.30	Call	Bond Future	1,036.1800	1.0362	967.1100	0.9671	(6.666)	0	0	0
2023/03/22	2037	04/05/2023	11.30	Put	Bond Future	2,165.0100	2.1650	2,189.3600	2.1894	1.125	0	0	0
2023/03/22	2037	04/05/2023	11.94	Call	Bond Future	3,182.9200	3.1829	3,083.7600	3.0838	(3.115)	0	0	0
2023/03/22	2037	04/05/2023	13.73	Put	Bond Future	9.8400	0.0098	8.5500	0.0086	(13.110)	0	0	400
2023/03/22	2037	04/05/2023	11.31	Call	Bond Future	1,060.1600	1.0602	990.3500	0.9903	(6.585)	0	0	0
2023/03/22	2037	04/05/2023	11.31	Put	Bond Future	2,130.0300	2.1300	2,153.6400	2.1536	1.108	0	0	0
2023/03/22	2037	04/05/2023			Bond Future	11.4933	81.8429	11.5095	81.7495	0.141	0.0000	0.0000	62,860
2023/03/22	2037	04/05/2023	11.03	Call	Bond Future	518.5100	0.5185	470.8900	0.4709	(9.184)	0	0	400
2023/03/22	2037	04/05/2023	11.94	Put	Bond Future	662.0300	0.6620	656.2900	0.6563	(0.867)	0	0	703
2023/03/22	2037	04/05/2023	13.73	Call	Bond Future	11,526.0300	11.5260	11,431.3200	11.4313	(0.822)	0	0	0
2023/03/22	2037	04/05/2023	11.32	Call	Bond Future	1,084.6000	1.0846	1,014.0400	1.0140	(6.506)	0	0	0
2023/03/22	2037	04/05/2023	11.32	Put	Bond Future	2,095.5700	2.0956	2,118.4300	2.1184	1.091	0	0	0
2023/03/22	2037	04/05/2023	11.78	Call	Bond Future	2,543.7300	2.5437	2,448.5300	2.4485	(3.743)	0	0	400
2023/03/22	2037	04/05/2023	11.78	Put	Bond Future	912.1300	0.9121	910.3500	0.9103	(0.195)	0	0	0
2023/03/22	2037	03/08/2023	12.12	Call	Bond Future	4,648.5700	4.6486	4,564.2200	4.5642	(1.815)	0	0	0
2023/03/22	2037	03/08/2023	12.12	Put	Bond Future	1,855.5000	1.8555	1,867.2000	1.8672	0.631	0	0	0
2023/03/22	2037	03/08/2023	12.13	Call	Bond Future	4,685.2000	4.6852	4,600.6400	4.6006	(1.805)	0	0	0
2023/03/22	2037	03/08/2023	12.13	Put	Bond Future	1,838.3600	1.8384	1,849.8500	1.8499	0.625	0	0	0
2023/03/22	2037	03/08/2023			Bond Future	11.6144	79.2201	11.6313	79.1240	0.146	0.0000	0.0000	74,072
2023/03/22	2037	03/08/2023	12.14	Call	Bond Future	4,721.7400	4.7217	4,636.9800	4.6370	(1.795)	0	0	0
2023/03/22	2037	03/08/2023	12.14	Put	Bond Future	1,821.1900	1.8212	1,832.4800	1.8325	0.620	0	0	0
2023/03/22	2037	03/08/2023	11.00	Call	Bond Future	1,417.1100	1.4171	1,367.7600	1.3678	(3.482)	0	0	1,800
2023/03/22	2037	03/08/2023	11.00	Put	Bond Future	5,016.9600	5.0170	5,063.6600	5.0637	0.931	0	0	0
2023/03/22	2037	03/08/2023	10.30	Call	Bond Future	487.6700	0.4877	462.7700	0.4628	(5.106)	0	0	1,800
2023/03/22	2037	03/08/2023	10.30	Put	Bond Future	8,485.9300	8.4859	8,557.0800	8.5571	0.838	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
2023/03/22	2037	02/11/2023	11.57	Call	Bond Future	3,255.7200	3.2557	3,192.3000	3.1923	(1.948)	0	0	0
2023/03/22	2037	02/11/2023	11.55	Put	Bond Future	4,200.6600	4.2007	4,235.8200	4.2358	0.837	0	0	0
2023/03/22	2037	02/11/2023	11.56	Put	Bond Future	4,171.4200	4.1714	4,206.3100	4.2063	0.836	0	0	0
2023/03/22	2037	02/11/2023			Bond Future	11.7278	80.8269	11.7454	80.7288	0.150	0.0000	0.0000	0
2023/03/22	2037	02/11/2023	11.57	Put	Bond Future	4,142.6000	4.1426	4,177.2300	4.1772	0.836	0	0	0
2023/03/22	2037	02/11/2023	11.55	Call	Bond Future	3,200.3000	3.2003	3,137.4100	3.1374	(1.965)	0	0	0
2023/03/22	2037	02/11/2023	11.56	Call	Bond Future	3,227.8300	3.2278	3,164.6700	3.1647	(1.957)	0	0	0
2023/03/22	2037	01/02/2024	12.33	Call	Bond Future	5,761.9800	5.7620	5,686.6700	5.6867	(1.307)	0	0	0
2023/03/22	2037	01/02/2024	12.33	Put	Bond Future	3,163.0800	3.1631	3,187.8400	3.1878	0.783	0	0	0
2023/03/22	2037	01/02/2024			Bond Future	11.8436	78.2427	11.8619	78.1427	0.154	0.0000	0.0000	0
2023/03/22	2037	01/02/2024	12.31	Call	Bond Future	5,696.3600	5.6964	5,621.4000	5.6214	(1.316)	0	0	0
2023/03/22	2037	01/02/2024	12.31	Put	Bond Future	3,201.8100	3.2018	3,226.9200	3.2269	0.784	0	0	0
2023/03/22	2037	01/02/2024	12.32	Call	Bond Future	5,729.1400	5.7291	5,654.0100	5.6540	(1.311)	0	0	0
2023/03/22	2037	01/02/2024	12.32	Put	Bond Future	3,182.3900	3.1824	3,207.3300	3.2073	0.784	0	0	0
2023/03/22	2037	02/05/2024	11.45	Call	Bond Future	3,208.7500	3.2088	3,155.0400	3.1550	(1.674)	0	0	0
2023/03/22	2037	02/05/2024	11.43	Put	Bond Future	6,175.0500	6.1750	6,223.3200	6.2233	0.782	0	0	0
2023/03/22	2037	02/05/2024	11.44	Call	Bond Future	3,185.7100	3.1857	3,132.2200	3.1322	(1.679)	0	0	0
2023/03/22	2037	02/05/2024	11.44	Put	Bond Future	6,141.2500	6.1413	6,189.3000	6.1893	0.782	0	0	0
2023/03/22	2037	02/05/2024			Bond Future	11.9752	79.8140	11.9941	79.7125	0.158	0.0000	0.0000	0
2023/03/22	2037	02/05/2024	11.45	Put	Bond Future	6,107.5900	6.1076	6,155.4200	6.1554	0.783	0	0	0
2023/03/22	2037	02/05/2024	11.43	Call	Bond Future	3,162.7600	3.1628	3,109.4900	3.1095	(1.684)	0	0	0
2023/03/22	2038	04/05/2023			Bond Future	128.4680	128.4680	128.3293	128.3293	(0.108)	0.0000	0.0000	4,625
2023/03/22	2038	03/08/2023			Bond Future	129.1146	129.1146	128.9643	128.9643	(0.116)	0.0000	0.0000	0
2023/03/22	2038	02/11/2023			Bond Future	131.7635	131.7635	131.6102	131.6102	(0.116)	0.0000	0.0000	0
2023/03/22	2038	01/02/2024			Bond Future	132.5207	132.5207	132.3553	132.3553	(0.125)	0.0000	0.0000	0
2023/03/22	2038	02/05/2024			Bond Future	135.2159	135.2159	135.0480	135.0480	(0.124)	0.0000	0.0000	0
2023/03/22	2040	04/05/2023	10.73	Put	Bond Future	6,267.2100	6.2672	6,320.1500	6.3201	0.845	0	0	0
2023/03/22	2040	04/05/2023	12.78	Call	Bond Future	6,559.6500	6.5597	6,481.1200	6.4811	(1.197)	0	0	0
2023/03/22	2040	04/05/2023	12.78	Put	Bond Future	169.8500	0.1698	159.7200	0.1597	(5.964)	0	0	388
2023/03/22	2040	04/05/2023	13.45	Put	Bond Future	35.2600	0.0353	31.4300	0.0314	(10.862)	0	0	486
2023/03/22	2040	04/05/2023	11.43	Call	Bond Future	989.0400	0.9890	930.2300	0.9302	(5.946)	0	0	0
2023/03/22	2040	04/05/2023	11.43	Put	Bond Future	2,508.5600	2.5086	2,518.1500	2.5181	0.382	0	0	0
2023/03/22	2040	04/05/2023	12.05	Put	Bond Future	817.8100	0.8178	804.0400	0.8040	(1.684)	0	0	684
2023/03/22	2040	04/05/2023			Bond Future	11.6731	82.9372	11.6842	82.8688	0.095	0.0000	0.0000	52,071
2023/03/22	2040	04/05/2023	10.17	Call	Bond Future	9.8500	0.0099	7.6600	0.0077	(22.234)	0	0	388
2023/03/22	2040	04/05/2023	10.17	Put	Bond Future	10,165.4300	10.1654	10,231.6400	10,2316	0.651	0	0	0
2023/03/22	2040	04/05/2023	10.73	Call	Bond Future	114.3900	0.1144	98.9300	0.0989	(13.515)	0	0	486
2023/03/22	2040	04/05/2023	10.92	Call	Bond Future	222.7600	0.2228	198.0200	0.1980	(11.106)	0	0	388
2023/03/22	2040	04/05/2023	10.92	Put	Bond Future	5,078.7700	5.0788	5,122.4300	5.1224	0.860	0	0	0
2023/03/22	2040	04/05/2023	13.45	Call	Bond Future	9,909.1000	9.9091	9,836.8700	9.8369	(0.729)	0	0	0
2023/03/22	2040	04/05/2023	11.48	Call	Bond Future	1,110.1800	1.1102	1,048.2900	1.0483	(5.575)	0	0	486
2023/03/22	2040	04/05/2023	11.48	Put	Bond Future	2,313.5200	2.3135	2,320.0300	2.3200	0.281	0	0	0
2023/03/22	2040	04/05/2023	12.05	Call	Bond Future	3,088.2000	3.0882	3,006.0300	3.0060	(2.661)	0	0	0
2023/03/22	2040	04/05/2023	11.03	Call	Bond Future	319.0600	0.3191	287.7200	0.2877	(9.823)	0	0	684
2023/03/22	2040	04/05/2023	11.03	Put	Bond Future	4,437.8900	4.4379	4,474.9500	4.4750	0.835	0	0	0
2023/03/22	2040	04/05/2023	11.41	Call	Bond Future	943.0300	0.9430	885.4900	0.8855	(6.102)	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
2023/03/22	2040	04/05/2023	11.41	Put	Bond Future	2,589.5600	2.5896	2,600.4200	2.6004	0.419	0	0	0
2023/03/22	2040	04/05/2023	11.42	Call	Bond Future	965.9200	0.9659	907.7400	0.9077	(6.023)	0	0	0
2023/03/22	2040	04/05/2023	11.42	Put	Bond Future	2,548.9000	2.5489	2,559.1200	2.5591	0.401	0	0	0
2023/03/22	2040	03/08/2023	12.23	Call	Bond Future	4,694.6700	4.6947	4,626.6100	4.6266	(1.450)	0	0	0
2023/03/22	2040	03/08/2023	12.23	Put	Bond Future	2,123.3300	2.1233	2,125.7600	2.1258	0.114	0	0	0
2023/03/22	2040	03/08/2023			Bond Future	11.7939	80.0858	11.8056	80.0153	0.099	0.0000	0.0000	99,565
2023/03/22	2040	03/08/2023	12.22	Call	Bond Future	4,656.9100	4.6569	4,588.9900	4.5890	(1.458)	0	0	0
2023/03/22	2040	03/08/2023	12.22	Put	Bond Future	2,143.0700	2.1431	2,145.6400	2.1456	0.120	0	0	0
2023/03/22	2040	03/08/2023	12.21	Call	Bond Future	4,619.2500	4.6193	4,551.4900	4.5515	(1.467)	0	0	0
2023/03/22	2040	03/08/2023	12.21	Put	Bond Future	2,162.9700	2.1630	2,165.7000	2.1657	0.126	0	0	0
2023/03/22	2040	02/11/2023	11.59	Call	Bond Future	3,050.2400	3.0502	3,001.2200	3.0012	(1.607)	0	0	0
2023/03/22	2040	02/11/2023	11.60	Put	Bond Future	4,937.6900	4.9377	4,960.4300	4.9604	0.461	0	0	0
2023/03/22	2040	02/11/2023	11.58	Call	Bond Future	3,023.3200	3.0233	2,974.5100	2.9745	(1.614)	0	0	0
2023/03/22	2040	02/11/2023	11.58	Put	Bond Future	5,007.2800	5.0073	5,030.4300	5.0304	0.462	0	0	0
2023/03/22	2040	02/11/2023			Bond Future	11.9070	81.7101	11.9191	81.6382	0.102	0.0000	0.0000	0
2023/03/22	2040	02/11/2023	11.59	Put	Bond Future	4,972.3900	4.9724	4,995.3300	4.9953	0.461	0	0	0
2023/03/22	2040	02/11/2023	11.60	Call	Bond Future	3,077.2700	3.0773	3,028.0500	3.0281	(1.599)	0	0	0
2023/03/22	2040	01/02/2024	12.34	Call	Bond Future	5,468.0300	5.4680	5,410.6600	5.4107	(1.049)	0	0	0
2023/03/22	2040	01/02/2024	12.34	Put	Bond Future	3,644.1900	3.6442	3,660.2400	3.6602	0.440	0	0	0
2023/03/22	2040	01/02/2024	12.33	Call	Bond Future	5,434.1400	5.4341	5,376.9100	5.3769	(1.053)	0	0	0
2023/03/22	2040	01/02/2024	12.33	Put	Bond Future	3,666.7300	3.6667	3,682.9200	3.6829	0.442	0	0	0
2023/03/22	2040	01/02/2024			Bond Future	12.0225	78.8939	12.0351	78.8204	0.104	0.0000	0.0000	11
2023/03/22	2040	01/02/2024	12.35	Call	Bond Future	5,501.7000	5.5017	5,444.1900	5.4442	(1.045)	0	0	0
2023/03/22	2040	01/02/2024	12.35	Put	Bond Future	3,621.4900	3.6215	3,637.4000	3.6374	0.439	0	0	0
2023/03/22	2040	02/05/2024	11.61	Call	Bond Future	3,192.3100	3.1923	3,150.4500	3.1505	(1.311)	0	0	0
2023/03/22	2040	02/05/2024	11.62	Put	Bond Future	6,371.6700	6.3717	6,404.0500	6.4040	0.508	0	0	0
2023/03/22	2040	02/05/2024	11.60	Call	Bond Future	3,168.1100	3.1681	3,126.4200	3.1264	(1.316)	0	0	0
2023/03/22	2040	02/05/2024			Bond Future	12.1525	80.4780	12.1654	80.4036	0.107	0.0000	0.0000	0
2023/03/22	2040	02/05/2024	11.61	Put	Bond Future	6,408.1500	6.4082	6,440.7000	6.4407	0.508	0	0	0
2023/03/22	2040	02/05/2024	11.62	Call	Bond Future	3,216.9400	3.2169	3,174.9100	3.1749	(1.307)	0	0	0
2023/03/22	2040	02/05/2024	11.60	Put	Bond Future	6,445.1400	6.4451	6,477.8600	6.4779	0.508	0	0	0
2023/03/22	2044	04/05/2023	11.41	Call	Bond Future	719.9200	0.7199	686.6400	0.6866	(4.623)	0	0	0
2023/03/22	2044	04/05/2023	11.41	Put	Bond Future	3,203.5800	3.2036	3,176.5300	3.1765	(0.844)	0	0	0
2023/03/22	2044	04/05/2023	11.42	Call	Bond Future	738.8900	0.7389	705.2600	0.7053	(4.551)	0	0	0
2023/03/22	2044	04/05/2023	11.42	Put	Bond Future	3,157.5100	3.1575	3,130.1100	3.1301	(0.868)	0	0	0
2023/03/22	2044	04/05/2023	11.75	Put	Bond Future	1,881.1900	1.8812	1,845.9800	1.8460	(1.872)	0	0	4,423
2023/03/22	2044	04/05/2023			Bond Future	11.8019	78.8789	11.8029	78.8727	0.009	0.0000	0.0000	62,354
2023/03/22	2044	04/05/2023	11.43	Call	Bond Future	758.0800	0.7581	724.1200	0.7241	(4.480)	0	0	0
2023/03/22	2044	04/05/2023	11.43	Put	Bond Future	3,111.7500	3.1118	3,084.0200	3.0840	(0.891)	0	0	0
2023/03/22	2044	04/05/2023	11.75	Call	Bond Future	1,559.9600	1.5600	1,518.5200	1.5185	(2.656)	0	0	0
2023/03/22	2044	04/05/2023	12.00	Call	Bond Future	2,419.8500	2.4199	2,378.1300	2.3781	(1.724)	0	0	0
2023/03/22	2044	04/05/2023	12.00	Put	Bond Future	1,213.2600	1.2133	1,177.7700	1.1778	(2.925)	0	0	4,423
2023/03/22	2044	04/05/2023	12.25	Call	Bond Future	3,441.8900	3.4419	3,403.8300	3.4038	(1.106)	0	0	0
2023/03/22	2044	04/05/2023	12.25	Put	Bond Future	757.7800	0.7578	725.9500	0.7259	(4.200)	0	0	1,798
2023/03/22	2044	03/08/2023	12.16	Call	Bond Future	3,995.7700	3.9958	3,968.1300	3.9681	(0.692)	0	0	0
2023/03/22	2044	03/08/2023	12.16	Put	Bond Future	2,566.3200	2.5663	2,545.7700	2.5458	(0.801)	0	0	0
2023/03/22	2044	03/08/2023	12.00	Call	Bond Future	3,446.1600	3.4462	3,418.7500	3.4188	(0.795)	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
2023/03/22	2044	03/08/2023	12.00	Put	Bond Future	2,966.4500	2.9664	2,946.1300	2.9461	(0.685)	0	0	4,754
2023/03/22	2044	03/08/2023	12.15	Call	Bond Future	3,960.5300	3.9605	3,932.8900	3.9329	(0.698)	0	0	0
2023/03/22	2044	03/08/2023	12.15	Put	Bond Future	2,589.8500	2.5899	2,569.3000	2.5693	(0.793)	0	0	0
2023/03/22	2044	03/08/2023			Bond Future	11.9205	76.0717	11.9216	76.0646	0.010	0.0000	0.0000	21,473
2023/03/22	2044	03/08/2023	12.17	Call	Bond Future	4,031.1200	4.0311	4,003.4800	4.0035	(0.686)	0	0	0
2023/03/22	2044	03/08/2023	12.17	Put	Bond Future	2,542.9800	2.5430	2,522.4300	2.5224	(0.808)	0	0	0
2023/03/22	2044	03/08/2023	11.75	Call	Bond Future	2,663.0200	2.6630	2,636.6200	2.6366	(0.991)	0	0	0
2023/03/22	2044	03/08/2023	11.75	Put	Bond Future	3,708.4200	3.7084	3,689.1100	3.6891	(0.521)	0	0	3,076
2023/03/22	2044	02/11/2023	11.57	Call	Bond Future	2,779.5800	2.7796	2,759.4400	2.7594	(0.725)	0	0	0
2023/03/22	2044	02/11/2023	11.57	Put	Bond Future	5,619.1100	5.6191	5,606.2500	5.6063	(0.229)	0	0	0
2023/03/22	2044	02/11/2023			Bond Future	12.0313	77.6146	12.0326	77.6074	0.010	0.0000	0.0000	0
2023/03/22	2044	02/11/2023	11.56	Call	Bond Future	2,754.0700	2.7541	2,733.9800	2.7340	(0.729)	0	0	0
2023/03/22	2044	02/11/2023	11.56	Put	Bond Future	5,657.1000	5.6571	5,644.2900	5.6443	(0.226)	0	0	0
2023/03/22	2044	02/11/2023	11.55	Call	Bond Future	2,728.9200	2.7289	2,708.8900	2.7089	(0.734)	0	0	0
2023/03/22	2044	02/11/2023	11.55	Put	Bond Future	5,695.5400	5.6955	5,682.7900	5.6828	(0.224)	0	0	0
2023/03/22	2044	01/02/2024	12.29	Call	Bond Future	5,042.5400	5.0425	5,023.9500	5.0239	(0.369)	0	0	0
2023/03/22	2044	01/02/2024	12.29	Put	Bond Future	4,196.5000	4.1965	4,185.3100	4.1853	(0.267)	0	0	0
2023/03/22	2044	01/02/2024			Bond Future	12.1445	74.8388	12.1458	74.8314	0.010	0.0000	0.0000	0
2023/03/22	2044	01/02/2024	12.28	Call	Bond Future	5,010.3000	5.0103	4,991.7300	4.9917	(0.371)	0	0	0
2023/03/22	2044	01/02/2024	12.28	Put	Bond Future	4,221.8900	4.2219	4,210.7200	4.2107	(0.265)	0	0	0
2023/03/22	2044	01/02/2024	12.27	Call	Bond Future	4,977.8500	4.9779	4,959.3000	4.9593	(0.373)	0	0	0
2023/03/22	2044	01/02/2024	12.27	Put	Bond Future	4,247.1500	4.2471	4,236.0000	4.2360	(0.263)	0	0	0
2023/03/22	2044	02/05/2024	11.67	Call	Bond Future	3,177.4400	3.1774	3,163.4600	3.1635	(0.440)	0	0	0
2023/03/22	2044	02/05/2024	11.67	Put	Bond Future	6,783.9000	6.7839	6,776.9000	6.7769	(0.103)	0	0	0
2023/03/22	2044	02/05/2024			Bond Future	12.2711	76.3414	12.2723	76.3345	0.010	0.0000	0.0000	0
2023/03/22	2044	02/05/2024	11.66	Call	Bond Future	3,153.2900	3.1533	3,139.3300	3.1393	(0.443)	0	0	0
2023/03/22	2044	02/05/2024	11.66	Put	Bond Future	6,822.1900	6.8222	6,815.2100	6.8152	(0.102)	0	0	0
2023/03/22	2044	02/05/2024	11.65	Call	Bond Future	3,129.2200	3.1292	3,115.3000	3.1153	(0.445)	0	0	0
2023/03/22	2044	02/05/2024	11.65	Put	Bond Future	6,860.6400	6.8606	6,853.7000	6.8537	(0.101)	0	0	0
2023/03/22	2046	04/05/2023			Bond Future	112.8696	112.8696	112.5405	112.5405	(0.292)	0.0000	0.0000	17,308
2023/03/22	2046	03/08/2023			Bond Future	115.1514	115.1514	114.8147	114.8147	(0.292)	0.0000	0.0000	0
2023/03/22	2046	02/11/2023			Bond Future	115.4391	115.4391	115.0890	115.0890	(0.303)	0.0000	0.0000	0
2023/03/22	2046	01/02/2024			Bond Future	117.8523	117.8523	117.4950	117.4950	(0.303)	0.0000	0.0000	0
2023/03/22	2046	02/05/2024			Bond Future	118.1283	118.1283	117.7547	117.7547	(0.316)	0.0000	0.0000	0
2023/03/22	2050	04/05/2023			Bond Future	114.8059	114.8059	115.5263	115.5263	0.627	0.0000	0.0000	13,316
2023/03/22	2050	03/08/2023			Bond Future	114.9548	114.9548	115.6794	115.6794	0.630	0.0000	0.0000	0
2023/03/22	2050	02/11/2023			Bond Future	117.3133	117.3133	118.0527	118.0527	0.630	0.0000	0.0000	0
2023/03/22	2050	01/02/2024			Bond Future	117.5404	117.5404	118.2858	118.2858	0.634	0.0000	0.0000	0
2023/03/22	2050	02/05/2024			Bond Future	119.9308	119.9308	120.6922	120.6922	0.635	0.0000	0.0000	0
2023/03/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	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
2023/03/22	AL37	04/05/2023			Index Future	883.6150	883.6150	882.0820	882.0820	(0.173)	0.0000	0.0000	0
2023/03/22	AL37	03/08/2023			Index Future	901.2600	901.2600	899.6910	899.6910	(0.174)	0.0000	0.0000	0
2023/03/22	AL37	02/11/2023			Index Future	919.5390	919.5390	917.9370	917.9370	(0.174)	0.0000	0.0000	0
2023/03/22	AL37	01/02/2024			Index Future	938.5560	938.5560	936.9210	936.9210	(0.174)	0.0000	0.0000	0
2023/03/22	AL37	02/05/2024			Index Future	957.4590	957.4590	955.7950	955.7950	(0.174)	0.0000	0.0000	0
2023/03/22	AL7T	04/05/2023			Index Future	1,014.6740	1,014.6740	1,012.5830	1,012.5830	(0.206)	0.0000	0.0000	0
2023/03/22	AL7T	03/08/2023			Index Future	1,034.9350	1,034.9350	1,032.7970	1,032.7970	(0.207)	0.0000	0.0000	0
2023/03/22	AL7T	02/11/2023			Index Future	1,055.9250	1,055.9250	1,053.7430	1,053.7430	(0.207)	0.0000	0.0000	0
2023/03/22	AL7T	01/02/2024			Index Future	1,077.7630	1,077.7630	1,075.5360	1,075.5360	(0.207)	0.0000	0.0000	0
2023/03/22	AL7T	02/05/2024			Index Future	1,099.4690	1,099.4690	1,097.2020	1,097.2020	(0.206)	0.0000	0.0000	0
2023/03/22	ALBI	04/05/2023			Index Future	889.0080	889.0080	887.7340	887.7340	(0.143)	0.0000	0.0000	99
2023/03/22	ALBI	03/08/2023			Index Future	906.7600	906.7600	905.4550	905.4550	(0.144)	0.0000	0.0000	0
2023/03/22	ALBI	02/11/2023			Index Future	925.1510	925.1510	923.8190	923.8190	(0.144)	0.0000	0.0000	0
2023/03/22	ALBI	01/02/2024			Index Future	944.2840	944.2840	942.9240	942.9240	(0.144)	0.0000	0.0000	0
2023/03/22	ALBI	02/05/2024			Index Future	963.3020	963.3020	961.9190	961.9190	(0.144)	0.0000	0.0000	0
2023/03/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2023/03/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/22	ES33	04/05/2023			Bond Future	12.0093	74.7786	12.0248	74.7052	0.129	0.0000	0.0000	0
2023/03/22	ES33	03/08/2023			Bond Future	12.1540	76.2903	12.1703	76.2148	0.134	0.0000	0.0000	350
2023/03/22	ES33	02/11/2023			Bond Future	12.3044	74.0607	12.3214	73.9836	0.138	0.0000	0.0000	0
2023/03/22	ES33	01/02/2024			Bond Future	12.4599	75.6090	12.4776	75.5303	0.142	0.0000	0.0000	0
2023/03/22	ES33	02/05/2024			Bond Future	12.6308	73.3502	12.6492	73.2704	0.145	0.0000	0.0000	0
2023/03/22	ES42	04/05/2023			Bond Future	12.4428	71.8411	12.4481	71.8120	0.042	0.0000	0.0000	0
2023/03/22	ES42	03/08/2023			Bond Future	12.5777	73.2938	12.5834	73.2635	0.045	0.0000	0.0000	4,000
2023/03/22	ES42	02/11/2023			Bond Future	12.7173	70.5351	12.7231	70.5041	0.046	0.0000	0.0000	0
2023/03/22	ES42	01/02/2024			Bond Future	12.8544	72.0096	12.8605	71.9780	0.047	0.0000	0.0000	0
2023/03/22	ES42	02/05/2024			Bond Future	13.0089	69.2109	13.0152	69.1792	0.048	0.0000	0.0000	0
2023/03/22	GOVI	04/05/2023	852.86	Call	GOVI	234,270.0000	23.4270	221,360.0000	22.1360	(5.511)	0	0	0
2023/03/22	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	04/05/2023	852.87	Call	GOVI	234,170.0000	23.4170	221,260.0000	22.1260	(5.513)	0	0	0
2023/03/22	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	04/05/2023			GOVI	876.2870	876.2870	874.9960	874.9960	(0.147)	0.0000	0.0000	840
2023/03/22	GOVI	04/05/2023	852.88	Call	GOVI	234,070.0000	23.4070	221,160.0000	22.1160	(5.515)	0	0	0
2023/03/22	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	03/08/2023	837.21	Call	GOVI	565,750.0000	56.5750	552,540.0000	55.2540	(2.335)	0	0	0
2023/03/22	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	03/08/2023	837.22	Call	GOVI	565,650.0000	56.5650	552,440.0000	55.2440	(2.335)	0	0	0
2023/03/22	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	03/08/2023			GOVI	893.7850	893.7850	892.4640	892.4640	(0.148)	0.0000	0.0000	0
2023/03/22	GOVI	03/08/2023	837.23	Call	GOVI	565,550.0000	56.5550	552,340.0000	55.2340	(2.336)	0	0	0
2023/03/22	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/22	GOVI	02/11/2023	885.82	Call	GOVI	260,920.0000	26.0920	247,440.0000	24.7440	(5.166)	0	0	0
2023/03/22	GOVI	02/11/2023			GOVI	911.9120	911.9120	910.5640	910.5640	(0.148)	0.0000	0.0000	0
2023/03/22	GOVI	02/11/2023	885.80	Call	GOVI	261,120.0000	26.1120	247,640.0000	24.7640	(5.162)	0	0	0
2023/03/22	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	02/11/2023	885.81	Call	GOVI	261,020.0000	26.1020	247,540.0000	24.7540	(5.164)	0	0	0
2023/03/22	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	01/02/2024	880.00	Call	GOVI	507,710.0000	50.7710	493,950.0000	49.3950	(2.710)	0	0	0
2023/03/22	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	01/02/2024			GOVI	930.7710	930.7710	929.3950	929.3950	(0.148)	0.0000	0.0000	0
2023/03/22	GOVI	01/02/2024	879.98	Call	GOVI	507,910.0000	50.7910	494,150.0000	49.4150	(2.709)	0	0	0
2023/03/22	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	01/02/2024	879.99	Call	GOVI	507,810.0000	50.7810	494,050.0000	49.4050	(2.710)	0	0	0
2023/03/22	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	02/05/2024	950.97	Put	GOVI	14,530.0000	1.4530	28,530.0000	2.8530	96.352	0	0	0
2023/03/22	GOVI	02/05/2024	950.98	Put	GOVI	14,630.0000	1.4630	28,630.0000	2.8630	95.694	0	0	0
2023/03/22	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	02/05/2024			GOVI	949.5170	949.5170	948.1170	948.1170	(0.147)	0.0000	0.0000	0
2023/03/22	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	GOVI	02/05/2024	950.99	Put	GOVI	14,730.0000	1.4730	28,730.0000	2.8730	95.044	0	0	0
2023/03/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/22	IGOV	04/05/2023			Index Future	326.0580	326.0580	326.2210	326.2210	0.050	0.0000	0.0000	654
2023/03/22	IGOV	03/08/2023			Index Future	332.6480	332.6480	332.8130	332.8130	0.050	0.0000	0.0000	0
2023/03/22	IGOV	02/11/2023			Index Future	339.4730	339.4730	339.6410	339.6410	0.049	0.0000	0.0000	0
2023/03/22	IGOV	01/02/2024			Index Future	346.5700	346.5700	346.7420	346.7420	0.050	0.0000	0.0000	0
2023/03/22	IGOV	02/05/2024			Index Future	353.6250	353.6250	353.8020	353.8020	0.050	0.0000	0.0000	0
2023/03/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/22	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
2023/03/22	JBAF	19/04/2023			Jibar Tradeable Future	7.6050	92.3950	7.6450	92.3550	0.526	0.0000	0.0000	0
2023/03/22	JBAF	17/05/2023			Jibar Tradeable Future	7.6100	92.3900	7.6900	92.3100	1.051	0.0000	0.0000	0
2023/03/22	JBAF	21/06/2023			Jibar Tradeable Future	7.6150	92.3850	7.7600	92.2400	1.904	0.0000	0.0000	0
2023/03/22	JBAF	19/07/2023			Jibar Tradeable Future	7.6000	92.4000	7.7500	92.2500	1.974	0.0000	0.0000	0
2023/03/22	JBAF	16/08/2023			Jibar Tradeable Future	7.5600	92.4400	7.7400	92.2600	2.381	0.0000	0.0000	0
2023/03/22	JBAF	20/09/2023			Jibar Tradeable Future	7.5450	92.4550	7.7500	92.2500	2.717	0.0000	0.0000	75
2023/03/22	JBAF	20/12/2023			Jibar Tradeable Future	7.4000	92.6000	7.6150	92.3850	2.905	0.0000	0.0000	272
2023/03/22	JBAF	20/03/2024			Jibar Tradeable Future	7.2850	92.7150	7.5250	92.4750	3.294	0.0000	0.0000	0
2023/03/22	JBAF	19/06/2024			Jibar Tradeable Future	7.1650	92.8350	7.3850	92.6150	3.070	0.0000	0.0000	0
2023/03/22	JBAF	18/09/2024			Jibar Tradeable Future	7.0600	92.9400	7.2550	92.7450	2.762	0.0000	0.0000	68
2023/03/22	JBAF	18/12/2024			Jibar Tradeable Future	7.0600	92.9400	7.2900	92.7100	3.258	0.0000	0.0000	0
2023/03/22	JBAF	19/03/2025			Jibar Tradeable Future	7.2750	92.7250	7.4250	92.5750	2.062	0.0000	0.0000	0
2023/03/22	R035	04/05/2023	10.55	Call	Bond Future	266.2500	0.2663	238.8600	0.2389	(10.287)	0	0	770
2023/03/22	R035	04/05/2023	10.55	Put	Bond Future	4,183.7400	4.1837	4,221.9800	4.2220	0.914	0	0	0
2023/03/22	R035	04/05/2023	13.18	Call	Bond Future	10,371.1500	10.3712	10,303.4900	10.3035	(0.652)	0	0	0
2023/03/22	R035	04/05/2023	13.18	Put	Bond Future	15.6500	0.0156	13.6200	0.0136	(12.971)	0	0	491
2023/03/22	R035	04/05/2023	12.46	Call	Bond Future	6,893.5700	6.8936	6,820.8600	6.8209	(1.055)	0	0	0
2023/03/22	R035	04/05/2023	12.46	Put	Bond Future	99.2000	0.0992	92.1200	0.0921	(7.137)	0	0	388
2023/03/22	R035	04/05/2023	11.20	Call	Bond Future	1,498.2000	1.4982	1,431.1700	1.4312	(4.474)	0	0	0
2023/03/22	R035	04/05/2023	11.21	Call	Bond Future	1,528.0700	1.5281	1,460.6100	1.4606	(4.415)	0	0	0
2023/03/22	R035	04/05/2023	11.22	Put	Bond Future	1,493.7200	1.4937	1,491.4600	1.4915	(0.151)	0	0	0
2023/03/22	R035	04/05/2023	10.60	Call	Bond Future	315.3400	0.3153	284.8000	0.2848	(9.685)	0	0	388
2023/03/22	R035	04/05/2023	10.60	Put	Bond Future	3,926.7100	3.9267	3,961.8000	3.9618	0.894	0	0	0
2023/03/22	R035	04/05/2023	11.05	Call	Bond Future	1,088.5600	1.0886	1,029.1200	1.0291	(5.460)	0	0	770
2023/03/22	R035	04/05/2023	11.05	Put	Bond Future	2,010.2300	2.0102	2,016.4200	2.0164	0.308	0	0	0
2023/03/22	R035	04/05/2023	11.17	Call	Bond Future	1,410.2600	1.4103	1,344.6000	1.3446	(4.656)	0	0	491
2023/03/22	R035	04/05/2023			Bond Future	11.2088	86.5817	11.2202	86.5161	0.102	0.0000	0.0000	151,356
2023/03/22	R035	04/05/2023	9.85	Call	Bond Future	16.5000	0.0165	13.1500	0.0131	(20.303)	0	0	388
2023/03/22	R035	04/05/2023	9.85	Put	Bond Future	8,379.2900	8.3793	8,441.5700	8.4416	0.743	0	0	0
2023/03/22	R035	04/05/2023	10.42	Call	Bond Future	170.2900	0.1703	150.0200	0.1500	(11.903)	0	0	491
2023/03/22	R035	04/05/2023	10.42	Put	Bond Future	4,890.6700	4.8907	4,936.0300	4.9360	0.927	0	0	0
2023/03/22	R035	04/05/2023	11.80	Call	Bond Future	3,775.2900	3.7753	3,697.0100	3.6970	(2.073)	0	0	0
2023/03/22	R035	04/05/2023	11.80	Put	Bond Future	464.1600	0.4642	451.5100	0.4515	(2.725)	0	0	1,035
2023/03/22	R035	04/05/2023	11.87	Call	Bond Future	4,088.6500	4.0887	4,010.5700	4.0106	(1.910)	0	0	0
2023/03/22	R035	04/05/2023	11.87	Put	Bond Future	397.6800	0.3977	385.2300	0.3852	(3.131)	0	0	770
2023/03/22	R035	04/05/2023	11.20	Put	Bond Future	1,548.8500	1.5488	1,547.4500	1.5475	(0.090)	0	0	0
2023/03/22	R035	04/05/2023	11.21	Put	Bond Future	1,521.1000	1.5211	1,519.2700	1.5193	(0.120)	0	0	0
2023/03/22	R035	04/05/2023	11.22	Call	Bond Future	1,558.2600	1.5583	1,490.3700	1.4904	(4.357)	0	0	0
2023/03/22	R035	04/05/2023	11.17	Put	Bond Future	1,634.1100	1.6341	1,634.0800	1.6341	(0.002)	0	0	0
2023/03/22	R035	03/08/2023	12.00	Call	Bond Future	5,230.5700	5.2306	5,163.3000	5.1633	(1.286)	0	0	0
2023/03/22	R035	03/08/2023	12.00	Put	Bond Future	1,514.7700	1.5148	1,515.1400	1.5151	0.024	0	0	0
2023/03/22	R035	03/08/2023			Bond Future	11.3211	88.3109	11.3330	88.2432	0.106	0.0000	0.0000	6,761
2023/03/22	R035	03/08/2023	11.98	Call	Bond Future	5,154.2000	5.1542	5,087.1500	5.0871	(1.301)	0	0	0
2023/03/22	R035	03/08/2023	11.98	Put	Bond Future	1,544.5100	1.5445	1,545.1000	1.5451	0.038	0	0	0
2023/03/22	R035	03/08/2023	11.99	Call	Bond Future	5,192.3400	5.1923	5,125.1800	5.1252	(1.293)	0	0	0
2023/03/22	R035	03/08/2023	11.99	Put	Bond Future	1,529.5700	1.5296	1,530.0500	1.5300	0.031	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
2023/03/22	R035	02/11/2023	12.85	Call	Bond Future	8,619.7200	8.6197	8,552.1000	8.5521	(0.784)	0	0	0
2023/03/22	R035	02/11/2023	12.85	Put	Bond Future	1,284.5600	1.2846	1,286.0400	1.2860	0.115	0	0	400
2023/03/22	R035	02/11/2023	11.41	Call	Bond Future	3,535.5800	3.5356	3,484.2300	3.4842	(1.452)	0	0	0
2023/03/22	R035	02/11/2023	11.41	Put	Bond Future	3,691.3400	3.6913	3,709.0900	3.7091	0.481	0	0	0
2023/03/22	R035	02/11/2023	11.42	Call	Bond Future	3,564.5500	3.5645	3,513.0100	3.5130	(1.446)	0	0	0
2023/03/22	R035	02/11/2023	11.42	Put	Bond Future	3,664.8000	3.6648	3,682.3600	3.6824	0.479	0	0	0
2023/03/22	R035	02/11/2023	11.12	Call	Bond Future	2,753.0400	2.7530	2,707.2200	2.7072	(1.664)	0	0	400
2023/03/22	R035	02/11/2023			Bond Future	11.4381	85.5973	11.4506	85.5282	0.109	0.0000	0.0000	6
2023/03/22	R035	02/11/2023	11.43	Call	Bond Future	3,593.6200	3.5936	3,541.9100	3.5419	(1.439)	0	0	0
2023/03/22	R035	02/11/2023	11.43	Put	Bond Future	3,638.4000	3.6384	3,655.7900	3.6558	0.478	0	0	0
2023/03/22	R035	02/11/2023	10.62	Call	Bond Future	1,686.6800	1.6867	1,651.3300	1.6513	(2.096)	0	0	400
2023/03/22	R035	02/11/2023	10.62	Put	Bond Future	6,395.3400	6.3953	6,429.0900	6.4291	0.528	0	0	0
2023/03/22	R035	02/11/2023	11.12	Put	Bond Future	4,541.3800	4.5414	4,564.6600	4.5647	0.513	0	0	0
2023/03/22	R035	01/02/2024	12.18	Put	Bond Future	2,855.3900	2.8554	2,867.7100	2.8677	0.431	0	0	0
2023/03/22	R035	01/02/2024	12.19	Call	Bond Future	6,169.7300	6.1697	6,111.4200	6.1114	(0.945)	0	0	0
2023/03/22	R035	01/02/2024	12.19	Put	Bond Future	2,838.0300	2.8380	2,850.2400	2.8502	0.430	0	0	0
2023/03/22	R035	01/02/2024	10.62	Call	Bond Future	1,992.1300	1.9921	1,958.1100	1.9581	(1.708)	0	0	400
2023/03/22	R035	01/02/2024	10.62	Put	Bond Future	7,310.3700	7.3104	7,346.8700	7.3469	0.499	0	0	0
2023/03/22	R035	01/02/2024	11.12	Put	Bond Future	5,451.0600	5.4511	5,478.7600	5.4788	0.508	0	0	0
2023/03/22	R035	01/02/2024			Bond Future	11.5584	87.3676	11.5714	87.2971	0.112	0.0000	0.0000	0
2023/03/22	R035	01/02/2024	13.46	Call	Bond Future	10,793.5400	10.7935	10,725.8800	10.7259	(0.627)	0	0	0
2023/03/22	R035	01/02/2024	13.46	Put	Bond Future	1,308.6900	1.3087	1,311.5500	1.3116	0.219	0	0	400
2023/03/22	R035	01/02/2024	12.18	Call	Bond Future	6,135.8000	6.1358	6,077.6000	6.0776	(0.949)	0	0	0
2023/03/22	R035	01/02/2024	12.20	Call	Bond Future	6,203.4000	6.2034	6,144.9800	6.1450	(0.942)	0	0	0
2023/03/22	R035	01/02/2024	12.20	Put	Bond Future	2,820.4700	2.8205	2,832.5700	2.8326	0.429	0	0	0
2023/03/22	R035	01/02/2024	11.12	Call	Bond Future	3,023.1200	3.0231	2,980.3000	2.9803	(1.416)	0	0	400
2023/03/22	R035	02/05/2024	11.19	Call	Bond Future	3,202.1300	3.2021	3,161.1300	3.1611	(1.280)	0	0	0
2023/03/22	R035	02/05/2024	11.19	Put	Bond Future	5,896.9200	5.8969	5,927.2900	5.9273	0.515	0	0	0
2023/03/22	R035	02/05/2024	11.20	Call	Bond Future	3,225.0200	3.2250	3,183.8600	3.1839	(1.276)	0	0	0
2023/03/22	R035	02/05/2024	11.20	Put	Bond Future	5,864.2400	5.8642	5,894.4500	5.8945	0.515	0	0	0
2023/03/22	R035	02/05/2024			Bond Future	11.6856	84.6176	11.6990	84.5462	0.115	0.0000	0.0000	0
2023/03/22	R035	02/05/2024	11.21	Call	Bond Future	3,247.9900	3.2480	3,206.6700	3.2067	(1.272)	0	0	0
2023/03/22	R035	02/05/2024	11.21	Put	Bond Future	5,831.7000	5.8317	5,861.7500	5.8617	0.515	0	0	0
2023/03/22	R186	04/05/2023		Call	Bond Future	10,610.4200	10.6104	10,449.5100	10.4495	(1.517)	0	0	0
2023/03/22	R186	04/05/2023	8.83	Put	Bond Future	264.1900	0.2642	287.3500	0.2873	8.766	0	0	0
2023/03/22	R186	04/05/2023	8.84	Call	Bond Future	1,833.3000	1.8333	1,694.9800	1.6950	(7.545)	0	0	0
2023/03/22	R186	04/05/2023			Bond Future	8.3426	110.6104	8.3930	110.4495	0.604	0.0000	0.0000	100,415
2023/03/22	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/22	R186	04/05/2023	8.36	Call	Bond Future	765.1100	0.7651	668.4600	0.6685	(12.632)	0	0	200
2023/03/22	R186	04/05/2023	8.36	Put	Bond Future	709.5800	0.7096	773.8400	0.7738	9.056	0	0	200
2023/03/22	R186	04/05/2023	8.82	Call	Bond Future	1,782.3800	1.7824	1,645.2200	1.6452	(7.695)	0	0	0
2023/03/22	R186	04/05/2023	8.82	Put	Bond Future	270.1100	0.2701	293.8600	0.2939	8.793	0	0	0
2023/03/22	R186	04/05/2023	8.83	Call	Bond Future	1,807.8500	1.8078	1,670.1000	1.6701	(7.620)	0	0	0
2023/03/22	R186	04/05/2023	8.84	Put	Bond Future	258.2700	0.2583	280.8600	0.2809	8.747	0	0	0
2023/03/22	R186	03/08/2023	9.74	Call	Bond Future	4,285.2300	4.2852	4,136.9000	4.1369	(3.461)	0	0	0
2023/03/22	R186	03/08/2023	9.74	Put	Bond Future	262.6300	0.2626	279.4400	0.2794	6.401	0	0	0
2023/03/22	R186	03/08/2023	9.73	Put	Bond Future	266.0200	0.2660	283.0400	0.2830	6.398	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
2023/03/22	R186	03/08/2023			Bond Future	8.3646	107.5146	8.4198	107.3495	0.660	0.0000	0.0000	0
2023/03/22	R186	03/08/2023	9.75	Call	Bond Future	4,310.5600	4.3106	4,162.0200	4.1620	(3.446)	0	0	0
2023/03/22	R186	03/08/2023	9.75	Put	Bond Future	259.4200	0.2594	276.0200	0.2760	6.399	0	0	0
2023/03/22	R186	03/08/2023	9.73	Call	Bond Future	4,260.0700	4.2601	4,111.9500	4.1119	(3.477)	0	0	0
2023/03/22	R186	02/11/2023	9.40	Call	Bond Future	3,502.2500	3.5023	3,371.1100	3.3711	(3.744)	0	0	0
2023/03/22	R186	02/11/2023	9.40	Put	Bond Future	688.7900	0.6888	726.1800	0.7262	5.428	0	0	0
2023/03/22	R186	02/11/2023	9.15	Call	Bond Future	2,983.6700	2.9837	2,860.4300	2.8604	(4.130)	0	0	1,715
2023/03/22	R186	02/11/2023			Bond Future	8.3762	109.6952	8.4366	109.5267	0.721	0.0000	0.0000	0
2023/03/22	R186	02/11/2023	10.42	Call	Bond Future	5,811.8600	5.8119	5,659.4200	5.6594	(2.623)	0	0	0
2023/03/22	R186	02/11/2023	10.42	Put	Bond Future	288.4100	0.2884	304.5000	0.3045	5.579	0	0	1,715
2023/03/22	R186	02/11/2023	9.38	Call	Bond Future	3,459.9500	3.4600	3,329.3900	3.3294	(3.773)	0	0	0
2023/03/22	R186	02/11/2023	9.38	Put	Bond Future	700.5400	0.7005	738.5100	0.7385	5.420	0	0	0
2023/03/22	R186	02/11/2023	9.39	Call	Bond Future	3,481.0800	3.4811	3,350.2300	3.3502	(3.759)	0	0	0
2023/03/22	R186	02/11/2023	9.39	Put	Bond Future	694.6400	0.6946	732.3200	0.7323	5.424	0	0	0
2023/03/22	R186	02/11/2023	9.15	Put	Bond Future	848.4500	0.8484	893.7400	0.8937	5.338	0	0	0
2023/03/22	R186	01/02/2024	9.52	Put	Bond Future	799.0100	0.7990	840.3300	0.8403	5.171	0	0	0
2023/03/22	R186	01/02/2024	9.50	Call	Bond Future	3,679.6800	3.6797	3,549.4700	3.5495	(3.539)	0	0	0
2023/03/22	R186	01/02/2024	9.51	Call	Bond Future	3,699.3000	3.6993	3,568.8200	3.5688	(3.527)	0	0	0
2023/03/22	R186	01/02/2024			Bond Future	8.3734	106.6578	8.4399	106.4858	0.793	0.0000	0.0000	0
2023/03/22	R186	01/02/2024	9.52	Call	Bond Future	3,718.9400	3.7189	3,588.2100	3.5882	(3.515)	0	0	0
2023/03/22	R186	01/02/2024	9.50	Put	Bond Future	809.8000	0.8098	851.6400	0.8516	5.167	0	0	0
2023/03/22	R186	01/02/2024	9.51	Put	Bond Future	804.3900	0.8044	845.9600	0.8460	5.168	0	0	0
2023/03/22	R186	02/05/2024	8.01	Call	Bond Future	1,272.3500	1.2723	1,196.1300	1.1961	(5.990)	0	0	0
2023/03/22	R186	02/05/2024	8.01	Put	Bond Future	2,198.1300	2.1981	2,296.6300	2.2966	4.481	0	0	0
2023/03/22	R186	02/05/2024			Bond Future	8.3961	108.8013	8.4695	108.6266	0.874	0.0000	0.0000	0
2023/03/22	R186	02/05/2024	7.99	Call	Bond Future	1,249.7100	1.2497	1,174.3200	1.1743	(6.033)	0	0	0
2023/03/22	R186	02/05/2024	7.99	Put	Bond Future	2,223.7300	2.2237	2,323.0600	2.3231	4.467	0	0	0
2023/03/22	R186	02/05/2024	8.00	Call	Bond Future	1,260.7800	1.2608	1,184.9700	1.1850	(6.013)	0	0	0
2023/03/22	R186	02/05/2024	8.00	Put	Bond Future	2,210.6800	2.2107	2,309.5900	2.3096	4.474	0	0	0
2023/03/22	R197	04/05/2023			Bond Future	336.3491	336.3491	336.4626	336.4626	0.034	0.0000	0.0000	309
2023/03/22	R197	03/08/2023			Bond Future	334.1079	334.1079	334.1824	334.1824	0.022	0.0000	0.0000	0
2023/03/22	R197	02/11/2023			Bond Future	340.9626	340.9626	341.0385	341.0385	0.022	0.0000	0.0000	0
2023/03/22	R202	04/05/2023			Bond Future	252.6315	252.6315	251.3526	251.3526	(0.506)	0.0000	0.0000	4,960
2023/03/22	R202	03/08/2023			Bond Future	252.9367	252.9367	251.6092	251.6092	(0.525)	0.0000	0.0000	460
2023/03/22	R202	02/11/2023			Bond Future	258.1261	258.1261	256.7712	256.7712	(0.525)	0.0000	0.0000	0
2023/03/22	R202	01/02/2024			Bond Future	258.6021	258.6021	257.1989	257.1989	(0.543)	0.0000	0.0000	0
2023/03/22	R202	02/05/2024			Bond Future	263.8617	263.8617	262.4318	262.4318	(0.542)	0.0000	0.0000	0
2023/03/22	R209	04/05/2023	10.00	Call	Bond Future	24.6300	0.0246	19.5900	0.0196	(20.463)	0	0	500
2023/03/22	R209	04/05/2023	10.00	Put	Bond Future	6,731.2500	6.7313	6,810.9200	6.8109	1.184	0	0	0
2023/03/22	R209	04/05/2023	10.50	Call	Bond Future	175.8900	0.1759	153.0500	0.1530	(12.985)	0	0	4,500
2023/03/22	R209	04/05/2023	10.50	Put	Bond Future	4,067.2900	4.0673	4,129.1600	4.1292	1.521	0	0	0
2023/03/22	R209	04/05/2023	11.50	Put	Bond Future	813.9800	0.8140	814.5400	0.8145	0.069	0	0	0
2023/03/22	R209	04/05/2023	11.09	Call	Bond Future	979.9000	0.9799	916.0300	0.9160	(6.518)	0	0	0
2023/03/22	R209	04/05/2023	11.09	Put	Bond Future	1,737.9900	1.7380	1,758.8300	1.7588	1.199	0	0	0
2023/03/22	R209	04/05/2023	11.10	Call	Bond Future	1,002.1100	1.0021	937.5800	0.9376	(6.439)	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
2023/03/22	R209	04/05/2023	11.10	Put	Bond Future	1,708.7700	1.7088	1,728.9500	1.7290	1.181	0	0	0
2023/03/22	R209	04/05/2023			Bond Future	11.2385	67.1034	11.2553	67.0187	0.149	0.0000	0.0000	19,762
2023/03/22	R209	04/05/2023	11.00	Call	Bond Future	793.2900	0.7933	735.5700	0.7356	(7.276)	0	0	1,250
2023/03/22	R209	04/05/2023	11.00	Put	Bond Future	2,016.6600	2.0167	2,043.6500	2.0437	1.338	0	0	8,250
2023/03/22	R209	04/05/2023	11.50	Call	Bond Future	2,120.0700	2.1201	2,035.9200	2.0359	(3.969)	0	0	2,250
2023/03/22	R209	04/05/2023	12.50	Call	Bond Future	6,066.3400	6.0663	5,976.8200	5.9768	(1.476)	0	0	0
2023/03/22	R209	04/05/2023	12.50	Put	Bond Future	85.1100	0.0851	80.3000	0.0803	(5.652)	0	0	9,750
2023/03/22	R209	04/05/2023	11.11	Call	Bond Future	1,024.6100	1.0246	959.4300	0.9594	(6.361)	0	0	0
2023/03/22	R209	04/05/2023	11.11	Put	Bond Future	1,679.9100	1.6799	1,699.4400	1.6994	1.163	0	0	0
2023/03/22	R209	03/08/2023	11.95	Put	Bond Future	1,419.7200	1.4197	1,429.2400	1.4292	0.671	0	0	0
2023/03/22	R209	03/08/2023	10.70	Call	Bond Future	1,152.9500	1.1530	1,110.5000	1.1105	(3.682)	0	0	1,800
2023/03/22	R209	03/08/2023	11.93	Call	Bond Future	4,301.8600	4.3019	4,224.7000	4.2247	(1.794)	0	0	0
2023/03/22	R209	03/08/2023	11.94	Call	Bond Future	4,334.7300	4.3347	4,257.4000	4.2574	(1.784)	0	0	0
2023/03/22	R209	03/08/2023	10.00	Call	Bond Future	384.1800	0.3842	363.4800	0.3635	(5.388)	0	0	1,800
2023/03/22	R209	03/08/2023	10.00	Put	Bond Future	7,563.3000	7.5633	7,629.6200	7.6296	0.877	0	0	0
2023/03/22	R209	03/08/2023			Bond Future	11.3400	68.4436	11.3575	68.3565	0.154	0.0000	0.0000	1,690
2023/03/22	R209	03/08/2023	11.95	Call	Bond Future	4,367.6700	4.3677	4,290.1700	4.2902	(1.774)	0	0	0
2023/03/22	R209	03/08/2023	10.70	Put	Bond Future	4,455.3200	4.4553	4,499.8900	4.4999	1.000	0	0	0
2023/03/22	R209	03/08/2023	11.93	Put	Bond Future	1,447.6300	1.4476	1,457.4900	1.4575	0.681	0	0	0
2023/03/22	R209	03/08/2023	11.94	Put	Bond Future	1,433.6100	1.4336	1,443.3000	1.4433	0.676	0	0	0
2023/03/22	R209	02/11/2023	11.33	Call	Bond Future	2,900.1700	2.9002	2,842.3900	2.8424	(1.992)	0	0	0
2023/03/22	R209	02/11/2023	11.33	Put	Bond Future	3,455.3000	3.4553	3,486.3600	3.4864	0.899	0	0	0
2023/03/22	R209	02/11/2023	11.34	Call	Bond Future	2,925.0300	2.9250	2,867.0100	2.8670	(1.984)	0	0	0
2023/03/22	R209	02/11/2023	11.34	Put	Bond Future	3,430.4900	3.4305	3,461.3100	3.4613	0.898	0	0	0
2023/03/22	R209	02/11/2023			Bond Future	11.4423	66.6803	11.4605	66.5914	0.158	0.0000	0.0000	594
2023/03/22	R209	02/11/2023	11.35	Call	Bond Future	2,949.9900	2.9500	2,891.7400	2.8917	(1.975)	0	0	0
2023/03/22	R209	02/11/2023	11.35	Put	Bond Future	3,405.8300	3.4058	3,436.4200	3.4364	0.898	0	0	0
2023/03/22	R209	01/02/2024	12.14	Call	Bond Future	5,348.1800	5.3482	5,278.6400	5.2786	(1.300)	0	0	0
2023/03/22	R209	01/02/2024	12.14	Put	Bond Future	2,546.2800	2.5463	2,567.3900	2.5674	0.829	0	0	0
2023/03/22	R209	01/02/2024	12.13	Put	Bond Future	2,562.2300	2.5622	2,583.4900	2.5835	0.830	0	0	0
2023/03/22	R209	01/02/2024			Bond Future	11.5434	68.0593	11.5621	67.9686	0.162	0.0000	0.0000	0
2023/03/22	R209	01/02/2024	12.12	Call	Bond Future	5,289.1900	5.2892	5,219.9600	5.2200	(1.309)	0	0	0
2023/03/22	R209	01/02/2024	12.12	Put	Bond Future	2,578.5100	2.5785	2,599.9300	2.5999	0.831	0	0	0
2023/03/22	R209	01/02/2024	12.13	Call	Bond Future	5,318.5500	5.3186	5,249.1600	5.2492	(1.305)	0	0	0
2023/03/22	R209	02/05/2024	11.17	Call	Bond Future	2,873.1100	2.8731	2,824.0400	2.8240	(1.708)	0	0	0
2023/03/22	R209	02/05/2024	11.17	Put	Bond Future	5,252.3600	5.2524	5,295.2600	5.2953	0.817	0	0	0
2023/03/22	R209	02/05/2024	11.18	Call	Bond Future	2,893.9300	2.8939	2,844.6600	2.8447	(1.703)	0	0	0
2023/03/22	R209	02/05/2024	11.18	Put	Bond Future	5,223.2200	5.2232	5,265.9200	5.2659	0.818	0	0	0
2023/03/22	R209	02/05/2024			Bond Future	11.6578	66.2770	11.6771	66.1850	0.166	0.0000	0.0000	0
2023/03/22	R209	02/05/2024	11.19	Call	Bond Future	2,914.5400	2.9145	2,865.0700	2.8651	(1.697)	0	0	0
2023/03/22	R209	02/05/2024	11.19	Put	Bond Future	5,193.9300	5.1939	5,236.4300	5.2364	0.818	0	0	0
2023/03/22	R210	04/05/2023			Bond Future	224.4121	224.4121	224.9936	224.9936	0.259	0.0000	0.0000	386
2023/03/22	R210	03/08/2023			Bond Future	228.9488	228.9488	229.5401	229.5401	0.258	0.0000	0.0000	300
2023/03/22	R210	02/11/2023			Bond Future	230.5006	230.5006	231.0944	231.0944	0.258	0.0000	0.0000	0
2023/03/22	R210	01/02/2024			Bond Future	235.3194	235.3194	235.9255	235.9255	0.258	0.0000	0.0000	0
2023/03/22	R210	02/05/2024			Bond Future	236.8913	236.8913	237.4965	237.4965	0.255	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
2023/03/22	R213	04/05/2023	10.75	Call	Bond Future	2,317.8800	2.3179	2,118.7400	2.1187	(8.591)	0	0	0
2023/03/22	R213	04/05/2023	10.75	Put	Bond Future	515.0200	0.5150	560.6700	0.5607	8.864	0	0	0
2023/03/22	R213	04/05/2023			Bond Future	10.3573	83.6274	10.4100	83.3826	0.509	0.0000	0.0000	32,834
2023/03/22	R213	04/05/2023	10.73	Call	Bond Future	2,248.4500	2.2484	2,051.4000	2.0514	(8.764)	0	0	0
2023/03/22	R213	04/05/2023	10.73	Put	Bond Future	536.1900	0.5362	583.9300	0.5839	8.904	0	0	0
2023/03/22	R213	04/05/2023	10.74	Call	Bond Future	2,283.1300	2.2831	2,085.0200	2.0850	(8.677)	0	0	0
2023/03/22	R213	04/05/2023	10.74	Put	Bond Future	525.5600	0.5256	572.2400	0.5722	8.882	0	0	0
2023/03/22	R213	03/08/2023	11.62	Put	Bond Future	560.5100	0.5605	594.1600	0.5942	6.003	0	0	0
2023/03/22	R213	03/08/2023	11.63	Call	Bond Future	5,678.0900	5.6781	5,460.9600	5.4610	(3.824)	0	0	0
2023/03/22	R213	03/08/2023			Bond Future	10.4548	85.2975	10.5101	85.0471	0.528	0.0000	0.0000	0
2023/03/22	R213	03/08/2023	11.61	Call	Bond Future	5,607.3500	5.6074	5,391.0000	5.3910	(3.858)	0	0	0
2023/03/22	R213	03/08/2023	11.61	Put	Bond Future	566.9900	0.5670	601.0300	0.6010	6.004	0	0	0
2023/03/22	R213	03/08/2023	11.62	Call	Bond Future	5,642.7700	5.6428	5,426.0300	5.4260	(3.841)	0	0	0
2023/03/22	R213	03/08/2023	11.63	Put	Bond Future	553.9700	0.5540	587.2300	0.5872	6.004	0	0	0
2023/03/22	R213	02/11/2023	11.13	Call	Bond Future	4,162.7300	4.1627	3,985.2700	3.9853	(4.263)	0	0	0
2023/03/22	R213	02/11/2023	11.13	Put	Bond Future	1,681.0600	1.6811	1,759.1400	1.7591	4.645	0	0	0
2023/03/22	R213	02/11/2023			Bond Future	10.5583	83.4745	10.6161	83.2190	0.548	0.0000	0.0000	3,338
2023/03/22	R213	02/11/2023	11.11	Call	Bond Future	4,104.8100	4.1048	3,928.4600	3.9285	(4.296)	0	0	0
2023/03/22	R213	02/11/2023	11.11	Put	Bond Future	1,708.3500	1.7084	1,787.5400	1.7875	4.635	0	0	0
2023/03/22	R213	02/11/2023	11.12	Call	Bond Future	4,133.7300	4.1337	3,956.8300	3.9568	(4.279)	0	0	0
2023/03/22	R213	02/11/2023	11.12	Put	Bond Future	1,694.6500	1.6947	1,773.2900	1.7733	4.640	0	0	0
2023/03/22	R213	01/02/2024	11.70	Call	Bond Future	5,813.6200	5.8136	5,618.2500	5.6183	(3.361)	0	0	0
2023/03/22	R213	01/02/2024	11.70	Put	Bond Future	1,504.3000	1.5043	1,569.7500	1.5697	4.351	0	0	0
2023/03/22	R213	01/02/2024	11.71	Call	Bond Future	5,843.6900	5.8437	5,647.9200	5.6479	(3.350)	0	0	0
2023/03/22	R213	01/02/2024	11.71	Put	Bond Future	1,494.1400	1.4941	1,559.1900	1.5592	4.354	0	0	0
2023/03/22	R213	01/02/2024			Bond Future	10.6649	85.2009	10.7256	84.9401	0.569	0.0000	0.0000	0
2023/03/22	R213	01/02/2024	11.72	Call	Bond Future	5,874.0700	5.8741	5,677.9000	5.6779	(3.340)	0	0	0
2023/03/22	R213	01/02/2024	11.72	Put	Bond Future	1,484.3200	1.4843	1,548.9700	1.5490	4.356	0	0	0
2023/03/22	R213	02/05/2024	10.30	Call	Bond Future	2,255.2400	2.2552	2,138.8800	2.1389	(5.160)	0	0	0
2023/03/22	R213	02/05/2024	10.30	Put	Bond Future	4,302.8200	4.3028	4,451.9900	4.4520	3.467	0	0	0
2023/03/22	R213	02/05/2024			Bond Future	10.7814	83.3600	10.8449	83.0944	0.589	0.0000	0.0000	0
2023/03/22	R213	02/05/2024	10.28	Call	Bond Future	2,219.4400	2.2194	2,104.2500	2.1043	(5.190)	0	0	0
2023/03/22	R213	02/05/2024	10.28	Put	Bond Future	4,353.4600	4.3535	4,503.8000	4.5038	3.453	0	0	0
2023/03/22	R213	02/05/2024	10.29	Call	Bond Future	2,237.4700	2.2375	2,121.7000	2.1217	(5.174)	0	0	0
2023/03/22	R213	02/05/2024	10.29	Put	Bond Future	4,328.2600	4.3283	4,478.0200	4.4780	3.460	0	0	0
2023/03/22	R214	04/05/2023	11.36	Call	Bond Future	1,011.0400	1.0110	966.1900	0.9662	(4.436)	0	0	0
2023/03/22	R214	04/05/2023	11.36	Put	Bond Future	1,867.9600	1.8680	1,858.2500	1.8582	(0.520)	0	0	0
2023/03/22	R214	04/05/2023	11.37	Call	Bond Future	1,033.7400	1.0337	988.5300	0.9885	(4.373)	0	0	0
2023/03/22	R214	04/05/2023	11.37	Put	Bond Future	1,837.2700	1.8373	1,827.2000	1.8272	(0.548)	0	0	0
2023/03/22	R214	04/05/2023			Bond Future	11.5221	63.5559	11.5288	63.5208	0.058	0.0000	0.0000	17,989
2023/03/22	R214	04/05/2023	11.38	Call	Bond Future	1,056.7400	1.0567	1,011.1800	1.0112	(4.311)	0	0	0
2023/03/22	R214	04/05/2023	11.38	Put	Bond Future	1,806.9500	1.8069	1,796.5300	1.7965	(0.577)	0	0	0
2023/03/22	R214	03/08/2023	12.14	Call	Bond Future	4,247.8800	4.2479	4,204.6600	4.2047	(1.017)	0	0	0
2023/03/22	R214	03/08/2023	12.14	Put	Bond Future	1,660.8600	1.6609	1,654.0300	1.6540	(0.411)	0	0	0
2023/03/22	R214	03/08/2023	12.15	Call	Bond Future	4,280.5300	4.2805	4,237.2600	4.2373	(1.011)	0	0	0
2023/03/22	R214	03/08/2023	12.15	Put	Bond Future	1,645.2800	1.6453	1,638.4000	1.6384	(0.418)	0	0	0
2023/03/22	R214	03/08/2023			Bond Future	11.6215	64.8252	11.6286	64.7889	0.061	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
2023/03/22	R214	03/08/2023	12.16	Call	Bond Future	4,313.3900	4.3134	4,270.0700	4.2701	(1.004)	0	0	0
2023/03/22	R214	03/08/2023	12.16	Put	Bond Future	1,629.9800	1.6300	1,623.0500	1.6231	(0.425)	0	0	0
2023/03/22	R214	02/11/2023	11.45	Put	Bond Future	4,097.0000	4.0970	4,102.6700	4.1027	0.138	0	0	0
2023/03/22	R214	02/11/2023	11.46	Call	Bond Future	2,702.7200	2.7027	2,671.0600	2.6711	(1.171)	0	0	0
2023/03/22	R214	02/11/2023	11.46	Put	Bond Future	4,067.8200	4.0678	4,073.3700	4.0734	0.136	0	0	0
2023/03/22	R214	02/11/2023			Bond Future	11.7239	62.8408	11.7312	62.8036	0.062	0.0000	0.0000	0
2023/03/22	R214	02/11/2023	11.45	Call	Bond Future	2,679.2500	2.6793	2,647.7100	2.6477	(1.177)	0	0	0
2023/03/22	R214	02/11/2023	11.47	Call	Bond Future	2,726.2800	2.7263	2,694.5200	2.6945	(1.165)	0	0	0
2023/03/22	R214	02/11/2023	11.47	Put	Bond Future	4,038.7900	4.0388	4,044.2400	4.0442	0.135	0	0	0
2023/03/22	R214	01/02/2024	12.16	Call	Bond Future	4,682.9300	4.6829	4,648.4900	4.6485	(0.735)	0	0	0
2023/03/22	R214	01/02/2024	12.16	Put	Bond Future	3,053.0600	3.0531	3,056.5600	3.0566	0.115	0	0	0
2023/03/22	R214	01/02/2024			Bond Future	11.8281	64.1404	11.8357	64.1025	0.064	0.0000	0.0000	0
2023/03/22	R214	01/02/2024	12.14	Call	Bond Future	4,625.2900	4.6253	4,590.9900	4.5910	(0.742)	0	0	0
2023/03/22	R214	01/02/2024	12.14	Put	Bond Future	3,091.7300	3.0917	3,095.3700	3.0954	0.118	0	0	0
2023/03/22	R214	01/02/2024	12.15	Call	Bond Future	4,654.0800	4.6541	4,619.7100	4.6197	(0.738)	0	0	0
2023/03/22	R214	01/02/2024	12.15	Put	Bond Future	3,072.3400	3.0723	3,075.9100	3.0759	0.116	0	0	0
2023/03/22	R214	02/05/2024	11.46	Call	Bond Future	2,837.4600	2.8375	2,811.5900	2.8116	(0.912)	0	0	0
2023/03/22	R214	02/05/2024	11.46	Put	Bond Future	5,264.4000	5.2644	5,276.8200	5.2768	0.236	0	0	0
2023/03/22	R214	02/05/2024	11.47	Call	Bond Future	2,858.8800	2.8589	2,832.9200	2.8329	(0.908)	0	0	0
2023/03/22	R214	02/05/2024	11.47	Put	Bond Future	5,233.3800	5.2334	5,245.7100	5.2457	0.236	0	0	0
2023/03/22	R214	02/05/2024			Bond Future	11.9364	62.1295	11.9442	62.0912	0.065	0.0000	0.0000	0
2023/03/22	R214	02/05/2024	11.48	Call	Bond Future	2,880.3900	2.8804	2,854.3400	2.8543	(0.904)	0	0	0
2023/03/22	R214	02/05/2024	11.48	Put	Bond Future	5,202.5100	5.2025	5,214.7500	5.2148	0.235	0	0	0
2023/03/22	R248	04/05/2023	10.40	Call	Bond Future	33.6100	0.0336	28.0900	0.0281	(16.424)	0	0	1,500
2023/03/22	R248	04/05/2023	10.40	Put	Bond Future	8,906.0900	8.9061	8,942.7600	8.9428	0.412	0	0	0
2023/03/22	R248	04/05/2023	11.10	Call	Bond Future	445.7700	0.4458	411.9900	0.4120	(7.578)	0	0	1,500
2023/03/22	R248	04/05/2023	11.35	Call	Bond Future	892.6600	0.8927	844.5400	0.8445	(5.391)	0	0	0
2023/03/22	R248	04/05/2023	11.35	Put	Bond Future	2,919.0300	2.9190	2,913.1000	2.9131	(0.203)	0	0	0
2023/03/22	R248	04/05/2023			Bond Future	11.6593	78.1829	11.6659	78.1407	0.057	0.0000	0.0000	242,404
2023/03/22	R248	04/05/2023	11.10	Put	Bond Future	4,179.6100	4.1796	4,188.0200	4.1880	0.201	0	0	0
2023/03/22	R248	04/05/2023	11.33	Call	Bond Future	849.0900	0.8491	802.0300	0.8020	(5.542)	0	0	0
2023/03/22	R248	04/05/2023	11.33	Put	Bond Future	3,009.7300	3.0097	3,004.8600	3.0049	(0.162)	0	0	0
2023/03/22	R248	04/05/2023	11.34	Call	Bond Future	870.7000	0.8707	823.1000	0.8231	(5.467)	0	0	0
2023/03/22	R248	04/05/2023	11.34	Put	Bond Future	2,964.1600	2.9642	2,958.7500	2.9588	(0.183)	0	0	0
2023/03/22	R248	03/08/2023	12.11	Call	Bond Future	4,559.7900	4.5598	4,508.5200	4.5085	(1.124)	0	0	0
2023/03/22	R248	03/08/2023	12.11	Put	Bond Future	2,428.9400	2.4289	2,421.3800	2.4214	(0.311)	0	0	0
2023/03/22	R248	03/08/2023			Bond Future	11.7633	79.7443	11.7702	79.7006	0.059	0.0000	0.0000	0
2023/03/22	R248	03/08/2023	12.10	Call	Bond Future	4,521.8700	4.5219	4,470.6800	4.4707	(1.132)	0	0	0
2023/03/22	R248	03/08/2023	12.10	Put	Bond Future	2,450.9900	2.4510	2,443.5100	2.4435	(0.305)	0	0	0
2023/03/22	R248	03/08/2023	12.09	Call	Bond Future	4,484.2300	4.4842	4,433.1400	4.4331	(1.139)	0	0	0
2023/03/22	R248	03/08/2023	12.09	Put	Bond Future	2,473.4100	2.4734	2,466.0300	2.4660	(0.298)	0	0	0
2023/03/22	R248	02/11/2023	11.48	Call	Bond Future	3,078.2000	3.0782	3,040.9000	3.0409	(1.212)	0	0	0
2023/03/22	R248	02/11/2023	11.49	Put	Bond Future	5,530.3500	5.5303	5,537.5400	5.5375	0.130	0	0	0
2023/03/22	R248	02/11/2023	11.47	Call	Bond Future	3,050.8800	3.0509	3,013.7200	3.0137	(1.218)	0	0	0
2023/03/22	R248	02/11/2023			Bond Future	11.8703	76.9205	11.8775	76.8758	0.061	0.0000	0.0000	0
2023/03/22	R248	02/11/2023	11.48	Put	Bond Future	5,568.5100	5.5685	5,575.8400	5.5758	0.132	0	0	0
2023/03/22	R248	02/11/2023	11.49	Call	Bond Future	3,105.6400	3.1056	3,068.2000	3.0682	(1.206)	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
2023/03/22	R248	02/11/2023	11.47	Put	Bond Future	5,606.8800	5.6069	5,614.3500	5.6143	0.133	0	0	0
2023/03/22	R248	01/02/2024	12.15	Call	Bond Future	5,229.2300	5.2292	5,188.8000	5.1888	(0.773)	0	0	0
2023/03/22	R248	01/02/2024	12.15	Put	Bond Future	4,201.9200	4.2019	4,207.1000	4.2071	0.123	0	0	0
2023/03/22	R248	01/02/2024	12.14	Call	Bond Future	5,195.7700	5.1958	5,155.4300	5.1554	(0.776)	0	0	0
2023/03/22	R248	01/02/2024	12.14	Put	Bond Future	4,228.0300	4.2280	4,233.3000	4.2333	0.125	0	0	0
2023/03/22	R248	01/02/2024			Bond Future	11.9795	78.5113	11.9870	78.4657	0.062	0.0000	0.0000	13,000
2023/03/22	R248	01/02/2024	12.16	Call	Bond Future	5,262.7700	5.2628	5,222.2500	5.2223	(0.770)	0	0	0
2023/03/22	R248	01/02/2024	12.16	Put	Bond Future	4,175.9700	4.1760	4,181.0600	4.1811	0.122	0	0	0
2023/03/22	R248	02/05/2024	11.47	Call	Bond Future	3,234.4000	3.2344	3,204.2600	3.2043	(0.932)	0	0	0
2023/03/22	R248	02/05/2024	11.48	Put	Bond Future	7,102.0600	7.1021	7,117.7400	7.1177	0.221	0	0	0
2023/03/22	R248	02/05/2024	11.46	Call	Bond Future	3,209.5400	3.2095	3,179.5200	3.1795	(0.935)	0	0	0
2023/03/22	R248	02/05/2024			Bond Future	12.0928	75.6465	12.1005	75.6005	0.063	0.0000	0.0000	0
2023/03/22	R248	02/05/2024	11.47	Put	Bond Future	7,142.6700	7.1427	7,158.4600	7.1585	0.221	0	0	0
2023/03/22	R248	02/05/2024	11.48	Call	Bond Future	3,259.3500	3.2594	3,229.1000	3.2291	(0.928)	0	0	0
2023/03/22	R248	02/05/2024	11.46	Put	Bond Future	7,183.4700	7.1835	7,199.3800	7.1994	0.221	0	0	0

Total

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