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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/03/2023 TO 24/03/2023

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
2023/03/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	2025	04/05/2023		Bond Future	169.7790	169.7790	169.6810	169.6810	(0.058)	0.0000	0.0000	5,381
2023/03/24	2025	03/08/2023		Bond Future	171.4685	171.4685	171.3072	171.3072	(0.094)	0.0000	0.0000	214
2023/03/24	2025	02/11/2023		Bond Future	174.9863	174.9863	174.7910	174.7910	(0.112)	0.0000	0.0000	0
2023/03/24	2025	01/02/2024		Bond Future	176.8601	176.8601	176.6087	176.6087	(0.142)	0.0000	0.0000	0
2023/03/24	2025	02/05/2024		Bond Future	180.4597	180.4597	180.1759	180.1759	(0.157)	0.0000	0.0000	0
2023/03/24	2029	04/05/2023		Bond Future	122.4761	122.4761	122.4736	122.4736	(0.002)	0.0000	0.0000	2,115
2023/03/24	2029	03/08/2023		Bond Future	124.9507	124.9507	124.9038	124.9038	(0.038)	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
2023/03/24	2029	02/11/2023			Bond Future	126.1892	126.1892	126.1191	126.1191	(0.056)	0.0000	0.0000	0
2023/03/24	2029	01/02/2024			Bond Future	128.8273	128.8273	128.7181	128.7181	(0.085)	0.0000	0.0000	0
2023/03/24	2029	02/05/2024			Bond Future	130.0926	130.0926	129.9614	129.9614	(0.101)	0.0000	0.0000	0
2023/03/24	2030	04/05/2023	9.03	Call	Bond Future	7.9400	0.0079	10.2800	0.0103	29.471	0	0	388
2023/03/24	2030	04/05/2023	9.03	Put	Bond Future	4,528.5900	4.5286	4,413.4000	4.4134	(2.544)	0	0	0
2023/03/24	2030	04/05/2023	9.58	Put	Bond Future	2,159.2200	2.1592	2,152.0200	2.1520	(0.333)	0	0	0
2023/03/24	2030	04/05/2023	9.67	Call	Bond Future	347.3800	0.3474	478.7000	0.4787	37.803	0	0	479
2023/03/24	2030	04/05/2023	9.67	Put	Bond Future	1,855.0400	1.8550	1,868.8300	1.8688	0.743	0	0	0
2023/03/24	2030	04/05/2023	11.34	Call	Bond Future	5,852.5100	5.8525	5,992.7100	5.9927	2.396	0	0	0
2023/03/24	2030	04/05/2023	11.34	Put	Bond Future	46.2900	0.0463	68.9600	0.0690	48.974	0	0	150
2023/03/24	2030	04/05/2023	10.52	Call	Bond Future	2,637.2300	2.6372	2,822.7900	2.8228	7.036	0	0	0
2023/03/24	2030	04/05/2023	10.52	Put	Bond Future	326.6400	0.3266	394.6700	0.3947	20.827	0	0	0
2023/03/24	2030	04/05/2023	10.53	Call	Bond Future	2,673.5900	2.6736	2,858.5800	2.8586	6.919	0	0	0
2023/03/24	2030	04/05/2023	10.53	Put	Bond Future	319.2800	0.3193	386.7400	0.3867	21.129	0	0	0
2023/03/24	2030	04/05/2023	9.78	Call	Bond Future	522.8500	0.5228	676.6500	0.6767	29.416	0	0	388
2023/03/24	2030	04/05/2023	9.78	Put	Bond Future	1,524.8100	1.5248	1,561.0800	1.5611	2.379	0	0	0
2023/03/24	2030	04/05/2023	10.00	Call	Bond Future	997.2900	0.9973	1,181.8300	1.1818	18.504	0	0	1,080
2023/03/24	2030	04/05/2023	10.00	Put	Bond Future	998.2900	0.9983	1,065.3000	1.0653	6.712	0	0	0
2023/03/24	2030	04/05/2023	10.42	Call	Bond Future	2,280.4500	2.2804	2,470.6700	2.4707	8.341	0	0	479
2023/03/24	2030	04/05/2023	10.42	Put	Bond Future	408.5600	0.4086	481.2500	0.4813	17.792	0	0	0
2023/03/24	2030	04/05/2023			Bond Future	10.0002	92.5123	9.9742	92.6298	(0.260)	0.0000	0.0000	93,188
2023/03/24	2030	04/05/2023	9.58	Call	Bond Future	235.1800	0.2352	345.5100	0.3455	46.913	0	0	150
2023/03/24	2030	04/05/2023	12.04	Call	Bond Future	8,660.1800	8.6602	8,783.7500	8.7838	1.427	0	0	0
2023/03/24	2030	04/05/2023	12.04	Put	Bond Future	7.9700	0.0080	14.0100	0.0140	75.784	0	0	1,080
2023/03/24	2030	04/05/2023	12.50	Call	Bond Future	10,458.1000	10.4581	10,576.6800	10.5767	1.134	0	0	0
2023/03/24	2030	04/05/2023	12.50	Put	Bond Future	1.8100	0.0018	2.8600	0.0029	58.011	0	0	479
2023/03/24	2030	04/05/2023	12.57	Call	Bond Future	10,727.7100	10.7277	10,846.0800	10.8461	1.103	0	0	0
2023/03/24	2030	04/05/2023	12.57	Put	Bond Future	1.3600	0.0014	2.2000	0.0022	61.765	0	0	350
2023/03/24	2030	04/05/2023	10.65	Call	Bond Future	3,119.2500	3.1193	3,296.9100	3.2969	5.696	0	0	350
2023/03/24	2030	04/05/2023	10.65	Put	Bond Future	242.4500	0.2425	302.5800	0.3026	24.801	0	0	0
2023/03/24	2030	04/05/2023	11.62	Call	Bond Future	6,982.3300	6.9823	7,113.9900	7.1140	1.886	0	0	0
2023/03/24	2030	04/05/2023	11.62	Put	Bond Future	22.8400	0.0228	36.9700	0.0370	61.865	0	0	388
2023/03/24	2030	04/05/2023	10.54	Call	Bond Future	2,710.0800	2.7101	2,894.4800	2.8945	6.804	0	0	0
2023/03/24	2030	04/05/2023	10.54	Put	Bond Future	312.0800	0.3121	378.9500	0.3790	21.427	0	0	0
2023/03/24	2030	03/08/2023	12.89	Call	Bond Future	11,278.1300	11.2781	11,365.1600	11.3652	0.772	0	0	0
2023/03/24	2030	03/08/2023	12.89	Put	Bond Future	47.7900	0.0478	48.4000	0.0484	1.276	0	0	350
2023/03/24	2030	03/08/2023	11.35	Call	Bond Future	5,719.4200	5.7194	5,837.3100	5.8373	2.061	0	0	0
2023/03/24	2030	03/08/2023	11.36	Put	Bond Future	452.1300	0.4521	483.4300	0.4834	6.923	0	0	0
2023/03/24	2030	03/08/2023	10.40	Call	Bond Future	2,702.6400	2.7026	2,821.6900	2.8217	4.405	0	0	1,012
2023/03/24	2030	03/08/2023	10.65	Call	Bond Future	3,418.1800	3.4182	3,541.7500	3.5418	3.615	0	0	350
2023/03/24	2030	03/08/2023	10.65	Put	Bond Future	1,058.1200	1.0581	1,095.2700	1.0953	3.511	0	0	0
2023/03/24	2030	03/08/2023	11.34	Call	Bond Future	5,684.4600	5.6845	5,802.3900	5.8024	2.075	0	0	0
2023/03/24	2030	03/08/2023	11.34	Put	Bond Future	463.3300	0.4633	494.8400	0.4948	6.801	0	0	0
2023/03/24	2030	03/08/2023			Bond Future	10.1018	90.3518	10.0821	90.4383	(0.195)	0.0000	0.0000	11,931
2023/03/24	2030	03/08/2023	11.35	Put	Bond Future	457.7000	0.4577	489.1700	0.4892	6.876	0	0	0
2023/03/24	2030	03/08/2023	11.36	Call	Bond Future	5,754.4200	5.7544	5,872.1400	5.8721	2.046	0	0	0
2023/03/24	2030	03/08/2023	12.59	Call	Bond Future	10,193.7700	10.1938	10,280.8800	10.2809	0.855	0	0	0

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2023/03/24	2030	03/08/2023	12.59	Put	Bond Future	83.3100	0.0833	84.0000	0.0840	0.828	0	0	1,012
2023/03/24	2030	03/08/2023	10.40	Put	Bond Future	1,409.1000	1.4091	1,441.7300	1.4417	2.316	0	0	0
2023/03/24	2030	02/11/2023	10.80	Call	Bond Future	4,043.6400	4.0436	4,127.9500	4.1280	2.085	0	0	0
2023/03/24	2030	02/11/2023	10.80	Put	Bond Future	1,520.9400	1.5209	1,533.2000	1.5332	0.806	0	0	0
2023/03/24	2030	02/11/2023	10.81	Call	Bond Future	4,072.1700	4.0722	4,156.2800	4.1563	2.065	0	0	0
2023/03/24	2030	02/11/2023	10.81	Put	Bond Future	1,508.5300	1.5085	1,520.5900	1.5206	0.799	0	0	0
2023/03/24	2030	02/11/2023	9.57	Call	Bond Future	1,326.3000	1.3263	1,391.3600	1.3914	4.905	0	0	800
2023/03/24	2030	02/11/2023	9.57	Put	Bond Future	4,028.0900	4.0281	4,021.1000	4.0211	(0.174)	0	0	0
2023/03/24	2030	02/11/2023	10.07	Call	Bond Future	2,220.1200	2.2201	2,295.2900	2.2953	3.386	0	0	800
2023/03/24	2030	02/11/2023	10.07	Put	Bond Future	2,752.3200	2.7523	2,755.4400	2.7554	0.113	0	0	0
2023/03/24	2030	02/11/2023			Bond Future	10.1949	92.1843	10.1780	92.2564	(0.166)	0.0000	0.0000	0
2023/03/24	2030	02/11/2023	11.57	Call	Bond Future	6,405.7600	6.4058	6,488.6100	6.4886	1.293	0	0	0
2023/03/24	2030	02/11/2023	11.57	Put	Bond Future	799.5100	0.7995	810.3100	0.8103	1.351	0	0	800
2023/03/24	2030	02/11/2023	10.82	Call	Bond Future	4,100.5100	4.1005	4,184.9400	4.1849	2.059	0	0	0
2023/03/24	2030	02/11/2023	10.82	Put	Bond Future	1,495.9500	1.4959	1,508.3300	1.5083	0.828	0	0	0
2023/03/24	2030	01/02/2024	11.37	Call	Bond Future	5,614.2500	5.6142	5,739.1600	5.7392	2.225	0	0	0
2023/03/24	2030	01/02/2024	11.37	Put	Bond Future	1,311.1500	1.3112	1,390.1000	1.3901	6.021	0	0	0
2023/03/24	2030	01/02/2024	12.10	Put	Bond Future	786.8200	0.7868	849.1100	0.8491	7.917	0	0	400
2023/03/24	2030	01/02/2024	9.57	Put	Bond Future	4,488.8900	4.4889	4,527.3900	4.5274	0.858	0	0	0
2023/03/24	2030	01/02/2024	9.93	Call	Bond Future	2,057.0100	2.0570	2,162.9400	2.1629	5.150	0	0	1,360
2023/03/24	2030	01/02/2024	9.93	Put	Bond Future	3,547.8800	3.5479	3,607.8500	3.6079	1.690	0	0	0
2023/03/24	2030	01/02/2024			Bond Future	10.2894	90.0854	10.2782	90.1313	(0.109)	0.0000	0.0000	0
2023/03/24	2030	01/02/2024	11.36	Call	Bond Future	5,584.6400	5.5846	5,710.0200	5.7100	2.245	0	0	0
2023/03/24	2030	01/02/2024	11.36	Put	Bond Future	1,320.1700	1.3202	1,399.5900	1.3996	6.016	0	0	0
2023/03/24	2030	01/02/2024	12.10	Call	Bond Future	7,851.4300	7.8514	7,959.6800	7.9597	1.379	0	0	0
2023/03/24	2030	01/02/2024	10.07	Call	Bond Future	2,320.9400	2.3209	2,436.3100	2.4363	4.971	0	0	400
2023/03/24	2030	01/02/2024	10.07	Put	Bond Future	3,227.4400	3.2274	3,296.8500	3.2969	2.151	0	0	0
2023/03/24	2030	01/02/2024	11.31	Call	Bond Future	5,438.3400	5.4383	5,564.4000	5.5644	2.318	0	0	0
2023/03/24	2030	01/02/2024	11.31	Put	Bond Future	1,367.3200	1.3673	1,447.4200	1.4474	5.858	0	0	1,360
2023/03/24	2030	01/02/2024	11.35	Call	Bond Future	5,555.3500	5.5553	5,680.9300	5.6809	2.261	0	0	0
2023/03/24	2030	01/02/2024	11.35	Put	Bond Future	1,329.5200	1.3295	1,409.1400	1.4091	5.989	0	0	0
2023/03/24	2030	01/02/2024	9.57	Call	Bond Future	1,473.6900	1.4737	1,558.1500	1.5581	5.731	0	0	400
2023/03/24	2030	02/05/2024	9.81	Call	Bond Future	1,879.9700	1.8800	1,926.5800	1.9266	2.479	0	0	0
2023/03/24	2030	02/05/2024	9.81	Put	Bond Future	4,295.8200	4.2958	4,309.0500	4.3090	0.308	0	0	0
2023/03/24	2030	02/05/2024	9.82	Call	Bond Future	1,896.1000	1.8961	1,942.8300	1.9428	2.465	0	0	0
2023/03/24	2030	02/05/2024	9.82	Put	Bond Future	4,270.9900	4.2710	4,284.3400	4.2843	0.313	0	0	0
2023/03/24	2030	02/05/2024			Bond Future	10.4094	91.8963	10.4010	91.9296	(0.081)	0.0000	0.0000	0
2023/03/24	2030	02/05/2024	9.83	Call	Bond Future	1,912.3000	1.9123	1,959.1600	1.9592	2.450	0	0	0
2023/03/24	2030	02/05/2024	9.83	Put	Bond Future	4,246.2500	4.2463	4,259.7300	4.2597	0.317	0	0	0
2023/03/24	2032	04/05/2023	9.80	Call	Bond Future	28.3300	0.0283	38.9200	0.0389	37.381	0	0	500
2023/03/24	2032	04/05/2023	9.85	Put	Bond Future	4,059.2000	4.0592	4,201.6900	4.2017	3.510	0	0	0
2023/03/24	2032	04/05/2023	11.37	Call	Bond Future	4,069.1400	4.0691	4,016.3000	4.0163	(1.299)	0	0	400
2023/03/24	2032	04/05/2023	13.43	Call	Bond Future	13,083.9500	13.0839	12,956.0600	12.9561	(0.977)	0	0	0
2023/03/24	2032	04/05/2023	13.43	Put	Bond Future	0.7600	0.0008	1.1500	0.0012	51.316	0	0	400
2023/03/24	2032	04/05/2023	10.89	Call	Bond Future	2,127.0900	2.1271	2,132.6700	2.1327	0.262	0	0	0
2023/03/24	2032	04/05/2023	10.89	Put	Bond Future	677.1100	0.6771	810.9700	0.8110	19.769	0	0	0
2023/03/24	2032	04/05/2023	11.06	Call	Bond Future	2,776.7100	2.7767	2,760.8300	2.7608	(0.572)	0	0	0

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2023/03/24	2032	04/05/2023	11.06	Put	Bond Future	474.6800	0.4747	587.0800	0.5871	23.679	0	0	730
2023/03/24	2032	04/05/2023	10.69	Call	Bond Future	1,446.0100	1.4460	1,472.9100	1.4729	1.860	0	0	0
2023/03/24	2032	04/05/2023			Bond Future	10.6058	87.5094	10.6307	87.3811	0.235	0.0000	0.0000	171,692
2023/03/24	2032	04/05/2023	9.80	Put	Bond Future	4,319.4800	4.3195	4,458.3500	4.4583	3.215	0	0	0
2023/03/24	2032	04/05/2023	9.85	Call	Bond Future	42.3100	0.0423	56.5200	0.0565	33.585	0	0	6,500
2023/03/24	2032	04/05/2023	10.03	Call	Bond Future	138.8800	0.1389	169.3800	0.1694	21.961	0	0	730
2023/03/24	2032	04/05/2023	10.03	Put	Bond Future	3,177.3300	3.1773	3,336.1100	3.3361	4.997	0	0	0
2023/03/24	2032	04/05/2023	11.37	Put	Bond Future	242.1600	0.2422	317.6000	0.3176	31.153	0	0	0
2023/03/24	2032	04/05/2023	11.00	Call	Bond Future	2,541.6100	2.5416	2,533.8400	2.5338	(0.306)	0	0	0
2023/03/24	2032	04/05/2023	11.00	Put	Bond Future	539.0200	0.5390	659.5300	0.6595	22.357	0	0	13,000
2023/03/24	2032	04/05/2023	10.69	Put	Bond Future	1,013.0200	1.0130	1,168.2000	1.1682	15.319	0	0	500
2023/03/24	2032	04/05/2023	10.87	Call	Bond Future	2,054.4700	2.0545	2,062.4900	2.0625	0.390	0	0	0
2023/03/24	2032	04/05/2023	10.87	Put	Bond Future	705.4700	0.7055	841.7700	0.8418	19.320	0	0	0
2023/03/24	2032	04/05/2023	10.88	Call	Bond Future	2,090.7200	2.0907	2,097.4700	2.0975	0.323	0	0	0
2023/03/24	2032	04/05/2023	10.88	Put	Bond Future	691.2100	0.6912	826.2400	0.8262	19.535	0	0	0
2023/03/24	2032	04/05/2023	10.30	Call	Bond Future	479.4000	0.4794	522.9100	0.5229	9.076	0	0	500
2023/03/24	2032	04/05/2023	10.30	Put	Bond Future	2,075.9400	2.0759	2,247.7300	2.2477	8.275	0	0	0
2023/03/24	2032	04/05/2023	10.53	Call	Bond Future	985.0700	0.9851	1,023.2100	1.0232	3.872	0	0	730
2023/03/24	2032	04/05/2023	10.53	Put	Bond Future	1,377.2100	1.3772	1,543.6300	1.5436	12.084	0	0	0
2023/03/24	2032	04/05/2023	10.62	Call	Bond Future	1,233.9500	1.2339	1,266.5000	1.2665	2.638	0	0	400
2023/03/24	2032	04/05/2023	10.62	Put	Bond Future	1,160.6800	1.1607	1,321.5100	1.3215	13.857	0	0	0
2023/03/24	2032	03/08/2023	11.77	Call	Bond Future	5,863.2800	5.8633	5,793.8600	5.7939	(1.184)	0	0	0
2023/03/24	2032	03/08/2023	11.77	Put	Bond Future	733.9100	0.7339	826.9900	0.8270	12.683	0	0	0
2023/03/24	2032	03/08/2023	11.90	Call	Bond Future	6,363.8100	6.3638	6,285.6700	6.2857	(1.228)	0	0	5,000
2023/03/24	2032	03/08/2023	11.90	Put	Bond Future	632.9000	0.6329	717.2600	0.7173	13.329	0	0	0
2023/03/24	2032	03/08/2023	10.30	Call	Bond Future	1,396.5800	1.3966	1,387.5700	1.3876	(0.645)	0	0	1,500
2023/03/24	2032	03/08/2023	10.30	Put	Bond Future	3,499.5600	3.4996	3,653.0500	3.6531	4.386	0	0	0
2023/03/24	2032	03/08/2023	9.60	Call	Bond Future	490.6800	0.4907	466.3300	0.4663	(4.963)	0	0	1,500
2023/03/24	2032	03/08/2023	9.60	Put	Bond Future	6,334.5600	6.3346	6,472.7100	6.4727	2.181	0	0	0
2023/03/24	2032	03/08/2023			Bond Future	10.7107	89.2561	10.7430	89.0936	0.301	0.0000	0.0000	2,686
2023/03/24	2032	03/08/2023	11.75	Call	Bond Future	5,787.0600	5.7871	5,718.9500	5.7189	(1.177)	0	0	0
2023/03/24	2032	03/08/2023	11.75	Put	Bond Future	750.7600	0.7508	845.1500	0.8452	12.573	0	0	0
2023/03/24	2032	03/08/2023	11.76	Call	Bond Future	5,825.1400	5.8251	5,756.3700	5.7564	(1.181)	0	0	0
2023/03/24	2032	03/08/2023	11.76	Put	Bond Future	742.2900	0.7423	836.0200	0.8360	12.627	0	0	0
2023/03/24	2032	02/11/2023	11.24	Call	Bond Future	4,212.4500	4.2125	4,208.0100	4.2080	(0.105)	0	0	0
2023/03/24	2032	02/11/2023	11.24	Put	Bond Future	2,163.4200	2.1634	2,340.4800	2.3405	8.184	0	0	0
2023/03/24	2032	02/11/2023			Bond Future	10.8171	86.9064	10.8540	86.7249	0.341	0.0000	0.0000	0
2023/03/24	2032	02/11/2023	11.23	Call	Bond Future	4,181.9000	4.1819	4,177.8100	4.1778	(0.098)	0	0	0
2023/03/24	2032	02/11/2023	11.23	Put	Bond Future	2,180.5800	2.1806	2,357.9900	2.3580	8.136	0	0	0
2023/03/24	2032	02/11/2023	11.22	Call	Bond Future	4,151.4300	4.1514	4,147.9500	4.1480	(0.084)	0	0	0
2023/03/24	2032	02/11/2023	11.22	Put	Bond Future	2,197.8500	2.1978	2,375.8700	2.3759	8.100	0	0	0
2023/03/24	2032	01/02/2024	11.83	Call	Bond Future	6,105.3000	6.1053	5,997.0100	5.9970	(1.774)	0	0	0
2023/03/24	2032	01/02/2024	11.83	Put	Bond Future	1,886.1700	1.8862	1,989.1400	1.9891	5.459	0	0	0
2023/03/24	2032	01/02/2024	11.84	Call	Bond Future	6,137.6200	6.1376	6,028.8900	6.0289	(1.772)	0	0	0
2023/03/24	2032	01/02/2024	11.84	Put	Bond Future	1,873.5200	1.8735	1,976.0500	1.9760	5.473	0	0	0
2023/03/24	2032	01/02/2024	10.01	Call	Bond Future	1,540.3300	1.5403	1,517.2200	1.5172	(1.500)	0	0	1,200
2023/03/24	2032	01/02/2024	10.01	Put	Bond Future	6,074.4300	6.0744	6,262.5800	6.2626	3.097	0	0	0
2023/03/24	2032	01/02/2024			Bond Future	10.9226	88.7037	10.9666	88.4924	0.403	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
2023/03/24	2032	01/02/2024	11.85	Call	Bond Future	6,170.2800	6.1703	6,061.1000	6.0611	(1.769)	0	0	0
2023/03/24	2032	01/02/2024	11.85	Put	Bond Future	1,861.2400	1.8612	1,963.3200	1.9633	5.485	0	0	0
2023/03/24	2032	01/02/2024	12.62	Call	Bond Future	8,792.0300	8.7920	8,650.9500	8.6510	(1.605)	0	0	0
2023/03/24	2032	01/02/2024	12.62	Put	Bond Future	1,118.2100	1.1182	1,188.3900	1.1884	6.276	0	0	1,200
2023/03/24	2032	01/02/2024	10.76	Call	Bond Future	3,017.3100	3.0173	2,963.4000	2.9634	(1.787)	0	0	1,200
2023/03/24	2032	01/02/2024	10.76	Put	Bond Future	3,803.2300	3.8032	3,960.5800	3.9606	4.137	0	0	0
2023/03/24	2032	02/05/2024	10.56	Call	Bond Future	2,590.7000	2.5907	2,575.8900	2.5759	(0.572)	0	0	0
2023/03/24	2032	02/05/2024	10.56	Put	Bond Future	4,907.3500	4.9074	5,121.1500	5.1212	4.357	0	0	0
2023/03/24	2032	02/05/2024			Bond Future	11.0464	86.3289	11.0953	86.1003	0.443	0.0000	0.0000	0
2023/03/24	2032	02/05/2024	10.55	Call	Bond Future	2,570.9300	2.5709	2,555.4500	2.5554	(0.602)	0	0	0
2023/03/24	2032	02/05/2024	10.55	Put	Bond Future	4,936.0500	4.9361	5,149.1800	5.1492	4.318	0	0	0
2023/03/24	2032	02/05/2024	10.54	Call	Bond Future	2,550.8800	2.5509	2,535.0800	2.5351	(0.619)	0	0	0
2023/03/24	2032	02/05/2024	10.54	Put	Bond Future	4,964.5200	4.9645	5,177.3300	5.1773	4.287	0	0	0
2023/03/24	2033	04/05/2023			Bond Future	116.0367	116.0367	116.1374	116.1374	0.087	0.0000	0.0000	1,540
2023/03/24	2033	03/08/2023			Bond Future	118.3811	118.3811	118.4418	118.4418	0.051	0.0000	0.0000	6,141
2023/03/24	2033	02/11/2023			Bond Future	119.3942	119.3942	119.4353	119.4353	0.034	0.0000	0.0000	0
2023/03/24	2033	01/02/2024			Bond Future	121.8903	121.8903	121.8965	121.8965	0.005	0.0000	0.0000	0
2023/03/24	2033	02/05/2024			Bond Future	122.9198	122.9198	122.9076	122.9076	(0.010)	0.0000	0.0000	0
2023/03/24	2037	04/05/2023	10.95	Call	Bond Future	374.5800	0.3746	320.0500	0.3201	(14.558)	0	0	703
2023/03/24	2037	04/05/2023	10.95	Put	Bond Future	3,604.6500	3.6046	3,926.0700	3.9261	8.917	0	0	0
2023/03/24	2037	04/05/2023	11.03	Put	Bond Future	3,222.3000	3.2223	3,531.7600	3.5318	9.604	0	0	0
2023/03/24	2037	04/05/2023	11.30	Call	Bond Future	987.4800	0.9875	876.9700	0.8770	(11.191)	0	0	0
2023/03/24	2037	04/05/2023	11.30	Put	Bond Future	2,113.5400	2.1135	2,378.9800	2.3790	12.559	0	0	0
2023/03/24	2037	04/05/2023	11.94	Call	Bond Future	3,140.0000	3.1400	2,893.9600	2.8940	(7.836)	0	0	0
2023/03/24	2037	04/05/2023	13.73	Put	Bond Future	7.2400	0.0072	8.6000	0.0086	18.785	0	0	400
2023/03/24	2037	04/05/2023	11.31	Call	Bond Future	1,011.2200	1.0112	898.7600	0.8988	(11.121)	0	0	0
2023/03/24	2037	04/05/2023	11.31	Put	Bond Future	2,078.3200	2.0783	2,341.8100	2.3418	12.678	0	0	0
2023/03/24	2037	04/05/2023			Bond Future	11.4929	81.8457	11.5581	81.4698	0.568	0.0000	0.0000	63,080
2023/03/24	2037	04/05/2023	11.03	Call	Bond Future	480.1400	0.4801	413.6500	0.4137	(13.848)	0	0	400
2023/03/24	2037	04/05/2023	11.94	Put	Bond Future	616.3400	0.6163	746.2500	0.7463	21.078	0	0	703
2023/03/24	2037	04/05/2023	13.73	Call	Bond Future	11,526.2000	11.5262	11,151.6100	11.1516	(3.250)	0	0	0
2023/03/24	2037	04/05/2023	11.32	Call	Bond Future	1,035.4100	1.0354	920.8900	0.9209	(11.060)	0	0	0
2023/03/24	2037	04/05/2023	11.32	Put	Bond Future	2,043.6100	2.0436	2,305.0400	2.3050	12.793	0	0	0
2023/03/24	2037	04/05/2023	11.78	Call	Bond Future	2,495.9000	2.4959	2,282.5300	2.2825	(8.549)	0	0	400
2023/03/24	2037	04/05/2023	11.78	Put	Bond Future	861.5300	0.8615	1,024.1100	1.0241	18.871	0	0	0
2023/03/24	2037	03/08/2023	12.12	Call	Bond Future	4,618.1700	4.6182	4,451.2000	4.4512	(3.616)	0	0	0
2023/03/24	2037	03/08/2023	12.12	Put	Bond Future	1,823.2800	1.8233	2,069.1700	2.0692	13.486	0	0	0
2023/03/24	2037	03/08/2023	12.13	Call	Bond Future	4,654.8600	4.6549	4,486.3900	4.4864	(3.619)	0	0	0
2023/03/24	2037	03/08/2023	12.13	Put	Bond Future	1,806.2000	1.8062	2,050.5900	2.0506	13.531	0	0	0
2023/03/24	2037	03/08/2023			Bond Future	11.6140	79.2219	11.6871	78.8090	0.629	0.0000	0.0000	74,072
2023/03/24	2037	03/08/2023	12.14	Call	Bond Future	4,691.4600	4.6915	4,521.6800	4.5217	(3.619)	0	0	0
2023/03/24	2037	03/08/2023	12.14	Put	Bond Future	1,789.0900	1.7891	2,032.1700	2.0322	13.587	0	0	0
2023/03/24	2037	03/08/2023	11.00	Call	Bond Future	1,389.7300	1.3897	1,335.8500	1.3359	(3.877)	0	0	1,800
2023/03/24	2037	03/08/2023	11.00	Put	Bond Future	4,987.7600	4.9878	5,346.7400	5.3467	7.197	0	0	0
2023/03/24	2037	03/08/2023	10.30	Call	Bond Future	470.7700	0.4708	434.2900	0.4343	(7.749)	0	0	1,800
2023/03/24	2037	03/08/2023	10.30	Put	Bond Future	8,467.2100	8.4672	8,843.5900	8.8436	4.445	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
2023/03/24	2037	02/11/2023	11.57	Call	Bond Future	3,232.3300	3.2323	3,167.1300	3.1671	(2.017)	0	0	0
2023/03/24	2037	02/11/2023	11.55	Put	Bond Future	4,175.4800	4.1755	4,547.0500	4.5470	8.899	0	0	0
2023/03/24	2037	02/11/2023	11.56	Put	Bond Future	4,146.2200	4.1462	4,517.2600	4.5173	8.949	0	0	0
2023/03/24	2037	02/11/2023			Bond Future	11.7274	80.8287	11.8058	80.3935	0.668	0.0000	0.0000	0
2023/03/24	2037	02/11/2023	11.57	Put	Bond Future	4,117.3700	4.1174	4,487.4000	4.4874	8.987	0	0	0
2023/03/24	2037	02/11/2023	11.55	Call	Bond Future	3,176.9600	3.1770	3,113.3000	3.1133	(2.004)	0	0	0
2023/03/24	2037	02/11/2023	11.56	Call	Bond Future	3,204.4700	3.2045	3,140.2800	3.1403	(2.003)	0	0	0
2023/03/24	2037	01/02/2024	12.33	Call	Bond Future	5,743.2000	5.7432	5,593.5700	5.5936	(2.605)	0	0	0
2023/03/24	2037	01/02/2024	12.33	Put	Bond Future	3,142.4900	3.1425	3,461.0900	3.4611	10.138	0	0	0
2023/03/24	2037	01/02/2024			Bond Future	11.8433	78.2445	11.9291	77.7763	0.725	0.0000	0.0000	0
2023/03/24	2037	01/02/2024	12.31	Call	Bond Future	5,677.5500	5.6775	5,529.7100	5.5297	(2.604)	0	0	0
2023/03/24	2037	01/02/2024	12.31	Put	Bond Future	3,181.1900	3.1812	3,501.5800	3.5016	10.071	0	0	0
2023/03/24	2037	01/02/2024	12.32	Call	Bond Future	5,710.3400	5.7103	5,561.4700	5.5615	(2.607)	0	0	0
2023/03/24	2037	01/02/2024	12.32	Put	Bond Future	3,161.7800	3.1618	3,481.1400	3.4811	10.101	0	0	0
2023/03/24	2037	02/05/2024	11.45	Call	Bond Future	3,193.8400	3.1938	3,102.8300	3.1028	(2.850)	0	0	0
2023/03/24	2037	02/05/2024	11.43	Put	Bond Future	6,157.6000	6.1576	6,557.5000	6.5575	6.494	0	0	0
2023/03/24	2037	02/05/2024	11.44	Call	Bond Future	3,170.8200	3.1708	3,080.6500	3.0806	(2.844)	0	0	0
2023/03/24	2037	02/05/2024	11.44	Put	Bond Future	6,123.7800	6.1238	6,522.8400	6.5228	6.517	0	0	0
2023/03/24	2037	02/05/2024			Bond Future	11.9747	79.8166	12.0662	79.3274	0.764	0.0000	0.0000	0
2023/03/24	2037	02/05/2024	11.45	Put	Bond Future	6,090.1000	6.0901	6,488.3200	6.4883	6.539	0	0	0
2023/03/24	2037	02/05/2024	11.43	Call	Bond Future	3,147.8900	3.1479	3,058.5600	3.0586	(2.838)	0	0	0
2023/03/24	2038	04/05/2023			Bond Future	129.5649	129.5649	129.2555	129.2555	(0.239)	0.0000	0.0000	4,625
2023/03/24	2038	03/08/2023			Bond Future	130.2242	130.2242	129.8621	129.8621	(0.278)	0.0000	0.0000	0
2023/03/24	2038	02/11/2023			Bond Future	132.8960	132.8960	132.5030	132.5030	(0.296)	0.0000	0.0000	0
2023/03/24	2038	01/02/2024			Bond Future	133.6668	133.6668	133.2262	133.2262	(0.330)	0.0000	0.0000	0
2023/03/24	2038	02/05/2024			Bond Future	136.3865	136.3865	135.9167	135.9167	(0.345)	0.0000	0.0000	0
2023/03/24	2040	04/05/2023	10.73	Put	Bond Future	6,247.8700	6.2479	6,682.9700	6.6830	6.964	0	0	0
2023/03/24	2040	04/05/2023	12.78	Call	Bond Future	6,539.6400	6.5396	6,128.9700	6.1290	(6.280)	0	0	0
2023/03/24	2040	04/05/2023	12.78	Put	Bond Future	147.0100	0.1470	198.8800	0.1989	35.283	0	0	388
2023/03/24	2040	04/05/2023	13.45	Put	Bond Future	27.8900	0.0279	40.3700	0.0404	44.747	0	0	486
2023/03/24	2040	04/05/2023	11.43	Call	Bond Future	938.3300	0.9383	812.6600	0.8127	(13.393)	0	0	0
2023/03/24	2040	04/05/2023	11.43	Put	Bond Future	2,455.0200	2.4550	2,791.8900	2.7919	13.722	0	0	0
2023/03/24	2040	04/05/2023	12.05	Put	Bond Future	766.5000	0.7665	943.2700	0.9433	23.062	0	0	684
2023/03/24	2040	04/05/2023			Bond Future	11.6726	82.9400	11.7481	82.4775	0.646	0.0000	0.0000	52,071
2023/03/24	2040	04/05/2023	10.17	Call	Bond Future	7.3200	0.0073	4.6500	0.0047	(36.475)	0	0	388
2023/03/24	2040	04/05/2023	10.17	Put	Bond Future	10,160.0700	10.1601	10,619.9400	10.6199	4.526	0	0	0
2023/03/24	2040	04/05/2023	10.73	Call	Bond Future	97.8800	0.0979	70.4400	0.0704	(28.034)	0	0	486
2023/03/24	2040	04/05/2023	10.92	Call	Bond Future	197.4500	0.1975	157.5100	0.1575	(20.228)	0	0	388
2023/03/24	2040	04/05/2023	10.92	Put	Bond Future	5,050.6300	5.0506	5,473.2300	5.4732	8.367	0	0	0
2023/03/24	2040	04/05/2023	13.45	Call	Bond Future	9,904.5600	9.9046	9,454.5000	9.4545	(4.544)	0	0	0
2023/03/24	2040	04/05/2023	11.48	Call	Bond Future	1,058.0200	1.0580	921.6100	0.9216	(12.893)	0	0	486
2023/03/24	2040	04/05/2023	11.48	Put	Bond Future	2,258.5300	2.2585	2,584.6600	2.5847	14.440	0	0	0
2023/03/24	2040	04/05/2023	12.05	Call	Bond Future	3,039.7200	3.0397	2,753.9500	2.7539	(9.401)	0	0	0
2023/03/24	2040	04/05/2023	11.03	Call	Bond Future	287.9400	0.2879	238.5700	0.2386	(17.146)	0	0	684
2023/03/24	2040	04/05/2023	11.03	Put	Bond Future	4,403.9400	4.4039	4,817.1100	4.8171	9.382	0	0	0
2023/03/24	2040	04/05/2023	11.41	Call	Bond Future	892.9900	0.8930	771.4500	0.7714	(13.610)	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
2023/03/24	2040	04/05/2023	11.41	Put	Bond Future	2,536.6900	2.5367	2,877.6900	2.8777	13.443	0	0	0
2023/03/24	2040	04/05/2023	11.42	Call	Bond Future	915.5400	0.9155	791.8900	0.7919	(13.506)	0	0	0
2023/03/24	2040	04/05/2023	11.42	Put	Bond Future	2,495.6900	2.4957	2,834.5800	2.8346	13.579	0	0	0
2023/03/24	2040	03/08/2023	12.23	Call	Bond Future	4,661.6500	4.6617	4,465.0100	4.4650	(4.218)	0	0	0
2023/03/24	2040	03/08/2023	12.23	Put	Bond Future	2,088.4400	2.0884	2,393.3200	2.3933	14.598	0	0	0
2023/03/24	2040	03/08/2023			Bond Future	11.7936	80.0877	11.8769	79.5861	0.706	0.0000	0.0000	98,195
2023/03/24	2040	03/08/2023	12.22	Call	Bond Future	4,623.8300	4.6238	4,428.6000	4.4286	(4.222)	0	0	0
2023/03/24	2040	03/08/2023	12.22	Put	Bond Future	2,108.1200	2.1081	2,414.4100	2.4144	14.529	0	0	0
2023/03/24	2040	03/08/2023	12.21	Call	Bond Future	4,586.1200	4.5861	4,392.4800	4.3925	(4.222)	0	0	0
2023/03/24	2040	03/08/2023	12.21	Put	Bond Future	2,127.9700	2.1280	2,435.8500	2.4359	14.468	0	0	0
2023/03/24	2040	02/11/2023	11.59	Call	Bond Future	3,025.4800	3.0255	2,945.6000	2.9456	(2.640)	0	0	0
2023/03/24	2040	02/11/2023	11.60	Put	Bond Future	4,911.0600	4.9111	5,356.5500	5.3565	9.071	0	0	0
2023/03/24	2040	02/11/2023	11.58	Call	Bond Future	2,998.6000	2.9986	2,919.1200	2.9191	(2.651)	0	0	0
2023/03/24	2040	02/11/2023	11.58	Put	Bond Future	4,980.7100	4.9807	5,427.0200	5.4270	8.961	0	0	0
2023/03/24	2040	02/11/2023			Bond Future	11.9067	81.7120	11.9955	81.1862	0.746	0.0000	0.0000	0
2023/03/24	2040	02/11/2023	11.59	Put	Bond Future	4,945.7800	4.9458	5,391.6900	5.3917	9.016	0	0	0
2023/03/24	2040	02/11/2023	11.60	Call	Bond Future	3,052.4900	3.0525	2,972.1900	2.9722	(2.631)	0	0	0
2023/03/24	2040	01/02/2024	12.34	Call	Bond Future	5,448.2200	5.4482	5,308.7200	5.3087	(2.560)	0	0	0
2023/03/24	2040	01/02/2024	12.34	Put	Bond Future	3,622.4500	3.6225	4,043.9600	4.0440	11.636	0	0	0
2023/03/24	2040	01/02/2024	12.33	Call	Bond Future	5,414.3300	5.4143	5,276.3800	5.2764	(2.548)	0	0	0
2023/03/24	2040	01/02/2024	12.33	Put	Bond Future	3,644.9900	3.6450	4,068.0500	4.0681	11.607	0	0	0
2023/03/24	2040	01/02/2024			Bond Future	12.0222	78.8958	12.1186	78.3348	0.802	0.0000	0.0000	11
2023/03/24	2040	01/02/2024	12.35	Call	Bond Future	5,481.9100	5.4819	5,341.4100	5.3414	(2.563)	0	0	0
2023/03/24	2040	01/02/2024	12.35	Put	Bond Future	3,599.7700	3.5998	4,020.2800	4.0203	11.682	0	0	0
2023/03/24	2040	02/05/2024	11.61	Call	Bond Future	3,177.1000	3.1771	3,089.8200	3.0898	(2.747)	0	0	0
2023/03/24	2040	02/05/2024	11.62	Put	Bond Future	6,353.7900	6.3538	6,849.3200	6.8493	7.799	0	0	0
2023/03/24	2040	02/05/2024	11.60	Call	Bond Future	3,152.9200	3.1529	3,066.6500	3.0667	(2.736)	0	0	0
2023/03/24	2040	02/05/2024			Bond Future	12.1520	80.4807	12.2542	79.8969	0.841	0.0000	0.0000	0
2023/03/24	2040	02/05/2024	11.61	Put	Bond Future	6,390.2900	6.3903	6,886.8500	6.8868	7.771	0	0	0
2023/03/24	2040	02/05/2024	11.62	Call	Bond Future	3,201.7100	3.2017	3,113.4000	3.1134	(2.758)	0	0	0
2023/03/24	2040	02/05/2024	11.60	Put	Bond Future	6,427.3000	6.4273	6,924.8700	6.9249	7.742	0	0	0
2023/03/24	2044	04/05/2023	11.41	Call	Bond Future	699.7400	0.6997	597.2200	0.5972	(14.651)	0	0	0
2023/03/24	2044	04/05/2023	11.41	Put	Bond Future	3,086.9600	3.0870	3,479.6000	3.4796	12.719	0	0	0
2023/03/24	2044	04/05/2023	11.42	Call	Bond Future	718.7700	0.7188	614.2100	0.6142	(14.547)	0	0	0
2023/03/24	2044	04/05/2023	11.42	Put	Bond Future	3,040.9500	3.0410	3,431.5500	3.4315	12.845	0	0	0
2023/03/24	2044	04/05/2023	11.75	Put	Bond Future	1,773.4600	1.7735	2,083.2600	2.0833	17.469	0	0	4,423
2023/03/24	2044	04/05/2023			Bond Future	11.7863	78.9754	11.8668	78.4802	0.683	0.0000	0.0000	62,604
2023/03/24	2044	04/05/2023	11.43	Call	Bond Future	738.0400	0.7380	631.4400	0.6314	(14.444)	0	0	0
2023/03/24	2044	04/05/2023	11.43	Put	Bond Future	2,995.2700	2.9953	3,383.8300	3.3838	12.972	0	0	0
2023/03/24	2044	04/05/2023	11.75	Call	Bond Future	1,548.6700	1.5487	1,363.3100	1.3633	(11.969)	0	0	0
2023/03/24	2044	04/05/2023	12.00	Call	Bond Future	2,423.2100	2.4232	2,167.4400	2.1674	(10.555)	0	0	0
2023/03/24	2044	04/05/2023	12.00	Put	Bond Future	1,120.1800	1.1202	1,359.5700	1.3596	21.371	0	0	4,423
2023/03/24	2044	04/05/2023	12.25	Call	Bond Future	3,463.3600	3.4634	3,142.3200	3.1423	(9.270)	0	0	0
2023/03/24	2044	04/05/2023	12.25	Put	Bond Future	682.8100	0.6828	856.9300	0.8569	25.501	0	0	1,798
2023/03/24	2044	03/08/2023	12.16	Call	Bond Future	4,018.3900	4.0184	3,838.7900	3.8388	(4.469)	0	0	0
2023/03/24	2044	03/08/2023	12.16	Put	Bond Future	2,491.5200	2.4915	2,845.3000	2.8453	14.199	0	0	0
2023/03/24	2044	03/08/2023	12.00	Call	Bond Future	3,464.0800	3.4641	3,309.2000	3.3092	(4.471)	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
2023/03/24	2044	03/08/2023	12.00	Put	Bond Future	2,886.9500	2.8869	3,265.4500	3.2655	13.111	0	0	4,754
2023/03/24	2044	03/08/2023	12.15	Call	Bond Future	3,982.8500	3.9829	3,804.7700	3.8048	(4.471)	0	0	0
2023/03/24	2044	03/08/2023	12.15	Put	Bond Future	2,514.7500	2.5147	2,870.0500	2.8700	14.129	0	0	0
2023/03/24	2044	03/08/2023			Bond Future	11.9044	76.1691	11.9927	75.6357	0.742	0.0000	0.0000	20,083
2023/03/24	2044	03/08/2023	12.17	Call	Bond Future	4,054.0400	4.0540	3,872.9300	3.8729	(4.467)	0	0	0
2023/03/24	2044	03/08/2023	12.17	Put	Bond Future	2,468.4800	2.4685	2,820.7500	2.8207	14.271	0	0	0
2023/03/24	2044	03/08/2023	11.75	Call	Bond Future	2,674.0800	2.6741	2,554.4900	2.5545	(4.472)	0	0	0
2023/03/24	2044	03/08/2023	11.75	Put	Bond Future	3,622.0600	3.6221	4,035.8500	4.0358	11.424	0	0	3,076
2023/03/24	2044	02/11/2023	11.57	Call	Bond Future	2,795.1500	2.7951	2,725.9600	2.7260	(2.475)	0	0	0
2023/03/24	2044	02/11/2023	11.57	Put	Bond Future	5,535.3200	5.5353	6,023.7200	6.0237	8.823	0	0	0
2023/03/24	2044	02/11/2023			Bond Future	12.0147	77.7140	12.1085	77.1564	0.781	0.0000	0.0000	0
2023/03/24	2044	02/11/2023	11.56	Call	Bond Future	2,769.4500	2.7694	2,700.6900	2.7007	(2.483)	0	0	0
2023/03/24	2044	02/11/2023	11.56	Put	Bond Future	5,573.1200	5.5731	6,061.9500	6.0620	8.771	0	0	0
2023/03/24	2044	02/11/2023	11.55	Call	Bond Future	2,744.1000	2.7441	2,675.5400	2.6755	(2.498)	0	0	0
2023/03/24	2044	02/11/2023	11.55	Put	Bond Future	5,611.3600	5.6114	6,100.3900	6.1004	8.715	0	0	0
2023/03/24	2044	01/02/2024	12.29	Call	Bond Future	5,077.8200	5.0778	4,863.5400	4.8635	(4.220)	0	0	0
2023/03/24	2044	01/02/2024	12.29	Put	Bond Future	4,130.3600	4.1304	4,508.2700	4.5083	9.150	0	0	0
2023/03/24	2044	01/02/2024			Bond Future	12.1272	74.9402	12.2286	74.3481	0.836	0.0000	0.0000	0
2023/03/24	2044	01/02/2024	12.28	Call	Bond Future	5,045.3800	5.0454	4,832.3500	4.8324	(4.222)	0	0	0
2023/03/24	2044	01/02/2024	12.28	Put	Bond Future	4,155.5500	4.1556	4,534.7100	4.5347	9.124	0	0	0
2023/03/24	2044	01/02/2024	12.27	Call	Bond Future	5,012.7400	5.0127	4,800.9600	4.8010	(4.225)	0	0	0
2023/03/24	2044	01/02/2024	12.27	Put	Bond Future	4,180.6200	4.1806	4,561.0300	4.5610	9.099	0	0	0
2023/03/24	2044	02/05/2024	11.67	Call	Bond Future	3,203.6800	3.2037	3,122.0200	3.1220	(2.549)	0	0	0
2023/03/24	2044	02/05/2024	11.67	Put	Bond Future	6,705.9700	6.7060	7,239.4100	7.2394	7.955	0	0	0
2023/03/24	2044	02/05/2024			Bond Future	12.2530	76.4456	12.3602	75.8305	0.874	0.0000	0.0000	0
2023/03/24	2044	02/05/2024	11.66	Call	Bond Future	3,179.3400	3.1793	3,099.0200	3.0990	(2.526)	0	0	0
2023/03/24	2044	02/05/2024	11.66	Put	Bond Future	6,744.0700	6.7441	7,278.8500	7.2788	7.930	0	0	0
2023/03/24	2044	02/05/2024	11.65	Call	Bond Future	3,155.0900	3.1551	3,075.8000	3.0758	(2.513)	0	0	0
2023/03/24	2044	02/05/2024	11.65	Put	Bond Future	6,782.3400	6.7823	7,318.1500	7.3182	7.900	0	0	0
2023/03/24	2046	04/05/2023			Bond Future	114.2468	114.2468	113.6087	113.6087	(0.558)	0.0000	0.0000	17,308
2023/03/24	2046	03/08/2023			Bond Future	116.5552	116.5552	115.8632	115.8632	(0.594)	0.0000	0.0000	0
2023/03/24	2046	02/11/2023			Bond Future	116.8645	116.8645	116.1378	116.1378	(0.622)	0.0000	0.0000	0
2023/03/24	2046	01/02/2024			Bond Future	119.3077	119.3077	118.5310	118.5310	(0.651)	0.0000	0.0000	0
2023/03/24	2046	02/05/2024			Bond Future	119.6031	119.6031	118.7927	118.7927	(0.678)	0.0000	0.0000	0
2023/03/24	2050	04/05/2023			Bond Future	116.2434	116.2434	116.0387	116.0387	(0.176)	0.0000	0.0000	13,316
2023/03/24	2050	03/08/2023			Bond Future	116.4105	116.4105	116.1600	116.1600	(0.215)	0.0000	0.0000	0
2023/03/24	2050	02/11/2023			Bond Future	118.7989	118.7989	118.5224	118.5224	(0.233)	0.0000	0.0000	0
2023/03/24	2050	01/02/2024			Bond Future	119.0464	119.0464	118.7292	118.7292	(0.266)	0.0000	0.0000	0
2023/03/24	2050	02/05/2024			Bond Future	121.4687	121.4687	121.1266	121.1266	(0.282)	0.0000	0.0000	0
2023/03/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	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
2023/03/24	AL37	04/05/2023			Index Future	882.8920	882.8920	883.8100	883.8100	0.104	0.0000	0.0000	0
2023/03/24	AL37	03/08/2023			Index Future	900.5150	900.5150	901.1310	901.1310	0.068	0.0000	0.0000	0
2023/03/24	AL37	02/11/2023			Index Future	918.7780	918.7780	919.2440	919.2440	0.051	0.0000	0.0000	0
2023/03/24	AL37	01/02/2024			Index Future	937.7790	937.7790	937.9800	937.9800	0.021	0.0000	0.0000	0
2023/03/24	AL37	02/05/2024			Index Future	956.6720	956.6720	956.7310	956.7310	0.006	0.0000	0.0000	0
2023/03/24	AL7T	04/05/2023			Index Future	1,014.4260	1,014.4260	1,011.9980	1,011.9980	(0.239)	0.0000	0.0000	0
2023/03/24	AL7T	03/08/2023			Index Future	1,034.6730	1,034.6730	1,031.8310	1,031.8310	(0.275)	0.0000	0.0000	0
2023/03/24	AL7T	02/11/2023			Index Future	1,055.6570	1,055.6570	1,052.5710	1,052.5710	(0.292)	0.0000	0.0000	0
2023/03/24	AL7T	01/02/2024			Index Future	1,077.4890	1,077.4890	1,074.0250	1,074.0250	(0.321)	0.0000	0.0000	0
2023/03/24	AL7T	02/05/2024			Index Future	1,099.1970	1,099.1970	1,095.4960	1,095.4960	(0.337)	0.0000	0.0000	0
2023/03/24	ALBI	04/05/2023			Index Future	888.9400	888.9400	886.6420	886.6420	(0.259)	0.0000	0.0000	99
2023/03/24	ALBI	03/08/2023			Index Future	906.6830	906.6830	904.0190	904.0190	(0.294)	0.0000	0.0000	0
2023/03/24	ALBI	02/11/2023			Index Future	925.0710	925.0710	922.1890	922.1890	(0.312)	0.0000	0.0000	0
2023/03/24	ALBI	01/02/2024			Index Future	944.2020	944.2020	940.9850	940.9850	(0.341)	0.0000	0.0000	0
2023/03/24	ALBI	02/05/2024			Index Future	963.2250	963.2250	959.7970	959.7970	(0.356)	0.0000	0.0000	0
2023/03/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	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
2023/03/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/24	ES33	04/05/2023			Bond Future	12.0028	74.8096	12.0680	74.5011	0.543	0.0000	0.0000	0
2023/03/24	ES33	03/08/2023			Bond Future	12.1474	76.3211	12.2211	75.9794	0.607	0.0000	0.0000	350
2023/03/24	ES33	02/11/2023			Bond Future	12.2975	74.0921	12.3773	73.7303	0.649	0.0000	0.0000	0
2023/03/24	ES33	01/02/2024			Bond Future	12.4527	75.6410	12.5410	75.2495	0.709	0.0000	0.0000	0
2023/03/24	ES33	02/05/2024			Bond Future	12.6231	73.3836	12.7179	72.9732	0.751	0.0000	0.0000	0
2023/03/24	ES42	04/05/2023			Bond Future	12.3803	72.1869	12.4606	71.7431	0.649	0.0000	0.0000	0
2023/03/24	ES42	03/08/2023			Bond Future	12.5130	73.6457	12.6013	73.1668	0.706	0.0000	0.0000	4,000
2023/03/24	ES42	02/11/2023			Bond Future	12.6499	70.8942	12.7442	70.3924	0.745	0.0000	0.0000	0
2023/03/24	ES42	01/02/2024			Bond Future	12.7844	72.3763	12.8865	71.8428	0.798	0.0000	0.0000	0
2023/03/24	ES42	02/05/2024			Bond Future	12.9359	69.5857	13.0443	69.0308	0.838	0.0000	0.0000	0
2023/03/24	GOVI	04/05/2023	852.86	Call	GOVI	233,240.0000	23.3240	211,090.0000	21.1090	(9.497)	0	0	0
2023/03/24	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	GOVI	04/05/2023	852.87	Call	GOVI	233,140.0000	23.3140	210,990.0000	21.0990	(9.501)	0	0	0
2023/03/24	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	GOVI	04/05/2023			GOVI	876.1840	876.1840	873.9690	873.9690	(0.253)	0.0000	0.0000	840
2023/03/24	GOVI	04/05/2023	852.88	Call	GOVI	233,040.0000	23.3040	210,890.0000	21.0890	(9.505)	0	0	0
2023/03/24	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	GOVI	03/08/2023	837.21	Call	GOVI	564,620.0000	56.4620	538,870.0000	53.8870	(4.561)	0	0	0
2023/03/24	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	GOVI	03/08/2023	837.22	Call	GOVI	564,520.0000	56.4520	538,770.0000	53.8770	(4.561)	0	0	0
2023/03/24	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	GOVI	03/08/2023			GOVI	893.6720	893.6720	891.0970	891.0970	(0.288)	0.0000	0.0000	0
2023/03/24	GOVI	03/08/2023	837.23	Call	GOVI	564,420.0000	56.4420	538,670.0000	53.8670	(4.562)	0	0	0
2023/03/24	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	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
2023/03/24	GOVI	02/11/2023	885.82	Call	GOVI	259,760.0000	25.9760	231,880.0000	23.1880	(10.733)	0	0	0
2023/03/24	GOVI	02/11/2023			GOVI	911.7960	911.7960	909.0080	909.0080	(0.306)	0.0000	0.0000	0
2023/03/24	GOVI	02/11/2023	885.80	Call	GOVI	259,960.0000	25.9960	232,080.0000	23.2080	(10.725)	0	0	0
2023/03/24	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	GOVI	02/11/2023	885.81	Call	GOVI	259,860.0000	25.9860	231,980.0000	23.1980	(10.729)	0	0	0
2023/03/24	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	GOVI	01/02/2024	880.00	Call	GOVI	506,530.0000	50.6530	475,360.0000	47.5360	(6.154)	0	0	0
2023/03/24	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	GOVI	01/02/2024			GOVI	930.6530	930.6530	927.5360	927.5360	(0.335)	0.0000	0.0000	0
2023/03/24	GOVI	01/02/2024	879.98	Call	GOVI	506,730.0000	50.6730	475,560.0000	47.5560	(6.151)	0	0	0
2023/03/24	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	GOVI	01/02/2024	879.99	Call	GOVI	506,630.0000	50.6630	475,460.0000	47.5460	(6.152)	0	0	0
2023/03/24	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	GOVI	02/05/2024	950.97	Put	GOVI	15,670.0000	1.5670	48,920.0000	4.8920	212.189	0	0	0
2023/03/24	GOVI	02/05/2024	950.98	Put	GOVI	15,770.0000	1.5770	49,020.0000	4.9020	210.843	0	0	0
2023/03/24	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	GOVI	02/05/2024			GOVI	949.4030	949.4030	946.0780	946.0780	(0.350)	0.0000	0.0000	0
2023/03/24	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	GOVI	02/05/2024	950.99	Put	GOVI	15,870.0000	1.5870	49,120.0000	4.9120	209.515	0	0	0
2023/03/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/24	IGOV	04/05/2023			Index Future	328.3340	328.3340	328.0300	328.0300	(0.093)	0.0000	0.0000	654
2023/03/24	IGOV	03/08/2023			Index Future	334.9680	334.9680	334.5390	334.5390	(0.128)	0.0000	0.0000	0
2023/03/24	IGOV	02/11/2023			Index Future	341.8400	341.8400	341.3420	341.3420	(0.146)	0.0000	0.0000	0
2023/03/24	IGOV	01/02/2024			Index Future	348.9860	348.9860	348.3760	348.3760	(0.175)	0.0000	0.0000	0
2023/03/24	IGOV	02/05/2024			Index Future	356.0930	356.0930	355.4160	355.4160	(0.190)	0.0000	0.0000	0
2023/03/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/24	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
2023/03/24	JBAF	19/04/2023			Jibar Tradeable Future	7.6950	92.3050	7.6750	92.3250	(0.260)	0.0000	0.0000	0
2023/03/24	JBAF	17/05/2023			Jibar Tradeable Future	7.7150	92.2850	7.7000	92.3000	(0.194)	0.0000	0.0000	0
2023/03/24	JBAF	21/06/2023			Jibar Tradeable Future	7.7800	92.2200	7.7750	92.2250	(0.064)	0.0000	0.0000	0
2023/03/24	JBAF	19/07/2023			Jibar Tradeable Future	7.8050	92.1950	7.7700	92.2300	(0.448)	0.0000	0.0000	0
2023/03/24	JBAF	16/08/2023			Jibar Tradeable Future	7.7800	92.2200	7.7700	92.2300	(0.129)	0.0000	0.0000	0
2023/03/24	JBAF	20/09/2023			Jibar Tradeable Future	7.7850	92.2150	7.7750	92.2250	(0.128)	0.0000	0.0000	75
2023/03/24	JBAF	20/12/2023			Jibar Tradeable Future	7.6400	92.3600	7.6200	92.3800	(0.262)	0.0000	0.0000	272
2023/03/24	JBAF	20/03/2024			Jibar Tradeable Future	7.5350	92.4650	7.4750	92.5250	(0.796)	0.0000	0.0000	0
2023/03/24	JBAF	19/06/2024			Jibar Tradeable Future	7.4350	92.5650	7.3450	92.6550	(1.210)	0.0000	0.0000	0
2023/03/24	JBAF	18/09/2024			Jibar Tradeable Future	7.3400	92.6600	7.2500	92.7500	(1.226)	0.0000	0.0000	68
2023/03/24	JBAF	18/12/2024			Jibar Tradeable Future	7.3300	92.6700	7.2300	92.7700	(1.364)	0.0000	0.0000	0
2023/03/24	JBAF	19/03/2025			Jibar Tradeable Future	7.4800	92.5200	7.2750	92.7250	(2.741)	0.0000	0.0000	0
2023/03/24	R035	04/05/2023	10.55	Call	Bond Future	251.3800	0.2514	211.6900	0.2117	(15.789)	0	0	770
2023/03/24	R035	04/05/2023	10.55	Put	Bond Future	4,080.3900	4.0804	4,417.0200	4.4170	8.250	0	0	0
2023/03/24	R035	04/05/2023	13.18	Call	Bond Future	10,455.1900	10.4552	10,083.6000	10.0836	(3.554)	0	0	0
2023/03/24	R035	04/05/2023	13.18	Put	Bond Future	11.2100	0.0112	15.9400	0.0159	42.194	0	0	491
2023/03/24	R035	04/05/2023	12.46	Call	Bond Future	6,962.6900	6.9627	6,612.7800	6.6128	(5.026)	0	0	0
2023/03/24	R035	04/05/2023	12.46	Put	Bond Future	79.8400	0.0798	106.2500	0.1063	33.079	0	0	388
2023/03/24	R035	04/05/2023	11.20	Call	Bond Future	1,491.4800	1.4915	1,336.6000	1.3366	(10.384)	0	0	0
2023/03/24	R035	04/05/2023	11.21	Call	Bond Future	1,521.8600	1.5219	1,364.7500	1.3647	(10.324)	0	0	0
2023/03/24	R035	04/05/2023	11.22	Put	Bond Future	1,399.5400	1.3995	1,616.5300	1.6165	15.504	0	0	0
2023/03/24	R035	04/05/2023	10.60	Call	Bond Future	299.6100	0.2996	253.4100	0.2534	(15.420)	0	0	388
2023/03/24	R035	04/05/2023	10.60	Put	Bond Future	3,822.5000	3.8225	4,152.6200	4.1526	8.636	0	0	0
2023/03/24	R035	04/05/2023	11.05	Call	Bond Future	1,075.6500	1.0756	953.9900	0.9540	(11.310)	0	0	770
2023/03/24	R035	04/05/2023	11.05	Put	Bond Future	1,908.8400	1.9088	2,163.5000	2.1635	13.341	0	0	0
2023/03/24	R035	04/05/2023	11.17	Call	Bond Future	1,402.1000	1.4021	1,254.0100	1.2540	(10.562)	0	0	491
2023/03/24	R035	04/05/2023			Bond Future	11.1934	86.6702	11.2589	86.2939	0.585	0.0000	0.0000	151,356
2023/03/24	R035	04/05/2023	9.85	Call	Bond Future	13.6900	0.0137	9.1300	0.0091	(33.309)	0	0	388
2023/03/24	R035	04/05/2023	9.85	Put	Bond Future	8,288.0000	8.2880	8,659.7600	8.6598	4.486	0	0	0
2023/03/24	R035	04/05/2023	10.42	Call	Bond Future	157.9000	0.1579	127.7600	0.1278	(19.088)	0	0	491
2023/03/24	R035	04/05/2023	10.42	Put	Bond Future	4,789.8000	4.7898	5,135.9800	5.1360	7.227	0	0	0
2023/03/24	R035	04/05/2023	11.80	Call	Bond Future	3,808.8400	3.8088	3,531.0000	3.5310	(7.295)	0	0	0
2023/03/24	R035	04/05/2023	11.80	Put	Bond Future	409.2300	0.4092	507.7100	0.5077	24.065	0	0	1,035
2023/03/24	R035	04/05/2023	11.87	Call	Bond Future	4,127.0200	4.1270	3,837.9300	3.8379	(7.005)	0	0	0
2023/03/24	R035	04/05/2023	11.87	Put	Bond Future	347.5700	0.3476	434.8000	0.4348	25.097	0	0	770
2023/03/24	R035	04/05/2023	11.20	Put	Bond Future	1,453.6500	1.4537	1,675.0900	1.6751	15.233	0	0	0
2023/03/24	R035	04/05/2023	11.21	Put	Bond Future	1,426.4100	1.4264	1,645.6200	1.6456	15.368	0	0	0
2023/03/24	R035	04/05/2023	11.22	Call	Bond Future	1,552.5600	1.5526	1,393.2300	1.3932	(10.262)	0	0	0
2023/03/24	R035	04/05/2023	11.17	Put	Bond Future	1,537.4700	1.5375	1,765.7000	1.7657	14.845	0	0	0
2023/03/24	R035	03/08/2023	12.00	Call	Bond Future	5,264.1500	5.2641	5,069.1700	5.0692	(3.704)	0	0	0
2023/03/24	R035	03/08/2023	12.00	Put	Bond Future	1,459.0800	1.4591	1,679.1800	1.6792	15.085	0	0	0
2023/03/24	R035	03/08/2023			Bond Future	11.3053	88.4001	11.3789	87.9851	0.651	0.0000	0.0000	6,761
2023/03/24	R035	03/08/2023	11.98	Call	Bond Future	5,187.2000	5.1872	4,994.8500	4.9949	(3.708)	0	0	0
2023/03/24	R035	03/08/2023	11.98	Put	Bond Future	1,488.2400	1.4882	1,710.9700	1.7110	14.966	0	0	0
2023/03/24	R035	03/08/2023	11.99	Call	Bond Future	5,225.6300	5.2256	5,031.9600	5.0320	(3.706)	0	0	0
2023/03/24	R035	03/08/2023	11.99	Put	Bond Future	1,473.5900	1.4736	1,695.0000	1.6950	15.025	0	0	0
2023/03/24	R035	02/11/2023	12.85	Call	Bond Future	8,672.4100	8.6724	8,434.5900	8.4346	(2.742)	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
2023/03/24	R035	02/11/2023	12.85	Put	Bond Future	1,246.2700	1.2463	1,446.9800	1.4470	16.105	0	0	400
2023/03/24	R035	02/11/2023	11.41	Call	Bond Future	3,558.6100	3.5586	3,476.2900	3.4763	(2.313)	0	0	0
2023/03/24	R035	02/11/2023	11.41	Put	Bond Future	3,623.3900	3.6234	3,979.6000	3.9796	9.831	0	0	0
2023/03/24	R035	02/11/2023	11.42	Call	Bond Future	3,587.7800	3.5878	3,504.6400	3.5046	(2.317)	0	0	0
2023/03/24	R035	02/11/2023	11.42	Put	Bond Future	3,597.0500	3.5970	3,952.4400	3.9524	9.880	0	0	0
2023/03/24	R035	02/11/2023	11.12	Call	Bond Future	2,770.1000	2.7701	2,703.9300	2.7039	(2.389)	0	0	400
2023/03/24	R035	02/11/2023			Bond Future	11.4217	85.6883	11.5010	85.2498	0.695	0.0000	0.0000	6
2023/03/24	R035	02/11/2023	11.43	Call	Bond Future	3,617.0700	3.6171	3,533.1000	3.5331	(2.321)	0	0	0
2023/03/24	R035	02/11/2023	11.43	Put	Bond Future	3,570.8700	3.5709	3,925.4300	3.9254	9.929	0	0	0
2023/03/24	R035	02/11/2023	10.62	Call	Bond Future	1,695.0600	1.6951	1,639.5800	1.6396	(3.273)	0	0	400
2023/03/24	R035	02/11/2023	10.62	Put	Bond Future	6,312.7400	6.3127	6,695.7900	6.6958	6.068	0	0	0
2023/03/24	R035	02/11/2023	11.12	Put	Bond Future	4,467.4600	4.4675	4,839.8200	4.8398	8.335	0	0	0
2023/03/24	R035	01/02/2024	12.18	Put	Bond Future	2,803.0900	2.8031	3,093.6700	3.0937	10.366	0	0	0
2023/03/24	R035	01/02/2024	12.19	Call	Bond Future	6,210.4500	6.2104	6,026.8000	6.0268	(2.957)	0	0	0
2023/03/24	R035	01/02/2024	12.19	Put	Bond Future	2,785.9100	2.7859	3,075.4600	3.0755	10.393	0	0	0
2023/03/24	R035	01/02/2024	10.62	Call	Bond Future	2,005.2200	2.0052	1,910.1300	1.9101	(4.742)	0	0	400
2023/03/24	R035	01/02/2024	10.62	Put	Bond Future	7,230.6200	7.2306	7,608.7300	7.6087	5.229	0	0	0
2023/03/24	R035	01/02/2024	11.12	Put	Bond Future	5,379.3100	5.3793	5,746.7000	5.7467	6.830	0	0	0
2023/03/24	R035	01/02/2024			Bond Future	11.5413	87.4604	11.6287	86.9872	0.757	0.0000	0.0000	0
2023/03/24	R035	01/02/2024	13.46	Call	Bond Future	10,854.1300	10.8541	10,553.8000	10.5538	(2.767)	0	0	0
2023/03/24	R035	01/02/2024	13.46	Put	Bond Future	1,276.4400	1.2764	1,449.3100	1.4493	13.543	0	0	400
2023/03/24	R035	01/02/2024	12.18	Call	Bond Future	6,176.3400	6.1763	5,993.7200	5.9937	(2.957)	0	0	0
2023/03/24	R035	01/02/2024	12.20	Call	Bond Future	6,244.3000	6.2443	6,059.9400	6.0599	(2.952)	0	0	0
2023/03/24	R035	01/02/2024	12.20	Put	Bond Future	2,768.5300	2.7685	3,057.3700	3.0574	10.433	0	0	0
2023/03/24	R035	01/02/2024	11.12	Call	Bond Future	3,044.2100	3.0442	2,938.4000	2.9384	(3.476)	0	0	400
2023/03/24	R035	02/05/2024	11.19	Call	Bond Future	3,227.4900	3.2275	3,111.3300	3.1113	(3.599)	0	0	0
2023/03/24	R035	02/05/2024	11.19	Put	Bond Future	5,826.7900	5.8268	6,205.8500	6.2059	6.505	0	0	0
2023/03/24	R035	02/05/2024	11.20	Call	Bond Future	3,250.5400	3.2505	3,133.4900	3.1335	(3.601)	0	0	0
2023/03/24	R035	02/05/2024	11.20	Put	Bond Future	5,794.2700	5.7943	6,172.4400	6.1724	6.527	0	0	0
2023/03/24	R035	02/05/2024			Bond Future	11.6676	84.7131	11.7610	84.2179	0.800	0.0000	0.0000	0
2023/03/24	R035	02/05/2024	11.21	Call	Bond Future	3,273.6800	3.2737	3,156.0900	3.1561	(3.592)	0	0	0
2023/03/24	R035	02/05/2024	11.21	Put	Bond Future	5,761.9000	5.7619	6,139.5300	6.1395	6.554	0	0	0
2023/03/24	R186	04/05/2023		Call	Bond Future	10,501.0200	10.5010	10,597.8900	10.5979	0.922	0	0	0
2023/03/24	R186	04/05/2023	8.83	Put	Bond Future	267.9900	0.2680	296.6100	0.2966	10.680	0	0	0
2023/03/24	R186	04/05/2023	8.84	Call	Bond Future	1,727.4200	1.7274	1,853.0100	1.8530	7.270	0	0	0
2023/03/24	R186	04/05/2023			Bond Future	8.3769	110.5010	8.3465	110.5979	(0.362)	0.0000	0.0000	100,584
2023/03/24	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/24	R186	04/05/2023	8.36	Call	Bond Future	685.0600	0.6851	792.7200	0.7927	15.715	0	0	200
2023/03/24	R186	04/05/2023	8.36	Put	Bond Future	738.9300	0.7389	749.7200	0.7497	1.460	0	0	200
2023/03/24	R186	04/05/2023	8.82	Call	Bond Future	1,677.0800	1.6771	1,802.5700	1.8026	7.483	0	0	0
2023/03/24	R186	04/05/2023	8.82	Put	Bond Future	274.2100	0.2742	302.8300	0.3028	10.437	0	0	0
2023/03/24	R186	04/05/2023	8.83	Call	Bond Future	1,702.2500	1.7022	1,827.7400	1.8277	7.372	0	0	0
2023/03/24	R186	04/05/2023	8.84	Put	Bond Future	261.7900	0.2618	290.5100	0.2905	10.971	0	0	0
2023/03/24	R186	03/08/2023	9.74	Call	Bond Future	4,178.6100	4.1786	4,236.4700	4.2365	1.385	0	0	0
2023/03/24	R186	03/08/2023	9.74	Put	Bond Future	268.9200	0.2689	267.2800	0.2673	(0.610)	0	0	0
2023/03/24	R186	03/08/2023	9.73	Put	Bond Future	272.4200	0.2724	270.6000	0.2706	(0.668)	0	0	0
2023/03/24	R186	03/08/2023			Bond Future	8.4023	107.4017	8.3825	107.4612	(0.237)	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
2023/03/24	R186	03/08/2023	9.75	Call	Bond Future	4,203.8300	4.2038	4,261.5900	4.2616	1.374	0	0	0
2023/03/24	R186	03/08/2023	9.75	Put	Bond Future	265.6000	0.2656	263.8600	0.2639	(0.655)	0	0	0
2023/03/24	R186	03/08/2023	9.73	Call	Bond Future	4,153.5600	4.1536	4,211.2400	4.2112	1.389	0	0	0
2023/03/24	R186	02/11/2023	9.40	Call	Bond Future	3,407.1600	3.4072	3,456.9000	3.4569	1.460	0	0	0
2023/03/24	R186	02/11/2023	9.40	Put	Bond Future	708.9600	0.7090	717.2200	0.7172	1.165	0	0	0
2023/03/24	R186	02/11/2023	9.15	Call	Bond Future	2,893.6600	2.8937	2,943.0700	2.9431	1.708	0	0	1,715
2023/03/24	R186	02/11/2023			Bond Future	8.4175	109.5800	8.4026	109.6215	(0.177)	0.0000	0.0000	10
2023/03/24	R186	02/11/2023	10.42	Call	Bond Future	5,703.9500	5.7039	5,752.0500	5.7521	0.843	0	0	0
2023/03/24	R186	02/11/2023	10.42	Put	Bond Future	295.7600	0.2958	302.3800	0.3024	2.238	0	0	1,715
2023/03/24	R186	02/11/2023	9.38	Call	Bond Future	3,365.2300	3.3652	3,414.9500	3.4150	1.477	0	0	0
2023/03/24	R186	02/11/2023	9.38	Put	Bond Future	721.0800	0.7211	729.3200	0.7293	1.143	0	0	0
2023/03/24	R186	02/11/2023	9.39	Call	Bond Future	3,386.1800	3.3862	3,435.9100	3.4359	1.469	0	0	0
2023/03/24	R186	02/11/2023	9.39	Put	Bond Future	715.0000	0.7150	723.2500	0.7233	1.154	0	0	0
2023/03/24	R186	02/11/2023	9.15	Put	Bond Future	873.7000	0.8737	881.6300	0.8816	0.908	0	0	0
2023/03/24	R186	01/02/2024	9.52	Put	Bond Future	822.9300	0.8229	850.4100	0.8504	3.339	0	0	0
2023/03/24	R186	01/02/2024	9.50	Call	Bond Future	3,586.2500	3.5863	3,624.1300	3.6241	1.056	0	0	0
2023/03/24	R186	01/02/2024	9.51	Call	Bond Future	3,605.7000	3.6057	3,643.5000	3.6435	1.048	0	0	0
2023/03/24	R186	01/02/2024			Bond Future	8.4188	106.5401	8.4149	106.5504	(0.047)	0.0000	0.0000	0
2023/03/24	R186	01/02/2024	9.52	Call	Bond Future	3,625.1800	3.6252	3,662.9100	3.6629	1.041	0	0	0
2023/03/24	R186	01/02/2024	9.50	Put	Bond Future	834.0500	0.8341	861.6800	0.8617	3.313	0	0	0
2023/03/24	R186	01/02/2024	9.51	Put	Bond Future	828.4700	0.8285	856.0200	0.8560	3.325	0	0	0
2023/03/24	R186	02/05/2024	8.01	Call	Bond Future	1,216.8100	1.2168	1,261.5100	1.2615	3.674	0	0	0
2023/03/24	R186	02/05/2024	8.01	Put	Bond Future	2,261.6200	2.2616	2,311.8500	2.3119	2.221	0	0	0
2023/03/24	R186	02/05/2024			Bond Future	8.4461	108.6822	8.4484	108.6767	0.027	0.0000	0.0000	0
2023/03/24	R186	02/05/2024	7.99	Call	Bond Future	1,194.7500	1.1947	1,239.3500	1.2394	3.733	0	0	0
2023/03/24	R186	02/05/2024	7.99	Put	Bond Future	2,287.8000	2.2878	2,337.9300	2.3379	2.191	0	0	0
2023/03/24	R186	02/05/2024	8.00	Call	Bond Future	1,205.5300	1.2055	1,250.1800	1.2502	3.704	0	0	0
2023/03/24	R186	02/05/2024	8.00	Put	Bond Future	2,274.4600	2.2745	2,324.6400	2.3246	2.206	0	0	0
2023/03/24	R197	04/05/2023			Bond Future	336.7558	336.7558	336.9662	336.9662	0.062	0.0000	0.0000	309
2023/03/24	R197	03/08/2023			Bond Future	334.4804	334.4804	334.5749	334.5749	0.028	0.0000	0.0000	0
2023/03/24	R197	02/11/2023			Bond Future	341.3426	341.3426	341.3790	341.3790	0.011	0.0000	0.0000	0
2023/03/24	R202	04/05/2023			Bond Future	252.6656	252.6656	253.3189	253.3189	0.259	0.0000	0.0000	4,960
2023/03/24	R202	03/08/2023			Bond Future	252.9479	252.9479	253.5240	253.5240	0.228	0.0000	0.0000	460
2023/03/24	R202	02/11/2023			Bond Future	258.1375	258.1375	258.6796	258.6796	0.210	0.0000	0.0000	0
2023/03/24	R202	01/02/2024			Bond Future	258.5914	258.5914	259.0687	259.0687	0.185	0.0000	0.0000	0
2023/03/24	R202	02/05/2024			Bond Future	263.8533	263.8533	264.3005	264.3005	0.169	0.0000	0.0000	0
2023/03/24	R209	04/05/2023	10.00	Call	Bond Future	19.9800	0.0200	13.7400	0.0137	(31.231)	0	0	500
2023/03/24	R209	04/05/2023	10.00	Put	Bond Future	6,702.3900	6.7024	7,026.0800	7.0261	4.829	0	0	0
2023/03/24	R209	04/05/2023	10.50	Call	Bond Future	158.2300	0.1582	132.5900	0.1326	(16.204)	0	0	4,500
2023/03/24	R209	04/05/2023	10.50	Put	Bond Future	4,025.4200	4.0254	4,329.7100	4.3297	7.559	0	0	0
2023/03/24	R209	04/05/2023	11.50	Put	Bond Future	762.7700	0.7628	907.4200	0.9074	18.964	0	0	0
2023/03/24	R209	04/05/2023	11.09	Call	Bond Future	946.2900	0.9463	840.6700	0.8407	(11.161)	0	0	0
2023/03/24	R209	04/05/2023	11.09	Put	Bond Future	1,680.1700	1.6802	1,904.4800	1.9045	13.350	0	0	0
2023/03/24	R209	04/05/2023	11.10	Call	Bond Future	968.4700	0.9685	861.0500	0.8611	(11.092)	0	0	0
2023/03/24	R209	04/05/2023	11.10	Put	Bond Future	1,650.9200	1.6509	1,873.4300	1.8734	13.478	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
2023/03/24	R209	04/05/2023			Bond Future	11.2337	67.1276	11.2991	66.7977	0.582	0.0000	0.0000	19,857
2023/03/24	R209	04/05/2023	11.00	Call	Bond Future	760.4900	0.7605	670.9400	0.6709	(11.775)	0	0	1,250
2023/03/24	R209	04/05/2023	11.00	Put	Bond Future	1,959.6500	1.9597	2,200.0300	2.2000	12.266	0	0	8,250
2023/03/24	R209	04/05/2023	11.50	Call	Bond Future	2,093.0700	2.0931	1,907.7900	1.9078	(8.852)	0	0	2,250
2023/03/24	R209	04/05/2023	12.50	Call	Bond Future	6,076.2300	6.0762	5,769.5600	5.7696	(5.047)	0	0	0
2023/03/24	R209	04/05/2023	12.50	Put	Bond Future	70.7900	0.0708	94.0500	0.0940	32.858	0	0	9,750
2023/03/24	R209	04/05/2023	11.11	Call	Bond Future	990.9400	0.9909	881.6300	0.8816	(11.031)	0	0	0
2023/03/24	R209	04/05/2023	11.11	Put	Bond Future	1,622.0300	1.6220	1,842.6500	1.8426	13.601	0	0	0
2023/03/24	R209	03/08/2023	11.95	Put	Bond Future	1,385.9500	1.3859	1,587.4900	1.5875	14.542	0	0	0
2023/03/24	R209	03/08/2023	10.70	Call	Bond Future	1,136.7800	1.1368	1,092.7000	1.0927	(3.878)	0	0	1,800
2023/03/24	R209	03/08/2023	11.93	Call	Bond Future	4,291.7500	4.2918	4,134.9000	4.1349	(3.655)	0	0	0
2023/03/24	R209	03/08/2023	11.94	Call	Bond Future	4,324.7400	4.3247	4,166.7300	4.1667	(3.654)	0	0	0
2023/03/24	R209	03/08/2023	10.00	Call	Bond Future	373.2600	0.3733	344.5100	0.3445	(7.702)	0	0	1,800
2023/03/24	R209	03/08/2023	10.00	Put	Bond Future	7,528.4800	7.5285	7,860.4500	7.8604	4.410	0	0	0
2023/03/24	R209	03/08/2023			Bond Future	11.3352	68.4675	11.4078	68.1068	0.640	0.0000	0.0000	1,690
2023/03/24	R209	03/08/2023	11.95	Call	Bond Future	4,357.8000	4.3578	4,198.6200	4.1986	(3.653)	0	0	0
2023/03/24	R209	03/08/2023	10.70	Put	Bond Future	4,415.2500	4.4152	4,731.8900	4.7319	7.172	0	0	0
2023/03/24	R209	03/08/2023	11.93	Put	Bond Future	1,413.6200	1.4136	1,617.4900	1.6175	14.422	0	0	0
2023/03/24	R209	03/08/2023	11.94	Put	Bond Future	1,399.7200	1.3997	1,602.4300	1.6024	14.482	0	0	0
2023/03/24	R209	02/11/2023	11.33	Call	Bond Future	2,891.2900	2.8913	2,830.3600	2.8304	(2.107)	0	0	0
2023/03/24	R209	02/11/2023	11.33	Put	Bond Future	3,422.1000	3.4221	3,741.2100	3.7412	9.325	0	0	0
2023/03/24	R209	02/11/2023	11.34	Call	Bond Future	2,916.2000	2.9162	2,854.5400	2.8545	(2.114)	0	0	0
2023/03/24	R209	02/11/2023	11.34	Put	Bond Future	3,397.3400	3.3973	3,715.7200	3.7157	9.371	0	0	0
2023/03/24	R209	02/11/2023			Bond Future	11.4374	66.7046	11.5150	66.3246	0.679	0.0000	0.0000	594
2023/03/24	R209	02/11/2023	11.35	Call	Bond Future	2,941.2000	2.9412	2,878.8100	2.8788	(2.121)	0	0	0
2023/03/24	R209	02/11/2023	11.35	Put	Bond Future	3,372.7200	3.3727	3,690.3700	3.6904	9.418	0	0	0
2023/03/24	R209	01/02/2024	12.14	Call	Bond Future	5,347.0800	5.3471	5,197.9500	5.1979	(2.789)	0	0	0
2023/03/24	R209	01/02/2024	12.14	Put	Bond Future	2,520.3500	2.5203	2,779.0000	2.7790	10.262	0	0	0
2023/03/24	R209	01/02/2024	12.13	Put	Bond Future	2,536.2300	2.5362	2,795.5500	2.7956	10.225	0	0	0
2023/03/24	R209	01/02/2024			Bond Future	11.5383	68.0841	11.6228	67.6764	0.733	0.0000	0.0000	0
2023/03/24	R209	01/02/2024	12.12	Call	Bond Future	5,287.9700	5.2880	5,140.1700	5.1402	(2.795)	0	0	0
2023/03/24	R209	01/02/2024	12.12	Put	Bond Future	2,552.4600	2.5525	2,812.4400	2.8124	10.185	0	0	0
2023/03/24	R209	01/02/2024	12.13	Call	Bond Future	5,317.3800	5.3174	5,168.9200	5.1689	(2.792)	0	0	0
2023/03/24	R209	02/05/2024	11.17	Call	Bond Future	2,870.3000	2.8703	2,781.0500	2.7811	(3.109)	0	0	0
2023/03/24	R209	02/05/2024	11.17	Put	Bond Future	5,223.6000	5.2236	5,560.3800	5.5604	6.447	0	0	0
2023/03/24	R209	02/05/2024	11.18	Call	Bond Future	2,891.1500	2.8912	2,800.8600	2.8009	(3.123)	0	0	0
2023/03/24	R209	02/05/2024	11.18	Put	Bond Future	5,194.4900	5.1945	5,530.2300	5.5302	6.463	0	0	0
2023/03/24	R209	02/05/2024			Bond Future	11.6523	66.3029	11.7421	65.8769	0.771	0.0000	0.0000	0
2023/03/24	R209	02/05/2024	11.19	Call	Bond Future	2,911.7900	2.9118	2,820.7400	2.8207	(3.127)	0	0	0
2023/03/24	R209	02/05/2024	11.19	Put	Bond Future	5,165.2300	5.1652	5,500.2100	5.5002	6.485	0	0	0
2023/03/24	R210	04/05/2023			Bond Future	225.7795	225.7795	226.0343	226.0343	0.113	0.0000	0.0000	386
2023/03/24	R210	03/08/2023			Bond Future	230.3412	230.3412	230.5194	230.5194	0.077	0.0000	0.0000	300
2023/03/24	R210	02/11/2023			Bond Future	231.9109	231.9109	232.0518	232.0518	0.061	0.0000	0.0000	0
2023/03/24	R210	01/02/2024			Bond Future	236.7592	236.7592	236.8337	236.8337	0.031	0.0000	0.0000	0
2023/03/24	R210	02/05/2024			Bond Future	238.3454	238.3454	238.3853	238.3853	0.017	0.0000	0.0000	0
2023/03/24	R213	04/05/2023	10.75	Call	Bond Future	2,195.5100	2.1955	2,181.5400	2.1815	(0.636)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/24	R213	04/05/2023	10.75	Put	Bond Future	513.5300	0.5135	568.4900	0.5685	10.702	0	0	0
2023/03/24	R213	04/05/2023			Bond Future	10.3833	83.5065	10.3981	83.4376	0.143	0.0000	0.0000	32,834
2023/03/24	R213	04/05/2023	10.73	Call	Bond Future	2,126.8200	2.1268	2,113.6500	2.1137	(0.619)	0	0	0
2023/03/24	R213	04/05/2023	10.73	Put	Bond Future	535.4400	0.5354	591.2000	0.5912	10.414	0	0	0
2023/03/24	R213	04/05/2023	10.74	Call	Bond Future	2,161.1100	2.1611	2,147.5000	2.1475	(0.630)	0	0	0
2023/03/24	R213	04/05/2023	10.74	Put	Bond Future	524.4200	0.5244	579.7400	0.5797	10.549	0	0	0
2023/03/24	R213	03/08/2023	11.62	Put	Bond Future	565.7500	0.5658	634.1100	0.6341	12.083	0	0	0
2023/03/24	R213	03/08/2023	11.63	Call	Bond Future	5,558.9000	5.5589	5,526.2700	5.5263	(0.587)	0	0	0
2023/03/24	R213	03/08/2023			Bond Future	10.4822	85.1732	10.5044	85.0727	0.212	0.0000	0.0000	0
2023/03/24	R213	03/08/2023	11.61	Call	Bond Future	5,488.4200	5.4884	5,456.9200	5.4569	(0.574)	0	0	0
2023/03/24	R213	03/08/2023	11.61	Put	Bond Future	572.3600	0.5724	641.3500	0.6414	12.054	0	0	0
2023/03/24	R213	03/08/2023	11.62	Call	Bond Future	5,523.7100	5.5237	5,491.5800	5.4916	(0.582)	0	0	0
2023/03/24	R213	03/08/2023	11.63	Put	Bond Future	559.0800	0.5591	626.9400	0.6269	12.138	0	0	0
2023/03/24	R213	02/11/2023	11.13	Call	Bond Future	4,062.7500	4.0627	4,082.5900	4.0826	0.488	0	0	0
2023/03/24	R213	02/11/2023	11.13	Put	Bond Future	1,707.9600	1.7080	1,845.0900	1.8451	8.029	0	0	0
2023/03/24	R213	02/11/2023			Bond Future	10.5870	83.3477	10.6136	83.2304	0.251	0.0000	0.0000	3,324
2023/03/24	R213	02/11/2023	11.11	Call	Bond Future	4,005.3400	4.0053	4,025.8900	4.0259	0.513	0	0	0
2023/03/24	R213	02/11/2023	11.11	Put	Bond Future	1,735.7600	1.7358	1,873.6000	1.8736	7.941	0	0	0
2023/03/24	R213	02/11/2023	11.12	Call	Bond Future	4,034.0100	4.0340	4,054.3300	4.0543	0.504	0	0	0
2023/03/24	R213	02/11/2023	11.12	Put	Bond Future	1,721.8100	1.7218	1,859.4200	1.8594	7.992	0	0	0
2023/03/24	R213	01/02/2024	11.70	Call	Bond Future	5,707.4600	5.7075	5,645.8100	5.6458	(1.080)	0	0	0
2023/03/24	R213	01/02/2024	11.70	Put	Bond Future	1,527.6300	1.5276	1,610.6500	1.6106	5.435	0	0	0
2023/03/24	R213	01/02/2024	11.71	Call	Bond Future	5,737.3500	5.7374	5,675.3500	5.6753	(1.081)	0	0	0
2023/03/24	R213	01/02/2024	11.71	Put	Bond Future	1,517.2900	1.5173	1,599.9600	1.6000	5.449	0	0	0
2023/03/24	R213	01/02/2024			Bond Future	10.6950	85.0714	10.7287	84.9267	0.315	0.0000	0.0000	0
2023/03/24	R213	01/02/2024	11.72	Call	Bond Future	5,767.5400	5.7675	5,705.2000	5.7052	(1.081)	0	0	0
2023/03/24	R213	01/02/2024	11.72	Put	Bond Future	1,507.2800	1.5073	1,589.6100	1.5896	5.462	0	0	0
2023/03/24	R213	02/05/2024	10.30	Call	Bond Future	2,189.6900	2.1897	2,198.9900	2.1990	0.425	0	0	0
2023/03/24	R213	02/05/2024	10.30	Put	Bond Future	4,368.6500	4.3687	4,537.8800	4.5379	3.874	0	0	0
2023/03/24	R213	02/05/2024			Bond Future	10.8128	83.2286	10.8511	83.0686	0.354	0.0000	0.0000	0
2023/03/24	R213	02/05/2024	10.28	Call	Bond Future	2,154.5000	2.1545	2,162.9300	2.1629	0.391	0	0	0
2023/03/24	R213	02/05/2024	10.28	Put	Bond Future	4,419.9000	4.4199	4,588.2600	4.5883	3.809	0	0	0
2023/03/24	R213	02/05/2024	10.29	Call	Bond Future	2,172.2300	2.1722	2,181.0900	2.1811	0.408	0	0	0
2023/03/24	R213	02/05/2024	10.29	Put	Bond Future	4,394.4000	4.3944	4,563.1900	4.5632	3.841	0	0	0
2023/03/24	R214	04/05/2023	11.36	Call	Bond Future	985.9900	0.9860	852.4300	0.8524	(13.546)	0	0	0
2023/03/24	R214	04/05/2023	11.36	Put	Bond Future	1,792.3600	1.7924	2,078.3600	2.0784	15.957	0	0	0
2023/03/24	R214	04/05/2023	11.37	Call	Bond Future	1,008.8000	1.0088	872.9500	0.8730	(13.466)	0	0	0
2023/03/24	R214	04/05/2023	11.37	Put	Bond Future	1,761.7800	1.7618	2,045.4900	2.0455	16.104	0	0	0
2023/03/24	R214	04/05/2023			Bond Future	11.5124	63.6065	11.5930	63.1869	0.700	0.0000	0.0000	17,989
2023/03/24	R214	04/05/2023	11.38	Call	Bond Future	1,031.9100	1.0319	893.6900	0.8937	(13.395)	0	0	0
2023/03/24	R214	04/05/2023	11.38	Put	Bond Future	1,731.5700	1.7316	2,012.9100	2.0129	16.248	0	0	0
2023/03/24	R214	03/08/2023	12.14	Call	Bond Future	4,253.2800	4.2533	4,060.3500	4.0604	(4.536)	0	0	0
2023/03/24	R214	03/08/2023	12.14	Put	Bond Future	1,615.4700	1.6155	1,873.3500	1.8734	15.963	0	0	0
2023/03/24	R214	03/08/2023	12.15	Call	Bond Future	4,286.1100	4.2861	4,091.9200	4.0919	(4.531)	0	0	0
2023/03/24	R214	03/08/2023	12.15	Put	Bond Future	1,600.0700	1.6001	1,856.6900	1.8567	16.038	0	0	0
2023/03/24	R214	03/08/2023			Bond Future	11.6116	64.8760	11.6994	64.4252	0.756	0.0000	0.0000	2,980
2023/03/24	R214	03/08/2023	12.16	Call	Bond Future	4,319.1600	4.3192	4,123.5600	4.1236	(4.529)	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
2023/03/24	R214	03/08/2023	12.16	Put	Bond Future	1,584.9600	1.5850	1,840.1700	1.8402	16.102	0	0	0
2023/03/24	R214	02/11/2023	11.45	Put	Bond Future	4,047.2200	4.0472	4,440.6400	4.4406	9.721	0	0	0
2023/03/24	R214	02/11/2023	11.46	Call	Bond Future	2,704.8100	2.7048	2,626.9000	2.6269	(2.880)	0	0	0
2023/03/24	R214	02/11/2023	11.46	Put	Bond Future	4,018.1400	4.0181	4,411.2500	4.4113	9.783	0	0	0
2023/03/24	R214	02/11/2023			Bond Future	11.7137	62.8926	11.8067	62.4216	0.794	0.0000	0.0000	0
2023/03/24	R214	02/11/2023	11.45	Call	Bond Future	2,681.2400	2.6812	2,603.6400	2.6036	(2.894)	0	0	0
2023/03/24	R214	02/11/2023	11.47	Call	Bond Future	2,728.4800	2.7285	2,650.0700	2.6501	(2.874)	0	0	0
2023/03/24	R214	02/11/2023	11.47	Put	Bond Future	3,989.2200	3.9892	4,381.8300	4.3818	9.842	0	0	0
2023/03/24	R214	01/02/2024	12.16	Call	Bond Future	4,696.8500	4.6969	4,567.9400	4.5679	(2.745)	0	0	0
2023/03/24	R214	01/02/2024	12.16	Put	Bond Future	3,014.0900	3.0141	3,384.7200	3.3847	12.297	0	0	0
2023/03/24	R214	01/02/2024			Bond Future	11.8176	64.1933	11.9177	63.6938	0.847	0.0000	0.0000	0
2023/03/24	R214	01/02/2024	12.14	Call	Bond Future	4,638.9900	4.6390	4,512.1500	4.5121	(2.734)	0	0	0
2023/03/24	R214	01/02/2024	12.14	Put	Bond Future	3,052.5400	3.0525	3,425.2400	3.4252	12.210	0	0	0
2023/03/24	R214	01/02/2024	12.15	Call	Bond Future	4,667.8800	4.6679	4,539.9000	4.5399	(2.742)	0	0	0
2023/03/24	R214	01/02/2024	12.15	Put	Bond Future	3,033.2500	3.0332	3,404.8100	3.4048	12.250	0	0	0
2023/03/24	R214	02/05/2024	11.46	Call	Bond Future	2,847.1000	2.8471	2,760.4600	2.7605	(3.043)	0	0	0
2023/03/24	R214	02/05/2024	11.46	Put	Bond Future	5,219.5800	5.2196	5,651.6400	5.6516	8.278	0	0	0
2023/03/24	R214	02/05/2024	11.47	Call	Bond Future	2,868.6200	2.8686	2,781.0300	2.7810	(3.053)	0	0	0
2023/03/24	R214	02/05/2024	11.47	Put	Bond Future	5,188.6600	5.1887	5,619.7700	5.6198	8.309	0	0	0
2023/03/24	R214	02/05/2024			Bond Future	11.9254	62.1839	12.0309	61.6652	0.884	0.0000	0.0000	0
2023/03/24	R214	02/05/2024	11.48	Call	Bond Future	2,890.2300	2.8902	2,801.6800	2.8017	(3.064)	0	0	0
2023/03/24	R214	02/05/2024	11.48	Put	Bond Future	5,157.8900	5.1579	5,588.0400	5.5880	8.340	0	0	0
2023/03/24	R248	04/05/2023	10.40	Call	Bond Future	28.5400	0.0285	19.9800	0.0200	(29.993)	0	0	1,500
2023/03/24	R248	04/05/2023	10.40	Put	Bond Future	8,805.2500	8.8052	9,278.5600	9.2786	5.375	0	0	0
2023/03/24	R248	04/05/2023	11.10	Call	Bond Future	425.5000	0.4255	360.8500	0.3609	(15.194)	0	0	1,500
2023/03/24	R248	04/05/2023	11.35	Call	Bond Future	871.9800	0.8720	756.3100	0.7563	(13.265)	0	0	0
2023/03/24	R248	04/05/2023	11.35	Put	Bond Future	2,802.5800	2.8026	3,168.7800	3.1688	13.067	0	0	0
2023/03/24	R248	04/05/2023			Bond Future	11.6443	78.2787	11.7198	77.7968	0.648	0.0000	0.0000	222,403
2023/03/24	R248	04/05/2023	11.10	Put	Bond Future	4,063.5700	4.0636	4,480.7900	4.4808	10.267	0	0	0
2023/03/24	R248	04/05/2023	11.33	Call	Bond Future	828.1600	0.8282	716.6400	0.7166	(13.466)	0	0	0
2023/03/24	R248	04/05/2023	11.33	Put	Bond Future	2,893.0300	2.8930	3,263.3800	3.2634	12.801	0	0	0
2023/03/24	R248	04/05/2023	11.34	Call	Bond Future	849.8900	0.8499	736.2500	0.7363	(13.371)	0	0	0
2023/03/24	R248	04/05/2023	11.34	Put	Bond Future	2,847.5800	2.8476	3,215.8100	3.2158	12.931	0	0	0
2023/03/24	R248	03/08/2023	12.11	Call	Bond Future	4,583.6900	4.5837	4,409.8500	4.4099	(3.793)	0	0	0
2023/03/24	R248	03/08/2023	12.11	Put	Bond Future	2,356.0600	2.3561	2,701.9000	2.7019	14.679	0	0	0
2023/03/24	R248	03/08/2023			Bond Future	11.7479	79.8411	11.8307	79.3214	0.705	0.0000	0.0000	20,000
2023/03/24	R248	03/08/2023	12.10	Call	Bond Future	4,545.4700	4.5455	4,373.3000	4.3733	(3.788)	0	0	0
2023/03/24	R248	03/08/2023	12.10	Put	Bond Future	2,377.8100	2.3778	2,725.3200	2.7253	14.615	0	0	0
2023/03/24	R248	03/08/2023	12.09	Call	Bond Future	4,507.5300	4.5075	4,336.8500	4.3369	(3.787)	0	0	0
2023/03/24	R248	03/08/2023	12.09	Put	Bond Future	2,399.9300	2.3999	2,748.9300	2.7489	14.542	0	0	0
2023/03/24	R248	02/11/2023	11.48	Call	Bond Future	3,093.9600	3.0940	3,045.9200	3.0459	(1.553)	0	0	0
2023/03/24	R248	02/11/2023	11.49	Put	Bond Future	5,447.6600	5.4477	5,942.9100	5.9429	9.091	0	0	0
2023/03/24	R248	02/11/2023	11.47	Call	Bond Future	3,066.4400	3.0664	3,018.8200	3.0188	(1.553)	0	0	0
2023/03/24	R248	02/11/2023			Bond Future	11.8544	77.0191	11.9424	76.4754	0.743	0.0000	0.0000	0
2023/03/24	R248	02/11/2023	11.48	Put	Bond Future	5,485.6200	5.4856	5,981.2900	5.9813	9.036	0	0	0
2023/03/24	R248	02/11/2023	11.49	Call	Bond Future	3,121.6000	3.1216	3,073.1400	3.0731	(1.552)	0	0	0
2023/03/24	R248	02/11/2023	11.47	Put	Bond Future	5,523.7900	5.5238	6,019.8800	6.0199	8.981	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
2023/03/24	R248	01/02/2024	12.15	Call	Bond Future	5,264.1400	5.2641	5,162.7600	5.1628	(1.926)	0	0	0
2023/03/24	R248	01/02/2024	12.15	Put	Bond Future	4,136.1900	4.1362	4,612.7500	4.6127	11.522	0	0	0
2023/03/24	R248	01/02/2024	12.14	Call	Bond Future	5,230.4700	5.2305	5,130.1100	5.1301	(1.919)	0	0	0
2023/03/24	R248	01/02/2024	12.14	Put	Bond Future	4,162.0900	4.1621	4,639.6700	4.6397	11.475	0	0	0
2023/03/24	R248	01/02/2024			Bond Future	11.9630	78.6119	12.0582	78.0340	0.796	0.0000	0.0000	0
2023/03/24	R248	01/02/2024	12.16	Call	Bond Future	5,297.8800	5.2979	5,195.7700	5.1958	(1.927)	0	0	0
2023/03/24	R248	01/02/2024	12.16	Put	Bond Future	4,110.4400	4.1104	4,586.2700	4.5863	11.576	0	0	0
2023/03/24	R248	02/05/2024	11.47	Call	Bond Future	3,259.3500	3.2594	3,199.3800	3.1994	(1.840)	0	0	0
2023/03/24	R248	02/05/2024	11.48	Put	Bond Future	7,023.8200	7.0238	7,563.4800	7.5635	7.683	0	0	0
2023/03/24	R248	02/05/2024	11.46	Call	Bond Future	3,234.3100	3.2343	3,175.0200	3.1750	(1.833)	0	0	0
2023/03/24	R248	02/05/2024			Bond Future	12.0756	75.7498	12.1762	75.1492	0.833	0.0000	0.0000	13,000
2023/03/24	R248	02/05/2024	11.47	Put	Bond Future	7,064.2400	7.0642	7,604.8900	7.6049	7.653	0	0	0
2023/03/24	R248	02/05/2024	11.48	Call	Bond Future	3,284.4900	3.2845	3,223.5300	3.2235	(1.856)	0	0	0
2023/03/24	R248	02/05/2024	11.46	Put	Bond Future	7,104.8600	7.1049	7,646.1900	7.6462	7.619	0	0	0
Total												1431919	