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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/03/2023 TO 28/03/2023

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
2023/03/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	2025	04/05/2023		Bond Future	169.8985	169.8985	169.9523	169.9523	0.032	0.0000	0.0000	5,381
2023/03/28	2025	03/08/2023		Bond Future	171.5287	171.5287	171.5834	171.5834	0.032	0.0000	0.0000	214
2023/03/28	2025	02/11/2023		Bond Future	175.0168	175.0168	175.0726	175.0726	0.032	0.0000	0.0000	0
2023/03/28	2025	01/02/2024		Bond Future	176.8383	176.8383	176.8950	176.8950	0.032	0.0000	0.0000	0
2023/03/28	2025	02/05/2024		Bond Future	180.4106	180.4106	180.4688	180.4688	0.032	0.0000	0.0000	0
2023/03/28	2029	04/05/2023		Bond Future	122.6808	122.6808	123.1692	123.1692	0.398	0.0000	0.0000	2,115
2023/03/28	2029	03/08/2023		Bond Future	125.1150	125.1150	125.6130	125.6130	0.398	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
2023/03/28	2029	02/11/2023			Bond Future	126.3343	126.3343	126.8422	126.8422	0.402	0.0000	0.0000	0
2023/03/28	2029	01/02/2024			Bond Future	128.9377	128.9377	129.4561	129.4561	0.402	0.0000	0.0000	0
2023/03/28	2029	02/05/2024			Bond Future	130.1848	130.1848	130.7138	130.7138	0.406	0.0000	0.0000	0
2023/03/28	2030	04/05/2023	9.03	Call	Bond Future	8.7100	0.0087	9.1700	0.0092	5.281	0	0	388
2023/03/28	2030	04/05/2023	9.03	Put	Bond Future	4,336.8900	4.3369	4,239.2400	4.2392	(2.252)	0	0	0
2023/03/28	2030	04/05/2023	9.58	Put	Bond Future	2,066.2900	2.0663	1,982.3000	1.9823	(4.065)	0	0	0
2023/03/28	2030	04/05/2023	9.67	Call	Bond Future	468.0600	0.4681	486.8200	0.4868	4.008	0	0	479
2023/03/28	2030	04/05/2023	9.67	Put	Bond Future	1,783.2500	1.7832	1,703.9000	1.7039	(4.450)	0	0	0
2023/03/28	2030	04/05/2023	11.34	Call	Bond Future	6,052.4800	6.0525	6,143.4400	6.1434	1.503	0	0	0
2023/03/28	2030	04/05/2023	11.34	Put	Bond Future	53.7900	0.0538	46.6400	0.0466	(13.292)	0	0	150
2023/03/28	2030	04/05/2023	10.52	Call	Bond Future	2,848.3800	2.8484	2,916.4100	2.9164	2.388	0	0	0
2023/03/28	2030	04/05/2023	10.52	Put	Bond Future	345.3200	0.3453	315.2400	0.3152	(8.711)	0	0	0
2023/03/28	2030	04/05/2023	10.53	Call	Bond Future	2,884.7300	2.8847	2,953.2200	2.9532	2.374	0	0	0
2023/03/28	2030	04/05/2023	10.53	Put	Bond Future	337.9500	0.3380	308.3300	0.3083	(8.765)	0	0	0
2023/03/28	2030	04/05/2023	9.78	Call	Bond Future	667.4700	0.6675	692.5700	0.6926	3.760	0	0	388
2023/03/28	2030	04/05/2023	9.78	Put	Bond Future	1,476.9600	1.4770	1,403.9500	1.4040	(4.943)	0	0	0
2023/03/28	2030	04/05/2023	10.00	Call	Bond Future	1,179.6200	1.1796	1,218.4600	1.2185	3.293	0	0	1,080
2023/03/28	2030	04/05/2023	10.00	Put	Bond Future	988.1500	0.9881	928.8800	0.9289	(5.998)	0	0	0
2023/03/28	2030	04/05/2023	10.42	Call	Bond Future	2,490.6200	2.4906	2,553.8900	2.5539	2.540	0	0	479
2023/03/28	2030	04/05/2023	10.42	Put	Bond Future	426.2600	0.4263	391.4200	0.3914	(8.173)	0	0	0
2023/03/28	2030	04/05/2023			Bond Future	9.9577	92.7047	9.9360	92.8028	(0.217)	0.0000	0.0000	93,188
2023/03/28	2030	04/05/2023	9.58	Call	Bond Future	334.7200	0.3347	348.8400	0.3488	4.218	0	0	150
2023/03/28	2030	04/05/2023	12.04	Call	Bond Future	8,854.4600	8.8545	8,950.8800	8.9509	1.089	0	0	0
2023/03/28	2030	04/05/2023	12.04	Put	Bond Future	9.7800	0.0098	8.0900	0.0081	(17.280)	0	0	1,080
2023/03/28	2030	04/05/2023	12.50	Call	Bond Future	10,650.5400	10.6505	10,748.2700	10.7483	0.918	0	0	0
2023/03/28	2030	04/05/2023	12.50	Put	Bond Future	1.7800	0.0018	1.4000	0.0014	(21.348)	0	0	479
2023/03/28	2030	04/05/2023	12.57	Call	Bond Future	10,920.1600	10.9202	11,017.9800	11.0180	0.896	0	0	0
2023/03/28	2030	04/05/2023	12.57	Put	Bond Future	1.3400	0.0013	1.0500	0.0011	(21.642)	0	0	350
2023/03/28	2030	04/05/2023	10.65	Call	Bond Future	3,329.6200	3.3296	3,403.1900	3.4032	2.210	0	0	350
2023/03/28	2030	04/05/2023	10.65	Put	Bond Future	260.3500	0.2604	235.8100	0.2358	(9.426)	0	0	0
2023/03/28	2030	04/05/2023	11.62	Call	Bond Future	7,179.5800	7.1796	7,273.5800	7.2736	1.309	0	0	0
2023/03/28	2030	04/05/2023	11.62	Put	Bond Future	27.6200	0.0276	23.5100	0.0235	(14.881)	0	0	388
2023/03/28	2030	04/05/2023	10.54	Call	Bond Future	2,921.2000	2.9212	2,990.1400	2.9901	2.360	0	0	0
2023/03/28	2030	04/05/2023	10.54	Put	Bond Future	330.7300	0.3307	301.5600	0.3016	(8.820)	0	0	0
2023/03/28	2030	03/08/2023	12.89	Call	Bond Future	11,436.5300	11.4365	11,533.5400	11.5335	0.848	0	0	0
2023/03/28	2030	03/08/2023	12.89	Put	Bond Future	43.4700	0.0435	40.5100	0.0405	(6.809)	0	0	350
2023/03/28	2030	03/08/2023	11.35	Call	Bond Future	5,886.1300	5.8861	5,965.9400	5.9659	1.356	0	0	0
2023/03/28	2030	03/08/2023	11.36	Put	Bond Future	456.1700	0.4562	436.2000	0.4362	(4.378)	0	0	0
2023/03/28	2030	03/08/2023	10.40	Call	Bond Future	2,846.3300	2.8463	2,901.4500	2.9014	1.937	0	0	1,012
2023/03/28	2030	03/08/2023	10.65	Call	Bond Future	3,573.2500	3.5732	3,636.1400	3.6361	1.760	0	0	350
2023/03/28	2030	03/08/2023	10.65	Put	Bond Future	1,050.4700	1.0505	1,013.3900	1.0134	(3.530)	0	0	0
2023/03/28	2030	03/08/2023	11.34	Call	Bond Future	5,851.0000	5.8510	5,930.6200	5.9306	1.361	0	0	0
2023/03/28	2030	03/08/2023	11.34	Put	Bond Future	467.1500	0.4672	446.8000	0.4468	(4.356)	0	0	0
2023/03/28	2030	03/08/2023			Bond Future	10.0647	90.5145	10.0419	90.6145	(0.226)	0.0000	0.0000	11,931
2023/03/28	2030	03/08/2023	11.35	Put	Bond Future	461.6900	0.4617	441.5300	0.4415	(4.367)	0	0	0
2023/03/28	2030	03/08/2023	11.36	Call	Bond Future	5,921.1800	5.9212	6,001.1800	6.0012	1.351	0	0	0
2023/03/28	2030	03/08/2023	12.59	Call	Bond Future	10,349.5500	10.3495	10,444.7800	10.4448	0.920	0	0	0

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2023/03/28	2030	03/08/2023	12.59	Put	Bond Future	76.3700	0.0764	71.6300	0.0716	(6.207)	0	0	1,012
2023/03/28	2030	03/08/2023	10.40	Put	Bond Future	1,390.0700	1.3901	1,345.2200	1.3452	(3.226)	0	0	0
2023/03/28	2030	02/11/2023	10.80	Call	Bond Future	4,163.6200	4.1636	4,226.8700	4.2269	1.519	0	0	0
2023/03/28	2030	02/11/2023	10.80	Put	Bond Future	1,491.0800	1.4911	1,452.4500	1.4525	(2.591)	0	0	0
2023/03/28	2030	02/11/2023	10.81	Call	Bond Future	4,192.1400	4.1921	4,255.6300	4.2556	1.515	0	0	0
2023/03/28	2030	02/11/2023	10.81	Put	Bond Future	1,478.6600	1.4787	1,440.2700	1.4403	(2.596)	0	0	0
2023/03/28	2030	02/11/2023	9.57	Call	Bond Future	1,403.2400	1.4032	1,434.2700	1.4343	2.211	0	0	800
2023/03/28	2030	02/11/2023	9.57	Put	Bond Future	3,955.1900	3.9552	3,884.3400	3.8843	(1.791)	0	0	0
2023/03/28	2030	02/11/2023	10.07	Call	Bond Future	2,316.2000	2.3162	2,360.6900	2.3607	1.921	0	0	800
2023/03/28	2030	02/11/2023	10.07	Put	Bond Future	2,698.5600	2.6986	2,641.1700	2.6412	(2.127)	0	0	0
2023/03/28	2030	02/11/2023			Bond Future	10.1597	92.3342	10.1357	92.4361	(0.236)	0.0000	0.0000	0
2023/03/28	2030	02/11/2023	11.57	Call	Bond Future	6,538.0200	6.5380	6,616.2100	6.6162	1.196	0	0	0
2023/03/28	2030	02/11/2023	11.57	Put	Bond Future	781.9300	0.7819	758.2400	0.7582	(3.030)	0	0	800
2023/03/28	2030	02/11/2023	10.82	Call	Bond Future	4,220.9900	4.2210	4,284.7100	4.2847	1.510	0	0	0
2023/03/28	2030	02/11/2023	10.82	Put	Bond Future	1,466.5900	1.4666	1,428.4300	1.4284	(2.602)	0	0	0
2023/03/28	2030	01/02/2024	11.37	Call	Bond Future	5,784.4800	5.7845	5,856.6500	5.8566	1.248	0	0	0
2023/03/28	2030	01/02/2024	11.37	Put	Bond Future	1,356.0500	1.3560	1,324.2100	1.3242	(2.348)	0	0	0
2023/03/28	2030	01/02/2024	12.10	Put	Bond Future	824.6600	0.8247	803.2400	0.8032	(2.597)	0	0	400
2023/03/28	2030	01/02/2024	9.57	Put	Bond Future	4,463.6800	4.4637	4,392.5800	4.3926	(1.593)	0	0	0
2023/03/28	2030	01/02/2024	9.93	Call	Bond Future	2,184.3200	2.1843	2,225.7800	2.2258	1.898	0	0	1,360
2023/03/28	2030	01/02/2024	9.93	Put	Bond Future	3,549.8600	3.5499	3,487.3100	3.4873	(1.762)	0	0	0
2023/03/28	2030	01/02/2024			Bond Future	10.2589	90.2107	10.2336	90.3147	(0.246)	0.0000	0.0000	0
2023/03/28	2030	01/02/2024	11.36	Call	Bond Future	5,755.2000	5.7552	5,827.1900	5.8272	1.251	0	0	0
2023/03/28	2030	01/02/2024	11.36	Put	Bond Future	1,365.4000	1.3654	1,333.3800	1.3334	(2.345)	0	0	0
2023/03/28	2030	01/02/2024	12.10	Call	Bond Future	8,014.6000	8.0146	8,097.1900	8.0972	1.030	0	0	0
2023/03/28	2030	01/02/2024	10.07	Call	Bond Future	2,460.0600	2.4601	2,504.9000	2.5049	1.823	0	0	400
2023/03/28	2030	01/02/2024	10.07	Put	Bond Future	3,241.2300	3.2412	3,182.0600	3.1821	(1.826)	0	0	0
2023/03/28	2030	01/02/2024	11.31	Call	Bond Future	5,608.8400	5.6088	5,679.9800	5.6800	1.268	0	0	0
2023/03/28	2030	01/02/2024	11.31	Put	Bond Future	1,412.4900	1.4125	1,379.6200	1.3796	(2.327)	0	0	1,360
2023/03/28	2030	01/02/2024	11.35	Call	Bond Future	5,725.9600	5.7260	5,797.7800	5.7978	1.254	0	0	0
2023/03/28	2030	01/02/2024	11.35	Put	Bond Future	1,374.8000	1.3748	1,342.6100	1.3426	(2.341)	0	0	0
2023/03/28	2030	01/02/2024	9.57	Call	Bond Future	1,573.8100	1.5738	1,606.7200	1.6067	2.091	0	0	400
2023/03/28	2030	02/05/2024	9.81	Call	Bond Future	1,947.8800	1.9479	1,986.4500	1.9865	1.980	0	0	0
2023/03/28	2030	02/05/2024	9.81	Put	Bond Future	4,249.2000	4.2492	4,181.5200	4.1815	(1.593)	0	0	0
2023/03/28	2030	02/05/2024	9.82	Call	Bond Future	1,964.2800	1.9643	2,003.0800	2.0031	1.975	0	0	0
2023/03/28	2030	02/05/2024	9.82	Put	Bond Future	4,224.6400	4.2246	4,157.1900	4.1572	(1.597)	0	0	0
2023/03/28	2030	02/05/2024			Bond Future	10.3806	92.0108	10.3538	92.1170	(0.258)	0.0000	0.0000	0
2023/03/28	2030	02/05/2024	9.83	Call	Bond Future	1,980.7700	1.9808	2,019.7800	2.0198	1.969	0	0	0
2023/03/28	2030	02/05/2024	9.83	Put	Bond Future	4,200.1900	4.2002	4,132.9500	4.1330	(1.601)	0	0	0
2023/03/28	2032	04/05/2023	9.80	Call	Bond Future	30.0000	0.0300	26.3800	0.0264	(12.067)	0	0	500
2023/03/28	2032	04/05/2023	9.85	Put	Bond Future	4,235.7000	4.2357	4,276.5300	4.2765	0.964	0	0	0
2023/03/28	2032	04/05/2023	11.37	Call	Bond Future	3,943.8300	3.9438	3,893.5800	3.8936	(1.274)	0	0	400
2023/03/28	2032	04/05/2023	13.43	Call	Bond Future	12,909.7900	12.9098	12,863.9300	12.8639	(0.355)	0	0	0
2023/03/28	2032	04/05/2023	13.43	Put	Bond Future	0.7400	0.0007	0.6500	0.0007	(12.162)	0	0	400
2023/03/28	2032	04/05/2023	10.89	Call	Bond Future	2,055.0600	2.0551	2,008.8100	2.0088	(2.251)	0	0	0
2023/03/28	2032	04/05/2023	10.89	Put	Bond Future	779.2200	0.7792	778.7400	0.7787	(0.062)	0	0	0
2023/03/28	2032	04/05/2023	11.06	Call	Bond Future	2,683.3500	2.6833	2,634.6300	2.6346	(1.816)	0	0	0

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2023/03/28	2032	04/05/2023	11.06	Put	Bond Future	555.4600	0.5555	552.5100	0.5525	(0.531)	0	0	730
2023/03/28	2032	04/05/2023	10.69	Call	Bond Future	1,399.2200	1.3992	1,357.9300	1.3579	(2.951)	0	0	0
2023/03/28	2032	04/05/2023			Bond Future	10.6396	87.3352	10.6485	87.2894	0.084	0.0000	0.0000	171,365
2023/03/28	2032	04/05/2023	9.80	Put	Bond Future	4,495.2900	4.4953	4,537.4400	4.5374	0.938	0	0	0
2023/03/28	2032	04/05/2023	9.85	Call	Bond Future	44.6700	0.0447	39.7300	0.0397	(11.059)	0	0	6,500
2023/03/28	2032	04/05/2023	10.03	Call	Bond Future	143.5600	0.1436	131.9200	0.1319	(8.108)	0	0	730
2023/03/28	2032	04/05/2023	10.03	Put	Bond Future	3,356.1500	3.3562	3,390.2800	3.3903	1.017	0	0	0
2023/03/28	2032	04/05/2023	11.37	Put	Bond Future	290.9900	0.2910	286.5100	0.2865	(1.540)	0	0	0
2023/03/28	2032	04/05/2023	11.00	Call	Bond Future	2,455.9900	2.4560	2,407.9700	2.4080	(1.955)	0	0	0
2023/03/28	2032	04/05/2023	11.00	Put	Bond Future	627.5400	0.6275	625.2900	0.6253	(0.359)	0	0	13,000
2023/03/28	2032	04/05/2023	10.69	Put	Bond Future	1,140.3700	1.1404	1,144.8500	1.1448	0.393	0	0	500
2023/03/28	2032	04/05/2023	10.87	Call	Bond Future	1,985.0600	1.9851	1,939.1900	1.9392	(2.311)	0	0	0
2023/03/28	2032	04/05/2023	10.87	Put	Bond Future	810.2000	0.8102	810.1000	0.8101	(0.012)	0	0	0
2023/03/28	2032	04/05/2023	10.88	Call	Bond Future	2,019.9400	2.0199	1,973.8800	1.9739	(2.280)	0	0	0
2023/03/28	2032	04/05/2023	10.88	Put	Bond Future	794.5700	0.7946	794.2800	0.7943	(0.036)	0	0	0
2023/03/28	2032	04/05/2023	10.30	Call	Bond Future	472.8300	0.4728	447.9800	0.4480	(5.256)	0	0	500
2023/03/28	2032	04/05/2023	10.30	Put	Bond Future	2,243.5100	2.2435	2,264.4300	2.2644	0.932	0	0	0
2023/03/28	2032	04/05/2023	10.53	Call	Bond Future	956.6500	0.9567	921.1300	0.9211	(3.713)	0	0	730
2023/03/28	2032	04/05/2023	10.53	Put	Bond Future	1,522.9300	1.5229	1,533.1800	1.5332	0.673	0	0	0
2023/03/28	2032	04/05/2023	10.62	Call	Bond Future	1,195.4800	1.1955	1,156.5200	1.1565	(3.259)	0	0	400
2023/03/28	2032	04/05/2023	10.62	Put	Bond Future	1,296.3500	1.2963	1,303.1600	1.3032	0.525	0	0	0
2023/03/28	2032	03/08/2023	11.77	Call	Bond Future	5,734.8800	5.7349	5,690.5900	5.6906	(0.772)	0	0	0
2023/03/28	2032	03/08/2023	11.77	Put	Bond Future	814.8500	0.8148	817.3200	0.8173	0.303	0	0	0
2023/03/28	2032	03/08/2023	11.90	Call	Bond Future	6,226.8600	6.2269	6,181.8800	6.1819	(0.722)	0	0	5,000
2023/03/28	2032	03/08/2023	11.90	Put	Bond Future	705.2900	0.7053	707.0700	0.7071	0.252	0	0	0
2023/03/28	2032	03/08/2023	10.30	Call	Bond Future	1,345.8600	1.3459	1,320.9200	1.3209	(1.853)	0	0	1,500
2023/03/28	2032	03/08/2023	10.30	Put	Bond Future	3,658.1800	3.6582	3,680.0000	3.6800	0.596	0	0	0
2023/03/28	2032	03/08/2023	9.60	Call	Bond Future	443.2700	0.4433	430.9000	0.4309	(2.791)	0	0	1,500
2023/03/28	2032	03/08/2023	9.60	Put	Bond Future	6,496.4900	6.4965	6,530.8800	6.5309	0.529	0	0	0
2023/03/28	2032	03/08/2023			Bond Future	10.7523	89.0467	10.7616	89.0000	0.087	0.0000	0.0000	2,686
2023/03/28	2032	03/08/2023	11.75	Call	Bond Future	5,659.9500	5.6600	5,615.7800	5.6158	(0.780)	0	0	0
2023/03/28	2032	03/08/2023	11.75	Put	Bond Future	832.9900	0.8330	835.5800	0.8356	0.311	0	0	0
2023/03/28	2032	03/08/2023	11.76	Call	Bond Future	5,697.3800	5.6974	5,653.1500	5.6532	(0.776)	0	0	0
2023/03/28	2032	03/08/2023	11.76	Put	Bond Future	823.8700	0.8239	826.4000	0.8264	0.307	0	0	0
2023/03/28	2032	02/11/2023	11.24	Call	Bond Future	4,157.9300	4.1579	4,121.9100	4.1219	(0.866)	0	0	0
2023/03/28	2032	02/11/2023	11.24	Put	Bond Future	2,338.2400	2.3382	2,349.9700	2.3500	0.502	0	0	0
2023/03/28	2032	02/11/2023			Bond Future	10.8637	86.6770	10.8735	86.6293	0.090	0.0000	0.0000	0
2023/03/28	2032	02/11/2023	11.23	Call	Bond Future	4,127.8200	4.1278	4,091.9000	4.0919	(0.870)	0	0	0
2023/03/28	2032	02/11/2023	11.23	Put	Bond Future	2,355.8400	2.3558	2,367.6700	2.3677	0.502	0	0	0
2023/03/28	2032	02/11/2023	11.22	Call	Bond Future	4,098.0500	4.0981	4,062.2400	4.0622	(0.874)	0	0	0
2023/03/28	2032	02/11/2023	11.22	Put	Bond Future	2,373.8100	2.3738	2,385.7500	2.3857	0.503	0	0	0
2023/03/28	2032	01/02/2024	11.83	Call	Bond Future	5,947.6000	5.9476	5,908.8300	5.9088	(0.652)	0	0	0
2023/03/28	2032	01/02/2024	11.83	Put	Bond Future	1,988.5100	1.9885	1,998.4900	1.9985	0.502	0	0	0
2023/03/28	2032	01/02/2024	11.84	Call	Bond Future	5,979.4200	5.9794	5,940.5800	5.9406	(0.650)	0	0	0
2023/03/28	2032	01/02/2024	11.84	Put	Bond Future	1,975.3600	1.9754	1,985.2700	1.9853	0.502	0	0	0
2023/03/28	2032	01/02/2024	10.01	Call	Bond Future	1,488.7400	1.4887	1,469.5900	1.4696	(1.286)	0	0	1,200
2023/03/28	2032	01/02/2024	10.01	Put	Bond Future	6,282.8800	6.2829	6,312.4800	6.3125	0.471	0	0	0
2023/03/28	2032	01/02/2024			Bond Future	10.9768	88.4436	10.9870	88.3949	0.093	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
2023/03/28	2032	01/02/2024	11.85	Call	Bond Future	6,011.5800	6.0116	5,972.6600	5.9727	(0.647)	0	0	0
2023/03/28	2032	01/02/2024	11.85	Put	Bond Future	1,962.5800	1.9626	1,972.4100	1.9724	0.501	0	0	0
2023/03/28	2032	01/02/2024	12.62	Call	Bond Future	8,598.5500	8.5986	8,555.1600	8.5552	(0.505)	0	0	0
2023/03/28	2032	01/02/2024	12.62	Put	Bond Future	1,184.7700	1.1848	1,190.1300	1.1901	0.452	0	0	1,200
2023/03/28	2032	01/02/2024	10.76	Call	Bond Future	2,924.0400	2.9240	2,895.7000	2.8957	(0.969)	0	0	1,200
2023/03/28	2032	01/02/2024	10.76	Put	Bond Future	3,970.0000	3.9700	3,990.4100	3.9904	0.514	0	0	0
2023/03/28	2032	02/05/2024	10.56	Call	Bond Future	2,542.2600	2.5423	2,517.5800	2.5176	(0.971)	0	0	0
2023/03/28	2032	02/05/2024	10.56	Put	Bond Future	5,137.0900	5.1371	5,161.9400	5.1619	0.484	0	0	0
2023/03/28	2032	02/05/2024			Bond Future	11.1059	86.0507	11.1165	86.0012	0.096	0.0000	0.0000	0
2023/03/28	2032	02/05/2024	10.55	Call	Bond Future	2,521.9400	2.5219	2,497.3700	2.4974	(0.974)	0	0	0
2023/03/28	2032	02/05/2024	10.55	Put	Bond Future	5,165.2400	5.1652	5,190.2000	5.1902	0.483	0	0	0
2023/03/28	2032	02/05/2024	10.54	Call	Bond Future	2,501.7000	2.5017	2,477.2500	2.4772	(0.977)	0	0	0
2023/03/28	2032	02/05/2024	10.54	Put	Bond Future	5,193.5200	5.1935	5,218.6000	5.2186	0.483	0	0	0
2023/03/28	2033	04/05/2023			Bond Future	116.1411	116.1411	116.6641	116.6641	0.450	0.0000	0.0000	1,540
2023/03/28	2033	03/08/2023			Bond Future	118.4457	118.4457	118.9789	118.9789	0.450	0.0000	0.0000	6,141
2023/03/28	2033	02/11/2023			Bond Future	119.4389	119.4389	119.9827	119.9827	0.455	0.0000	0.0000	0
2023/03/28	2033	01/02/2024			Bond Future	121.9002	121.9002	122.4553	122.4553	0.455	0.0000	0.0000	0
2023/03/28	2033	02/05/2024			Bond Future	122.9107	122.9107	123.4771	123.4771	0.461	0.0000	0.0000	0
2023/03/28	2037	04/05/2023	10.95	Call	Bond Future	269.7700	0.2698	260.2600	0.2603	(3.525)	0	0	703
2023/03/28	2037	04/05/2023	10.95	Put	Bond Future	3,984.2100	3.9842	3,966.4500	3.9664	(0.446)	0	0	0
2023/03/28	2037	04/05/2023	11.03	Put	Bond Future	3,581.1500	3.5812	3,561.9900	3.5620	(0.535)	0	0	0
2023/03/28	2037	04/05/2023	11.30	Call	Bond Future	787.9100	0.7879	773.2500	0.7733	(1.861)	0	0	0
2023/03/28	2037	04/05/2023	11.30	Put	Bond Future	2,398.3400	2.3983	2,375.4300	2.3754	(0.955)	0	0	0
2023/03/28	2037	04/05/2023	11.94	Call	Bond Future	2,765.2500	2.7652	2,753.5100	2.7535	(0.425)	0	0	0
2023/03/28	2037	04/05/2023	13.73	Put	Bond Future	6.5600	0.0066	5.7700	0.0058	(12.043)	0	0	400
2023/03/28	2037	04/05/2023	11.31	Call	Bond Future	808.6600	0.8087	793.9100	0.7939	(1.824)	0	0	0
2023/03/28	2037	04/05/2023	11.31	Put	Bond Future	2,360.1300	2.3601	2,337.1300	2.3371	(0.975)	0	0	0
2023/03/28	2037	04/05/2023			Bond Future	11.5770	81.3613	11.5756	81.3696	(0.012)	0.0000	0.0000	63,080
2023/03/28	2037	04/05/2023	11.03	Call	Bond Future	354.6200	0.3546	343.7100	0.3437	(3.077)	0	0	400
2023/03/28	2037	04/05/2023	11.94	Put	Bond Future	725.9600	0.7260	705.9700	0.7060	(2.754)	0	0	703
2023/03/28	2037	04/05/2023	13.73	Call	Bond Future	11,041.1500	11.0412	11,048.6100	11.0486	0.068	0	0	0
2023/03/28	2037	04/05/2023	11.32	Call	Bond Future	829.7600	0.8298	814.9100	0.8149	(1.790)	0	0	0
2023/03/28	2037	04/05/2023	11.32	Put	Bond Future	2,322.3300	2.3223	2,299.2300	2.2992	(0.995)	0	0	0
2023/03/28	2037	04/05/2023	11.78	Call	Bond Future	2,158.2200	2.1582	2,144.2800	2.1443	(0.646)	0	0	400
2023/03/28	2037	04/05/2023	11.78	Put	Bond Future	1,008.2200	1.0082	986.0300	0.9860	(2.201)	0	0	0
2023/03/28	2037	03/08/2023	12.12	Call	Bond Future	4,346.7800	4.3468	4,340.6200	4.3406	(0.142)	0	0	0
2023/03/28	2037	03/08/2023	12.12	Put	Bond Future	2,075.3400	2.0753	2,060.8700	2.0609	(0.697)	0	0	0
2023/03/28	2037	03/08/2023	12.13	Call	Bond Future	4,381.7400	4.3817	4,375.6100	4.3756	(0.140)	0	0	0
2023/03/28	2037	03/08/2023	12.13	Put	Bond Future	2,056.5300	2.0565	2,042.0900	2.0421	(0.702)	0	0	0
2023/03/28	2037	03/08/2023			Bond Future	11.7068	78.6985	11.7053	78.7068	(0.013)	0.0000	0.0000	74,072
2023/03/28	2037	03/08/2023	12.14	Call	Bond Future	4,416.7900	4.4168	4,410.7100	4.4107	(0.138)	0	0	0
2023/03/28	2037	03/08/2023	12.14	Put	Bond Future	2,037.8700	2.0379	2,023.4800	2.0235	(0.706)	0	0	0
2023/03/28	2037	03/08/2023	11.00	Call	Bond Future	1,273.9000	1.2739	1,266.9000	1.2669	(0.549)	0	0	1,800
2023/03/28	2037	03/08/2023	11.00	Put	Bond Future	5,395.3800	5.3954	5,380.0700	5.3801	(0.284)	0	0	0
2023/03/28	2037	03/08/2023	10.30	Call	Bond Future	403.7700	0.4038	399.4100	0.3994	(1.080)	0	0	1,800
2023/03/28	2037	03/08/2023	10.30	Put	Bond Future	8,923.6600	8.9237	8,910.9900	8.9110	(0.142)	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
2023/03/28	2037	02/11/2023	11.57	Call	Bond Future	3,089.3000	3.0893	3,084.7500	3.0848	(0.147)	0	0	0
2023/03/28	2037	02/11/2023	11.55	Put	Bond Future	4,582.7600	4.5828	4,569.7600	4.5698	(0.284)	0	0	0
2023/03/28	2037	02/11/2023	11.56	Put	Bond Future	4,552.6700	4.5527	4,539.6700	4.5397	(0.286)	0	0	0
2023/03/28	2037	02/11/2023			Bond Future	11.8262	80.2806	11.8247	80.2890	(0.013)	0.0000	0.0000	0
2023/03/28	2037	02/11/2023	11.57	Put	Bond Future	4,522.5000	4.5225	4,509.5100	4.5095	(0.287)	0	0	0
2023/03/28	2037	02/11/2023	11.55	Call	Bond Future	3,036.0800	3.0361	3,031.5200	3.0315	(0.150)	0	0	0
2023/03/28	2037	02/11/2023	11.56	Call	Bond Future	3,062.7600	3.0628	3,058.2000	3.0582	(0.149)	0	0	0
2023/03/28	2037	01/02/2024	12.33	Call	Bond Future	5,503.3200	5.5033	5,501.5200	5.5015	(0.033)	0	0	0
2023/03/28	2037	01/02/2024	12.33	Put	Bond Future	3,486.0300	3.4860	3,475.6100	3.4756	(0.299)	0	0	0
2023/03/28	2037	01/02/2024			Bond Future	11.9504	77.6611	11.9488	77.6697	(0.013)	0.0000	0.0000	0
2023/03/28	2037	01/02/2024	12.31	Call	Bond Future	5,439.8600	5.4399	5,438.0100	5.4380	(0.034)	0	0	0
2023/03/28	2037	01/02/2024	12.31	Put	Bond Future	3,526.9200	3.5269	3,516.4500	3.5164	(0.297)	0	0	0
2023/03/28	2037	01/02/2024	12.32	Call	Bond Future	5,471.4200	5.4714	5,469.5900	5.4696	(0.033)	0	0	0
2023/03/28	2037	01/02/2024	12.32	Put	Bond Future	3,506.2800	3.5063	3,495.8300	3.4958	(0.298)	0	0	0
2023/03/28	2037	02/05/2024	11.45	Call	Bond Future	3,038.4800	3.0385	3,036.6900	3.0367	(0.059)	0	0	0
2023/03/28	2037	02/05/2024	11.43	Put	Bond Future	6,610.9600	6.6110	6,600.2300	6.6002	(0.162)	0	0	0
2023/03/28	2037	02/05/2024	11.44	Call	Bond Future	3,016.5500	3.0165	3,014.7500	3.0148	(0.060)	0	0	0
2023/03/28	2037	02/05/2024	11.44	Put	Bond Future	6,576.0500	6.5761	6,565.3200	6.5653	(0.163)	0	0	0
2023/03/28	2037	02/05/2024			Bond Future	12.0882	79.2101	12.0865	79.2190	(0.014)	0.0000	0.0000	0
2023/03/28	2037	02/05/2024	11.45	Put	Bond Future	6,541.2800	6.5413	6,530.5600	6.5306	(0.164)	0	0	0
2023/03/28	2037	02/05/2024	11.43	Call	Bond Future	2,994.7100	2.9947	2,992.9100	2.9929	(0.060)	0	0	0
2023/03/28	2038	04/05/2023			Bond Future	129.2603	129.2603	130.1942	130.1942	0.722	0.0000	0.0000	4,625
2023/03/28	2038	03/08/2023			Bond Future	129.8666	129.8666	130.8188	130.8188	0.733	0.0000	0.0000	0
2023/03/28	2038	02/11/2023			Bond Future	132.5075	132.5075	133.4789	133.4789	0.733	0.0000	0.0000	0
2023/03/28	2038	01/02/2024			Bond Future	133.2298	133.2298	134.2211	134.2211	0.744	0.0000	0.0000	0
2023/03/28	2038	02/05/2024			Bond Future	135.9206	135.9206	136.9320	136.9320	0.744	0.0000	0.0000	0
2023/03/28	2040	04/05/2023	10.73	Put	Bond Future	6,870.4100	6.8704	6,798.5600	6.7986	(1.046)	0	0	0
2023/03/28	2040	04/05/2023	12.78	Call	Bond Future	5,911.2900	5.9113	5,966.4600	5.9665	0.933	0	0	0
2023/03/28	2040	04/05/2023	12.78	Put	Bond Future	189.3300	0.1893	173.8500	0.1739	(8.176)	0	0	388
2023/03/28	2040	04/05/2023	13.45	Put	Bond Future	35.4100	0.0354	31.1700	0.0312	(11.974)	0	0	486
2023/03/28	2040	04/05/2023	11.43	Call	Bond Future	696.2600	0.6963	699.6300	0.6996	0.484	0	0	0
2023/03/28	2040	04/05/2023	11.43	Put	Bond Future	2,883.6200	2.8836	2,816.3400	2.8163	(2.333)	0	0	0
2023/03/28	2040	04/05/2023	12.05	Put	Bond Future	954.2200	0.9542	910.6700	0.9107	(4.564)	0	0	684
2023/03/28	2040	04/05/2023			Bond Future	11.7822	82.2694	11.7706	82.3400	(0.099)	0.0000	0.0000	52,071
2023/03/28	2040	04/05/2023	10.17	Call	Bond Future	2.6200	0.0026	2.4300	0.0024	(7.252)	0	0	388
2023/03/28	2040	04/05/2023	10.17	Put	Bond Future	10,826.0400	10.8260	10,755.2000	10,755.2	(0.654)	0	0	0
2023/03/28	2040	04/05/2023	10.73	Call	Bond Future	49.7500	0.0497	48.5500	0.0486	(2.412)	0	0	486
2023/03/28	2040	04/05/2023	10.92	Call	Bond Future	118.8400	0.1188	117.3100	0.1173	(1.287)	0	0	388
2023/03/28	2040	04/05/2023	10.92	Put	Bond Future	5,642.6900	5.6427	5,570.5100	5.5705	(1.279)	0	0	0
2023/03/28	2040	04/05/2023	13.45	Call	Bond Future	9,241.4100	9.2414	9,307.8200	9.3078	0.719	0	0	0
2023/03/28	2040	04/05/2023	11.48	Call	Bond Future	796.8000	0.7968	801.4200	0.8014	0.580	0	0	486
2023/03/28	2040	04/05/2023	11.48	Put	Bond Future	2,667.9800	2.6680	2,601.9500	2.6019	(2.475)	0	0	0
2023/03/28	2040	04/05/2023	12.05	Call	Bond Future	2,556.7700	2.5568	2,583.8700	2.5839	1.060	0	0	0
2023/03/28	2040	04/05/2023	11.03	Call	Bond Future	186.1000	0.1861	184.6700	0.1847	(0.768)	0	0	684
2023/03/28	2040	04/05/2023	11.03	Put	Bond Future	4,972.7700	4.9728	4,900.6900	4.9007	(1.449)	0	0	0
2023/03/28	2040	04/05/2023	11.41	Call	Bond Future	658.4500	0.6584	661.3700	0.6614	0.443	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
2023/03/28	2040	04/05/2023	11.41	Put	Bond Future	2,972.8200	2.9728	2,905.0900	2.9051	(2.278)	0	0	0
2023/03/28	2040	04/05/2023	11.42	Call	Bond Future	677.1800	0.6772	680.3300	0.6803	0.465	0	0	0
2023/03/28	2040	04/05/2023	11.42	Put	Bond Future	2,928.0000	2.9280	2,860.5000	2.8605	(2.305)	0	0	0
2023/03/28	2040	03/08/2023	12.23	Call	Bond Future	4,297.7600	4.2978	4,329.3200	4.3293	0.734	0	0	0
2023/03/28	2040	03/08/2023	12.23	Put	Bond Future	2,438.3400	2.4383	2,397.9700	2.3980	(1.656)	0	0	0
2023/03/28	2040	03/08/2023			Bond Future	11.9124	79.3739	11.9004	79.4458	(0.101)	0.0000	0.0000	98,195
2023/03/28	2040	03/08/2023	12.22	Call	Bond Future	4,261.8700	4.2619	4,293.2300	4.2932	0.736	0	0	0
2023/03/28	2040	03/08/2023	12.22	Put	Bond Future	2,459.9500	2.4600	2,419.3800	2.4194	(1.649)	0	0	0
2023/03/28	2040	03/08/2023	12.21	Call	Bond Future	4,226.2700	4.2263	4,257.4300	4.2574	0.737	0	0	0
2023/03/28	2040	03/08/2023	12.21	Put	Bond Future	2,481.9100	2.4819	2,441.1400	2.4411	(1.643)	0	0	0
2023/03/28	2040	02/11/2023	11.59	Call	Bond Future	2,827.2600	2.8273	2,849.2900	2.8493	0.779	0	0	0
2023/03/28	2040	02/11/2023	11.60	Put	Bond Future	5,454.2300	5.4542	5,403.1100	5.4031	(0.937)	0	0	0
2023/03/28	2040	02/11/2023	11.58	Call	Bond Future	2,801.3700	2.8014	2,823.2300	2.8232	0.780	0	0	0
2023/03/28	2040	02/11/2023	11.58	Put	Bond Future	5,525.8700	5.5259	5,474.4200	5.4744	(0.931)	0	0	0
2023/03/28	2040	02/11/2023			Bond Future	12.0323	80.9696	12.0198	81.0429	(0.104)	0.0000	0.0000	14
2023/03/28	2040	02/11/2023	11.59	Put	Bond Future	5,489.9500	5.4900	5,438.6700	5.4387	(0.934)	0	0	0
2023/03/28	2040	02/11/2023	11.60	Call	Bond Future	2,853.2700	2.8533	2,875.4600	2.8755	0.778	0	0	0
2023/03/28	2040	01/02/2024	12.34	Call	Bond Future	5,160.8600	5.1609	5,195.8700	5.1959	0.678	0	0	0
2023/03/28	2040	01/02/2024	12.34	Put	Bond Future	4,117.0800	4.1171	4,077.2700	4.0773	(0.967)	0	0	0
2023/03/28	2040	01/02/2024	12.33	Call	Bond Future	5,128.9500	5.1289	5,163.8100	5.1638	0.680	0	0	0
2023/03/28	2040	01/02/2024	12.33	Put	Bond Future	4,141.6000	4.1416	4,101.6400	4.1016	(0.965)	0	0	0
2023/03/28	2040	01/02/2024			Bond Future	12.1569	78.1138	12.1439	78.1886	(0.107)	0.0000	0.0000	11
2023/03/28	2040	01/02/2024	12.35	Call	Bond Future	5,193.1300	5.1931	5,228.2800	5.2283	0.677	0	0	0
2023/03/28	2040	01/02/2024	12.35	Put	Bond Future	4,092.9800	4.0930	4,053.3100	4.0533	(0.969)	0	0	0
2023/03/28	2040	02/05/2024	11.61	Call	Bond Future	2,983.3200	2.9833	3,008.0700	3.0081	0.830	0	0	0
2023/03/28	2040	02/05/2024	11.62	Put	Bond Future	6,967.6000	6.9676	6,915.9900	6.9160	(0.741)	0	0	0
2023/03/28	2040	02/05/2024	11.60	Call	Bond Future	2,960.6400	2.9606	2,985.2400	2.9852	0.831	0	0	0
2023/03/28	2040	02/05/2024			Bond Future	12.2940	79.6716	12.2805	79.7481	(0.110)	0.0000	0.0000	0
2023/03/28	2040	02/05/2024	11.61	Put	Bond Future	7,005.6000	7.0056	6,953.8500	6.9538	(0.739)	0	0	0
2023/03/28	2040	02/05/2024	11.62	Call	Bond Future	3,006.4300	3.0064	3,031.3200	3.0313	0.828	0	0	0
2023/03/28	2040	02/05/2024	11.60	Put	Bond Future	7,044.1100	7.0441	6,992.2100	6.9922	(0.737)	0	0	0
2023/03/28	2044	04/05/2023	11.41	Call	Bond Future	521.6900	0.5217	522.3500	0.5223	0.127	0	0	0
2023/03/28	2044	04/05/2023	11.41	Put	Bond Future	3,519.7300	3.5197	3,449.7300	3.4497	(1.989)	0	0	0
2023/03/28	2044	04/05/2023	11.42	Call	Bond Future	537.4800	0.5375	538.3000	0.5383	0.153	0	0	0
2023/03/28	2044	04/05/2023	11.42	Put	Bond Future	3,470.4800	3.4705	3,400.6400	3.4006	(2.012)	0	0	0
2023/03/28	2044	04/05/2023	11.75	Put	Bond Future	2,086.2200	2.0862	2,024.8700	2.0249	(2.941)	0	0	4,423
2023/03/28	2044	04/05/2023			Bond Future	11.8857	78.3646	11.8741	78.4352	(0.097)	0.0000	0.0000	62,604
2023/03/28	2044	04/05/2023	11.43	Call	Bond Future	553.5200	0.5535	554.5000	0.5545	0.177	0	0	0
2023/03/28	2044	04/05/2023	11.43	Put	Bond Future	3,421.5700	3.4216	3,351.8900	3.3519	(2.036)	0	0	0
2023/03/28	2044	04/05/2023	11.75	Call	Bond Future	1,250.6100	1.2506	1,259.9200	1.2599	0.744	0	0	0
2023/03/28	2044	04/05/2023	12.00	Call	Bond Future	2,036.7000	2.0367	2,055.9300	2.0559	0.944	0	0	0
2023/03/28	2044	04/05/2023	12.00	Put	Bond Future	1,344.4900	1.3445	1,293.0600	1.2931	(3.825)	0	0	4,423
2023/03/28	2044	04/05/2023	12.25	Call	Bond Future	3,002.8900	3.0029	3,033.2100	3.0332	1.010	0	0	0
2023/03/28	2044	04/05/2023	12.25	Put	Bond Future	833.1600	0.8332	792.8200	0.7928	(4.842)	0	0	1,798
2023/03/28	2044	03/08/2023	12.16	Call	Bond Future	3,734.2800	3.7343	3,762.3300	3.7623	0.751	0	0	0
2023/03/28	2044	03/08/2023	12.16	Put	Bond Future	2,858.8100	2.8588	2,814.9300	2.8149	(1.535)	0	0	0
2023/03/28	2044	03/08/2023	12.00	Call	Bond Future	3,210.2100	3.2102	3,234.9800	3.2350	0.772	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
2023/03/28	2044	03/08/2023	12.00	Put	Bond Future	3,284.4800	3.2845	3,237.3200	3.2373	(1.436)	0	0	4,754
2023/03/28	2044	03/08/2023	12.15	Call	Bond Future	3,700.5800	3.7006	3,728.4300	3.7284	0.753	0	0	0
2023/03/28	2044	03/08/2023	12.15	Put	Bond Future	2,883.8800	2.8839	2,839.8000	2.8398	(1.528)	0	0	0
2023/03/28	2044	03/08/2023			Bond Future	12.0124	75.5177	12.0004	75.5897	(0.100)	0.0000	0.0000	21,333
2023/03/28	2044	03/08/2023	12.17	Call	Bond Future	3,768.1000	3.7681	3,796.3600	3.7964	0.750	0	0	0
2023/03/28	2044	03/08/2023	12.17	Put	Bond Future	2,833.9400	2.8339	2,790.2700	2.7903	(1.541)	0	0	0
2023/03/28	2044	03/08/2023	11.75	Call	Bond Future	2,465.6200	2.4656	2,485.3200	2.4853	0.799	0	0	0
2023/03/28	2044	03/08/2023	11.75	Put	Bond Future	4,065.0000	4.0650	4,012.7700	4.0128	(1.285)	0	0	3,076
2023/03/28	2044	02/11/2023	11.57	Call	Bond Future	2,651.2600	2.6513	2,671.4700	2.6715	0.762	0	0	0
2023/03/28	2044	02/11/2023	11.57	Put	Bond Future	6,069.4400	6.0694	6,016.3500	6.0163	(0.875)	0	0	0
2023/03/28	2044	02/11/2023			Bond Future	12.1289	77.0360	12.1165	77.1093	(0.102)	0.0000	0.0000	0
2023/03/28	2044	02/11/2023	11.56	Call	Bond Future	2,626.3500	2.6263	2,646.4000	2.6464	0.763	0	0	0
2023/03/28	2044	02/11/2023	11.56	Put	Bond Future	6,108.0300	6.1080	6,054.7800	6.0548	(0.872)	0	0	0
2023/03/28	2044	02/11/2023	11.55	Call	Bond Future	2,601.5500	2.6015	2,621.4500	2.6214	0.765	0	0	0
2023/03/28	2044	02/11/2023	11.55	Put	Bond Future	6,146.8200	6.1468	6,093.4200	6.0934	(0.869)	0	0	0
2023/03/28	2044	01/02/2024	12.29	Call	Bond Future	4,774.6200	4.7746	4,807.6200	4.8076	0.691	0	0	0
2023/03/28	2044	01/02/2024	12.29	Put	Bond Future	4,542.2600	4.5423	4,500.3900	4.5004	(0.922)	0	0	0
2023/03/28	2044	01/02/2024			Bond Future	12.2498	74.2252	12.2368	74.3000	(0.105)	0.0000	0.0000	0
2023/03/28	2044	01/02/2024	12.28	Call	Bond Future	4,743.6800	4.7437	4,776.5300	4.7765	0.693	0	0	0
2023/03/28	2044	01/02/2024	12.28	Put	Bond Future	4,568.9500	4.5689	4,526.9300	4.5269	(0.920)	0	0	0
2023/03/28	2044	01/02/2024	12.27	Call	Bond Future	4,712.5400	4.7125	4,745.2400	4.7452	0.694	0	0	0
2023/03/28	2044	01/02/2024	12.27	Put	Bond Future	4,595.5200	4.5955	4,553.3500	4.5533	(0.918)	0	0	0
2023/03/28	2044	02/05/2024	11.67	Call	Bond Future	3,055.2000	3.0552	3,079.7400	3.0797	0.803	0	0	0
2023/03/28	2044	02/05/2024	11.67	Put	Bond Future	7,297.7400	7.2977	7,245.8000	7.2458	(0.712)	0	0	0
2023/03/28	2044	02/05/2024			Bond Future	12.3821	75.7054	12.3687	75.7818	(0.109)	0.0000	0.0000	0
2023/03/28	2044	02/05/2024	11.66	Call	Bond Future	3,032.4700	3.0325	3,056.8800	3.0569	0.805	0	0	0
2023/03/28	2044	02/05/2024	11.66	Put	Bond Future	7,337.4500	7.3375	7,285.3800	7.2854	(0.710)	0	0	0
2023/03/28	2044	02/05/2024	11.65	Call	Bond Future	3,009.5400	3.0095	3,033.8000	3.0338	0.806	0	0	0
2023/03/28	2044	02/05/2024	11.65	Put	Bond Future	7,377.0400	7.3770	7,324.8200	7.3248	(0.708)	0	0	0
2023/03/28	2046	04/05/2023			Bond Future	113.3411	113.3411	114.1631	114.1631	0.725	0.0000	0.0000	17,308
2023/03/28	2046	03/08/2023			Bond Future	115.5901	115.5901	116.4282	116.4282	0.725	0.0000	0.0000	0
2023/03/28	2046	02/11/2023			Bond Future	115.8587	115.8587	116.7136	116.7136	0.738	0.0000	0.0000	0
2023/03/28	2046	01/02/2024			Bond Future	118.2461	118.2461	119.1188	119.1188	0.738	0.0000	0.0000	0
2023/03/28	2046	02/05/2024			Bond Future	118.5010	118.5010	119.3911	119.3911	0.751	0.0000	0.0000	0
2023/03/28	2050	04/05/2023			Bond Future	115.7375	115.7375	117.9030	117.9030	1.871	0.0000	0.0000	13,316
2023/03/28	2050	03/08/2023			Bond Future	115.8527	115.8527	118.0608	118.0608	1.906	0.0000	0.0000	0
2023/03/28	2050	02/11/2023			Bond Future	118.2086	118.2086	120.4616	120.4616	1.906	0.0000	0.0000	0
2023/03/28	2050	01/02/2024			Bond Future	118.4081	118.4081	120.7074	120.7074	1.942	0.0000	0.0000	0
2023/03/28	2050	02/05/2024			Bond Future	120.7993	120.7993	123.1453	123.1453	1.942	0.0000	0.0000	0
2023/03/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	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
2023/03/28	AL37	04/05/2023			Index Future	884.1780	884.1780	884.0350	884.0350	(0.016)	0.0000	0.0000	0
2023/03/28	AL37	03/08/2023			Index Future	901.5030	901.5030	901.3570	901.3570	(0.016)	0.0000	0.0000	0
2023/03/28	AL37	02/11/2023			Index Future	919.6220	919.6220	919.4720	919.4720	(0.016)	0.0000	0.0000	0
2023/03/28	AL37	01/02/2024			Index Future	938.3660	938.3660	938.2130	938.2130	(0.016)	0.0000	0.0000	0
2023/03/28	AL37	02/05/2024			Index Future	957.1300	957.1300	956.9760	956.9760	(0.016)	0.0000	0.0000	0
2023/03/28	AL7T	04/05/2023			Index Future	1,011.2710	1,011.2710	1,010.9630	1,010.9630	(0.030)	0.0000	0.0000	0
2023/03/28	AL7T	03/08/2023			Index Future	1,031.0870	1,031.0870	1,030.7710	1,030.7710	(0.031)	0.0000	0.0000	0
2023/03/28	AL7T	02/11/2023			Index Future	1,051.8100	1,051.8100	1,051.4870	1,051.4870	(0.031)	0.0000	0.0000	0
2023/03/28	AL7T	01/02/2024			Index Future	1,073.2480	1,073.2480	1,072.9190	1,072.9190	(0.031)	0.0000	0.0000	0
2023/03/28	AL7T	02/05/2024			Index Future	1,094.7100	1,094.7100	1,094.3760	1,094.3760	(0.031)	0.0000	0.0000	0
2023/03/28	ALBI	04/05/2023			Index Future	885.8140	885.8140	885.8350	885.8350	0.002	0.0000	0.0000	99
2023/03/28	ALBI	03/08/2023			Index Future	903.1710	903.1710	903.1920	903.1920	0.002	0.0000	0.0000	0
2023/03/28	ALBI	02/11/2023			Index Future	921.3230	921.3230	921.3440	921.3440	0.002	0.0000	0.0000	0
2023/03/28	ALBI	01/02/2024			Index Future	940.1020	940.1020	940.1230	940.1230	0.002	0.0000	0.0000	0
2023/03/28	ALBI	02/05/2024			Index Future	958.9010	958.9010	958.9240	958.9240	0.002	0.0000	0.0000	0
2023/03/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	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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2023/03/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/28	ES33	04/05/2023			Bond Future	12.0815	74.4370	12.0799	74.4449	(0.014)	0.0000	0.0000	0
2023/03/28	ES33	03/08/2023			Bond Future	12.2353	75.9140	12.2336	75.9220	(0.014)	0.0000	0.0000	350
2023/03/28	ES33	02/11/2023			Bond Future	12.3921	73.6634	12.3903	73.6716	(0.015)	0.0000	0.0000	0
2023/03/28	ES33	01/02/2024			Bond Future	12.5565	75.1813	12.5546	75.1896	(0.015)	0.0000	0.0000	0
2023/03/28	ES33	02/05/2024			Bond Future	12.7340	72.9038	12.7320	72.9124	(0.016)	0.0000	0.0000	0
2023/03/28	ES42	04/05/2023			Bond Future	12.4895	71.5848	12.4828	71.6217	(0.054)	0.0000	0.0000	0
2023/03/28	ES42	03/08/2023			Bond Future	12.6313	73.0052	12.6243	73.0429	(0.055)	0.0000	0.0000	4,000
2023/03/28	ES42	02/11/2023			Bond Future	12.7755	70.2275	12.7682	70.2659	(0.057)	0.0000	0.0000	0
2023/03/28	ES42	01/02/2024			Bond Future	12.9190	71.6745	12.9114	71.7137	(0.059)	0.0000	0.0000	0
2023/03/28	ES42	02/05/2024			Bond Future	13.0781	68.8592	13.0702	68.8994	(0.061)	0.0000	0.0000	0
2023/03/28	GOVI	04/05/2023	852.86	Call	GOVI	202,950.0000	20.2950	203,210.0000	20.3210	0.128	0	0	0
2023/03/28	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	GOVI	04/05/2023	852.87	Call	GOVI	202,850.0000	20.2850	203,110.0000	20.3110	0.128	0	0	0
2023/03/28	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	GOVI	04/05/2023			GOVI	873.1550	873.1550	873.1810	873.1810	0.003	0.0000	0.0000	840
2023/03/28	GOVI	04/05/2023	852.88	Call	GOVI	202,750.0000	20.2750	203,010.0000	20.3010	0.128	0	0	0
2023/03/28	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	GOVI	03/08/2023	837.21	Call	GOVI	530,540.0000	53.0540	530,800.0000	53.0800	0.049	0	0	0
2023/03/28	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	GOVI	03/08/2023	837.22	Call	GOVI	530,440.0000	53.0440	530,700.0000	53.0700	0.049	0	0	0
2023/03/28	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	GOVI	03/08/2023			GOVI	890.2640	890.2640	890.2900	890.2900	0.003	0.0000	0.0000	0
2023/03/28	GOVI	03/08/2023	837.23	Call	GOVI	530,340.0000	53.0340	530,600.0000	53.0600	0.049	0	0	0
2023/03/28	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	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
2023/03/28	GOVI	02/11/2023	885.82	Call	GOVI	223,370.0000	22.3370	223,620.0000	22.3620	0.112	0	0	0
2023/03/28	GOVI	02/11/2023			GOVI	908.1570	908.1570	908.1820	908.1820	0.003	0.0000	0.0000	0
2023/03/28	GOVI	02/11/2023	885.80	Call	GOVI	223,570.0000	22.3570	223,820.0000	22.3820	0.112	0	0	0
2023/03/28	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	GOVI	02/11/2023	885.81	Call	GOVI	223,470.0000	22.3470	223,720.0000	22.3720	0.112	0	0	0
2023/03/28	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	GOVI	01/02/2024	880.00	Call	GOVI	466,670.0000	46.6670	466,930.0000	46.6930	0.056	0	0	0
2023/03/28	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	GOVI	01/02/2024			GOVI	926.6670	926.6670	926.6930	926.6930	0.003	0.0000	0.0000	0
2023/03/28	GOVI	01/02/2024	879.98	Call	GOVI	466,870.0000	46.6870	467,130.0000	46.7130	0.056	0	0	0
2023/03/28	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	GOVI	01/02/2024	879.99	Call	GOVI	466,770.0000	46.6770	467,030.0000	46.7030	0.056	0	0	0
2023/03/28	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	GOVI	02/05/2024	950.97	Put	GOVI	57,720.0000	5.7720	57,440.0000	5.7440	(0.485)	0	0	0
2023/03/28	GOVI	02/05/2024	950.98	Put	GOVI	57,820.0000	5.7820	57,540.0000	5.7540	(0.484)	0	0	0
2023/03/28	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	GOVI	02/05/2024			GOVI	945.1980	945.1980	945.2260	945.2260	0.003	0.0000	0.0000	0
2023/03/28	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	GOVI	02/05/2024	950.99	Put	GOVI	57,920.0000	5.7920	57,640.0000	5.7640	(0.483)	0	0	0
2023/03/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/28	IGOV	04/05/2023			Index Future	327.8070	327.8070	329.9790	329.9790	0.663	0.0000	0.0000	654
2023/03/28	IGOV	03/08/2023			Index Future	334.3110	334.3110	336.5260	336.5260	0.663	0.0000	0.0000	0
2023/03/28	IGOV	02/11/2023			Index Future	341.1090	341.1090	343.3680	343.3680	0.662	0.0000	0.0000	0
2023/03/28	IGOV	01/02/2024			Index Future	348.1380	348.1380	350.4450	350.4450	0.663	0.0000	0.0000	0
2023/03/28	IGOV	02/05/2024			Index Future	355.1760	355.1760	357.5290	357.5290	0.662	0.0000	0.0000	0
2023/03/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/28	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
2023/03/28	JBAF	19/04/2023			Jibar Tradeable Future	7.6650	92.3350	7.6850	92.3150	0.261	0.0000	0.0000	0
2023/03/28	JBAF	17/05/2023			Jibar Tradeable Future	7.7400	92.2600	7.7500	92.2500	0.129	0.0000	0.0000	0
2023/03/28	JBAF	21/06/2023			Jibar Tradeable Future	7.7700	92.2300	7.7800	92.2200	0.129	0.0000	0.0000	0
2023/03/28	JBAF	19/07/2023			Jibar Tradeable Future	7.7700	92.2300	7.7850	92.2150	0.193	0.0000	0.0000	0
2023/03/28	JBAF	16/08/2023			Jibar Tradeable Future	7.7650	92.2350	7.8000	92.2000	0.451	0.0000	0.0000	0
2023/03/28	JBAF	20/09/2023			Jibar Tradeable Future	7.7750	92.2250	7.7800	92.2200	0.064	0.0000	0.0000	75
2023/03/28	JBAF	20/12/2023			Jibar Tradeable Future	7.6300	92.3700	7.6350	92.3650	0.066	0.0000	0.0000	272
2023/03/28	JBAF	20/03/2024			Jibar Tradeable Future	7.4750	92.5250	7.4850	92.5150	0.134	0.0000	0.0000	0
2023/03/28	JBAF	19/06/2024			Jibar Tradeable Future	7.3400	92.6600	7.3900	92.6100	0.681	0.0000	0.0000	0
2023/03/28	JBAF	18/09/2024			Jibar Tradeable Future	7.2750	92.7250	7.2900	92.7100	0.206	0.0000	0.0000	68
2023/03/28	JBAF	18/12/2024			Jibar Tradeable Future	7.2850	92.7150	7.2600	92.7400	(0.343)	0.0000	0.0000	0
2023/03/28	JBAF	19/03/2025			Jibar Tradeable Future	7.2650	92.7350	7.2800	92.7200	0.206	0.0000	0.0000	0
2023/03/28	R035	04/05/2023	10.55	Call	Bond Future	170.3400	0.1703	157.0300	0.1570	(7.814)	0	0	770
2023/03/28	R035	04/05/2023	10.55	Put	Bond Future	4,513.6700	4.5137	4,550.7800	4.5508	0.822	0	0	0
2023/03/28	R035	04/05/2023	13.18	Call	Bond Future	9,942.5600	9.9426	9,891.2200	9.8912	(0.516)	0	0	0
2023/03/28	R035	04/05/2023	13.18	Put	Bond Future	12.9000	0.0129	11.9800	0.0120	(7.132)	0	0	491
2023/03/28	R035	04/05/2023	12.46	Call	Bond Future	6,464.4100	6.4644	6,410.7100	6.4107	(0.831)	0	0	0
2023/03/28	R035	04/05/2023	12.46	Put	Bond Future	95.8800	0.0959	92.6000	0.0926	(3.421)	0	0	388
2023/03/28	R035	04/05/2023	11.20	Call	Bond Future	1,216.9700	1.2170	1,175.2300	1.1752	(3.430)	0	0	0
2023/03/28	R035	04/05/2023	11.21	Call	Bond Future	1,244.1200	1.2441	1,202.0000	1.2020	(3.386)	0	0	0
2023/03/28	R035	04/05/2023	11.22	Put	Bond Future	1,632.9200	1.6329	1,640.8400	1.6408	0.485	0	0	0
2023/03/28	R035	04/05/2023	10.60	Call	Bond Future	206.5800	0.2066	191.3700	0.1914	(7.363)	0	0	388
2023/03/28	R035	04/05/2023	10.60	Put	Bond Future	4,243.7900	4.2438	4,279.0000	4.2790	0.830	0	0	0
2023/03/28	R035	04/05/2023	11.05	Call	Bond Future	850.9800	0.8510	815.4800	0.8155	(4.172)	0	0	770
2023/03/28	R035	04/05/2023	11.05	Put	Bond Future	2,198.4900	2.1985	2,213.4100	2.2134	0.679	0	0	0
2023/03/28	R035	04/05/2023	11.17	Call	Bond Future	1,137.4700	1.1375	1,096.9000	1.0969	(3.567)	0	0	491
2023/03/28	R035	04/05/2023			Bond Future	11.2830	86.1559	11.2918	86.1055	0.078	0.0000	0.0000	151,356
2023/03/28	R035	04/05/2023	9.85	Call	Bond Future	5.7700	0.0058	4.8600	0.0049	(15.771)	0	0	388
2023/03/28	R035	04/05/2023	9.85	Put	Bond Future	8,794.4000	8.7944	8,843.9100	8.8439	0.563	0	0	0
2023/03/28	R035	04/05/2023	10.42	Call	Bond Future	99.0500	0.0990	90.0300	0.0900	(9.107)	0	0	491
2023/03/28	R035	04/05/2023	10.42	Put	Bond Future	5,245.2700	5.2453	5,286.6700	5.2867	0.789	0	0	0
2023/03/28	R035	04/05/2023	11.80	Call	Bond Future	3,378.8200	3.3788	3,324.2700	3.3243	(1.614)	0	0	0
2023/03/28	R035	04/05/2023	11.80	Put	Bond Future	493.5300	0.4935	489.4000	0.4894	(0.837)	0	0	1,035
2023/03/28	R035	04/05/2023	11.87	Call	Bond Future	3,685.0600	3.6851	3,630.1900	3.6302	(1.489)	0	0	0
2023/03/28	R035	04/05/2023	11.87	Put	Bond Future	419.9300	0.4199	415.4800	0.4155	(1.060)	0	0	770
2023/03/28	R035	04/05/2023	11.20	Put	Bond Future	1,693.4600	1.6935	1,702.1400	1.7021	0.513	0	0	0
2023/03/28	R035	04/05/2023	11.21	Put	Bond Future	1,662.9900	1.6630	1,671.2900	1.6713	0.499	0	0	0
2023/03/28	R035	04/05/2023	11.22	Call	Bond Future	1,271.6200	1.2716	1,229.1200	1.2291	(3.342)	0	0	0
2023/03/28	R035	04/05/2023	11.17	Put	Bond Future	1,787.1600	1.7872	1,797.0100	1.7970	0.551	0	0	0
2023/03/28	R035	03/08/2023	12.00	Call	Bond Future	4,940.9600	4.9410	4,895.1200	4.8951	(0.928)	0	0	0
2023/03/28	R035	03/08/2023	12.00	Put	Bond Future	1,691.7200	1.6917	1,697.4200	1.6974	0.337	0	0	0
2023/03/28	R035	03/08/2023			Bond Future	11.4040	87.8443	11.4132	87.7928	0.081	0.0000	0.0000	9,321
2023/03/28	R035	03/08/2023	11.98	Call	Bond Future	4,867.1700	4.8672	4,821.5300	4.8215	(0.938)	0	0	0
2023/03/28	R035	03/08/2023	11.98	Put	Bond Future	1,724.0400	1.7240	1,729.9400	1.7299	0.342	0	0	0
2023/03/28	R035	03/08/2023	11.99	Call	Bond Future	4,904.0200	4.9040	4,858.2800	4.8583	(0.933)	0	0	0
2023/03/28	R035	03/08/2023	11.99	Put	Bond Future	1,707.8100	1.7078	1,713.6100	1.7136	0.340	0	0	0
2023/03/28	R035	02/11/2023	12.85	Call	Bond Future	8,302.1100	8.3021	8,254.3000	8.2543	(0.576)	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
2023/03/28	R035	02/11/2023	12.85	Put	Bond Future	1,458.1900	1.4582	1,463.0500	1.4631	0.333	0	0	400
2023/03/28	R035	02/11/2023	11.41	Call	Bond Future	3,379.8300	3.3798	3,345.5100	3.3455	(1.015)	0	0	0
2023/03/28	R035	02/11/2023	11.41	Put	Bond Future	4,026.8300	4.0268	4,045.1800	4.0452	0.456	0	0	0
2023/03/28	R035	02/11/2023	11.42	Call	Bond Future	3,407.8100	3.4078	3,373.3500	3.3733	(1.011)	0	0	0
2023/03/28	R035	02/11/2023	11.42	Put	Bond Future	3,999.3000	3.9993	4,017.5100	4.0175	0.455	0	0	0
2023/03/28	R035	02/11/2023	11.12	Call	Bond Future	2,618.7100	2.6187	2,588.5200	2.5885	(1.153)	0	0	400
2023/03/28	R035	02/11/2023			Bond Future	11.5271	85.1061	11.5367	85.0534	0.083	0.0000	0.0000	6
2023/03/28	R035	02/11/2023	11.43	Call	Bond Future	3,435.9000	3.4359	3,401.3100	3.4013	(1.007)	0	0	0
2023/03/28	R035	02/11/2023	11.43	Put	Bond Future	3,971.9200	3.9719	3,990.0000	3.9900	0.455	0	0	0
2023/03/28	R035	02/11/2023	10.62	Call	Bond Future	1,575.2500	1.5753	1,552.6500	1.5526	(1.435)	0	0	400
2023/03/28	R035	02/11/2023	10.62	Put	Bond Future	6,775.1500	6.7751	6,805.2200	6.8052	0.444	0	0	0
2023/03/28	R035	02/11/2023	11.12	Put	Bond Future	4,898.2900	4.8983	4,920.7700	4.9208	0.459	0	0	0
2023/03/28	R035	01/02/2024	12.18	Put	Bond Future	3,128.1800	3.1282	3,141.6100	3.1416	0.429	0	0	0
2023/03/28	R035	01/02/2024	12.19	Call	Bond Future	5,914.4500	5.9145	5,874.1300	5.8741	(0.682)	0	0	0
2023/03/28	R035	01/02/2024	12.19	Put	Bond Future	3,109.7300	3.1097	3,123.0800	3.1231	0.429	0	0	0
2023/03/28	R035	01/02/2024	10.62	Call	Bond Future	1,847.7800	1.8478	1,825.7600	1.8258	(1.192)	0	0	400
2023/03/28	R035	01/02/2024	10.62	Put	Bond Future	7,693.0000	7.6930	7,724.6500	7.7247	0.411	0	0	0
2023/03/28	R035	01/02/2024	11.12	Put	Bond Future	5,813.2000	5.8132	5,838.4000	5.8384	0.433	0	0	0
2023/03/28	R035	01/02/2024			Bond Future	11.6560	86.8406	11.6659	86.7869	0.086	0.0000	0.0000	0
2023/03/28	R035	01/02/2024	13.46	Call	Bond Future	10,419.8500	10.4198	10,371.4100	10.3714	(0.465)	0	0	0
2023/03/28	R035	01/02/2024	13.46	Put	Bond Future	1,461.9800	1.4620	1,467.2100	1.4672	0.358	0	0	400
2023/03/28	R035	01/02/2024	12.18	Call	Bond Future	5,881.6100	5.8816	5,841.3700	5.8414	(0.684)	0	0	0
2023/03/28	R035	01/02/2024	12.20	Call	Bond Future	5,947.3500	5.9474	5,906.9300	5.9069	(0.680)	0	0	0
2023/03/28	R035	01/02/2024	12.20	Put	Bond Future	3,091.4000	3.0914	3,104.6500	3.1046	0.429	0	0	0
2023/03/28	R035	01/02/2024	11.12	Call	Bond Future	2,858.2800	2.8583	2,829.8100	2.8298	(0.996)	0	0	400
2023/03/28	R035	02/05/2024	11.19	Call	Bond Future	3,033.4900	3.0335	3,005.7600	3.0058	(0.914)	0	0	0
2023/03/28	R035	02/05/2024	11.19	Put	Bond Future	6,277.3200	6.2773	6,304.2000	6.3042	0.428	0	0	0
2023/03/28	R035	02/05/2024	11.20	Call	Bond Future	3,055.3400	3.0553	3,027.4900	3.0275	(0.912)	0	0	0
2023/03/28	R035	02/05/2024	11.20	Put	Bond Future	6,243.6000	6.2436	6,270.3600	6.2704	0.429	0	0	0
2023/03/28	R035	02/05/2024			Bond Future	11.7893	84.0685	11.7997	84.0139	0.088	0.0000	0.0000	0
2023/03/28	R035	02/05/2024	11.21	Call	Bond Future	3,077.6200	3.0776	3,049.6600	3.0497	(0.908)	0	0	0
2023/03/28	R035	02/05/2024	11.21	Put	Bond Future	6,210.3700	6.2104	6,237.0200	6.2370	0.429	0	0	0
2023/03/28	R186	04/05/2023		Call	Bond Future	10,599.6500	10.5996	10,485.6300	10.4856	(1.076)	0	0	0
2023/03/28	R186	04/05/2023	8.83	Put	Bond Future	271.8900	0.2719	289.9900	0.2900	6.657	0	0	0
2023/03/28	R186	04/05/2023	8.84	Call	Bond Future	1,830.2500	1.8303	1,733.9100	1.7339	(5.264)	0	0	0
2023/03/28	R186	04/05/2023			Bond Future	8.3460	110.5997	8.3817	110.4856	0.428	0.0000	0.0000	100,584
2023/03/28	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/28	R186	04/05/2023	8.36	Call	Bond Future	764.8800	0.7649	697.9700	0.6980	(8.748)	0	0	200
2023/03/28	R186	04/05/2023	8.36	Put	Bond Future	720.1200	0.7201	767.2300	0.7672	6.542	0	0	200
2023/03/28	R186	04/05/2023	8.82	Call	Bond Future	1,779.4100	1.7794	1,683.9100	1.6839	(5.367)	0	0	0
2023/03/28	R186	04/05/2023	8.82	Put	Bond Future	277.9100	0.2779	296.4300	0.2964	6.664	0	0	0
2023/03/28	R186	04/05/2023	8.83	Call	Bond Future	1,804.7800	1.8048	1,708.8600	1.7089	(5.315)	0	0	0
2023/03/28	R186	04/05/2023	8.84	Put	Bond Future	265.9900	0.2660	283.6700	0.2837	6.647	0	0	0
2023/03/28	R186	03/08/2023	9.74	Call	Bond Future	4,228.5400	4.2285	4,125.0200	4.1250	(2.448)	0	0	0
2023/03/28	R186	03/08/2023	9.74	Put	Bond Future	257.6400	0.2576	270.4900	0.2705	4.988	0	0	0
2023/03/28	R186	03/08/2023	9.73	Put	Bond Future	260.8900	0.2609	273.9100	0.2739	4.991	0	0	0
2023/03/28	R186	03/08/2023			Bond Future	8.3819	107.4629	8.4208	107.3465	0.464	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/28	R186	03/08/2023	9.75	Call	Bond Future	4,253.7200	4.2537	4,150.0500	4.1500	(2.437)	0	0	0
2023/03/28	R186	03/08/2023	9.75	Put	Bond Future	254.2800	0.2543	266.9800	0.2670	4.994	0	0	0
2023/03/28	R186	03/08/2023	9.73	Call	Bond Future	4,203.2400	4.2032	4,099.8900	4.0999	(2.459)	0	0	0
2023/03/28	R186	02/11/2023	9.40	Call	Bond Future	3,448.3800	3.4484	3,357.5700	3.3576	(2.633)	0	0	0
2023/03/28	R186	02/11/2023	9.40	Put	Bond Future	707.0200	0.7070	734.9800	0.7350	3.955	0	0	0
2023/03/28	R186	02/11/2023	9.15	Call	Bond Future	2,933.9000	2.9339	2,848.7800	2.8488	(2.901)	0	0	1,715
2023/03/28	R186	02/11/2023			Bond Future	8.4020	109.6231	8.4446	109.5044	0.507	0.0000	0.0000	17
2023/03/28	R186	02/11/2023	10.42	Call	Bond Future	5,746.8500	5.7468	5,640.4400	5.6404	(1.852)	0	0	0
2023/03/28	R186	02/11/2023	10.42	Put	Bond Future	295.5000	0.2955	307.8600	0.3079	4.183	0	0	1,715
2023/03/28	R186	02/11/2023	9.38	Call	Bond Future	3,406.3800	3.4064	3,315.9900	3.3160	(2.654)	0	0	0
2023/03/28	R186	02/11/2023	9.38	Put	Bond Future	719.0700	0.7191	747.4500	0.7475	3.947	0	0	0
2023/03/28	R186	02/11/2023	9.39	Call	Bond Future	3,427.3600	3.4274	3,336.7600	3.3368	(2.643)	0	0	0
2023/03/28	R186	02/11/2023	9.39	Put	Bond Future	713.0200	0.7130	741.1900	0.7412	3.951	0	0	0
2023/03/28	R186	02/11/2023	9.15	Put	Bond Future	870.7800	0.8708	904.4300	0.9044	3.864	0	0	0
2023/03/28	R186	01/02/2024	9.52	Put	Bond Future	842.0800	0.8421	872.9900	0.8730	3.671	0	0	0
2023/03/28	R186	01/02/2024	9.50	Call	Bond Future	3,617.4900	3.6175	3,527.5800	3.5276	(2.485)	0	0	0
2023/03/28	R186	01/02/2024	9.51	Call	Bond Future	3,636.8900	3.6369	3,546.7800	3.5468	(2.478)	0	0	0
2023/03/28	R186	01/02/2024			Bond Future	8.4142	106.5521	8.4611	106.4309	0.557	0.0000	0.0000	0
2023/03/28	R186	01/02/2024	9.52	Call	Bond Future	3,656.3100	3.6563	3,566.0200	3.5660	(2.469)	0	0	0
2023/03/28	R186	01/02/2024	9.50	Put	Bond Future	853.3100	0.8533	884.6000	0.8846	3.667	0	0	0
2023/03/28	R186	01/02/2024	9.51	Put	Bond Future	847.6800	0.8477	878.7700	0.8788	3.668	0	0	0
2023/03/28	R186	02/05/2024	8.01	Call	Bond Future	1,256.0600	1.2561	1,203.8200	1.2038	(4.159)	0	0	0
2023/03/28	R186	02/05/2024	8.01	Put	Bond Future	2,304.4400	2.3044	2,375.5700	2.3756	3.087	0	0	0
2023/03/28	R186	02/05/2024			Bond Future	8.4476	108.6787	8.4995	108.5553	0.614	0.0000	0.0000	0
2023/03/28	R186	02/05/2024	7.99	Call	Bond Future	1,233.9200	1.2339	1,182.2400	1.1822	(4.188)	0	0	0
2023/03/28	R186	02/05/2024	7.99	Put	Bond Future	2,330.5400	2.3305	2,402.2300	2.4022	3.076	0	0	0
2023/03/28	R186	02/05/2024	8.00	Call	Bond Future	1,244.7400	1.2447	1,192.7800	1.1928	(4.174)	0	0	0
2023/03/28	R186	02/05/2024	8.00	Put	Bond Future	2,317.2400	2.3172	2,388.6500	2.3887	3.082	0	0	0
2023/03/28	R197	04/05/2023			Bond Future	337.1212	337.1212	337.3422	337.3422	0.066	0.0000	0.0000	309
2023/03/28	R197	03/08/2023			Bond Future	334.7325	334.7325	334.9575	334.9575	0.067	0.0000	0.0000	0
2023/03/28	R197	02/11/2023			Bond Future	341.5396	341.5396	341.7690	341.7690	0.067	0.0000	0.0000	0
2023/03/28	R202	04/05/2023			Bond Future	252.6727	252.6727	253.5765	253.5765	0.358	0.0000	0.0000	4,960
2023/03/28	R202	03/08/2023			Bond Future	252.8647	252.8647	253.7861	253.7861	0.364	0.0000	0.0000	460
2023/03/28	R202	02/11/2023			Bond Future	258.0067	258.0067	258.9468	258.9468	0.364	0.0000	0.0000	0
2023/03/28	R202	01/02/2024			Bond Future	258.3803	258.3803	259.3392	259.3392	0.371	0.0000	0.0000	0
2023/03/28	R202	02/05/2024			Bond Future	263.5988	263.5988	264.5777	264.5777	0.371	0.0000	0.0000	0
2023/03/28	R209	04/05/2023	10.00	Call	Bond Future	9.5500	0.0096	8.6300	0.0086	(9.634)	0	0	500
2023/03/28	R209	04/05/2023	10.00	Put	Bond Future	7,092.2800	7.0923	7,085.1800	7.0852	(0.100)	0	0	0
2023/03/28	R209	04/05/2023	10.50	Call	Bond Future	108.1600	0.1082	102.8200	0.1028	(4.937)	0	0	4,500
2023/03/28	R209	04/05/2023	10.50	Put	Bond Future	4,375.6700	4.3757	4,364.1500	4.3642	(0.263)	0	0	0
2023/03/28	R209	04/05/2023	11.50	Put	Bond Future	885.7100	0.8857	866.8900	0.8669	(2.125)	0	0	0
2023/03/28	R209	04/05/2023	11.09	Call	Bond Future	768.4600	0.7685	755.1700	0.7552	(1.729)	0	0	0
2023/03/28	R209	04/05/2023	11.09	Put	Bond Future	1,902.6600	1.9027	1,883.1900	1.8832	(1.023)	0	0	0
2023/03/28	R209	04/05/2023	11.10	Call	Bond Future	788.1100	0.7881	774.7500	0.7747	(1.695)	0	0	0
2023/03/28	R209	04/05/2023	11.10	Put	Bond Future	1,870.8800	1.8709	1,851.3400	1.8513	(1.044)	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
2023/03/28	R209	04/05/2023			Bond Future	11.3131	66.7273	11.3118	66.7335	(0.011)	0.0000	0.0000	20,287
2023/03/28	R209	04/05/2023	11.00	Call	Bond Future	605.6800	0.6057	593.1500	0.5931	(2.069)	0	0	1,250
2023/03/28	R209	04/05/2023	11.00	Put	Bond Future	2,205.1600	2.2052	2,186.4500	2.1865	(0.848)	0	0	8,250
2023/03/28	R209	04/05/2023	11.50	Call	Bond Future	1,815.6900	1.8157	1,803.0500	1.8031	(0.696)	0	0	2,250
2023/03/28	R209	04/05/2023	12.50	Call	Bond Future	5,687.3300	5.6873	5,688.1100	5.6881	0.014	0	0	0
2023/03/28	R209	04/05/2023	12.50	Put	Bond Future	82.2100	0.0822	76.8100	0.0768	(6.569)	0	0	9,750
2023/03/28	R209	04/05/2023	11.11	Call	Bond Future	807.9800	0.8080	794.5600	0.7946	(1.661)	0	0	0
2023/03/28	R209	04/05/2023	11.11	Put	Bond Future	1,839.3900	1.8394	1,819.7900	1.8198	(1.066)	0	0	0
2023/03/28	R209	03/08/2023	11.95	Put	Bond Future	1,582.7800	1.5828	1,571.1000	1.5711	(0.738)	0	0	0
2023/03/28	R209	03/08/2023	10.70	Call	Bond Future	1,047.6400	1.0476	1,041.4300	1.0414	(0.593)	0	0	1,800
2023/03/28	R209	03/08/2023	11.93	Call	Bond Future	4,058.6100	4.0586	4,053.1000	4.0531	(0.136)	0	0	0
2023/03/28	R209	03/08/2023	11.94	Call	Bond Future	4,090.3100	4.0903	4,084.8400	4.0848	(0.134)	0	0	0
2023/03/28	R209	03/08/2023	10.00	Call	Bond Future	322.4300	0.3224	318.7100	0.3187	(1.154)	0	0	1,800
2023/03/28	R209	03/08/2023	10.00	Put	Bond Future	7,910.1900	7.9102	7,900.2300	7.9002	(0.126)	0	0	0
2023/03/28	R209	03/08/2023			Bond Future	11.4223	68.0349	11.4210	68.0412	(0.011)	0.0000	0.0000	1,690
2023/03/28	R209	03/08/2023	11.95	Call	Bond Future	4,122.0900	4.1221	4,116.6500	4.1167	(0.132)	0	0	0
2023/03/28	R209	03/08/2023	10.70	Put	Bond Future	4,758.6500	4.7587	4,746.2000	4.7462	(0.262)	0	0	0
2023/03/28	R209	03/08/2023	11.93	Put	Bond Future	1,613.0200	1.6130	1,601.2700	1.6013	(0.728)	0	0	0
2023/03/28	R209	03/08/2023	11.94	Put	Bond Future	1,597.8300	1.5978	1,586.1200	1.5861	(0.733)	0	0	0
2023/03/28	R209	02/11/2023	11.33	Call	Bond Future	2,773.4700	2.7735	2,769.1700	2.7692	(0.155)	0	0	0
2023/03/28	R209	02/11/2023	11.33	Put	Bond Future	3,757.5900	3.7576	3,746.9600	3.7470	(0.283)	0	0	0
2023/03/28	R209	02/11/2023	11.34	Call	Bond Future	2,797.4400	2.7974	2,793.1500	2.7931	(0.153)	0	0	0
2023/03/28	R209	02/11/2023	11.34	Put	Bond Future	3,731.8900	3.7319	3,721.2700	3.7213	(0.285)	0	0	0
2023/03/28	R209	02/11/2023			Bond Future	11.5301	66.2513	11.5288	66.2576	(0.011)	0.0000	0.0000	594
2023/03/28	R209	02/11/2023	11.35	Call	Bond Future	2,821.5100	2.8215	2,817.2300	2.8172	(0.152)	0	0	0
2023/03/28	R209	02/11/2023	11.35	Put	Bond Future	3,706.3400	3.7063	3,695.7300	3.6957	(0.286)	0	0	0
2023/03/28	R209	01/02/2024	12.14	Call	Bond Future	5,133.2400	5.1332	5,131.2900	5.1313	(0.038)	0	0	0
2023/03/28	R209	01/02/2024	12.14	Put	Bond Future	2,789.1200	2.7891	2,780.6900	2.7807	(0.302)	0	0	0
2023/03/28	R209	01/02/2024	12.13	Put	Bond Future	2,805.7900	2.8058	2,797.3400	2.7973	(0.301)	0	0	0
2023/03/28	R209	01/02/2024			Bond Future	11.6384	67.6015	11.6371	67.6080	(0.012)	0.0000	0.0000	0
2023/03/28	R209	01/02/2024	12.12	Call	Bond Future	5,075.7000	5.0757	5,073.7200	5.0737	(0.039)	0	0	0
2023/03/28	R209	01/02/2024	12.12	Put	Bond Future	2,822.8000	2.8228	2,814.3400	2.8143	(0.300)	0	0	0
2023/03/28	R209	01/02/2024	12.13	Call	Bond Future	5,104.3300	5.1043	5,102.3600	5.1024	(0.039)	0	0	0
2023/03/28	R209	02/05/2024	11.17	Call	Bond Future	2,734.8500	2.7349	2,732.8900	2.7329	(0.072)	0	0	0
2023/03/28	R209	02/05/2024	11.17	Put	Bond Future	5,590.3500	5.5903	5,581.6500	5.5816	(0.156)	0	0	0
2023/03/28	R209	02/05/2024	11.18	Call	Bond Future	2,754.4900	2.7545	2,752.5300	2.7525	(0.071)	0	0	0
2023/03/28	R209	02/05/2024	11.18	Put	Bond Future	5,560.0300	5.5600	5,551.3300	5.5513	(0.156)	0	0	0
2023/03/28	R209	02/05/2024			Bond Future	11.7583	65.8007	11.7569	65.8074	(0.012)	0.0000	0.0000	0
2023/03/28	R209	02/05/2024	11.19	Call	Bond Future	2,774.2000	2.7742	2,772.2500	2.7723	(0.070)	0	0	0
2023/03/28	R209	02/05/2024	11.19	Put	Bond Future	5,529.8400	5.5298	5,521.1500	5.5212	(0.157)	0	0	0
2023/03/28	R210	04/05/2023			Bond Future	226.0365	226.0365	227.0874	227.0874	0.465	0.0000	0.0000	386
2023/03/28	R210	03/08/2023			Bond Future	230.5214	230.5214	231.5930	231.5930	0.465	0.0000	0.0000	300
2023/03/28	R210	02/11/2023			Bond Future	232.0530	232.0530	233.1460	233.1460	0.471	0.0000	0.0000	0
2023/03/28	R210	01/02/2024			Bond Future	236.8351	236.8351	237.9506	237.9506	0.471	0.0000	0.0000	0
2023/03/28	R210	02/05/2024			Bond Future	238.3852	238.3852	239.5232	239.5232	0.477	0.0000	0.0000	0
2023/03/28	R213	04/05/2023	10.75	Call	Bond Future	2,112.8600	2.1129	2,120.4600	2.1205	0.360	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/28	R213	04/05/2023	10.75	Put	Bond Future	541.6200	0.5416	520.0300	0.5200	(3.986)	0	0	0
2023/03/28	R213	04/05/2023			Bond Future	10.4071	83.3958	10.4008	83.4249	(0.060)	0.0000	0.0000	32,834
2023/03/28	R213	04/05/2023	10.73	Call	Bond Future	2,044.9800	2.0450	2,052.1400	2.0521	0.350	0	0	0
2023/03/28	R213	04/05/2023	10.73	Put	Bond Future	564.3400	0.5643	542.3100	0.5423	(3.904)	0	0	0
2023/03/28	R213	04/05/2023	10.74	Call	Bond Future	2,078.8300	2.0788	2,086.2000	2.0862	0.355	0	0	0
2023/03/28	R213	04/05/2023	10.74	Put	Bond Future	552.8800	0.5529	531.0600	0.5311	(3.947)	0	0	0
2023/03/28	R213	03/08/2023	11.62	Put	Bond Future	623.9200	0.6239	612.2600	0.6123	(1.869)	0	0	0
2023/03/28	R213	03/08/2023	11.63	Call	Bond Future	5,473.4400	5.4734	5,491.5500	5.4915	0.331	0	0	0
2023/03/28	R213	03/08/2023			Bond Future	10.5138	85.0301	10.5073	85.0598	(0.062)	0.0000	0.0000	0
2023/03/28	R213	03/08/2023	11.61	Call	Bond Future	5,404.0600	5.4041	5,422.0000	5.4220	0.332	0	0	0
2023/03/28	R213	03/08/2023	11.61	Put	Bond Future	631.1500	0.6312	619.4100	0.6194	(1.860)	0	0	0
2023/03/28	R213	03/08/2023	11.62	Call	Bond Future	5,438.7300	5.4387	5,456.7500	5.4567	0.331	0	0	0
2023/03/28	R213	03/08/2023	11.63	Put	Bond Future	616.7700	0.6168	605.2000	0.6052	(1.876)	0	0	0
2023/03/28	R213	02/11/2023	11.13	Call	Bond Future	4,036.5900	4.0366	4,049.8300	4.0498	0.328	0	0	0
2023/03/28	R213	02/11/2023	11.13	Put	Bond Future	1,842.6700	1.8427	1,825.7300	1.8257	(0.919)	0	0	0
2023/03/28	R213	02/11/2023			Bond Future	10.6235	83.1868	10.6166	83.2170	(0.064)	0.0000	0.0000	3,319
2023/03/28	R213	02/11/2023	11.11	Call	Bond Future	3,980.0500	3.9800	3,993.1300	3.9931	0.329	0	0	0
2023/03/28	R213	02/11/2023	11.11	Put	Bond Future	1,871.3400	1.8713	1,854.2400	1.8542	(0.914)	0	0	0
2023/03/28	R213	02/11/2023	11.12	Call	Bond Future	4,008.4100	4.0084	4,021.5600	4.0216	0.328	0	0	0
2023/03/28	R213	02/11/2023	11.12	Put	Bond Future	1,857.0800	1.8571	1,840.0500	1.8400	(0.917)	0	0	0
2023/03/28	R213	01/02/2024	11.70	Call	Bond Future	5,600.6600	5.6007	5,617.9000	5.6179	0.308	0	0	0
2023/03/28	R213	01/02/2024	11.70	Put	Bond Future	1,610.0000	1.6100	1,596.3800	1.5964	(0.846)	0	0	0
2023/03/28	R213	01/02/2024	11.71	Call	Bond Future	5,630.1500	5.6301	5,647.4600	5.6475	0.307	0	0	0
2023/03/28	R213	01/02/2024	11.71	Put	Bond Future	1,599.2600	1.5993	1,585.7100	1.5857	(0.847)	0	0	0
2023/03/28	R213	01/02/2024			Bond Future	10.7391	84.8822	10.7319	84.9131	(0.067)	0.0000	0.0000	0
2023/03/28	R213	01/02/2024	11.72	Call	Bond Future	5,659.9500	5.6600	5,677.3200	5.6773	0.307	0	0	0
2023/03/28	R213	01/02/2024	11.72	Put	Bond Future	1,588.8600	1.5889	1,575.3700	1.5754	(0.849)	0	0	0
2023/03/28	R213	02/05/2024	10.30	Call	Bond Future	2,169.2500	2.1693	2,178.1500	2.1781	0.410	0	0	0
2023/03/28	R213	02/05/2024	10.30	Put	Bond Future	4,553.3200	4.5533	4,530.6300	4.5306	(0.498)	0	0	0
2023/03/28	R213	02/05/2024			Bond Future	10.8620	83.0235	10.8544	83.0551	(0.070)	0.0000	0.0000	0
2023/03/28	R213	02/05/2024	10.28	Call	Bond Future	2,133.4400	2.1334	2,142.2100	2.1422	0.411	0	0	0
2023/03/28	R213	02/05/2024	10.28	Put	Bond Future	4,603.9500	4.6039	4,581.1300	4.5811	(0.496)	0	0	0
2023/03/28	R213	02/05/2024	10.29	Call	Bond Future	2,151.4700	2.1515	2,160.3100	2.1603	0.411	0	0	0
2023/03/28	R213	02/05/2024	10.29	Put	Bond Future	4,578.7500	4.5788	4,556.0000	4.5560	(0.497)	0	0	0
2023/03/28	R214	04/05/2023	11.36	Call	Bond Future	750.1500	0.7502	745.3100	0.7453	(0.645)	0	0	0
2023/03/28	R214	04/05/2023	11.36	Put	Bond Future	2,127.4200	2.1274	2,090.2500	2.0903	(1.747)	0	0	0
2023/03/28	R214	04/05/2023	11.37	Call	Bond Future	769.4300	0.7694	764.6700	0.7647	(0.619)	0	0	0
2023/03/28	R214	04/05/2023	11.37	Put	Bond Future	2,093.3100	2.0933	2,056.2200	2.0562	(1.772)	0	0	0
2023/03/28	R214	04/05/2023			Bond Future	11.6222	63.0356	11.6160	63.0679	(0.054)	0.0000	0.0000	17,989
2023/03/28	R214	04/05/2023	11.38	Call	Bond Future	788.9400	0.7889	784.2600	0.7843	(0.593)	0	0	0
2023/03/28	R214	04/05/2023	11.38	Put	Bond Future	2,059.5000	2.0595	2,022.4900	2.0225	(1.797)	0	0	0
2023/03/28	R214	03/08/2023	12.14	Call	Bond Future	3,930.8400	3.9308	3,941.3800	3.9414	0.268	0	0	0
2023/03/28	R214	03/08/2023	12.14	Put	Bond Future	1,898.2500	1.8982	1,875.8700	1.8759	(1.179)	0	0	0
2023/03/28	R214	03/08/2023	12.15	Call	Bond Future	3,962.0600	3.9621	3,972.7000	3.9727	0.269	0	0	0
2023/03/28	R214	03/08/2023	12.15	Put	Bond Future	1,881.2400	1.8812	1,858.9600	1.8590	(1.184)	0	0	0
2023/03/28	R214	03/08/2023			Bond Future	11.7297	64.2708	11.7233	64.3037	(0.055)	0.0000	0.0000	2,980
2023/03/28	R214	03/08/2023	12.16	Call	Bond Future	3,993.3700	3.9934	4,004.1000	4.0041	0.269	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
2023/03/28	R214	03/08/2023	12.16	Put	Bond Future	1,864.3900	1.8644	1,842.2000	1.8422	(1.190)	0	0	0
2023/03/28	R214	02/11/2023	11.45	Put	Bond Future	4,506.4500	4.5064	4,479.9400	4.4799	(0.588)	0	0	0
2023/03/28	R214	02/11/2023	11.46	Call	Bond Future	2,534.7600	2.5348	2,541.8700	2.5419	0.280	0	0	0
2023/03/28	R214	02/11/2023	11.46	Put	Bond Future	4,476.6400	4.4766	4,450.2000	4.4502	(0.591)	0	0	0
2023/03/28	R214	02/11/2023			Bond Future	11.8381	62.2640	11.8314	62.2976	(0.057)	0.0000	0.0000	0
2023/03/28	R214	02/11/2023	11.45	Call	Bond Future	2,511.9200	2.5119	2,518.9600	2.5190	0.280	0	0	0
2023/03/28	R214	02/11/2023	11.47	Call	Bond Future	2,557.5000	2.5575	2,564.6800	2.5647	0.281	0	0	0
2023/03/28	R214	02/11/2023	11.47	Put	Bond Future	4,446.7900	4.4468	4,420.4200	4.4204	(0.593)	0	0	0
2023/03/28	R214	01/02/2024	12.16	Call	Bond Future	4,456.7500	4.4568	4,470.0900	4.4701	0.299	0	0	0
2023/03/28	R214	01/02/2024	12.16	Put	Bond Future	3,434.2300	3.4342	3,413.3400	3.4133	(0.608)	0	0	0
2023/03/28	R214	01/02/2024			Bond Future	11.9502	63.5331	11.9432	63.5673	(0.058)	0.0000	0.0000	0
2023/03/28	R214	01/02/2024	12.14	Call	Bond Future	4,401.5800	4.4016	4,414.7800	4.4148	0.300	0	0	0
2023/03/28	R214	01/02/2024	12.14	Put	Bond Future	3,475.3700	3.4754	3,454.3400	3.4543	(0.605)	0	0	0
2023/03/28	R214	01/02/2024	12.15	Call	Bond Future	4,429.0200	4.4290	4,442.2900	4.4423	0.300	0	0	0
2023/03/28	R214	01/02/2024	12.15	Put	Bond Future	3,454.6300	3.4546	3,433.6700	3.4337	(0.607)	0	0	0
2023/03/28	R214	02/05/2024	11.46	Call	Bond Future	2,678.0900	2.6781	2,687.7700	2.6878	0.361	0	0	0
2023/03/28	R214	02/05/2024	11.46	Put	Bond Future	5,733.0700	5.7331	5,707.7100	5.7077	(0.442)	0	0	0
2023/03/28	R214	02/05/2024	11.47	Call	Bond Future	2,698.3000	2.6983	2,708.0500	2.7081	0.361	0	0	0
2023/03/28	R214	02/05/2024	11.47	Put	Bond Future	5,700.8400	5.7008	5,675.5500	5.6755	(0.444)	0	0	0
2023/03/28	R214	02/05/2024			Bond Future	12.0645	61.5014	12.0573	61.5365	(0.060)	0.0000	0.0000	0
2023/03/28	R214	02/05/2024	11.48	Call	Bond Future	2,718.6000	2.7186	2,728.4100	2.7284	0.361	0	0	0
2023/03/28	R214	02/05/2024	11.48	Put	Bond Future	5,668.7600	5.6688	5,643.5300	5.6435	(0.445)	0	0	0
2023/03/28	R248	04/05/2023	10.40	Call	Bond Future	11.7500	0.0118	10.6000	0.0106	(9.787)	0	0	1,500
2023/03/28	R248	04/05/2023	10.40	Put	Bond Future	9,583.7600	9.5838	9,574.8000	9.5748	(0.093)	0	0	0
2023/03/28	R248	04/05/2023	11.10	Call	Bond Future	275.9900	0.2760	265.5500	0.2655	(3.783)	0	0	1,500
2023/03/28	R248	04/05/2023	11.35	Call	Bond Future	617.0500	0.6170	601.8300	0.6018	(2.467)	0	0	0
2023/03/28	R248	04/05/2023	11.35	Put	Bond Future	3,342.9500	3.3430	3,319.9200	3.3199	(0.689)	0	0	0
2023/03/28	R248	04/05/2023			Bond Future	11.7694	77.4834	11.7682	77.4912	(0.011)	0.0000	0.0000	222,403
2023/03/28	R248	04/05/2023	11.10	Put	Bond Future	4,709.3600	4.7094	4,691.1100	4.6911	(0.388)	0	0	0
2023/03/28	R248	04/05/2023	11.33	Call	Bond Future	582.0000	0.5820	567.1200	0.5671	(2.557)	0	0	0
2023/03/28	R248	04/05/2023	11.33	Put	Bond Future	3,442.1700	3.4422	3,419.4800	3.4195	(0.659)	0	0	0
2023/03/28	R248	04/05/2023	11.34	Call	Bond Future	599.3100	0.5993	584.2600	0.5843	(2.511)	0	0	0
2023/03/28	R248	04/05/2023	11.34	Put	Bond Future	3,392.3000	3.3923	3,369.4400	3.3694	(0.674)	0	0	0
2023/03/28	R248	03/08/2023	12.11	Call	Bond Future	4,181.3400	4.1813	4,172.8000	4.1728	(0.204)	0	0	0
2023/03/28	R248	03/08/2023	12.11	Put	Bond Future	2,793.0500	2.7931	2,776.5800	2.7766	(0.590)	0	0	0
2023/03/28	R248	03/08/2023			Bond Future	11.8821	79.0018	11.8809	79.0097	(0.011)	0.0000	0.0000	20,000
2023/03/28	R248	03/08/2023	12.10	Call	Bond Future	4,145.6100	4.1456	4,137.0500	4.1370	(0.206)	0	0	0
2023/03/28	R248	03/08/2023	12.10	Put	Bond Future	2,817.2900	2.8173	2,800.8000	2.8008	(0.585)	0	0	0
2023/03/28	R248	03/08/2023	12.09	Call	Bond Future	4,110.0000	4.1100	4,101.4000	4.1014	(0.209)	0	0	0
2023/03/28	R248	03/08/2023	12.09	Put	Bond Future	2,841.7400	2.8417	2,825.2100	2.8252	(0.582)	0	0	0
2023/03/28	R248	02/11/2023	11.48	Call	Bond Future	2,882.4400	2.8824	2,876.3500	2.8763	(0.211)	0	0	0
2023/03/28	R248	02/11/2023	11.49	Put	Bond Future	6,104.7100	6.1047	6,090.5700	6.0906	(0.232)	0	0	0
2023/03/28	R248	02/11/2023	11.47	Call	Bond Future	2,856.1800	2.8562	2,850.0900	2.8501	(0.213)	0	0	0
2023/03/28	R248	02/11/2023			Bond Future	11.9958	76.1493	11.9944	76.1573	(0.011)	0.0000	0.0000	0
2023/03/28	R248	02/11/2023	11.48	Put	Bond Future	6,143.9300	6.1439	6,129.8000	6.1298	(0.230)	0	0	0
2023/03/28	R248	02/11/2023	11.49	Call	Bond Future	2,908.8200	2.9088	2,902.7200	2.9027	(0.210)	0	0	0
2023/03/28	R248	02/11/2023	11.47	Put	Bond Future	6,183.3600	6.1834	6,169.2300	6.1692	(0.229)	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
2023/03/28	R248	01/02/2024	12.15	Call	Bond Future	4,958.5100	4.9585	4,955.1400	4.9551	(0.068)	0	0	0
2023/03/28	R248	01/02/2024	12.15	Put	Bond Future	4,741.2600	4.7413	4,729.6900	4.7297	(0.244)	0	0	0
2023/03/28	R248	01/02/2024	12.14	Call	Bond Future	4,926.5200	4.9265	4,923.1400	4.9231	(0.069)	0	0	0
2023/03/28	R248	01/02/2024	12.14	Put	Bond Future	4,768.8400	4.7688	4,757.2600	4.7573	(0.243)	0	0	0
2023/03/28	R248	01/02/2024			Bond Future	12.1136	77.7013	12.1122	77.7094	(0.011)	0.0000	0.0000	0
2023/03/28	R248	01/02/2024	12.16	Call	Bond Future	4,990.8700	4.9909	4,987.5100	4.9875	(0.067)	0	0	0
2023/03/28	R248	01/02/2024	12.16	Put	Bond Future	4,714.1300	4.7141	4,702.5700	4.7026	(0.245)	0	0	0
2023/03/28	R248	02/05/2024	11.47	Call	Bond Future	3,048.9000	3.0489	3,046.3200	3.0463	(0.085)	0	0	0
2023/03/28	R248	02/05/2024	11.48	Put	Bond Future	7,751.5800	7.7516	7,740.4800	7.7405	(0.143)	0	0	0
2023/03/28	R248	02/05/2024	11.46	Call	Bond Future	3,025.2600	3.0253	3,022.6700	3.0227	(0.086)	0	0	0
2023/03/28	R248	02/05/2024			Bond Future	12.2337	74.8099	12.2322	74.8185	(0.012)	0.0000	0.0000	13,000
2023/03/28	R248	02/05/2024	11.47	Put	Bond Future	7,793.7100	7.7937	7,782.6000	7.7826	(0.143)	0	0	0
2023/03/28	R248	02/05/2024	11.48	Call	Bond Future	3,072.3300	3.0723	3,069.7600	3.0698	(0.084)	0	0	0
2023/03/28	R248	02/05/2024	11.46	Put	Bond Future	7,835.7300	7.8357	7,824.6100	7.8246	(0.142)	0	0	0

Total

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