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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/03/2023 TO 29/03/2023

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
2023/03/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	2025	04/05/2023		Bond Future	169.9523	169.9523	169.8927	169.8927	(0.035)	0.0000	0.0000	5,381
2023/03/29	2025	03/08/2023		Bond Future	171.5834	171.5834	171.5222	171.5222	(0.036)	0.0000	0.0000	214
2023/03/29	2025	02/11/2023		Bond Future	175.0726	175.0726	175.0098	175.0098	(0.036)	0.0000	0.0000	0
2023/03/29	2025	01/02/2024		Bond Future	176.8950	176.8950	176.8312	176.8312	(0.036)	0.0000	0.0000	0
2023/03/29	2025	02/05/2024		Bond Future	180.4688	180.4688	180.4047	180.4047	(0.035)	0.0000	0.0000	0
2023/03/29	2029	04/05/2023		Bond Future	123.1692	123.1692	122.5503	122.5503	(0.502)	0.0000	0.0000	2,115
2023/03/29	2029	03/08/2023		Bond Future	125.6130	125.6130	124.9815	124.9815	(0.503)	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
2023/03/29	2029	02/11/2023			Bond Future	126.8422	126.8422	126.1977	126.1977	(0.508)	0.0000	0.0000	0
2023/03/29	2029	01/02/2024			Bond Future	129.4561	129.4561	128.7984	128.7984	(0.508)	0.0000	0.0000	0
2023/03/29	2029	02/05/2024			Bond Future	130.7138	130.7138	130.0437	130.0437	(0.513)	0.0000	0.0000	0
2023/03/29	2030	04/05/2023	9.03	Call	Bond Future	9.1700	0.0092	15.4000	0.0154	67.939	0	0	388
2023/03/29	2030	04/05/2023	9.03	Put	Bond Future	4,239.2400	4.2392	3,834.7000	3.8347	(9.543)	0	0	0
2023/03/29	2030	04/05/2023	9.58	Put	Bond Future	1,982.3000	1.9823	1,674.8600	1.6749	(15.509)	0	0	0
2023/03/29	2030	04/05/2023	9.67	Call	Bond Future	486.8200	0.4868	615.9000	0.6159	26.515	0	0	479
2023/03/29	2030	04/05/2023	9.67	Put	Bond Future	1,703.9000	1.7039	1,422.2100	1.4222	(16.532)	0	0	0
2023/03/29	2030	04/05/2023	11.34	Call	Bond Future	6,143.4400	6.1434	6,539.3200	6.5393	6.444	0	0	0
2023/03/29	2030	04/05/2023	11.34	Put	Bond Future	46.6400	0.0466	31.7500	0.0317	(31.925)	0	0	150
2023/03/29	2030	04/05/2023	10.52	Call	Bond Future	2,916.4100	2.9164	3,247.7800	3.2478	11.362	0	0	0
2023/03/29	2030	04/05/2023	10.52	Put	Bond Future	315.2400	0.3152	235.8400	0.2358	(25.187)	0	0	0
2023/03/29	2030	04/05/2023	10.53	Call	Bond Future	2,953.2200	2.9532	3,286.0400	3.2860	11.270	0	0	0
2023/03/29	2030	04/05/2023	10.53	Put	Bond Future	308.3300	0.3083	230.3800	0.2304	(25.281)	0	0	0
2023/03/29	2030	04/05/2023	9.78	Call	Bond Future	692.5700	0.6926	853.9600	0.8540	23.303	0	0	388
2023/03/29	2030	04/05/2023	9.78	Put	Bond Future	1,403.9500	1.4040	1,154.5700	1.1546	(17.763)	0	0	0
2023/03/29	2030	04/05/2023	10.00	Call	Bond Future	1,218.4600	1.2185	1,442.1900	1.4422	18.362	0	0	1,080
2023/03/29	2030	04/05/2023	10.00	Put	Bond Future	928.8800	0.9289	741.8400	0.7418	(20.136)	0	0	0
2023/03/29	2030	04/05/2023	10.42	Call	Bond Future	2,553.8900	2.5539	2,869.6000	2.8696	12.362	0	0	479
2023/03/29	2030	04/05/2023	10.42	Put	Bond Future	391.4200	0.3914	296.3600	0.2964	(24.286)	0	0	0
2023/03/29	2030	04/05/2023			Bond Future	9.9360	92.8028	9.8458	93.2136	(0.909)	0.0000	0.0000	93,188
2023/03/29	2030	04/05/2023	9.58	Call	Bond Future	348.8400	0.3488	452.1700	0.4522	29.621	0	0	150
2023/03/29	2030	04/05/2023	12.04	Call	Bond Future	8,950.8800	8.9509	9,358.6700	9.3587	4.556	0	0	0
2023/03/29	2030	04/05/2023	12.04	Put	Bond Future	8.0900	0.0081	5.1100	0.0051	(36.836)	0	0	1,080
2023/03/29	2030	04/05/2023	12.50	Call	Bond Future	10,748.2700	10.7483	11,158.4500	11.1585	3.816	0	0	0
2023/03/29	2030	04/05/2023	12.50	Put	Bond Future	1.4000	0.0014	0.8100	0.0008	(42.143)	0	0	479
2023/03/29	2030	04/05/2023	12.57	Call	Bond Future	11,017.9800	11.0180	11,428.3000	11.4283	3.724	0	0	0
2023/03/29	2030	04/05/2023	12.57	Put	Bond Future	1.0500	0.0011	0.6000	0.0006	(42.857)	0	0	350
2023/03/29	2030	04/05/2023	10.65	Call	Bond Future	3,403.1900	3.4032	3,751.7900	3.7518	10.243	0	0	350
2023/03/29	2030	04/05/2023	10.65	Put	Bond Future	235.8100	0.2358	173.6400	0.1736	(26.364)	0	0	0
2023/03/29	2030	04/05/2023	11.62	Call	Bond Future	7,273.5800	7.2736	7,676.3800	7.6764	5.538	0	0	0
2023/03/29	2030	04/05/2023	11.62	Put	Bond Future	23.5100	0.0235	15.5400	0.0155	(33.900)	0	0	388
2023/03/29	2030	04/05/2023	10.54	Call	Bond Future	2,990.1400	2.9901	3,324.3900	3.3244	11.178	0	0	0
2023/03/29	2030	04/05/2023	10.54	Put	Bond Future	301.5600	0.3016	225.0400	0.2250	(25.375)	0	0	0
2023/03/29	2030	03/08/2023	12.89	Call	Bond Future	11,533.5400	11.5335	11,944.1500	11.9441	3.560	0	0	0
2023/03/29	2030	03/08/2023	12.89	Put	Bond Future	40.5100	0.0405	32.5900	0.0326	(19.551)	0	0	350
2023/03/29	2030	03/08/2023	11.35	Call	Bond Future	5,965.9400	5.9659	6,321.3400	6.3213	5.957	0	0	0
2023/03/29	2030	03/08/2023	11.36	Put	Bond Future	436.2000	0.4362	373.7200	0.3737	(14.324)	0	0	0
2023/03/29	2030	03/08/2023	10.40	Call	Bond Future	2,901.4500	2.9014	3,164.4900	3.1645	9.066	0	0	1,012
2023/03/29	2030	03/08/2023	10.65	Call	Bond Future	3,636.1400	3.6361	3,929.5800	3.9296	8.070	0	0	350
2023/03/29	2030	03/08/2023	10.65	Put	Bond Future	1,013.3900	1.0134	888.3000	0.8883	(12.344)	0	0	0
2023/03/29	2030	03/08/2023	11.34	Call	Bond Future	5,930.6200	5.9306	6,285.3800	6.2854	5.982	0	0	0
2023/03/29	2030	03/08/2023	11.34	Put	Bond Future	446.8000	0.4468	383.0300	0.3830	(14.273)	0	0	0
2023/03/29	2030	03/08/2023			Bond Future	10.0419	90.6145	9.9469	91.0331	(0.946)	0.0000	0.0000	11,931
2023/03/29	2030	03/08/2023	11.35	Put	Bond Future	441.5300	0.4415	378.4000	0.3784	(14.298)	0	0	0
2023/03/29	2030	03/08/2023	11.36	Call	Bond Future	6,001.1800	6.0012	6,357.2300	6.3572	5.933	0	0	0
2023/03/29	2030	03/08/2023	12.59	Call	Bond Future	10,444.7800	10.4448	10,850.2300	10.8502	3.882	0	0	0

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2023/03/29	2030	03/08/2023	12.59	Put	Bond Future	71.6300	0.0716	58.5500	0.0586	(18.261)	0	0	1,012
2023/03/29	2030	03/08/2023	10.40	Put	Bond Future	1,345.2200	1.3452	1,189.7300	1.1897	(11.559)	0	0	0
2023/03/29	2030	02/11/2023	10.80	Call	Bond Future	4,226.8700	4.2269	4,515.4800	4.5155	6.828	0	0	0
2023/03/29	2030	02/11/2023	10.80	Put	Bond Future	1,452.4500	1.4525	1,314.3000	1.3143	(9.512)	0	0	0
2023/03/29	2030	02/11/2023	10.81	Call	Bond Future	4,255.6300	4.2556	4,545.1500	4.5451	6.803	0	0	0
2023/03/29	2030	02/11/2023	10.81	Put	Bond Future	1,440.2700	1.4403	1,303.0300	1.3030	(9.529)	0	0	0
2023/03/29	2030	02/11/2023	9.57	Call	Bond Future	1,434.2700	1.4343	1,587.4400	1.5874	10.679	0	0	800
2023/03/29	2030	02/11/2023	9.57	Put	Bond Future	3,884.3400	3.8843	3,610.7500	3.6107	(7.043)	0	0	0
2023/03/29	2030	02/11/2023	10.07	Call	Bond Future	2,360.6900	2.3607	2,572.2900	2.5723	8.963	0	0	800
2023/03/29	2030	02/11/2023	10.07	Put	Bond Future	2,641.1700	2.6412	2,426.0100	2.4260	(8.146)	0	0	0
2023/03/29	2030	02/11/2023			Bond Future	10.1357	92.4361	10.0358	92.8628	(0.986)	0.0000	0.0000	80
2023/03/29	2030	02/11/2023	11.57	Call	Bond Future	6,616.2100	6.6162	6,962.2800	6.9623	5.231	0	0	0
2023/03/29	2030	02/11/2023	11.57	Put	Bond Future	758.2400	0.7582	677.5500	0.6775	(10.642)	0	0	800
2023/03/29	2030	02/11/2023	10.82	Call	Bond Future	4,284.7100	4.2847	4,575.1400	4.5751	6.778	0	0	0
2023/03/29	2030	02/11/2023	10.82	Put	Bond Future	1,428.4300	1.4284	1,292.1000	1.2921	(9.544)	0	0	0
2023/03/29	2030	01/02/2024	11.37	Call	Bond Future	5,856.6500	5.8566	6,177.1000	6.1771	5.472	0	0	0
2023/03/29	2030	01/02/2024	11.37	Put	Bond Future	1,324.2100	1.3242	1,209.1900	1.2092	(8.686)	0	0	0
2023/03/29	2030	01/02/2024	12.10	Put	Bond Future	803.2400	0.8032	728.3500	0.7283	(9.323)	0	0	400
2023/03/29	2030	01/02/2024	9.57	Put	Bond Future	4,392.5800	4.3926	4,114.3100	4.1143	(6.335)	0	0	0
2023/03/29	2030	01/02/2024	9.93	Call	Bond Future	2,225.7800	2.2258	2,420.0800	2.4201	8.730	0	0	1,360
2023/03/29	2030	01/02/2024	9.93	Put	Bond Future	3,487.3100	3.4873	3,246.1400	3.2461	(6.916)	0	0	0
2023/03/29	2030	01/02/2024			Bond Future	10.2336	90.3147	10.1282	90.7502	(1.030)	0.0000	0.0000	0
2023/03/29	2030	01/02/2024	11.36	Call	Bond Future	5,827.1900	5.8272	6,146.9800	6.1470	5.488	0	0	0
2023/03/29	2030	01/02/2024	11.36	Put	Bond Future	1,333.3800	1.3334	1,217.7000	1.2177	(8.676)	0	0	0
2023/03/29	2030	01/02/2024	12.10	Call	Bond Future	8,097.1900	8.0972	8,457.7700	8.4578	4.453	0	0	0
2023/03/29	2030	01/02/2024	10.07	Call	Bond Future	2,504.9000	2.5049	2,713.6400	2.7136	8.333	0	0	400
2023/03/29	2030	01/02/2024	10.07	Put	Bond Future	3,182.0600	3.1821	2,955.3300	2.9553	(7.125)	0	0	0
2023/03/29	2030	01/02/2024	11.31	Call	Bond Future	5,679.9800	5.6800	5,996.4300	5.9964	5.571	0	0	0
2023/03/29	2030	01/02/2024	11.31	Put	Bond Future	1,379.6200	1.3796	1,260.6000	1.2606	(8.627)	0	0	1,360
2023/03/29	2030	01/02/2024	11.35	Call	Bond Future	5,797.7800	5.7978	6,116.9100	6.1169	5.504	0	0	0
2023/03/29	2030	01/02/2024	11.35	Put	Bond Future	1,342.6100	1.3426	1,226.2700	1.2263	(8.665)	0	0	0
2023/03/29	2030	01/02/2024	9.57	Call	Bond Future	1,606.7200	1.6067	1,763.9200	1.7639	9.784	0	0	400
2023/03/29	2030	02/05/2024	9.81	Call	Bond Future	1,986.4500	1.9865	2,165.4500	2.1654	9.011	0	0	0
2023/03/29	2030	02/05/2024	9.81	Put	Bond Future	4,181.5200	4.1815	3,915.7600	3.9158	(6.356)	0	0	0
2023/03/29	2030	02/05/2024	9.82	Call	Bond Future	2,003.0800	2.0031	2,183.0400	2.1830	8.984	0	0	0
2023/03/29	2030	02/05/2024	9.82	Put	Bond Future	4,157.1900	4.1572	3,892.3900	3.8924	(6.370)	0	0	0
2023/03/29	2030	02/05/2024			Bond Future	10.3538	92.1170	10.2423	92.5618	(1.077)	0.0000	0.0000	0
2023/03/29	2030	02/05/2024	9.83	Call	Bond Future	2,019.7800	2.0198	2,200.7100	2.2007	8.958	0	0	0
2023/03/29	2030	02/05/2024	9.83	Put	Bond Future	4,132.9500	4.1330	3,869.1200	3.8691	(6.384)	0	0	0
2023/03/29	2032	04/05/2023	9.80	Call	Bond Future	26.3800	0.0264	39.6400	0.0396	50.265	0	0	500
2023/03/29	2032	04/05/2023	9.85	Put	Bond Future	4,276.5300	4.2765	3,855.9500	3.8560	(9.835)	0	0	0
2023/03/29	2032	04/05/2023	11.37	Call	Bond Future	3,893.5800	3.8936	4,262.7500	4.2627	9.482	0	0	400
2023/03/29	2032	04/05/2023	13.43	Call	Bond Future	12,863.9300	12.8639	13,302.6900	13.3027	3.411	0	0	0
2023/03/29	2032	04/05/2023	13.43	Put	Bond Future	0.6500	0.0007	0.3600	0.0004	(44.615)	0	0	400
2023/03/29	2032	04/05/2023	10.89	Call	Bond Future	2,008.8100	2.0088	2,290.8800	2.2909	14.042	0	0	0
2023/03/29	2032	04/05/2023	10.89	Put	Bond Future	778.7400	0.7787	621.7600	0.6218	(20.158)	0	0	0
2023/03/29	2032	04/05/2023	11.06	Call	Bond Future	2,634.6300	2.6346	2,953.7300	2.9537	12.112	0	0	0

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2023/03/29	2032	04/05/2023	11.06	Put	Bond Future	552.5100	0.5525	432.5600	0.4326	(21.710)	0	0	730
2023/03/29	2032	04/05/2023	10.69	Call	Bond Future	1,357.9300	1.3579	1,587.9800	1.5880	16.941	0	0	0
2023/03/29	2032	04/05/2023			Bond Future	10.6485	87.2894	10.5634	87.7285	(0.799)	0.0000	0.0000	172,308
2023/03/29	2032	04/05/2023	9.80	Put	Bond Future	4,537.4400	4.5374	4,111.6500	4.1117	(9.384)	0	0	0
2023/03/29	2032	04/05/2023	9.85	Call	Bond Future	39.7300	0.0397	58.2000	0.0582	46.489	0	0	6,500
2023/03/29	2032	04/05/2023	10.03	Call	Bond Future	131.9200	0.1319	179.1400	0.1791	35.794	0	0	730
2023/03/29	2032	04/05/2023	10.03	Put	Bond Future	3,390.2800	3.3903	2,998.4500	2.9985	(11.557)	0	0	0
2023/03/29	2032	04/05/2023	11.37	Put	Bond Future	286.5100	0.2865	216.6300	0.2166	(24.390)	0	0	0
2023/03/29	2032	04/05/2023	11.00	Call	Bond Future	2,407.9700	2.4080	2,714.7400	2.7147	12.740	0	0	0
2023/03/29	2032	04/05/2023	11.00	Put	Bond Future	625.2900	0.6253	493.0100	0.4930	(21.155)	0	0	13,000
2023/03/29	2032	04/05/2023	10.69	Put	Bond Future	1,144.8500	1.1448	935.8500	0.9358	(18.256)	0	0	500
2023/03/29	2032	04/05/2023	10.87	Call	Bond Future	1,939.1900	1.9392	2,216.4500	2.2165	14.298	0	0	0
2023/03/29	2032	04/05/2023	10.87	Put	Bond Future	810.1000	0.8101	648.3100	0.6483	(19.972)	0	0	0
2023/03/29	2032	04/05/2023	10.88	Call	Bond Future	1,973.8800	1.9739	2,253.5600	2.2536	14.169	0	0	0
2023/03/29	2032	04/05/2023	10.88	Put	Bond Future	794.2800	0.7943	634.9100	0.6349	(20.065)	0	0	0
2023/03/29	2032	04/05/2023	10.30	Call	Bond Future	447.9800	0.4480	562.7800	0.5628	25.626	0	0	500
2023/03/29	2032	04/05/2023	10.30	Put	Bond Future	2,264.4300	2.2644	1,940.1800	1.9402	(14.319)	0	0	0
2023/03/29	2032	04/05/2023	10.53	Call	Bond Future	921.1300	0.9211	1,104.5700	1.1046	19.915	0	0	730
2023/03/29	2032	04/05/2023	10.53	Put	Bond Future	1,533.1800	1.5332	1,277.5700	1.2776	(16.672)	0	0	0
2023/03/29	2032	04/05/2023	10.62	Call	Bond Future	1,156.5200	1.1565	1,366.5800	1.3666	18.163	0	0	400
2023/03/29	2032	04/05/2023	10.62	Put	Bond Future	1,303.1600	1.3032	1,074.1700	1.0742	(17.572)	0	0	0
2023/03/29	2032	03/08/2023	11.77	Call	Bond Future	5,690.5900	5.6906	6,040.5400	6.0405	6.150	0	0	0
2023/03/29	2032	03/08/2023	11.77	Put	Bond Future	817.3200	0.8173	719.8600	0.7199	(11.924)	0	0	0
2023/03/29	2032	03/08/2023	11.90	Call	Bond Future	6,181.8800	6.1819	6,542.8300	6.5428	5.839	0	0	5,000
2023/03/29	2032	03/08/2023	11.90	Put	Bond Future	707.0700	0.7071	620.6100	0.6206	(12.228)	0	0	0
2023/03/29	2032	03/08/2023	10.30	Call	Bond Future	1,320.9200	1.3209	1,477.2000	1.4772	11.831	0	0	1,500
2023/03/29	2032	03/08/2023	10.30	Put	Bond Future	3,680.0000	3.6800	3,388.8700	3.3889	(7.911)	0	0	0
2023/03/29	2032	03/08/2023	9.60	Call	Bond Future	430.9000	0.4309	497.9100	0.4979	15.551	0	0	1,500
2023/03/29	2032	03/08/2023	9.60	Put	Bond Future	6,530.8800	6.5309	6,150.4800	6.1505	(5.825)	0	0	0
2023/03/29	2032	03/08/2023			Bond Future	10.7616	89.0000	10.6728	89.4474	(0.825)	0.0000	0.0000	2,686
2023/03/29	2032	03/08/2023	11.75	Call	Bond Future	5,615.7800	5.6158	5,963.9400	5.9639	6.200	0	0	0
2023/03/29	2032	03/08/2023	11.75	Put	Bond Future	835.5800	0.8356	736.3300	0.7363	(11.878)	0	0	0
2023/03/29	2032	03/08/2023	11.76	Call	Bond Future	5,653.1500	5.6532	6,002.2100	6.0022	6.175	0	0	0
2023/03/29	2032	03/08/2023	11.76	Put	Bond Future	826.4000	0.8264	728.0500	0.7281	(11.901)	0	0	0
2023/03/29	2032	02/11/2023	11.24	Call	Bond Future	4,121.9100	4.1219	4,396.5900	4.3966	6.664	0	0	0
2023/03/29	2032	02/11/2023	11.24	Put	Bond Future	2,349.9700	2.3500	2,168.4200	2.1684	(7.726)	0	0	0
2023/03/29	2032	02/11/2023			Bond Future	10.8735	86.6293	10.7807	87.0855	(0.853)	0.0000	0.0000	0
2023/03/29	2032	02/11/2023	11.23	Call	Bond Future	4,091.9000	4.0919	4,365.5500	4.3656	6.688	0	0	0
2023/03/29	2032	02/11/2023	11.23	Put	Bond Future	2,367.6700	2.3677	2,185.0900	2.1851	(7.711)	0	0	0
2023/03/29	2032	02/11/2023	11.22	Call	Bond Future	4,062.2400	4.0622	4,334.8500	4.3349	6.711	0	0	0
2023/03/29	2032	02/11/2023	11.22	Put	Bond Future	2,385.7500	2.3857	2,202.1300	2.2021	(7.697)	0	0	0
2023/03/29	2032	01/02/2024	11.83	Call	Bond Future	5,908.8300	5.9088	6,226.8300	6.2268	5.382	0	0	0
2023/03/29	2032	01/02/2024	11.83	Put	Bond Future	1,998.4900	1.9985	1,850.9300	1.8509	(7.384)	0	0	0
2023/03/29	2032	01/02/2024	11.84	Call	Bond Future	5,940.5800	5.9406	6,259.3500	6.2593	5.366	0	0	0
2023/03/29	2032	01/02/2024	11.84	Put	Bond Future	1,985.2700	1.9853	1,838.4800	1.8385	(7.394)	0	0	0
2023/03/29	2032	01/02/2024	10.01	Call	Bond Future	1,469.5900	1.4696	1,608.1700	1.6082	9.430	0	0	1,200
2023/03/29	2032	01/02/2024	10.01	Put	Bond Future	6,312.4800	6.3125	5,985.5000	5.9855	(5.180)	0	0	0
2023/03/29	2032	01/02/2024			Bond Future	10.9870	88.3949	10.8900	88.8604	(0.883)	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
2023/03/29	2032	01/02/2024	11.85	Call	Bond Future	5,972.6600	5.9727	6,292.2100	6.2922	5.350	0	0	0
2023/03/29	2032	01/02/2024	11.85	Put	Bond Future	1,972.4100	1.9724	1,826.4000	1.8264	(7.403)	0	0	0
2023/03/29	2032	01/02/2024	12.62	Call	Bond Future	8,555.1600	8.5552	8,924.9800	8.9250	4.323	0	0	0
2023/03/29	2032	01/02/2024	12.62	Put	Bond Future	1,190.1300	1.1901	1,094.3900	1.0944	(8.044)	0	0	1,200
2023/03/29	2032	01/02/2024	10.76	Call	Bond Future	2,895.7000	2.8957	3,113.2500	3.1132	7.513	0	0	1,200
2023/03/29	2032	01/02/2024	10.76	Put	Bond Future	3,990.4100	3.9904	3,742.4000	3.7424	(6.215)	0	0	0
2023/03/29	2032	02/05/2024	10.56	Call	Bond Future	2,517.5800	2.5176	2,711.8600	2.7119	7.717	0	0	0
2023/03/29	2032	02/05/2024	10.56	Put	Bond Future	5,161.9400	5.1619	4,880.8300	4.8808	(5.446)	0	0	0
2023/03/29	2032	02/05/2024			Bond Future	11.1165	86.0012	11.0149	86.4766	(0.915)	0.0000	0.0000	0
2023/03/29	2032	02/05/2024	10.55	Call	Bond Future	2,497.3700	2.4974	2,690.6600	2.6907	7.740	0	0	0
2023/03/29	2032	02/05/2024	10.55	Put	Bond Future	5,190.2000	5.1902	4,908.1000	4.9081	(5.435)	0	0	0
2023/03/29	2032	02/05/2024	10.54	Call	Bond Future	2,477.2500	2.4772	2,669.5500	2.6695	7.763	0	0	0
2023/03/29	2032	02/05/2024	10.54	Put	Bond Future	5,218.6000	5.2186	4,935.5100	4.9355	(5.425)	0	0	0
2023/03/29	2033	04/05/2023			Bond Future	116.6641	116.6641	115.7163	115.7163	(0.812)	0.0000	0.0000	1,540
2023/03/29	2033	03/08/2023			Bond Future	118.9789	118.9789	118.0118	118.0118	(0.813)	0.0000	0.0000	6,141
2023/03/29	2033	02/11/2023			Bond Future	119.9827	119.9827	118.9960	118.9960	(0.822)	0.0000	0.0000	0
2023/03/29	2033	01/02/2024			Bond Future	122.4553	122.4553	121.4483	121.4483	(0.822)	0.0000	0.0000	0
2023/03/29	2033	02/05/2024			Bond Future	123.4771	123.4771	122.4505	122.4505	(0.831)	0.0000	0.0000	0
2023/03/29	2037	04/05/2023	10.95	Call	Bond Future	260.2600	0.2603	289.5300	0.2895	11.246	0	0	703
2023/03/29	2037	04/05/2023	10.95	Put	Bond Future	3,966.4500	3.9664	3,737.7800	3.7378	(5.765)	0	0	0
2023/03/29	2037	04/05/2023	11.03	Put	Bond Future	3,561.9900	3.5620	3,341.2300	3.3412	(6.198)	0	0	0
2023/03/29	2037	04/05/2023	11.30	Call	Bond Future	773.2500	0.7733	845.1100	0.8451	9.293	0	0	0
2023/03/29	2037	04/05/2023	11.30	Put	Bond Future	2,375.4300	2.3754	2,189.3500	2.1894	(7.834)	0	0	0
2023/03/29	2037	04/05/2023	11.94	Call	Bond Future	2,753.5100	2.7535	2,923.2500	2.9232	6.164	0	0	0
2023/03/29	2037	04/05/2023	13.73	Put	Bond Future	5.7700	0.0058	4.2000	0.0042	(27.210)	0	0	400
2023/03/29	2037	04/05/2023	11.31	Call	Bond Future	793.9100	0.7939	867.2400	0.8672	9.237	0	0	0
2023/03/29	2037	04/05/2023	11.31	Put	Bond Future	2,337.1300	2.3371	2,152.5200	2.1525	(7.899)	0	0	0
2023/03/29	2037	04/05/2023			Bond Future	11.5756	81.3696	11.5307	81.6275	(0.388)	0.0000	0.0000	63,080
2023/03/29	2037	04/05/2023	11.03	Call	Bond Future	343.7100	0.3437	380.8900	0.3809	10.817	0	0	400
2023/03/29	2037	04/05/2023	11.94	Put	Bond Future	705.9700	0.7060	617.7700	0.6178	(12.493)	0	0	703
2023/03/29	2037	04/05/2023	13.73	Call	Bond Future	11,048.6100	11.0486	11,304.9800	11.3050	2.320	0	0	0
2023/03/29	2037	04/05/2023	11.32	Call	Bond Future	814.9100	0.8149	889.7400	0.8897	9.183	0	0	0
2023/03/29	2037	04/05/2023	11.32	Put	Bond Future	2,299.2300	2.2992	2,116.1200	2.1161	(7.964)	0	0	0
2023/03/29	2037	04/05/2023	11.78	Call	Bond Future	2,144.2800	2.1443	2,291.1900	2.2912	6.851	0	0	400
2023/03/29	2037	04/05/2023	11.78	Put	Bond Future	986.0300	0.9860	875.0000	0.8750	(11.260)	0	0	0
2023/03/29	2037	03/08/2023	12.12	Call	Bond Future	4,340.6200	4.3406	4,497.8500	4.4979	3.622	0	0	0
2023/03/29	2037	03/08/2023	12.12	Put	Bond Future	2,060.8700	2.0609	1,955.3300	1.9553	(5.121)	0	0	0
2023/03/29	2037	03/08/2023	12.13	Call	Bond Future	4,375.6100	4.3756	4,533.5300	4.5335	3.609	0	0	0
2023/03/29	2037	03/08/2023	12.13	Put	Bond Future	2,042.0900	2.0421	1,937.2400	1.9372	(5.134)	0	0	0
2023/03/29	2037	03/08/2023			Bond Future	11.7053	78.7068	11.6587	78.9695	(0.399)	0.0000	0.0000	74,072
2023/03/29	2037	03/08/2023	12.14	Call	Bond Future	4,410.7100	4.4107	4,569.3100	4.5693	3.596	0	0	0
2023/03/29	2037	03/08/2023	12.14	Put	Bond Future	2,023.4800	2.0235	1,919.3100	1.9193	(5.148)	0	0	0
2023/03/29	2037	03/08/2023	11.00	Call	Bond Future	1,266.9000	1.2669	1,337.4200	1.3374	5.566	0	0	1,800
2023/03/29	2037	03/08/2023	11.00	Put	Bond Future	5,380.0700	5.3801	5,187.8200	5.1878	(3.573)	0	0	0
2023/03/29	2037	03/08/2023	10.30	Call	Bond Future	399.4100	0.3994	427.3900	0.4274	7.005	0	0	1,800
2023/03/29	2037	03/08/2023	10.30	Put	Bond Future	8,910.9900	8.9110	8,676.2000	8.6762	(2.635)	0	0	0

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2023/03/29	2037	02/11/2023	11.57	Call	Bond Future	3,084.7500	3.0848	3,201.7700	3.2018	3.794	0	0	0
2023/03/29	2037	02/11/2023	11.55	Put	Bond Future	4,569.7600	4.5698	4,417.5800	4.4176	(3.330)	0	0	0
2023/03/29	2037	02/11/2023	11.56	Put	Bond Future	4,539.6700	4.5397	4,388.1400	4.3881	(3.338)	0	0	0
2023/03/29	2037	02/11/2023			Bond Future	11.8247	80.2890	11.7763	80.5569	(0.409)	0.0000	0.0000	0
2023/03/29	2037	02/11/2023	11.57	Put	Bond Future	4,509.5100	4.5095	4,358.6200	4.3586	(3.346)	0	0	0
2023/03/29	2037	02/11/2023	11.55	Call	Bond Future	3,031.5200	3.0315	3,147.2500	3.1473	3.818	0	0	0
2023/03/29	2037	02/11/2023	11.56	Call	Bond Future	3,058.2000	3.0582	3,174.5800	3.1746	3.806	0	0	0
2023/03/29	2037	01/02/2024	12.33	Call	Bond Future	5,501.5200	5.5015	5,660.0500	5.6600	2.882	0	0	0
2023/03/29	2037	01/02/2024	12.33	Put	Bond Future	3,475.6100	3.4756	3,360.7500	3.3607	(3.305)	0	0	0
2023/03/29	2037	01/02/2024			Bond Future	11.9488	77.6697	11.8985	77.9431	(0.421)	0.0000	0.0000	0
2023/03/29	2037	01/02/2024	12.31	Call	Bond Future	5,438.0100	5.4380	5,595.5500	5.5955	2.897	0	0	0
2023/03/29	2037	01/02/2024	12.31	Put	Bond Future	3,516.4500	3.5164	3,400.6000	3.4006	(3.295)	0	0	0
2023/03/29	2037	01/02/2024	12.32	Call	Bond Future	5,469.5900	5.4696	5,627.6300	5.6276	2.889	0	0	0
2023/03/29	2037	01/02/2024	12.32	Put	Bond Future	3,495.8300	3.4958	3,380.4800	3.3805	(3.300)	0	0	0
2023/03/29	2037	02/05/2024	11.45	Call	Bond Future	3,036.6900	3.0367	3,146.4100	3.1464	3.613	0	0	0
2023/03/29	2037	02/05/2024	11.43	Put	Bond Future	6,600.2300	6.6002	6,429.5300	6.4295	(2.586)	0	0	0
2023/03/29	2037	02/05/2024	11.44	Call	Bond Future	3,014.7500	3.0148	3,123.9400	3.1239	3.622	0	0	0
2023/03/29	2037	02/05/2024	11.44	Put	Bond Future	6,565.3200	6.5653	6,395.1600	6.3952	(2.592)	0	0	0
2023/03/29	2037	02/05/2024			Bond Future	12.0865	79.2190	12.0341	79.4983	(0.434)	0.0000	0.0000	0
2023/03/29	2037	02/05/2024	11.45	Put	Bond Future	6,530.5600	6.5306	6,360.9300	6.3609	(2.597)	0	0	0
2023/03/29	2037	02/05/2024	11.43	Call	Bond Future	2,992.9100	2.9929	3,101.5600	3.1016	3.630	0	0	0
2023/03/29	2038	04/05/2023			Bond Future	130.1942	130.1942	129.3944	129.3944	(0.614)	0.0000	0.0000	4,625
2023/03/29	2038	03/08/2023			Bond Future	130.8188	130.8188	130.0027	130.0027	(0.624)	0.0000	0.0000	0
2023/03/29	2038	02/11/2023			Bond Future	133.4789	133.4789	132.6462	132.6462	(0.624)	0.0000	0.0000	0
2023/03/29	2038	01/02/2024			Bond Future	134.2211	134.2211	133.3713	133.3713	(0.633)	0.0000	0.0000	0
2023/03/29	2038	02/05/2024			Bond Future	136.9320	136.9320	136.0661	136.0661	(0.632)	0.0000	0.0000	0
2023/03/29	2040	04/05/2023	10.73	Put	Bond Future	6,798.5600	6.7986	6,918.9500	6.9189	1.771	0	0	0
2023/03/29	2040	04/05/2023	12.78	Call	Bond Future	5,966.4600	5.9665	5,839.8100	5.8398	(2.123)	0	0	0
2023/03/29	2040	04/05/2023	12.78	Put	Bond Future	173.8500	0.1739	175.3300	0.1753	0.851	0	0	388
2023/03/29	2040	04/05/2023	13.45	Put	Bond Future	31.1700	0.0312	30.6200	0.0306	(1.765)	0	0	486
2023/03/29	2040	04/05/2023	11.43	Call	Bond Future	699.6300	0.6996	644.6300	0.6446	(7.861)	0	0	0
2023/03/29	2040	04/05/2023	11.43	Put	Bond Future	2,816.3400	2.8163	2,889.4700	2.8895	2.597	0	0	0
2023/03/29	2040	04/05/2023	12.05	Put	Bond Future	910.6700	0.9107	933.4000	0.9334	2.496	0	0	684
2023/03/29	2040	04/05/2023			Bond Future	11.7706	82.3400	11.7917	82.2119	0.179	0.0000	0.0000	52,071
2023/03/29	2040	04/05/2023	10.17	Call	Bond Future	2.4300	0.0024	1.8500	0.0019	(23.868)	0	0	388
2023/03/29	2040	04/05/2023	10.17	Put	Bond Future	10,755.2000	10.7552	10,882.7500	10.8828	1.186	0	0	0
2023/03/29	2040	04/05/2023	10.73	Call	Bond Future	48.5500	0.0486	40.8100	0.0408	(15.942)	0	0	486
2023/03/29	2040	04/05/2023	10.92	Call	Bond Future	117.3100	0.1173	101.7000	0.1017	(13.307)	0	0	388
2023/03/29	2040	04/05/2023	10.92	Put	Bond Future	5,570.5100	5.5705	5,683.0300	5.6830	2.020	0	0	0
2023/03/29	2040	04/05/2023	13.45	Call	Bond Future	9,307.8200	9.3078	9,179.1400	9.1791	(1.382)	0	0	0
2023/03/29	2040	04/05/2023	11.48	Call	Bond Future	801.4200	0.8014	741.7100	0.7417	(7.451)	0	0	486
2023/03/29	2040	04/05/2023	11.48	Put	Bond Future	2,601.9500	2.6019	2,670.3700	2.6704	2.630	0	0	0
2023/03/29	2040	04/05/2023	12.05	Call	Bond Future	2,583.8700	2.5839	2,478.4700	2.4785	(4.079)	0	0	0
2023/03/29	2040	04/05/2023	11.03	Call	Bond Future	184.6700	0.1847	162.6500	0.1627	(11.924)	0	0	684
2023/03/29	2040	04/05/2023	11.03	Put	Bond Future	4,900.6900	4.9007	5,006.8000	5.0068	2.165	0	0	0
2023/03/29	2040	04/05/2023	11.41	Call	Bond Future	661.3700	0.6614	608.2500	0.6083	(8.032)	0	0	0

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2023/03/29	2040	04/05/2023	11.41	Put	Bond Future	2,905.0900	2.9051	2,980.1000	2.9801	2.582	0	0	0
2023/03/29	2040	04/05/2023	11.42	Call	Bond Future	680.3300	0.6803	626.2700	0.6263	(7.946)	0	0	0
2023/03/29	2040	04/05/2023	11.42	Put	Bond Future	2,860.5000	2.8605	2,934.5700	2.9346	2.589	0	0	0
2023/03/29	2040	03/08/2023	12.23	Call	Bond Future	4,329.3200	4.3293	4,237.0100	4.2370	(2.132)	0	0	0
2023/03/29	2040	03/08/2023	12.23	Put	Bond Future	2,397.9700	2.3980	2,436.5000	2.4365	1.607	0	0	0
2023/03/29	2040	03/08/2023			Bond Future	11.9004	79.4458	11.9223	79.3150	0.184	0.0000	0.0000	98,195
2023/03/29	2040	03/08/2023	12.22	Call	Bond Future	4,293.2300	4.2932	4,201.2500	4.2013	(2.142)	0	0	0
2023/03/29	2040	03/08/2023	12.22	Put	Bond Future	2,419.3800	2.4194	2,458.2400	2.4582	1.606	0	0	0
2023/03/29	2040	03/08/2023	12.21	Call	Bond Future	4,257.4300	4.2574	4,165.7900	4.1658	(2.152)	0	0	0
2023/03/29	2040	03/08/2023	12.21	Put	Bond Future	2,441.1400	2.4411	2,480.3400	2.4803	1.606	0	0	0
2023/03/29	2040	02/11/2023	11.59	Call	Bond Future	2,849.2900	2.8493	2,784.4100	2.7844	(2.277)	0	0	0
2023/03/29	2040	02/11/2023	11.60	Put	Bond Future	5,403.1100	5.4031	5,471.5000	5.4715	1.266	0	0	0
2023/03/29	2040	02/11/2023	11.58	Call	Bond Future	2,823.2300	2.8232	2,758.7000	2.7587	(2.286)	0	0	0
2023/03/29	2040	02/11/2023	11.58	Put	Bond Future	5,474.4200	5.4744	5,543.5100	5.5435	1.262	0	0	0
2023/03/29	2040	02/11/2023			Bond Future	12.0198	81.0429	12.0426	80.9093	0.190	0.0000	0.0000	0
2023/03/29	2040	02/11/2023	11.59	Put	Bond Future	5,438.6700	5.4387	5,507.4100	5.5074	1.264	0	0	0
2023/03/29	2040	02/11/2023	11.60	Call	Bond Future	2,875.4600	2.8755	2,810.2300	2.8102	(2.269)	0	0	0
2023/03/29	2040	01/02/2024	12.34	Call	Bond Future	5,195.8700	5.1959	5,111.3700	5.1114	(1.626)	0	0	0
2023/03/29	2040	01/02/2024	12.34	Put	Bond Future	4,077.2700	4.0773	4,129.0700	4.1291	1.270	0	0	0
2023/03/29	2040	01/02/2024	12.33	Call	Bond Future	5,163.8100	5.1638	5,079.5800	5.0796	(1.631)	0	0	0
2023/03/29	2040	01/02/2024	12.33	Put	Bond Future	4,101.6400	4.1016	4,153.7100	4.1537	1.269	0	0	0
2023/03/29	2040	01/02/2024			Bond Future	12.1439	78.1886	12.1676	78.0523	0.195	0.0000	0.0000	11
2023/03/29	2040	01/02/2024	12.35	Call	Bond Future	5,228.2800	5.2283	5,143.5200	5.1435	(1.621)	0	0	0
2023/03/29	2040	01/02/2024	12.35	Put	Bond Future	4,053.3100	4.0533	4,104.8500	4.1049	1.272	0	0	0
2023/03/29	2040	02/05/2024	11.61	Call	Bond Future	3,008.0700	3.0081	2,947.8300	2.9478	(2.003)	0	0	0
2023/03/29	2040	02/05/2024	11.62	Put	Bond Future	6,915.9900	6.9160	6,994.0000	6.9940	1.128	0	0	0
2023/03/29	2040	02/05/2024	11.60	Call	Bond Future	2,985.2400	2.9852	2,925.2900	2.9253	(2.008)	0	0	0
2023/03/29	2040	02/05/2024			Bond Future	12.2805	79.7481	12.3049	79.6096	0.200	0.0000	0.0000	0
2023/03/29	2040	02/05/2024	11.61	Put	Bond Future	6,953.8500	6.9538	7,032.1500	7.0322	1.126	0	0	0
2023/03/29	2040	02/05/2024	11.62	Call	Bond Future	3,031.3200	3.0313	2,970.7900	2.9708	(1.997)	0	0	0
2023/03/29	2040	02/05/2024	11.60	Put	Bond Future	6,992.2100	6.9922	7,070.8000	7.0708	1.124	0	0	0
2023/03/29	2044	04/05/2023	11.41	Call	Bond Future	522.3500	0.5223	469.9300	0.4699	(10.035)	0	0	0
2023/03/29	2044	04/05/2023	11.41	Put	Bond Future	3,449.7300	3.4497	3,557.4600	3.5575	3.123	0	0	0
2023/03/29	2044	04/05/2023	11.42	Call	Bond Future	538.3000	0.5383	484.8100	0.4848	(9.937)	0	0	0
2023/03/29	2044	04/05/2023	11.42	Put	Bond Future	3,400.6400	3.4006	3,507.3000	3.5073	3.136	0	0	0
2023/03/29	2044	04/05/2023	11.75	Put	Bond Future	2,024.8700	2.0249	2,095.2400	2.0952	3.475	0	0	4,423
2023/03/29	2044	04/05/2023			Bond Future	11.8741	78.4352	11.9004	78.2751	0.221	0.0000	0.0000	62,354
2023/03/29	2044	04/05/2023	11.43	Call	Bond Future	554.5000	0.5545	499.9500	0.4999	(9.838)	0	0	0
2023/03/29	2044	04/05/2023	11.43	Put	Bond Future	3,351.8900	3.3519	3,457.4900	3.4575	3.150	0	0	0
2023/03/29	2044	04/05/2023	11.75	Call	Bond Future	1,259.9200	1.2599	1,170.1400	1.1701	(7.126)	0	0	0
2023/03/29	2044	04/05/2023	12.00	Call	Bond Future	2,055.9300	2.0559	1,941.5300	1.9415	(5.564)	0	0	0
2023/03/29	2044	04/05/2023	12.00	Put	Bond Future	1,293.0600	1.2931	1,338.8100	1.3388	3.538	0	0	4,423
2023/03/29	2044	04/05/2023	12.25	Call	Bond Future	3,033.2100	3.0332	2,900.0600	2.9001	(4.390)	0	0	0
2023/03/29	2044	04/05/2023	12.25	Put	Bond Future	792.8200	0.7928	819.8200	0.8198	3.406	0	0	1,798
2023/03/29	2044	03/08/2023	12.16	Call	Bond Future	3,762.3300	3.7623	3,657.4900	3.6575	(2.787)	0	0	0
2023/03/29	2044	03/08/2023	12.16	Put	Bond Future	2,814.9300	2.8149	2,873.5600	2.8736	2.083	0	0	0
2023/03/29	2044	03/08/2023	12.00	Call	Bond Future	3,234.9800	3.2350	3,137.7800	3.1378	(3.005)	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
2023/03/29	2044	03/08/2023	12.00	Put	Bond Future	3,237.3200	3.2373	3,303.5900	3.3036	2.047	0	0	4,754
2023/03/29	2044	03/08/2023	12.15	Call	Bond Future	3,728.4300	3.7284	3,624.0500	3.6240	(2.800)	0	0	0
2023/03/29	2044	03/08/2023	12.15	Put	Bond Future	2,839.8000	2.8398	2,898.8900	2.8989	2.081	0	0	0
2023/03/29	2044	03/08/2023			Bond Future	12.0004	75.5897	12.0277	75.4262	0.227	0.0000	0.0000	21,333
2023/03/29	2044	03/08/2023	12.17	Call	Bond Future	3,796.3600	3.7964	3,691.0600	3.6911	(2.774)	0	0	0
2023/03/29	2044	03/08/2023	12.17	Put	Bond Future	2,790.2700	2.7903	2,848.4400	2.8484	2.085	0	0	0
2023/03/29	2044	03/08/2023	11.75	Call	Bond Future	2,485.3200	2.4853	2,401.0600	2.4011	(3.390)	0	0	0
2023/03/29	2044	03/08/2023	11.75	Put	Bond Future	4,012.7700	4.0128	4,091.9800	4.0920	1.974	0	0	3,076
2023/03/29	2044	02/11/2023	11.57	Call	Bond Future	2,671.4700	2.6715	2,596.5800	2.5966	(2.803)	0	0	0
2023/03/29	2044	02/11/2023	11.57	Put	Bond Future	6,016.3500	6.0163	6,108.4000	6.1084	1.530	0	0	0
2023/03/29	2044	02/11/2023			Bond Future	12.1165	77.1093	12.1448	76.9423	0.234	0.0000	0.0000	0
2023/03/29	2044	02/11/2023	11.56	Call	Bond Future	2,646.4000	2.6464	2,571.9300	2.5719	(2.814)	0	0	0
2023/03/29	2044	02/11/2023	11.56	Put	Bond Future	6,054.7800	6.0548	6,147.2500	6.1473	1.527	0	0	0
2023/03/29	2044	02/11/2023	11.55	Call	Bond Future	2,621.4500	2.6214	2,547.4100	2.5474	(2.824)	0	0	0
2023/03/29	2044	02/11/2023	11.55	Put	Bond Future	6,093.4200	6.0934	6,186.3200	6.1863	1.525	0	0	0
2023/03/29	2044	01/02/2024	12.29	Call	Bond Future	4,807.6200	4.8076	4,708.3300	4.7083	(2.065)	0	0	0
2023/03/29	2044	01/02/2024	12.29	Put	Bond Future	4,500.3900	4.5004	4,571.4500	4.5714	1.579	0	0	0
2023/03/29	2044	01/02/2024			Bond Future	12.2368	74.3000	12.2663	74.1297	0.241	0.0000	0.0000	0
2023/03/29	2044	01/02/2024	12.28	Call	Bond Future	4,776.5300	4.7765	4,677.5800	4.6776	(2.072)	0	0	0
2023/03/29	2044	01/02/2024	12.28	Put	Bond Future	4,526.9300	4.5269	4,598.3300	4.5983	1.577	0	0	0
2023/03/29	2044	01/02/2024	12.27	Call	Bond Future	4,745.2400	4.7452	4,646.6300	4.6466	(2.078)	0	0	0
2023/03/29	2044	01/02/2024	12.27	Put	Bond Future	4,553.3500	4.5533	4,625.0900	4.6251	1.576	0	0	0
2023/03/29	2044	02/05/2024	11.67	Call	Bond Future	3,079.7400	3.0797	3,005.7600	3.0058	(2.402)	0	0	0
2023/03/29	2044	02/05/2024	11.67	Put	Bond Future	7,245.8000	7.2458	7,345.0800	7.3451	1.370	0	0	0
2023/03/29	2044	02/05/2024			Bond Future	12.3687	75.7818	12.3992	75.6086	0.246	0.0000	0.0000	0
2023/03/29	2044	02/05/2024	11.66	Call	Bond Future	3,056.8800	3.0569	2,983.2500	2.9832	(2.409)	0	0	0
2023/03/29	2044	02/05/2024	11.66	Put	Bond Future	7,285.3800	7.2854	7,385.0100	7.3850	1.368	0	0	0
2023/03/29	2044	02/05/2024	11.65	Call	Bond Future	3,033.8000	3.0338	2,960.5200	2.9605	(2.415)	0	0	0
2023/03/29	2044	02/05/2024	11.65	Put	Bond Future	7,324.8200	7.3248	7,424.8000	7.4248	1.365	0	0	0
2023/03/29	2046	04/05/2023			Bond Future	114.1631	114.1631	113.7763	113.7763	(0.339)	0.0000	0.0000	17,308
2023/03/29	2046	03/08/2023			Bond Future	116.4282	116.4282	116.0333	116.0333	(0.339)	0.0000	0.0000	0
2023/03/29	2046	02/11/2023			Bond Future	116.7136	116.7136	116.3106	116.3106	(0.345)	0.0000	0.0000	0
2023/03/29	2046	01/02/2024			Bond Future	119.1188	119.1188	118.7075	118.7075	(0.345)	0.0000	0.0000	0
2023/03/29	2046	02/05/2024			Bond Future	119.3911	119.3911	118.9725	118.9725	(0.351)	0.0000	0.0000	0
2023/03/29	2050	04/05/2023			Bond Future	117.9030	117.9030	116.2290	116.2290	(1.420)	0.0000	0.0000	13,316
2023/03/29	2050	03/08/2023			Bond Future	118.0608	118.0608	116.3535	116.3535	(1.446)	0.0000	0.0000	0
2023/03/29	2050	02/11/2023			Bond Future	120.4616	120.4616	118.7195	118.7195	(1.446)	0.0000	0.0000	0
2023/03/29	2050	01/02/2024			Bond Future	120.7074	120.7074	118.9292	118.9292	(1.473)	0.0000	0.0000	0
2023/03/29	2050	02/05/2024			Bond Future	123.1453	123.1453	121.3322	121.3322	(1.472)	0.0000	0.0000	0
2023/03/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	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
2023/03/29	AL37	04/05/2023			Index Future	884.0350	884.0350	886.7020	886.7020	0.302	0.0000	0.0000	0
2023/03/29	AL37	03/08/2023			Index Future	901.3570	901.3570	904.0740	904.0740	0.301	0.0000	0.0000	0
2023/03/29	AL37	02/11/2023			Index Future	919.4720	919.4720	922.2440	922.2440	0.301	0.0000	0.0000	0
2023/03/29	AL37	01/02/2024			Index Future	938.2130	938.2130	941.0410	941.0410	0.301	0.0000	0.0000	0
2023/03/29	AL37	02/05/2024			Index Future	956.9760	956.9760	959.8630	959.8630	0.302	0.0000	0.0000	0
2023/03/29	AL7T	04/05/2023			Index Future	1,010.9630	1,010.9630	1,014.8500	1,014.8500	0.384	0.0000	0.0000	0
2023/03/29	AL7T	03/08/2023			Index Future	1,030.7710	1,030.7710	1,034.7340	1,034.7340	0.384	0.0000	0.0000	0
2023/03/29	AL7T	02/11/2023			Index Future	1,051.4870	1,051.4870	1,055.5290	1,055.5290	0.384	0.0000	0.0000	0
2023/03/29	AL7T	01/02/2024			Index Future	1,072.9190	1,072.9190	1,077.0430	1,077.0430	0.384	0.0000	0.0000	0
2023/03/29	AL7T	02/05/2024			Index Future	1,094.3760	1,094.3760	1,098.5850	1,098.5850	0.385	0.0000	0.0000	0
2023/03/29	ALBI	04/05/2023			Index Future	885.8350	885.8350	886.8160	886.8160	0.111	0.0000	0.0000	99
2023/03/29	ALBI	03/08/2023			Index Future	903.1920	903.1920	904.1920	904.1920	0.111	0.0000	0.0000	0
2023/03/29	ALBI	02/11/2023			Index Future	921.3440	921.3440	922.3630	922.3630	0.111	0.0000	0.0000	0
2023/03/29	ALBI	01/02/2024			Index Future	940.1230	940.1230	941.1630	941.1630	0.111	0.0000	0.0000	0
2023/03/29	ALBI	02/05/2024			Index Future	958.9240	958.9240	959.9870	959.9870	0.111	0.0000	0.0000	0
2023/03/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/29	ES33	04/05/2023			Bond Future	12.0799	74.4449	12.0444	74.6126	(0.294)	0.0000	0.0000	0
2023/03/29	ES33	03/08/2023			Bond Future	12.2336	75.9220	12.1966	76.0928	(0.302)	0.0000	0.0000	350
2023/03/29	ES33	02/11/2023			Bond Future	12.3903	73.6716	12.3518	73.8457	(0.311)	0.0000	0.0000	0
2023/03/29	ES33	01/02/2024			Bond Future	12.5546	75.1896	12.5143	75.3674	(0.320)	0.0000	0.0000	0
2023/03/29	ES33	02/05/2024			Bond Future	12.7320	72.9124	12.6898	73.0943	(0.331)	0.0000	0.0000	0
2023/03/29	ES42	04/05/2023			Bond Future	12.4828	71.6217	12.4981	71.5378	0.123	0.0000	0.0000	0
2023/03/29	ES42	03/08/2023			Bond Future	12.6243	73.0429	12.6402	72.9572	0.126	0.0000	0.0000	4,000
2023/03/29	ES42	02/11/2023			Bond Future	12.7682	70.2659	12.7848	70.1783	0.130	0.0000	0.0000	0
2023/03/29	ES42	01/02/2024			Bond Future	12.9114	71.7137	12.9287	71.6244	0.134	0.0000	0.0000	0
2023/03/29	ES42	02/05/2024			Bond Future	13.0702	68.8994	13.0881	68.8087	0.137	0.0000	0.0000	0
2023/03/29	GOVI	04/05/2023	852.86	Call	GOVI	203,210.0000	20.3210	213,320.0000	21.3320	4.975	0	0	0
2023/03/29	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	GOVI	04/05/2023	852.87	Call	GOVI	203,110.0000	20.3110	213,220.0000	21.3220	4.978	0	0	0
2023/03/29	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	GOVI	04/05/2023			GOVI	873.1810	873.1810	874.1920	874.1920	0.116	0.0000	0.0000	840
2023/03/29	GOVI	04/05/2023	852.88	Call	GOVI	203,010.0000	20.3010	213,120.0000	21.3120	4.980	0	0	0
2023/03/29	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	GOVI	03/08/2023	837.21	Call	GOVI	530,800.0000	53.0800	541,100.0000	54.1100	1.940	0	0	0
2023/03/29	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	GOVI	03/08/2023	837.22	Call	GOVI	530,700.0000	53.0700	541,000.0000	54.1000	1.941	0	0	0
2023/03/29	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	GOVI	03/08/2023			GOVI	890.2900	890.2900	891.3200	891.3200	0.116	0.0000	0.0000	0
2023/03/29	GOVI	03/08/2023	837.23	Call	GOVI	530,600.0000	53.0600	540,900.0000	54.0900	1.941	0	0	0
2023/03/29	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	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
2023/03/29	GOVI	02/11/2023	885.82	Call	GOVI	223,620.0000	22.3620	234,120.0000	23.4120	4.695	0	0	0
2023/03/29	GOVI	02/11/2023			GOVI	908.1820	908.1820	909.2320	909.2320	0.116	0.0000	0.0000	0
2023/03/29	GOVI	02/11/2023	885.80	Call	GOVI	223,820.0000	22.3820	234,320.0000	23.4320	4.691	0	0	0
2023/03/29	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	GOVI	02/11/2023	885.81	Call	GOVI	223,720.0000	22.3720	234,220.0000	23.4220	4.693	0	0	0
2023/03/29	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	GOVI	01/02/2024	880.00	Call	GOVI	466,930.0000	46.6930	477,650.0000	47.7650	2.296	0	0	0
2023/03/29	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	GOVI	01/02/2024			GOVI	926.6930	926.6930	927.7650	927.7650	0.116	0.0000	0.0000	0
2023/03/29	GOVI	01/02/2024	879.98	Call	GOVI	467,130.0000	46.7130	477,850.0000	47.7850	2.295	0	0	0
2023/03/29	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	GOVI	01/02/2024	879.99	Call	GOVI	467,030.0000	46.7030	477,750.0000	47.7750	2.295	0	0	0
2023/03/29	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	GOVI	02/05/2024	950.97	Put	GOVI	57,440.0000	5.7440	46,490.0000	4.6490	(19.063)	0	0	0
2023/03/29	GOVI	02/05/2024	950.98	Put	GOVI	57,540.0000	5.7540	46,590.0000	4.6590	(19.030)	0	0	0
2023/03/29	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	GOVI	02/05/2024			GOVI	945.2260	945.2260	946.3210	946.3210	0.116	0.0000	0.0000	0
2023/03/29	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	GOVI	02/05/2024	950.99	Put	GOVI	57,640.0000	5.7640	46,690.0000	4.6690	(18.997)	0	0	0
2023/03/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/29	IGOV	04/05/2023			Index Future	329.9790	329.9790	328.0310	328.0310	(0.590)	0.0000	0.0000	654
2023/03/29	IGOV	03/08/2023			Index Future	336.5260	336.5260	334.5380	334.5380	(0.591)	0.0000	0.0000	0
2023/03/29	IGOV	02/11/2023			Index Future	343.3680	343.3680	341.3400	341.3400	(0.591)	0.0000	0.0000	0
2023/03/29	IGOV	01/02/2024			Index Future	350.4450	350.4450	348.3750	348.3750	(0.591)	0.0000	0.0000	0
2023/03/29	IGOV	02/05/2024			Index Future	357.5290	357.5290	355.4180	355.4180	(0.590)	0.0000	0.0000	0
2023/03/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/29	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
2023/03/29	JBAF	19/04/2023			Jibar Tradeable Future	7.6850	92.3150	7.6950	92.3050	0.130	0.0000	0.0000	0
2023/03/29	JBAF	17/05/2023			Jibar Tradeable Future	7.7500	92.2500	7.7850	92.2150	0.452	0.0000	0.0000	0
2023/03/29	JBAF	21/06/2023			Jibar Tradeable Future	7.7800	92.2200	7.8050	92.1950	0.321	0.0000	0.0000	0
2023/03/29	JBAF	19/07/2023			Jibar Tradeable Future	7.7850	92.2150	7.8100	92.1900	0.321	0.0000	0.0000	0
2023/03/29	JBAF	16/08/2023			Jibar Tradeable Future	7.8000	92.2000	7.8200	92.1800	0.256	0.0000	0.0000	0
2023/03/29	JBAF	20/09/2023			Jibar Tradeable Future	7.7800	92.2200	7.7900	92.2100	0.129	0.0000	0.0000	75
2023/03/29	JBAF	20/12/2023			Jibar Tradeable Future	7.6350	92.3650	7.6550	92.3450	0.262	0.0000	0.0000	272
2023/03/29	JBAF	20/03/2024			Jibar Tradeable Future	7.4850	92.5150	7.4700	92.5300	(0.200)	0.0000	0.0000	0
2023/03/29	JBAF	19/06/2024			Jibar Tradeable Future	7.3900	92.6100	7.3800	92.6200	(0.135)	0.0000	0.0000	0
2023/03/29	JBAF	18/09/2024			Jibar Tradeable Future	7.2900	92.7100	7.2850	92.7150	(0.069)	0.0000	0.0000	68
2023/03/29	JBAF	18/12/2024			Jibar Tradeable Future	7.2600	92.7400	7.2700	92.7300	0.138	0.0000	0.0000	0
2023/03/29	JBAF	19/03/2025			Jibar Tradeable Future	7.2800	92.7200	7.3000	92.7000	0.275	0.0000	0.0000	0
2023/03/29	R035	04/05/2023	10.55	Call	Bond Future	157.0300	0.1570	172.7700	0.1728	10.024	0	0	770
2023/03/29	R035	04/05/2023	10.55	Put	Bond Future	4,550.7800	4.5508	4,340.0200	4.3400	(4.631)	0	0	0
2023/03/29	R035	04/05/2023	13.18	Call	Bond Future	9,891.2200	9.8912	10,114.8900	10.1149	2.261	0	0	0
2023/03/29	R035	04/05/2023	13.18	Put	Bond Future	11.9800	0.0120	9.1500	0.0092	(23.623)	0	0	491
2023/03/29	R035	04/05/2023	12.46	Call	Bond Future	6,410.7100	6.4107	6,620.5700	6.6206	3.274	0	0	0
2023/03/29	R035	04/05/2023	12.46	Put	Bond Future	92.6000	0.0926	75.9600	0.0760	(17.970)	0	0	388
2023/03/29	R035	04/05/2023	11.20	Call	Bond Future	1,175.2300	1.1752	1,260.5700	1.2606	7.262	0	0	0
2023/03/29	R035	04/05/2023	11.21	Call	Bond Future	1,202.0000	1.2020	1,288.7700	1.2888	7.219	0	0	0
2023/03/29	R035	04/05/2023	11.22	Put	Bond Future	1,640.8400	1.6408	1,502.5400	1.5025	(8.429)	0	0	0
2023/03/29	R035	04/05/2023	10.60	Call	Bond Future	191.3700	0.1914	210.2100	0.2102	9.845	0	0	388
2023/03/29	R035	04/05/2023	10.60	Put	Bond Future	4,279.0000	4.2790	4,071.3400	4.0713	(4.853)	0	0	0
2023/03/29	R035	04/05/2023	11.05	Call	Bond Future	815.4800	0.8155	880.1400	0.8801	7.929	0	0	770
2023/03/29	R035	04/05/2023	11.05	Put	Bond Future	2,213.4100	2.2134	2,051.5700	2.0516	(7.312)	0	0	0
2023/03/29	R035	04/05/2023	11.17	Call	Bond Future	1,096.9000	1.0969	1,178.0000	1.1780	7.394	0	0	491
2023/03/29	R035	04/05/2023			Bond Future	11.2918	86.1055	11.2522	86.3320	(0.350)	0.0000	0.0000	151,607
2023/03/29	R035	04/05/2023	9.85	Call	Bond Future	4.8600	0.0049	5.3700	0.0054	10.494	0	0	388
2023/03/29	R035	04/05/2023	9.85	Put	Bond Future	8,843.9100	8.8439	8,617.9200	8.6179	(2.555)	0	0	0
2023/03/29	R035	04/05/2023	10.42	Call	Bond Future	90.0300	0.0900	99.4400	0.0994	10.452	0	0	491
2023/03/29	R035	04/05/2023	10.42	Put	Bond Future	5,286.6700	5.2867	5,069.5800	5.0696	(4.106)	0	0	0
2023/03/29	R035	04/05/2023	11.80	Call	Bond Future	3,324.2700	3.3243	3,488.5700	3.4886	4.942	0	0	0
2023/03/29	R035	04/05/2023	11.80	Put	Bond Future	489.4000	0.4894	427.2000	0.4272	(12.709)	0	0	1,035
2023/03/29	R035	04/05/2023	11.87	Call	Bond Future	3,630.1900	3.6302	3,801.6000	3.8016	4.722	0	0	0
2023/03/29	R035	04/05/2023	11.87	Put	Bond Future	415.4800	0.4155	360.3900	0.3604	(13.259)	0	0	770
2023/03/29	R035	04/05/2023	11.20	Put	Bond Future	1,702.1400	1.7021	1,560.9800	1.5610	(8.293)	0	0	0
2023/03/29	R035	04/05/2023	11.21	Put	Bond Future	1,671.2900	1.6713	1,531.5600	1.5316	(8.361)	0	0	0
2023/03/29	R035	04/05/2023	11.22	Call	Bond Future	1,229.1200	1.2291	1,317.3200	1.3173	7.176	0	0	0
2023/03/29	R035	04/05/2023	11.17	Put	Bond Future	1,797.0100	1.7970	1,651.6100	1.6516	(8.091)	0	0	0
2023/03/29	R035	03/08/2023	12.00	Call	Bond Future	4,895.1200	4.8951	5,042.2400	5.0422	3.005	0	0	0
2023/03/29	R035	03/08/2023	12.00	Put	Bond Future	1,697.4200	1.6974	1,613.8600	1.6139	(4.923)	0	0	0
2023/03/29	R035	03/08/2023			Bond Future	11.4132	87.7928	11.3721	88.0234	(0.360)	0.0000	0.0000	9,321
2023/03/29	R035	03/08/2023	11.98	Call	Bond Future	4,821.5300	4.8215	4,967.4800	4.9675	3.027	0	0	0
2023/03/29	R035	03/08/2023	11.98	Put	Bond Future	1,729.9400	1.7299	1,645.2100	1.6452	(4.898)	0	0	0
2023/03/29	R035	03/08/2023	11.99	Call	Bond Future	4,858.2800	4.8583	5,004.8200	5.0048	3.016	0	0	0
2023/03/29	R035	03/08/2023	11.99	Put	Bond Future	1,713.6100	1.7136	1,629.4700	1.6295	(4.910)	0	0	0
2023/03/29	R035	02/11/2023	12.85	Call	Bond Future	8,254.3000	8.2543	8,429.4200	8.4294	2.122	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
2023/03/29	R035	02/11/2023	12.85	Put	Bond Future	1,463.0500	1.4631	1,403.0200	1.4030	(4.103)	0	0	400
2023/03/29	R035	02/11/2023	11.41	Call	Bond Future	3,345.5100	3.3455	3,453.8400	3.4538	3.238	0	0	0
2023/03/29	R035	02/11/2023	11.41	Put	Bond Future	4,045.1800	4.0452	3,918.3600	3.9184	(3.135)	0	0	0
2023/03/29	R035	02/11/2023	11.42	Call	Bond Future	3,373.3500	3.3733	3,482.2500	3.4823	3.228	0	0	0
2023/03/29	R035	02/11/2023	11.42	Put	Bond Future	4,017.5100	4.0175	3,891.2600	3.8913	(3.142)	0	0	0
2023/03/29	R035	02/11/2023	11.12	Call	Bond Future	2,588.5200	2.5885	2,680.2900	2.6803	3.545	0	0	400
2023/03/29	R035	02/11/2023			Bond Future	11.5367	85.0534	11.4940	85.2885	(0.371)	0.0000	0.0000	0
2023/03/29	R035	02/11/2023	11.43	Call	Bond Future	3,401.3100	3.4013	3,510.7800	3.5108	3.218	0	0	0
2023/03/29	R035	02/11/2023	11.43	Put	Bond Future	3,990.0000	3.9900	3,864.3200	3.8643	(3.150)	0	0	0
2023/03/29	R035	02/11/2023	10.62	Call	Bond Future	1,552.6500	1.5526	1,616.5600	1.6166	4.116	0	0	400
2023/03/29	R035	02/11/2023	10.62	Put	Bond Future	6,805.2200	6.8052	6,633.9800	6.6340	(2.516)	0	0	0
2023/03/29	R035	02/11/2023	11.12	Put	Bond Future	4,920.7700	4.9208	4,777.3900	4.7774	(2.914)	0	0	0
2023/03/29	R035	01/02/2024	12.18	Put	Bond Future	3,141.6100	3.1416	3,045.1200	3.0451	(3.071)	0	0	0
2023/03/29	R035	01/02/2024	12.19	Call	Bond Future	5,874.1300	5.8741	6,018.0100	6.0180	2.449	0	0	0
2023/03/29	R035	01/02/2024	12.19	Put	Bond Future	3,123.0800	3.1231	3,027.0100	3.0270	(3.076)	0	0	0
2023/03/29	R035	01/02/2024	10.62	Call	Bond Future	1,825.7600	1.8258	1,893.9700	1.8940	3.736	0	0	400
2023/03/29	R035	01/02/2024	10.62	Put	Bond Future	7,724.6500	7.7247	7,552.9100	7.5529	(2.223)	0	0	0
2023/03/29	R035	01/02/2024	11.12	Put	Bond Future	5,838.4000	5.8384	5,691.2900	5.6913	(2.520)	0	0	0
2023/03/29	R035	01/02/2024			Bond Future	11.6659	86.7869	11.6214	87.0269	(0.382)	0.0000	0.0000	0
2023/03/29	R035	01/02/2024	13.46	Call	Bond Future	10,371.4100	10.3714	10,558.4100	10.5584	1.803	0	0	0
2023/03/29	R035	01/02/2024	13.46	Put	Bond Future	1,467.2100	1.4672	1,414.2600	1.4143	(3.609)	0	0	400
2023/03/29	R035	01/02/2024	12.18	Call	Bond Future	5,841.3700	5.8414	5,984.8300	5.9848	2.456	0	0	0
2023/03/29	R035	01/02/2024	12.20	Call	Bond Future	5,906.9300	5.9069	6,051.2400	6.0512	2.443	0	0	0
2023/03/29	R035	01/02/2024	12.20	Put	Bond Future	3,104.6500	3.1046	3,009.0100	3.0090	(3.081)	0	0	0
2023/03/29	R035	01/02/2024	11.12	Call	Bond Future	2,829.8100	2.8298	2,922.6500	2.9226	3.281	0	0	400
2023/03/29	R035	02/05/2024	11.19	Call	Bond Future	3,005.7600	3.0058	3,101.8600	3.1019	3.197	0	0	0
2023/03/29	R035	02/05/2024	11.19	Put	Bond Future	6,304.2000	6.3042	6,155.0100	6.1550	(2.367)	0	0	0
2023/03/29	R035	02/05/2024	11.20	Call	Bond Future	3,027.4900	3.0275	3,124.0600	3.1241	3.190	0	0	0
2023/03/29	R035	02/05/2024	11.20	Put	Bond Future	6,270.3600	6.2704	6,121.6400	6.1216	(2.372)	0	0	0
2023/03/29	R035	02/05/2024			Bond Future	11.7997	84.0139	11.7532	84.2592	(0.394)	0.0000	0.0000	0
2023/03/29	R035	02/05/2024	11.21	Call	Bond Future	3,049.6600	3.0497	3,146.7000	3.1467	3.182	0	0	0
2023/03/29	R035	02/05/2024	11.21	Put	Bond Future	6,237.0200	6.2370	6,088.7700	6.0888	(2.377)	0	0	0
2023/03/29	R186	04/05/2023		Call	Bond Future	10,485.6300	10.4856	10,722.3300	10.7223	2.257	0	0	0
2023/03/29	R186	04/05/2023	8.83	Put	Bond Future	289.9900	0.2900	229.6300	0.2296	(20.815)	0	0	0
2023/03/29	R186	04/05/2023	8.84	Call	Bond Future	1,733.9100	1.7339	1,911.3100	1.9113	10.231	0	0	0
2023/03/29	R186	04/05/2023			Bond Future	8.3817	110.4856	8.3076	110.7223	(0.884)	0.0000	0.0000	100,584
2023/03/29	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/29	R186	04/05/2023	8.36	Call	Bond Future	697.9700	0.6980	809.6900	0.8097	16.006	0	0	200
2023/03/29	R186	04/05/2023	8.36	Put	Bond Future	767.2300	0.7672	642.2500	0.6422	(16.290)	0	0	200
2023/03/29	R186	04/05/2023	8.82	Call	Bond Future	1,683.9100	1.6839	1,859.1900	1.8592	10.409	0	0	0
2023/03/29	R186	04/05/2023	8.82	Put	Bond Future	296.4300	0.2964	235.0100	0.2350	(20.720)	0	0	0
2023/03/29	R186	04/05/2023	8.83	Call	Bond Future	1,708.8600	1.7089	1,885.2000	1.8852	10.319	0	0	0
2023/03/29	R186	04/05/2023	8.84	Put	Bond Future	283.6700	0.2837	224.3700	0.2244	(20.905)	0	0	0
2023/03/29	R186	03/08/2023	9.74	Call	Bond Future	4,125.0200	4.1250	4,330.7700	4.3308	4.988	0	0	0
2023/03/29	R186	03/08/2023	9.74	Put	Bond Future	270.4900	0.2705	235.2400	0.2352	(13.032)	0	0	0
2023/03/29	R186	03/08/2023	9.73	Put	Bond Future	273.9100	0.2739	238.2700	0.2383	(13.012)	0	0	0
2023/03/29	R186	03/08/2023			Bond Future	8.4208	107.3465	8.3403	107.5875	(0.956)	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
2023/03/29	R186	03/08/2023	9.75	Call	Bond Future	4,150.0500	4.1500	4,356.1800	4.3562	4.967	0	0	0
2023/03/29	R186	03/08/2023	9.75	Put	Bond Future	266.9800	0.2670	232.1100	0.2321	(13.061)	0	0	0
2023/03/29	R186	03/08/2023	9.73	Call	Bond Future	4,099.8900	4.0999	4,305.2500	4.3052	5.009	0	0	0
2023/03/29	R186	02/11/2023	9.40	Call	Bond Future	3,357.5700	3.3576	3,536.5500	3.5365	5.331	0	0	0
2023/03/29	R186	02/11/2023	9.40	Put	Bond Future	734.9800	0.7350	668.3400	0.6683	(9.067)	0	0	0
2023/03/29	R186	02/11/2023	9.15	Call	Bond Future	2,848.7800	2.8488	3,015.5100	3.0155	5.853	0	0	1,715
2023/03/29	R186	02/11/2023			Bond Future	8.4446	109.5044	8.3566	109.7500	(1.041)	0.0000	0.0000	0
2023/03/29	R186	02/11/2023	10.42	Call	Bond Future	5,640.4400	5.6404	5,854.3800	5.8544	3.793	0	0	0
2023/03/29	R186	02/11/2023	10.42	Put	Bond Future	307.8600	0.3079	276.1800	0.2762	(10.290)	0	0	1,715
2023/03/29	R186	02/11/2023	9.38	Call	Bond Future	3,315.9900	3.3160	3,494.0500	3.4940	5.370	0	0	0
2023/03/29	R186	02/11/2023	9.38	Put	Bond Future	747.4500	0.7475	679.8900	0.6799	(9.039)	0	0	0
2023/03/29	R186	02/11/2023	9.39	Call	Bond Future	3,336.7600	3.3368	3,515.2800	3.5153	5.350	0	0	0
2023/03/29	R186	02/11/2023	9.39	Put	Bond Future	741.1900	0.7412	674.0900	0.6741	(9.053)	0	0	0
2023/03/29	R186	02/11/2023	9.15	Put	Bond Future	904.4300	0.9044	825.5400	0.8255	(8.723)	0	0	0
2023/03/29	R186	01/02/2024	9.52	Put	Bond Future	872.9900	0.8730	802.1300	0.8021	(8.117)	0	0	0
2023/03/29	R186	01/02/2024	9.50	Call	Bond Future	3,527.5800	3.5276	3,706.6300	3.7066	5.076	0	0	0
2023/03/29	R186	01/02/2024	9.51	Call	Bond Future	3,546.7800	3.5468	3,726.2300	3.7262	5.060	0	0	0
2023/03/29	R186	01/02/2024			Bond Future	8.4611	106.4309	8.3642	106.6816	(1.144)	0.0000	0.0000	0
2023/03/29	R186	01/02/2024	9.52	Call	Bond Future	3,566.0200	3.5660	3,745.8600	3.7459	5.043	0	0	0
2023/03/29	R186	01/02/2024	9.50	Put	Bond Future	884.6000	0.8846	812.9500	0.8130	(8.100)	0	0	0
2023/03/29	R186	01/02/2024	9.51	Put	Bond Future	878.7700	0.8788	807.5200	0.8075	(8.108)	0	0	0
2023/03/29	R186	02/05/2024	8.01	Call	Bond Future	1,203.8200	1.2038	1,307.4500	1.3075	8.608	0	0	0
2023/03/29	R186	02/05/2024	8.01	Put	Bond Future	2,375.5700	2.3756	2,222.8600	2.2229	(6.428)	0	0	0
2023/03/29	R186	02/05/2024			Bond Future	8.4995	108.5553	8.3918	108.8116	(1.267)	0.0000	0.0000	0
2023/03/29	R186	02/05/2024	7.99	Call	Bond Future	1,182.2400	1.1822	1,284.7300	1.2847	8.669	0	0	0
2023/03/29	R186	02/05/2024	7.99	Put	Bond Future	2,402.2300	2.4022	2,248.3800	2.2484	(6.404)	0	0	0
2023/03/29	R186	02/05/2024	8.00	Call	Bond Future	1,192.7800	1.1928	1,295.8400	1.2958	8.640	0	0	0
2023/03/29	R186	02/05/2024	8.00	Put	Bond Future	2,388.6500	2.3887	2,235.3700	2.2354	(6.417)	0	0	0
2023/03/29	R197	04/05/2023			Bond Future	337.3422	337.3422	337.2174	337.2174	(0.037)	0.0000	0.0000	309
2023/03/29	R197	03/08/2023			Bond Future	334.9575	334.9575	334.8294	334.8294	(0.038)	0.0000	0.0000	0
2023/03/29	R197	02/11/2023			Bond Future	341.7690	341.7690	341.6377	341.6377	(0.038)	0.0000	0.0000	0
2023/03/29	R202	04/05/2023			Bond Future	253.5765	253.5765	251.3293	251.3293	(0.886)	0.0000	0.0000	4,960
2023/03/29	R202	03/08/2023			Bond Future	253.7861	253.7861	251.4935	251.4935	(0.903)	0.0000	0.0000	460
2023/03/29	R202	02/11/2023			Bond Future	258.9468	258.9468	256.6071	256.6071	(0.904)	0.0000	0.0000	0
2023/03/29	R202	01/02/2024			Bond Future	259.3392	259.3392	256.9517	256.9517	(0.921)	0.0000	0.0000	0
2023/03/29	R202	02/05/2024			Bond Future	264.5777	264.5777	262.1434	262.1434	(0.920)	0.0000	0.0000	0
2023/03/29	R209	04/05/2023	10.00	Call	Bond Future	8.6300	0.0086	9.2800	0.0093	7.532	0	0	500
2023/03/29	R209	04/05/2023	10.00	Put	Bond Future	7,085.1800	7.0852	6,914.4200	6.9144	(2.410)	0	0	0
2023/03/29	R209	04/05/2023	10.50	Call	Bond Future	102.8200	0.1028	111.0100	0.1110	7.965	0	0	4,500
2023/03/29	R209	04/05/2023	10.50	Put	Bond Future	4,364.1500	4.3642	4,200.9300	4.2009	(3.740)	0	0	0
2023/03/29	R209	04/05/2023	11.50	Put	Bond Future	866.8900	0.8669	787.7100	0.7877	(9.134)	0	0	0
2023/03/29	R209	04/05/2023	11.09	Call	Bond Future	755.1700	0.7552	803.7700	0.8038	6.436	0	0	0
2023/03/29	R209	04/05/2023	11.09	Put	Bond Future	1,883.1900	1.8832	1,760.3800	1.7604	(6.521)	0	0	0
2023/03/29	R209	04/05/2023	11.10	Call	Bond Future	774.7500	0.7747	824.3600	0.8244	6.403	0	0	0
2023/03/29	R209	04/05/2023	11.10	Put	Bond Future	1,851.3400	1.8513	1,729.5400	1.7295	(6.579)	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
2023/03/29	R209	04/05/2023			Bond Future	11.3118	66.7335	11.2778	66.9049	(0.301)	0.0000	0.0000	20,787
2023/03/29	R209	04/05/2023	11.00	Call	Bond Future	593.1500	0.5931	633.0700	0.6331	6.730	0	0	1,250
2023/03/29	R209	04/05/2023	11.00	Put	Bond Future	2,186.4500	2.1865	2,054.9600	2.0550	(6.014)	0	0	8,250
2023/03/29	R209	04/05/2023	11.50	Call	Bond Future	1,803.0500	1.8031	1,895.2800	1.8953	5.115	0	0	2,250
2023/03/29	R209	04/05/2023	12.50	Call	Bond Future	5,688.1100	5.6881	5,846.7900	5.8468	2.790	0	0	0
2023/03/29	R209	04/05/2023	12.50	Put	Bond Future	76.8100	0.0768	64.0800	0.0641	(16.573)	0	0	9,750
2023/03/29	R209	04/05/2023	11.11	Call	Bond Future	794.5600	0.7946	845.1800	0.8452	6.371	0	0	0
2023/03/29	R209	04/05/2023	11.11	Put	Bond Future	1,819.7900	1.8198	1,699.0000	1.6990	(6.638)	0	0	0
2023/03/29	R209	03/08/2023	11.95	Put	Bond Future	1,571.1000	1.5711	1,504.2900	1.5043	(4.252)	0	0	0
2023/03/29	R209	03/08/2023	10.70	Call	Bond Future	1,041.4300	1.0414	1,084.6000	1.0846	4.145	0	0	1,800
2023/03/29	R209	03/08/2023	11.93	Call	Bond Future	4,053.1000	4.0531	4,159.9600	4.1600	2.637	0	0	0
2023/03/29	R209	03/08/2023	11.94	Call	Bond Future	4,084.8400	4.0848	4,192.1500	4.1921	2.627	0	0	0
2023/03/29	R209	03/08/2023	10.00	Call	Bond Future	318.7100	0.3187	334.9200	0.3349	5.086	0	0	1,800
2023/03/29	R209	03/08/2023	10.00	Put	Bond Future	7,900.2300	7.9002	7,741.8700	7.7419	(2.004)	0	0	0
2023/03/29	R209	03/08/2023			Bond Future	11.4210	68.0412	11.3858	68.2157	(0.308)	0.0000	0.0000	1,690
2023/03/29	R209	03/08/2023	11.95	Call	Bond Future	4,116.6500	4.1167	4,224.4100	4.2244	2.618	0	0	0
2023/03/29	R209	03/08/2023	10.70	Put	Bond Future	4,746.2000	4.7462	4,614.8000	4.6148	(2.769)	0	0	0
2023/03/29	R209	03/08/2023	11.93	Put	Bond Future	1,601.2700	1.6013	1,533.5600	1.5336	(4.229)	0	0	0
2023/03/29	R209	03/08/2023	11.94	Put	Bond Future	1,586.1200	1.5861	1,518.8600	1.5189	(4.241)	0	0	0
2023/03/29	R209	02/11/2023	11.33	Call	Bond Future	2,769.1700	2.7692	2,847.3100	2.8473	2.822	0	0	0
2023/03/29	R209	02/11/2023	11.33	Put	Bond Future	3,746.9600	3.7470	3,647.2000	3.6472	(2.662)	0	0	0
2023/03/29	R209	02/11/2023	11.34	Call	Bond Future	2,793.1500	2.7931	2,871.7200	2.8717	2.813	0	0	0
2023/03/29	R209	02/11/2023	11.34	Put	Bond Future	3,721.2700	3.7213	3,621.9400	3.6219	(2.669)	0	0	0
2023/03/29	R209	02/11/2023			Bond Future	11.5288	66.2576	11.4923	66.4355	(0.316)	0.0000	0.0000	594
2023/03/29	R209	02/11/2023	11.35	Call	Bond Future	2,817.2300	2.8172	2,896.2300	2.8962	2.804	0	0	0
2023/03/29	R209	02/11/2023	11.35	Put	Bond Future	3,695.7300	3.6957	3,596.8300	3.5968	(2.676)	0	0	0
2023/03/29	R209	01/02/2024	12.14	Call	Bond Future	5,131.2900	5.1313	5,239.2700	5.2393	2.104	0	0	0
2023/03/29	R209	01/02/2024	12.14	Put	Bond Future	2,780.6900	2.7807	2,707.0800	2.7071	(2.647)	0	0	0
2023/03/29	R209	01/02/2024	12.13	Put	Bond Future	2,797.3400	2.7973	2,723.4100	2.7234	(2.643)	0	0	0
2023/03/29	R209	01/02/2024			Bond Future	11.6371	67.6080	11.5993	67.7896	(0.325)	0.0000	0.0000	0
2023/03/29	R209	01/02/2024	12.12	Call	Bond Future	5,073.7200	5.0737	5,181.0500	5.1811	2.115	0	0	0
2023/03/29	R209	01/02/2024	12.12	Put	Bond Future	2,814.3400	2.8143	2,740.0800	2.7401	(2.639)	0	0	0
2023/03/29	R209	01/02/2024	12.13	Call	Bond Future	5,102.3600	5.1024	5,210.0200	5.2100	2.110	0	0	0
2023/03/29	R209	02/05/2024	11.17	Call	Bond Future	2,732.8900	2.7329	2,806.1800	2.8062	2.682	0	0	0
2023/03/29	R209	02/05/2024	11.17	Put	Bond Future	5,581.6500	5.5816	5,469.2900	5.4693	(2.013)	0	0	0
2023/03/29	R209	02/05/2024	11.18	Call	Bond Future	2,752.5300	2.7525	2,826.1900	2.8262	2.676	0	0	0
2023/03/29	R209	02/05/2024	11.18	Put	Bond Future	5,551.3300	5.5513	5,439.3400	5.4393	(2.017)	0	0	0
2023/03/29	R209	02/05/2024			Bond Future	11.7569	65.8074	11.7176	65.9931	(0.334)	0.0000	0.0000	0
2023/03/29	R209	02/05/2024	11.19	Call	Bond Future	2,772.2500	2.7723	2,846.2600	2.8463	2.670	0	0	0
2023/03/29	R209	02/05/2024	11.19	Put	Bond Future	5,521.1500	5.5212	5,409.5100	5.4095	(2.022)	0	0	0
2023/03/29	R210	04/05/2023			Bond Future	227.0874	227.0874	226.7082	226.7082	(0.167)	0.0000	0.0000	386
2023/03/29	R210	03/08/2023			Bond Future	231.5930	231.5930	231.2057	231.2057	(0.167)	0.0000	0.0000	300
2023/03/29	R210	02/11/2023			Bond Future	233.1460	233.1460	232.7506	232.7506	(0.170)	0.0000	0.0000	0
2023/03/29	R210	01/02/2024			Bond Future	237.9506	237.9506	237.5471	237.5471	(0.170)	0.0000	0.0000	0
2023/03/29	R210	02/05/2024			Bond Future	239.5232	239.5232	239.1133	239.1133	(0.171)	0.0000	0.0000	0
2023/03/29	R213	04/05/2023	10.75	Call	Bond Future	2,120.4600	2.1205	2,400.6400	2.4006	13.213	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
2023/03/29	R213	04/05/2023	10.75	Put	Bond Future	520.0300	0.5200	404.7000	0.4047	(22.178)	0	0	0
2023/03/29	R213	04/05/2023			Bond Future	10.4008	83.4249	10.3159	83.8205	(0.817)	0.0000	0.0000	32,921
2023/03/29	R213	04/05/2023	10.73	Call	Bond Future	2,052.1400	2.0521	2,328.3800	2.3284	13.461	0	0	0
2023/03/29	R213	04/05/2023	10.73	Put	Bond Future	542.3100	0.5423	423.0400	0.4230	(21.993)	0	0	0
2023/03/29	R213	04/05/2023	10.74	Call	Bond Future	2,086.2000	2.0862	2,364.4300	2.3644	13.337	0	0	0
2023/03/29	R213	04/05/2023	10.74	Put	Bond Future	531.0600	0.5311	413.7800	0.4138	(22.084)	0	0	0
2023/03/29	R213	03/08/2023	11.62	Put	Bond Future	612.2600	0.6123	535.1400	0.5351	(12.596)	0	0	0
2023/03/29	R213	03/08/2023	11.63	Call	Bond Future	5,491.5500	5.4915	5,818.1600	5.8182	5.948	0	0	0
2023/03/29	R213	03/08/2023			Bond Future	10.5073	85.0598	10.4185	85.4627	(0.845)	0.0000	0.0000	0
2023/03/29	R213	03/08/2023	11.61	Call	Bond Future	5,422.0000	5.4220	5,747.1100	5.7471	5.996	0	0	0
2023/03/29	R213	03/08/2023	11.61	Put	Bond Future	619.4100	0.6194	541.5300	0.5415	(12.573)	0	0	0
2023/03/29	R213	03/08/2023	11.62	Call	Bond Future	5,456.7500	5.4567	5,782.6200	5.7826	5.972	0	0	0
2023/03/29	R213	03/08/2023	11.63	Put	Bond Future	605.2000	0.6052	528.8200	0.5288	(12.621)	0	0	0
2023/03/29	R213	02/11/2023	11.13	Call	Bond Future	4,049.8300	4.0498	4,311.4600	4.3115	6.460	0	0	0
2023/03/29	R213	02/11/2023	11.13	Put	Bond Future	1,825.7300	1.8257	1,676.4100	1.6764	(8.179)	0	0	0
2023/03/29	R213	02/11/2023			Bond Future	10.6166	83.2170	10.5237	83.6279	(0.875)	0.0000	0.0000	566
2023/03/29	R213	02/11/2023	11.11	Call	Bond Future	3,993.1300	3.9931	4,252.9600	4.2530	6.507	0	0	0
2023/03/29	R213	02/11/2023	11.11	Put	Bond Future	1,854.2400	1.8542	1,703.1200	1.7031	(8.150)	0	0	0
2023/03/29	R213	02/11/2023	11.12	Call	Bond Future	4,021.5600	4.0216	4,282.2900	4.2823	6.483	0	0	0
2023/03/29	R213	02/11/2023	11.12	Put	Bond Future	1,840.0500	1.8400	1,689.8300	1.6898	(8.164)	0	0	0
2023/03/29	R213	01/02/2024	11.70	Call	Bond Future	5,617.9000	5.6179	5,913.9200	5.9139	5.269	0	0	0
2023/03/29	R213	01/02/2024	11.70	Put	Bond Future	1,596.3800	1.5964	1,473.0800	1.4731	(7.724)	0	0	0
2023/03/29	R213	01/02/2024	11.71	Call	Bond Future	5,647.4600	5.6475	5,944.1500	5.9441	5.254	0	0	0
2023/03/29	R213	01/02/2024	11.71	Put	Bond Future	1,585.7100	1.5857	1,463.0800	1.4631	(7.733)	0	0	0
2023/03/29	R213	01/02/2024			Bond Future	10.7319	84.9131	10.6344	85.3324	(0.908)	0.0000	0.0000	0
2023/03/29	R213	01/02/2024	11.72	Call	Bond Future	5,677.3200	5.6773	5,974.6700	5.9747	5.238	0	0	0
2023/03/29	R213	01/02/2024	11.72	Put	Bond Future	1,575.3700	1.5754	1,453.4000	1.4534	(7.742)	0	0	0
2023/03/29	R213	02/05/2024	10.30	Call	Bond Future	2,178.1500	2.1781	2,351.6200	2.3516	7.964	0	0	0
2023/03/29	R213	02/05/2024	10.30	Put	Bond Future	4,530.6300	4.5306	4,275.8700	4.2759	(5.623)	0	0	0
2023/03/29	R213	02/05/2024			Bond Future	10.8544	83.0551	10.7520	83.4833	(0.943)	0.0000	0.0000	0
2023/03/29	R213	02/05/2024	10.28	Call	Bond Future	2,142.2100	2.1422	2,313.8600	2.3139	8.013	0	0	0
2023/03/29	R213	02/05/2024	10.28	Put	Bond Future	4,581.1300	4.5811	4,324.5500	4.3245	(5.601)	0	0	0
2023/03/29	R213	02/05/2024	10.29	Call	Bond Future	2,160.3100	2.1603	2,332.8700	2.3329	7.988	0	0	0
2023/03/29	R213	02/05/2024	10.29	Put	Bond Future	4,556.0000	4.5560	4,300.3300	4.3003	(5.612)	0	0	0
2023/03/29	R214	04/05/2023	11.36	Call	Bond Future	745.3100	0.7453	699.3700	0.6994	(6.164)	0	0	0
2023/03/29	R214	04/05/2023	11.36	Put	Bond Future	2,090.2500	2.0903	2,130.5000	2.1305	1.926	0	0	0
2023/03/29	R214	04/05/2023	11.37	Call	Bond Future	764.6700	0.7647	718.0600	0.7181	(6.095)	0	0	0
2023/03/29	R214	04/05/2023	11.37	Put	Bond Future	2,056.2200	2.0562	2,095.8000	2.0958	1.925	0	0	0
2023/03/29	R214	04/05/2023			Bond Future	11.6160	63.0679	11.6327	62.9817	0.144	0.0000	0.0000	17,989
2023/03/29	R214	04/05/2023	11.38	Call	Bond Future	784.2600	0.7843	737.0000	0.7370	(6.026)	0	0	0
2023/03/29	R214	04/05/2023	11.38	Put	Bond Future	2,022.4900	2.0225	2,061.4200	2.0614	1.925	0	0	0
2023/03/29	R214	03/08/2023	12.14	Call	Bond Future	3,941.3800	3.9414	3,875.0400	3.8750	(1.683)	0	0	0
2023/03/29	R214	03/08/2023	12.14	Put	Bond Future	1,875.8700	1.8759	1,897.5500	1.8975	1.156	0	0	0
2023/03/29	R214	03/08/2023	12.15	Call	Bond Future	3,972.7000	3.9727	3,906.1600	3.9062	(1.675)	0	0	0
2023/03/29	R214	03/08/2023	12.15	Put	Bond Future	1,858.9600	1.8590	1,880.4400	1.8804	1.155	0	0	0
2023/03/29	R214	03/08/2023			Bond Future	11.7233	64.3037	11.7406	64.2157	0.148	0.0000	0.0000	2,980
2023/03/29	R214	03/08/2023	12.16	Call	Bond Future	4,004.1000	4.0041	3,937.3500	3.9374	(1.667)	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
2023/03/29	R214	03/08/2023	12.16	Put	Bond Future	1,842.2000	1.8422	1,863.4700	1.8635	1.155	0	0	0
2023/03/29	R214	02/11/2023	11.45	Put	Bond Future	4,479.9400	4.4799	4,523.3300	4.5233	0.969	0	0	0
2023/03/29	R214	02/11/2023	11.46	Call	Bond Future	2,541.8700	2.5419	2,495.0600	2.4951	(1.842)	0	0	0
2023/03/29	R214	02/11/2023	11.46	Put	Bond Future	4,450.2000	4.4502	4,493.3400	4.4933	0.969	0	0	0
2023/03/29	R214	02/11/2023			Bond Future	11.8314	62.2976	11.8493	62.2077	0.152	0.0000	0.0000	0
2023/03/29	R214	02/11/2023	11.45	Call	Bond Future	2,518.9600	2.5190	2,472.4000	2.4724	(1.848)	0	0	0
2023/03/29	R214	02/11/2023	11.47	Call	Bond Future	2,564.6800	2.5647	2,517.6400	2.5176	(1.834)	0	0	0
2023/03/29	R214	02/11/2023	11.47	Put	Bond Future	4,420.4200	4.4204	4,463.3300	4.4633	0.971	0	0	0
2023/03/29	R214	01/02/2024	12.16	Call	Bond Future	4,470.0900	4.4701	4,411.3500	4.4113	(1.314)	0	0	0
2023/03/29	R214	01/02/2024	12.16	Put	Bond Future	3,413.3400	3.4133	3,446.3600	3.4464	0.967	0	0	0
2023/03/29	R214	01/02/2024			Bond Future	11.9432	63.5673	11.9618	63.4755	0.156	0.0000	0.0000	0
2023/03/29	R214	01/02/2024	12.14	Call	Bond Future	4,414.7800	4.4148	4,356.4000	4.3564	(1.322)	0	0	0
2023/03/29	R214	01/02/2024	12.14	Put	Bond Future	3,454.3400	3.4543	3,487.7200	3.4877	0.966	0	0	0
2023/03/29	R214	01/02/2024	12.15	Call	Bond Future	4,442.2900	4.4423	4,383.7300	4.3837	(1.318)	0	0	0
2023/03/29	R214	01/02/2024	12.15	Put	Bond Future	3,433.6700	3.4337	3,466.8700	3.4669	0.967	0	0	0
2023/03/29	R214	02/05/2024	11.46	Call	Bond Future	2,687.7700	2.6878	2,644.6800	2.6447	(1.603)	0	0	0
2023/03/29	R214	02/05/2024	11.46	Put	Bond Future	5,707.7100	5.7077	5,757.8000	5.7578	0.878	0	0	0
2023/03/29	R214	02/05/2024	11.47	Call	Bond Future	2,708.0500	2.7081	2,664.7600	2.6648	(1.599)	0	0	0
2023/03/29	R214	02/05/2024	11.47	Put	Bond Future	5,675.5500	5.6755	5,725.4400	5.7254	0.879	0	0	0
2023/03/29	R214	02/05/2024			Bond Future	12.0573	61.5365	12.0765	61.4433	0.159	0.0000	0.0000	0
2023/03/29	R214	02/05/2024	11.48	Call	Bond Future	2,728.4100	2.7284	2,684.9200	2.6849	(1.594)	0	0	0
2023/03/29	R214	02/05/2024	11.48	Put	Bond Future	5,643.5300	5.6435	5,693.2200	5.6932	0.880	0	0	0
2023/03/29	R248	04/05/2023	10.40	Call	Bond Future	10.6000	0.0106	5.7700	0.0058	(45.566)	0	0	1,500
2023/03/29	R248	04/05/2023	10.40	Put	Bond Future	9,574.8000	9.5748	10,149.7800	10.1498	6.005	0	0	0
2023/03/29	R248	04/05/2023	11.10	Call	Bond Future	265.5500	0.2655	184.9500	0.1850	(30.352)	0	0	1,500
2023/03/29	R248	04/05/2023	11.35	Call	Bond Future	601.8300	0.6018	449.8400	0.4498	(25.255)	0	0	0
2023/03/29	R248	04/05/2023	11.35	Put	Bond Future	3,319.9200	3.3199	3,747.7400	3.7477	12.886	0	0	0
2023/03/29	R248	04/05/2023			Bond Future	11.7682	77.4912	11.8608	76.9114	0.787	0.0000	0.0000	222,423
2023/03/29	R248	04/05/2023	11.10	Put	Bond Future	4,691.1100	4.6911	5,190.3200	5.1903	10.642	0	0	0
2023/03/29	R248	04/05/2023	11.33	Call	Bond Future	567.1200	0.5671	421.6800	0.4217	(25.645)	0	0	0
2023/03/29	R248	04/05/2023	11.33	Put	Bond Future	3,419.4800	3.4195	3,853.8500	3.8538	12.703	0	0	0
2023/03/29	R248	04/05/2023	11.34	Call	Bond Future	584.2600	0.5843	435.5700	0.4356	(25.449)	0	0	0
2023/03/29	R248	04/05/2023	11.34	Put	Bond Future	3,369.4400	3.3694	3,800.5600	3.8006	12.795	0	0	0
2023/03/29	R248	03/08/2023	12.11	Call	Bond Future	4,172.8000	4.1728	3,820.8600	3.8209	(8.434)	0	0	0
2023/03/29	R248	03/08/2023	12.11	Put	Bond Future	2,776.5800	2.7766	3,016.0200	3.0160	8.624	0	0	0
2023/03/29	R248	03/08/2023			Bond Future	11.8809	79.0097	11.9770	78.4183	0.809	0.0000	0.0000	20,000
2023/03/29	R248	03/08/2023	12.10	Call	Bond Future	4,137.0500	4.1370	3,786.7300	3.7867	(8.468)	0	0	0
2023/03/29	R248	03/08/2023	12.10	Put	Bond Future	2,800.8000	2.8008	3,041.8600	3.0419	8.607	0	0	0
2023/03/29	R248	03/08/2023	12.09	Call	Bond Future	4,101.4000	4.1014	3,752.7100	3.7527	(8.502)	0	0	0
2023/03/29	R248	03/08/2023	12.09	Put	Bond Future	2,825.2100	2.8252	3,067.9000	3.0679	8.590	0	0	0
2023/03/29	R248	02/11/2023	11.48	Call	Bond Future	2,876.3500	2.8763	2,627.3200	2.6273	(8.658)	0	0	0
2023/03/29	R248	02/11/2023	11.49	Put	Bond Future	6,090.5700	6.0906	6,443.5700	6.4436	5.796	0	0	0
2023/03/29	R248	02/11/2023	11.47	Call	Bond Future	2,850.0900	2.8501	2,602.5400	2.6025	(8.686)	0	0	0
2023/03/29	R248	02/11/2023			Bond Future	11.9944	76.1573	12.0942	75.5538	0.832	0.0000	0.0000	0
2023/03/29	R248	02/11/2023	11.48	Put	Bond Future	6,129.8000	6.1298	6,484.2600	6.4843	5.783	0	0	0
2023/03/29	R248	02/11/2023	11.49	Call	Bond Future	2,902.7200	2.9027	2,652.2300	2.6522	(8.629)	0	0	0
2023/03/29	R248	02/11/2023	11.47	Put	Bond Future	6,169.2300	6.1692	6,525.1700	6.5252	5.770	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
2023/03/29	R248	01/02/2024	12.15	Call	Bond Future	4,955.1400	4.9551	4,621.9700	4.6220	(6.724)	0	0	0
2023/03/29	R248	01/02/2024	12.15	Put	Bond Future	4,729.6900	4.7297	5,012.2600	5.0123	5.974	0	0	0
2023/03/29	R248	01/02/2024	12.14	Call	Bond Future	4,923.1400	4.9231	4,591.1900	4.5912	(6.743)	0	0	0
2023/03/29	R248	01/02/2024	12.14	Put	Bond Future	4,757.2600	4.7573	5,041.0500	5.0411	5.965	0	0	0
2023/03/29	R248	01/02/2024			Bond Future	12.1122	77.7094	12.2159	77.0937	0.856	0.0000	0.0000	0
2023/03/29	R248	01/02/2024	12.16	Call	Bond Future	4,987.5100	4.9875	4,653.1100	4.6531	(6.705)	0	0	0
2023/03/29	R248	01/02/2024	12.16	Put	Bond Future	4,702.5700	4.7026	4,983.9100	4.9839	5.983	0	0	0
2023/03/29	R248	02/05/2024	11.47	Call	Bond Future	3,046.3200	3.0463	2,804.5300	2.8045	(7.937)	0	0	0
2023/03/29	R248	02/05/2024	11.48	Put	Bond Future	7,740.4800	7.7405	8,125.0000	8.1250	4.968	0	0	0
2023/03/29	R248	02/05/2024	11.46	Call	Bond Future	3,022.6700	3.0227	2,782.1400	2.7821	(7.958)	0	0	0
2023/03/29	R248	02/05/2024			Bond Future	12.2322	74.8185	12.3397	74.1909	0.879	0.0000	0.0000	13,000
2023/03/29	R248	02/05/2024	11.47	Put	Bond Future	7,782.6000	7.7826	8,168.3800	8.1684	4.957	0	0	0
2023/03/29	R248	02/05/2024	11.48	Call	Bond Future	3,069.7600	3.0698	2,826.7100	2.8267	(7.918)	0	0	0
2023/03/29	R248	02/05/2024	11.46	Put	Bond Future	7,824.6100	7.8246	8,211.6500	8.2116	4.946	0	0	0

Total

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