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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/03/2023 TO 13/03/2023

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
2023/03/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	2025	04/05/2023		Bond Future	169.0608	169.0608	169.3228	169.3228	0.155	0.0000	0.0000	5,381
2023/03/13	2025	03/08/2023		Bond Future	170.7442	170.7442	171.0107	171.0107	0.156	0.0000	0.0000	214
2023/03/13	2025	02/11/2023		Bond Future	174.2880	174.2880	174.5599	174.5599	0.156	0.0000	0.0000	0
2023/03/13	2025	01/02/2024		Bond Future	176.1751	176.1751	176.4516	176.4516	0.157	0.0000	0.0000	0
2023/03/13	2025	02/05/2024		Bond Future	179.7458	179.7458	180.0284	180.0284	0.157	0.0000	0.0000	0
2023/03/13	2029	04/05/2023		Bond Future	121.3521	121.3521	121.1512	121.1512	(0.166)	0.0000	0.0000	2,115
2023/03/13	2029	03/08/2023		Bond Future	123.8047	123.8047	123.5994	123.5994	(0.166)	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
2023/03/13	2029	02/11/2023			Bond Future	125.0538	125.0538	124.8437	124.8437	(0.168)	0.0000	0.0000	0
2023/03/13	2029	01/02/2024			Bond Future	127.6820	127.6820	127.4675	127.4675	(0.168)	0.0000	0.0000	0
2023/03/13	2029	02/05/2024			Bond Future	128.9204	128.9204	128.7009	128.7009	(0.170)	0.0000	0.0000	0
2023/03/13	2030	04/05/2023	9.03	Call	Bond Future	8.5900	0.0086	16.5500	0.0166	92.666	0	0	388
2023/03/13	2030	04/05/2023	9.03	Put	Bond Future	5,570.9400	5.5709	4,881.4800	4.8815	(12.376)	0	0	0
2023/03/13	2030	04/05/2023	9.58	Put	Bond Future	3,119.0500	3.1190	2,511.9100	2.5119	(19.466)	0	0	0
2023/03/13	2030	04/05/2023	9.67	Call	Bond Future	222.8700	0.2229	342.3400	0.3423	53.605	0	0	479
2023/03/13	2030	04/05/2023	9.67	Put	Bond Future	2,772.2300	2.7722	2,194.2800	2.1943	(20.848)	0	0	0
2023/03/13	2030	04/05/2023	11.34	Call	Bond Future	4,907.3400	4.9073	5,543.7300	5.5437	12.968	0	0	0
2023/03/13	2030	04/05/2023	11.34	Put	Bond Future	142.8200	0.1428	81.7900	0.0818	(42.732)	0	0	150
2023/03/13	2030	04/05/2023	10.52	Call	Bond Future	1,968.6700	1.9687	2,432.5300	2.4325	23.562	0	0	0
2023/03/13	2030	04/05/2023	10.52	Put	Bond Future	699.7800	0.6998	466.2200	0.4662	(33.376)	0	0	0
2023/03/13	2030	04/05/2023	10.53	Call	Bond Future	1,999.6500	1.9997	2,466.8600	2.4669	23.365	0	0	0
2023/03/13	2030	04/05/2023	10.53	Put	Bond Future	687.0400	0.6870	456.8300	0.4568	(33.508)	0	0	0
2023/03/13	2030	04/05/2023	9.78	Call	Bond Future	335.3200	0.3353	495.7600	0.4958	47.847	0	0	388
2023/03/13	2030	04/05/2023	9.78	Put	Bond Future	2,378.9800	2.3790	1,842.0000	1.8420	(22.572)	0	0	0
2023/03/13	2030	04/05/2023	10.00	Call	Bond Future	664.1000	0.6641	917.8500	0.9178	38.210	0	0	1,080
2023/03/13	2030	04/05/2023	10.00	Put	Bond Future	1,706.8000	1.7068	1,263.1300	1.2631	(25.994)	0	0	0
2023/03/13	2030	04/05/2023	10.42	Call	Bond Future	1,668.4600	1.6685	2,097.1800	2.0972	25.696	0	0	479
2023/03/13	2030	04/05/2023	10.42	Put	Bond Future	838.2700	0.8383	569.5700	0.5696	(32.054)	0	0	0
2023/03/13	2030	04/05/2023			Bond Future	10.2325	91.4706	10.0766	92.1680	(1.523)	0.0000	0.0000	87,595
2023/03/13	2030	04/05/2023	9.58	Call	Bond Future	153.3100	0.1533	243.5900	0.2436	58.887	0	0	150
2023/03/13	2030	04/05/2023	12.04	Call	Bond Future	7,644.5000	7.6445	8,325.2700	8.3253	8.905	0	0	0
2023/03/13	2030	04/05/2023	12.04	Put	Bond Future	33.9900	0.0340	17.3400	0.0173	(48.985)	0	0	1,080
2023/03/13	2030	04/05/2023	12.50	Call	Bond Future	9,424.8900	9.4249	10,116.7300	10.1167	7.341	0	0	0
2023/03/13	2030	04/05/2023	12.50	Put	Bond Future	10.3000	0.0103	4.7200	0.0047	(54.175)	0	0	479
2023/03/13	2030	04/05/2023	12.57	Call	Bond Future	9,692.8800	9.6929	10,385.7600	10.3858	7.148	0	0	0
2023/03/13	2030	04/05/2023	12.57	Put	Bond Future	8.2300	0.0082	3.6900	0.0037	(55.164)	0	0	350
2023/03/13	2030	04/05/2023	10.65	Call	Bond Future	2,384.9400	2.3849	2,889.6500	2.8896	21.162	0	0	350
2023/03/13	2030	04/05/2023	10.65	Put	Bond Future	549.8400	0.5498	357.1300	0.3571	(35.048)	0	0	0
2023/03/13	2030	04/05/2023	11.62	Call	Bond Future	5,998.2000	5.9982	6,659.0800	6.6591	11.018	0	0	0
2023/03/13	2030	04/05/2023	11.62	Put	Bond Future	80.4100	0.0804	43.8700	0.0439	(45.442)	0	0	388
2023/03/13	2030	04/05/2023	10.54	Call	Bond Future	2,030.8200	2.0308	2,501.3400	2.5013	23.169	0	0	0
2023/03/13	2030	04/05/2023	10.54	Put	Bond Future	674.5200	0.6745	447.6200	0.4476	(33.639)	0	0	0
2023/03/13	2030	03/08/2023	12.89	Call	Bond Future	10,251.9600	10.2520	10,937.9500	10.9380	6.691	0	0	0
2023/03/13	2030	03/08/2023	12.89	Put	Bond Future	83.5100	0.0835	58.3800	0.0584	(30.092)	0	0	350
2023/03/13	2030	03/08/2023	11.35	Call	Bond Future	4,870.8900	4.8709	5,431.4800	5.4315	11.509	0	0	0
2023/03/13	2030	03/08/2023	11.36	Put	Bond Future	663.5100	0.6635	514.3900	0.5144	(22.474)	0	0	0
2023/03/13	2030	03/08/2023	10.40	Call	Bond Future	2,117.9300	2.1179	2,494.0600	2.4941	17.759	0	0	1,012
2023/03/13	2030	03/08/2023	10.65	Call	Bond Future	2,749.9900	2.7500	3,183.8400	3.1838	15.776	0	0	350
2023/03/13	2030	03/08/2023	10.65	Put	Bond Future	1,451.8200	1.4518	1,174.5500	1.1745	(19.098)	0	0	0
2023/03/13	2030	03/08/2023	11.34	Call	Bond Future	4,837.7700	4.8378	5,396.9600	5.3970	11.559	0	0	0
2023/03/13	2030	03/08/2023	11.34	Put	Bond Future	678.5300	0.6785	526.6000	0.5266	(22.391)	0	0	0
2023/03/13	2030	03/08/2023			Bond Future	10.3462	89.2899	10.1821	90.0011	(1.586)	0.0000	0.0000	11,931
2023/03/13	2030	03/08/2023	11.35	Put	Bond Future	671.0600	0.6711	520.5300	0.5205	(22.432)	0	0	0
2023/03/13	2030	03/08/2023	11.36	Call	Bond Future	4,903.9100	4.9039	5,465.9100	5.4659	11.460	0	0	0
2023/03/13	2030	03/08/2023	12.59	Call	Bond Future	9,187.7900	9.1878	9,859.7900	9.8598	7.314	0	0	0

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2023/03/13	2030	03/08/2023	12.59	Put	Bond Future	139.2200	0.1392	100.1000	0.1001	(28.099)	0	0	1,012
2023/03/13	2030	03/08/2023	10.40	Put	Bond Future	1,886.2800	1.8863	1,551.2900	1.5513	(17.759)	0	0	0
2023/03/13	2030	02/11/2023	10.80	Call	Bond Future	3,286.0300	3.2860	3,726.6800	3.7267	13.410	0	0	0
2023/03/13	2030	02/11/2023	10.80	Put	Bond Future	1,824.8000	1.8248	1,539.8800	1.5399	(15.614)	0	0	0
2023/03/13	2030	02/11/2023	10.81	Call	Bond Future	3,312.3300	3.3123	3,754.7400	3.7547	13.356	0	0	0
2023/03/13	2030	02/11/2023	10.81	Put	Bond Future	1,810.1600	1.8102	1,527.0000	1.5270	(15.643)	0	0	0
2023/03/13	2030	02/11/2023	9.57	Call	Bond Future	952.9200	0.9529	1,153.9800	1.1540	21.099	0	0	800
2023/03/13	2030	02/11/2023	9.57	Put	Bond Future	4,716.1800	4.7162	4,191.6700	4.1917	(11.122)	0	0	0
2023/03/13	2030	02/11/2023	10.07	Call	Bond Future	1,676.1400	1.6761	1,974.1800	1.9742	17.781	0	0	800
2023/03/13	2030	02/11/2023	10.07	Put	Bond Future	3,269.8100	3.2698	2,842.2800	2.8423	(13.075)	0	0	0
2023/03/13	2030	02/11/2023			Bond Future	10.4469	91.1229	10.2743	91.8484	(1.653)	0.0000	0.0000	54
2023/03/13	2030	02/11/2023	11.57	Call	Bond Future	5,508.7000	5.5087	6,063.6100	6.0636	10.073	0	0	0
2023/03/13	2030	02/11/2023	11.57	Put	Bond Future	963.9200	0.9639	793.2600	0.7933	(17.705)	0	0	800
2023/03/13	2030	02/11/2023	10.82	Call	Bond Future	3,338.4400	3.3384	3,782.6100	3.7826	13.305	0	0	0
2023/03/13	2030	02/11/2023	10.82	Put	Bond Future	1,795.3500	1.7953	1,513.9500	1.5140	(15.674)	0	0	0
2023/03/13	2030	01/02/2024	11.37	Call	Bond Future	4,854.6000	4.8546	5,361.5600	5.3616	10.443	0	0	0
2023/03/13	2030	01/02/2024	11.37	Put	Bond Future	1,624.6800	1.6247	1,391.0000	1.3910	(14.383)	0	0	0
2023/03/13	2030	01/02/2024	12.10	Put	Bond Future	994.1000	0.9941	839.4000	0.8394	(15.562)	0	0	400
2023/03/13	2030	01/02/2024	9.57	Put	Bond Future	5,214.1300	5.2141	4,687.7200	4.6877	(10.096)	0	0	0
2023/03/13	2030	01/02/2024	9.93	Call	Bond Future	1,620.8200	1.6208	1,896.2500	1.8963	16.993	0	0	1,360
2023/03/13	2030	01/02/2024	9.93	Put	Bond Future	4,184.8700	4.1849	3,719.6600	3.7197	(11.116)	0	0	0
2023/03/13	2030	01/02/2024			Bond Future	10.5528	89.0122	10.3706	89.7528	(1.726)	0.0000	0.0000	0
2023/03/13	2030	01/02/2024	11.36	Call	Bond Future	4,827.0200	4.8270	5,332.7000	5.3327	10.476	0	0	0
2023/03/13	2030	01/02/2024	11.36	Put	Bond Future	1,635.7300	1.6357	1,400.7700	1.4008	(14.364)	0	0	0
2023/03/13	2030	01/02/2024	12.10	Call	Bond Future	6,985.5300	6.9855	7,571.4700	7.5715	8.388	0	0	0
2023/03/13	2030	01/02/2024	10.07	Call	Bond Future	1,849.0700	1.8491	2,149.2100	2.1492	16.232	0	0	400
2023/03/13	2030	01/02/2024	10.07	Put	Bond Future	3,828.7500	3.8288	3,388.2500	3.3882	(11.505)	0	0	0
2023/03/13	2030	01/02/2024	11.31	Call	Bond Future	4,689.3000	4.6893	5,188.4900	5.1885	10.645	0	0	0
2023/03/13	2030	01/02/2024	11.31	Put	Bond Future	1,691.4600	1.6915	1,450.0100	1.4500	(14.275)	0	0	1,360
2023/03/13	2030	01/02/2024	11.35	Call	Bond Future	4,799.2000	4.7992	5,303.6000	5.3036	10.510	0	0	0
2023/03/13	2030	01/02/2024	11.35	Put	Bond Future	1,646.5500	1.6466	1,410.3100	1.4103	(14.348)	0	0	0
2023/03/13	2030	01/02/2024	9.57	Call	Bond Future	1,125.7500	1.1258	1,339.9800	1.3400	19.030	0	0	400
2023/03/13	2030	02/05/2024	9.81	Call	Bond Future	1,446.0500	1.4460	1,697.7700	1.6978	17.407	0	0	0
2023/03/13	2030	02/05/2024	9.81	Put	Bond Future	4,964.7900	4.9648	4,460.7600	4.4608	(10.152)	0	0	0
2023/03/13	2030	02/05/2024	9.82	Call	Bond Future	1,459.7300	1.4597	1,713.0500	1.7131	17.354	0	0	0
2023/03/13	2030	02/05/2024	9.82	Put	Bond Future	4,937.5100	4.9375	4,435.0800	4.4351	(10.176)	0	0	0
2023/03/13	2030	02/05/2024			Bond Future	10.6898	90.7934	10.4972	91.5491	(1.802)	0.0000	0.0000	0
2023/03/13	2030	02/05/2024	9.83	Call	Bond Future	1,473.4900	1.4735	1,728.4200	1.7284	17.301	0	0	0
2023/03/13	2030	02/05/2024	9.83	Put	Bond Future	4,910.3300	4.9103	4,409.5100	4.4095	(10.199)	0	0	0
2023/03/13	2032	04/05/2023	9.80	Call	Bond Future	29.1800	0.0292	47.0500	0.0471	61.241	0	0	500
2023/03/13	2032	04/05/2023	9.85	Put	Bond Future	5,064.7200	5.0647	4,426.5400	4.4265	(12.600)	0	0	0
2023/03/13	2032	04/05/2023	11.37	Call	Bond Future	3,345.6900	3.3457	3,845.4200	3.8454	14.937	0	0	400
2023/03/13	2032	04/05/2023	13.43	Call	Bond Future	12,080.9600	12.0810	12,739.9900	12.7400	5.455	0	0	0
2023/03/13	2032	04/05/2023	13.43	Put	Bond Future	5.0800	0.0051	2.4100	0.0024	(52.559)	0	0	400
2023/03/13	2032	04/05/2023	10.89	Call	Bond Future	1,650.5400	1.6505	2,006.0000	2.0060	21.536	0	0	0
2023/03/13	2032	04/05/2023	10.89	Put	Bond Future	1,207.8700	1.2079	901.6300	0.9016	(25.354)	0	0	0
2023/03/13	2032	04/05/2023	11.06	Call	Bond Future	2,202.0200	2.2020	2,615.6200	2.6156	18.783	0	0	0

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2023/03/13	2032	04/05/2023	11.06	Put	Bond Future	907.3000	0.9073	659.2000	0.6592	(27.345)	0	0	730
2023/03/13	2032	04/05/2023	10.69	Call	Bond Future	1,094.0200	1.0940	1,373.5000	1.3735	25.546	0	0	0
2023/03/13	2032	04/05/2023			Bond Future	10.8026	86.5020	10.6730	87.1638	(1.200)	0.0000	0.0000	176,353
2023/03/13	2032	04/05/2023	9.80	Put	Bond Future	5,327.6400	5.3276	4,683.8100	4.6838	(12.085)	0	0	0
2023/03/13	2032	04/05/2023	9.85	Call	Bond Future	40.5200	0.0405	64.0400	0.0640	58.045	0	0	6,500
2023/03/13	2032	04/05/2023	10.03	Call	Bond Future	112.1500	0.1121	166.1200	0.1661	48.123	0	0	730
2023/03/13	2032	04/05/2023	10.03	Put	Bond Future	4,157.9100	4.1579	3,550.1800	3.5502	(14.616)	0	0	0
2023/03/13	2032	04/05/2023	11.37	Put	Bond Future	526.0200	0.5260	364.0500	0.3641	(30.792)	0	0	0
2023/03/13	2032	04/05/2023	11.00	Call	Bond Future	2,000.5400	2.0005	2,394.4000	2.3944	19.688	0	0	0
2023/03/13	2032	04/05/2023	11.00	Put	Bond Future	1,005.2600	1.0053	737.4200	0.7374	(26.644)	0	0	13,000
2023/03/13	2032	04/05/2023	10.69	Put	Bond Future	1,668.3400	1.6683	1,286.1200	1.2861	(22.910)	0	0	500
2023/03/13	2032	04/05/2023	10.87	Call	Bond Future	1,590.0600	1.5901	1,938.2300	1.9382	21.897	0	0	0
2023/03/13	2032	04/05/2023	10.87	Put	Bond Future	1,248.3700	1.2484	934.8400	0.9348	(25.115)	0	0	0
2023/03/13	2032	04/05/2023	10.88	Call	Bond Future	1,620.1800	1.6202	1,972.0000	1.9720	21.715	0	0	0
2023/03/13	2032	04/05/2023	10.88	Put	Bond Future	1,227.9800	1.2280	918.1000	0.9181	(25.235)	0	0	0
2023/03/13	2032	04/05/2023	10.30	Call	Bond Future	354.5500	0.3545	484.8900	0.4849	36.762	0	0	500
2023/03/13	2032	04/05/2023	10.30	Put	Bond Future	2,958.4000	2.9584	2,427.0400	2.4270	(17.961)	0	0	0
2023/03/13	2032	04/05/2023	10.53	Call	Bond Future	732.7300	0.7327	948.9400	0.9489	29.507	0	0	730
2023/03/13	2032	04/05/2023	10.53	Put	Bond Future	2,132.1800	2.1322	1,686.6900	1.6867	(20.894)	0	0	0
2023/03/13	2032	04/05/2023	10.62	Call	Bond Future	926.1300	0.9261	1,177.9500	1.1780	27.191	0	0	400
2023/03/13	2032	04/05/2023	10.62	Put	Bond Future	1,860.1700	1.8602	1,450.2900	1.4503	(22.035)	0	0	0
2023/03/13	2032	03/08/2023	11.77	Call	Bond Future	5,119.1700	5.1192	5,616.0700	5.6161	9.707	0	0	0
2023/03/13	2032	03/08/2023	11.77	Put	Bond Future	1,016.4600	1.0165	838.6800	0.8387	(17.490)	0	0	0
2023/03/13	2032	03/08/2023	11.90	Call	Bond Future	5,590.9800	5.5910	6,106.3500	6.1063	9.218	0	0	5,000
2023/03/13	2032	03/08/2023	11.90	Put	Bond Future	886.7300	0.8867	727.4200	0.7274	(17.966)	0	0	0
2023/03/13	2032	03/08/2023	10.30	Call	Bond Future	1,102.7200	1.1027	1,302.7000	1.3027	18.135	0	0	1,500
2023/03/13	2032	03/08/2023	10.30	Put	Bond Future	4,232.3600	4.2324	3,757.6600	3.7577	(11.216)	0	0	0
2023/03/13	2032	03/08/2023	9.60	Call	Bond Future	371.0300	0.3710	454.4600	0.4545	22.486	0	0	1,500
2023/03/13	2032	03/08/2023	9.60	Put	Bond Future	7,241.5700	7.2416	6,650.3200	6.6503	(8.165)	0	0	0
2023/03/13	2032	03/08/2023			Bond Future	10.9160	88.2294	10.7807	88.9041	(1.239)	0.0000	0.0000	2,600
2023/03/13	2032	03/08/2023	11.75	Call	Bond Future	5,047.7000	5.0477	5,541.6100	5.5416	9.785	0	0	0
2023/03/13	2032	03/08/2023	11.75	Put	Bond Future	1,038.0600	1.0381	857.2900	0.8573	(17.414)	0	0	0
2023/03/13	2032	03/08/2023	11.76	Call	Bond Future	5,083.4800	5.0835	5,578.8900	5.5789	9.745	0	0	0
2023/03/13	2032	03/08/2023	11.76	Put	Bond Future	1,027.2900	1.0273	848.0200	0.8480	(17.451)	0	0	0
2023/03/13	2032	02/11/2023	11.24	Call	Bond Future	3,603.0300	3.6030	3,988.7600	3.9888	10.706	0	0	0
2023/03/13	2032	02/11/2023	11.24	Put	Bond Future	2,580.4300	2.5804	2,277.7600	2.2778	(11.729)	0	0	0
2023/03/13	2032	02/11/2023			Bond Future	11.0273	85.8799	10.8859	86.5683	(1.282)	0.0000	0.0000	47
2023/03/13	2032	02/11/2023	11.23	Call	Bond Future	3,574.8400	3.5748	3,958.9200	3.9589	10.744	0	0	0
2023/03/13	2032	02/11/2023	11.23	Put	Bond Future	2,599.9500	2.6000	2,295.6300	2.2956	(11.705)	0	0	0
2023/03/13	2032	02/11/2023	11.22	Call	Bond Future	3,546.7400	3.5467	3,929.1600	3.9292	10.782	0	0	0
2023/03/13	2032	02/11/2023	11.22	Put	Bond Future	2,619.5900	2.6196	2,313.6100	2.3136	(11.680)	0	0	0
2023/03/13	2032	01/02/2024	11.83	Call	Bond Future	5,351.4200	5.3514	5,809.7800	5.8098	8.565	0	0	0
2023/03/13	2032	01/02/2024	11.83	Put	Bond Future	2,170.2500	2.1703	1,925.8800	1.9259	(11.260)	0	0	0
2023/03/13	2032	01/02/2024	11.84	Call	Bond Future	5,382.4200	5.3824	5,842.0300	5.8420	8.539	0	0	0
2023/03/13	2032	01/02/2024	11.84	Put	Bond Future	2,156.2800	2.1563	1,913.1600	1.9132	(11.275)	0	0	0
2023/03/13	2032	01/02/2024	10.01	Call	Bond Future	1,266.3000	1.2663	1,451.7300	1.4517	14.643	0	0	1,200
2023/03/13	2032	01/02/2024	10.01	Put	Bond Future	6,838.3600	6.8384	6,321.0600	6.3211	(7.565)	0	0	0
2023/03/13	2032	01/02/2024			Bond Future	11.1404	87.6657	10.9926	88.3684	(1.327)	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
2023/03/13	2032	01/02/2024	11.85	Call	Bond Future	5,413.1700	5.4132	5,874.0400	5.8740	8.514	0	0	0
2023/03/13	2032	01/02/2024	11.85	Put	Bond Future	2,142.0900	2.1421	1,900.2300	1.9002	(11.291)	0	0	0
2023/03/13	2032	01/02/2024	12.62	Call	Bond Future	7,931.7500	7.9317	8,474.1300	8.4741	6.838	0	0	0
2023/03/13	2032	01/02/2024	12.62	Put	Bond Future	1,295.8900	1.2959	1,135.5400	1.1355	(12.374)	0	0	1,200
2023/03/13	2032	01/02/2024	10.76	Call	Bond Future	2,504.4900	2.5045	2,804.7600	2.8048	11.989	0	0	1,200
2023/03/13	2032	01/02/2024	10.76	Put	Bond Future	4,328.3700	4.3284	3,925.9100	3.9259	(9.298)	0	0	0
2023/03/13	2032	02/05/2024	10.56	Call	Bond Future	2,196.7100	2.1967	2,464.1600	2.4642	12.175	0	0	0
2023/03/13	2032	02/05/2024	10.56	Put	Bond Future	5,579.9900	5.5800	5,130.3700	5.1304	(8.058)	0	0	0
2023/03/13	2032	02/05/2024			Bond Future	11.2761	85.2623	11.1212	85.9794	(1.373)	0.0000	0.0000	0
2023/03/13	2032	02/05/2024	10.55	Call	Bond Future	2,179.0800	2.1791	2,445.0800	2.4451	12.207	0	0	0
2023/03/13	2032	02/05/2024	10.55	Put	Bond Future	5,610.8300	5.6108	5,159.7600	5.1598	(8.039)	0	0	0
2023/03/13	2032	02/05/2024	10.54	Call	Bond Future	2,161.1800	2.1612	2,425.7200	2.4257	12.241	0	0	0
2023/03/13	2032	02/05/2024	10.54	Put	Bond Future	5,641.4500	5.6414	5,188.9200	5.1889	(8.022)	0	0	0
2023/03/13	2033	04/05/2023			Bond Future	115.7844	115.7844	116.2977	116.2977	0.443	0.0000	0.0000	1,540
2023/03/13	2033	03/08/2023			Bond Future	118.1244	118.1244	118.6478	118.6478	0.443	0.0000	0.0000	6,141
2023/03/13	2033	02/11/2023			Bond Future	119.1658	119.1658	119.6995	119.6995	0.448	0.0000	0.0000	0
2023/03/13	2033	01/02/2024			Bond Future	121.6702	121.6702	122.2153	122.2153	0.448	0.0000	0.0000	0
2023/03/13	2033	02/05/2024			Bond Future	122.6922	122.6922	123.2476	123.2476	0.453	0.0000	0.0000	0
2023/03/13	2037	04/05/2023	10.95	Call	Bond Future	437.2600	0.4373	491.9400	0.4919	12.505	0	0	703
2023/03/13	2037	04/05/2023	10.95	Put	Bond Future	4,124.8300	4.1248	3,759.4400	3.7594	(8.858)	0	0	0
2023/03/13	2037	04/05/2023	11.03	Put	Bond Future	3,743.7600	3.7438	3,390.3000	3.3903	(9.441)	0	0	0
2023/03/13	2037	04/05/2023	11.30	Call	Bond Future	1,041.0500	1.0411	1,156.9200	1.1569	11.130	0	0	0
2023/03/13	2037	04/05/2023	11.30	Put	Bond Future	2,624.6100	2.6246	2,320.4100	2.3204	(11.590)	0	0	0
2023/03/13	2037	04/05/2023	11.94	Call	Bond Future	3,031.6400	3.0316	3,283.0200	3.2830	8.292	0	0	0
2023/03/13	2037	04/05/2023	13.73	Put	Bond Future	25.3300	0.0253	16.3800	0.0164	(35.334)	0	0	400
2023/03/13	2037	04/05/2023	11.31	Call	Bond Future	1,063.6800	1.0637	1,181.5900	1.1816	11.085	0	0	0
2023/03/13	2037	04/05/2023	11.31	Put	Bond Future	2,588.2800	2.5883	2,286.1200	2.2861	(11.674)	0	0	0
2023/03/13	2037	04/05/2023			Bond Future	11.5723	81.3882	11.4993	81.8083	(0.631)	0.0000	0.0000	63,205
2023/03/13	2037	04/05/2023	11.03	Call	Bond Future	544.1000	0.5441	610.7100	0.6107	12.242	0	0	400
2023/03/13	2037	04/05/2023	11.94	Put	Bond Future	965.4800	0.9655	796.7900	0.7968	(17.472)	0	0	703
2023/03/13	2037	04/05/2023	13.73	Call	Bond Future	11,086.7900	11.0868	11,497.9100	11.4979	3.708	0	0	0
2023/03/13	2037	04/05/2023	11.32	Call	Bond Future	1,086.4800	1.0865	1,206.4300	1.2064	11.040	0	0	0
2023/03/13	2037	04/05/2023	11.32	Put	Bond Future	2,552.1800	2.5522	2,252.0600	2.2521	(11.759)	0	0	0
2023/03/13	2037	04/05/2023	11.78	Call	Bond Future	2,439.1200	2.4391	2,658.0000	2.6580	8.974	0	0	400
2023/03/13	2037	04/05/2023	11.78	Put	Bond Future	1,262.2500	1.2622	1,061.0600	1.0611	(15.939)	0	0	0
2023/03/13	2037	03/08/2023	12.12	Call	Bond Future	4,398.6200	4.3986	4,645.5800	4.6456	5.614	0	0	0
2023/03/13	2037	03/08/2023	12.12	Put	Bond Future	2,069.7500	2.0697	1,888.5100	1.8885	(8.757)	0	0	0
2023/03/13	2037	03/08/2023	12.13	Call	Bond Future	4,433.8700	4.4339	4,681.9500	4.6819	5.595	0	0	0
2023/03/13	2037	03/08/2023	12.13	Put	Bond Future	2,051.2300	2.0512	1,871.1100	1.8711	(8.781)	0	0	0
2023/03/13	2037	03/08/2023			Bond Future	11.6966	78.7559	11.6207	79.1841	(0.648)	0.0000	0.0000	74,072
2023/03/13	2037	03/08/2023	12.14	Call	Bond Future	4,469.2100	4.4692	4,718.4200	4.7184	5.576	0	0	0
2023/03/13	2037	03/08/2023	12.14	Put	Bond Future	2,032.8600	2.0329	1,853.8700	1.8539	(8.805)	0	0	0
2023/03/13	2037	03/08/2023	11.00	Call	Bond Future	1,316.7700	1.3168	1,425.0400	1.4250	8.222	0	0	1,800
2023/03/13	2037	03/08/2023	11.00	Put	Bond Future	5,380.8200	5.3808	5,060.8900	5.0609	(5.946)	0	0	0
2023/03/13	2037	03/08/2023	10.30	Call	Bond Future	451.6000	0.4516	495.1500	0.4952	9.643	0	0	1,800
2023/03/13	2037	03/08/2023	10.30	Put	Bond Future	8,914.0600	8.9141	8,529.4100	8.5294	(4.315)	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
2023/03/13	2037	02/11/2023	11.57	Call	Bond Future	3,110.2900	3.1103	3,294.3400	3.2943	5.917	0	0	0
2023/03/13	2037	02/11/2023	11.55	Put	Bond Future	4,511.2100	4.5112	4,256.2700	4.2563	(5.651)	0	0	0
2023/03/13	2037	02/11/2023	11.56	Put	Bond Future	4,481.2000	4.4812	4,227.3000	4.2273	(5.666)	0	0	0
2023/03/13	2037	02/11/2023			Bond Future	11.8096	80.3727	11.7309	80.8096	(0.666)	0.0000	0.0000	0
2023/03/13	2037	02/11/2023	11.57	Put	Bond Future	4,451.3500	4.4513	4,198.5000	4.1985	(5.680)	0	0	0
2023/03/13	2037	02/11/2023	11.55	Call	Bond Future	3,056.6700	3.0567	3,238.6300	3.2386	5.953	0	0	0
2023/03/13	2037	02/11/2023	11.56	Call	Bond Future	3,083.4300	3.0834	3,266.4300	3.2664	5.935	0	0	0
2023/03/13	2037	01/02/2024	12.33	Call	Bond Future	5,473.6100	5.4736	5,728.0100	5.7280	4.648	0	0	0
2023/03/13	2037	01/02/2024	12.33	Put	Bond Future	3,329.3000	3.3293	3,137.7600	3.1378	(5.753)	0	0	0
2023/03/13	2037	01/02/2024			Bond Future	11.9270	77.7881	11.8452	78.2341	(0.686)	0.0000	0.0000	0
2023/03/13	2037	01/02/2024	12.31	Call	Bond Future	5,409.8000	5.4098	5,662.5400	5.6625	4.672	0	0	0
2023/03/13	2037	01/02/2024	12.31	Put	Bond Future	3,369.8400	3.3698	3,176.6400	3.1766	(5.733)	0	0	0
2023/03/13	2037	01/02/2024	12.32	Call	Bond Future	5,441.5300	5.4415	5,695.1000	5.6951	4.660	0	0	0
2023/03/13	2037	01/02/2024	12.32	Put	Bond Future	3,349.3700	3.3494	3,157.0000	3.1570	(5.743)	0	0	0
2023/03/13	2037	02/05/2024	11.45	Call	Bond Future	3,036.1000	3.0361	3,210.7300	3.2107	5.752	0	0	0
2023/03/13	2037	02/05/2024	11.43	Put	Bond Future	6,474.4000	6.4744	6,192.1300	6.1921	(4.360)	0	0	0
2023/03/13	2037	02/05/2024	11.44	Call	Bond Future	3,013.9300	3.0139	3,187.6900	3.1877	5.765	0	0	0
2023/03/13	2037	02/05/2024	11.44	Put	Bond Future	6,439.7200	6.4397	6,158.3300	6.1583	(4.370)	0	0	0
2023/03/13	2037	02/05/2024			Bond Future	12.0631	79.3438	11.9780	79.7989	(0.705)	0.0000	0.0000	0
2023/03/13	2037	02/05/2024	11.45	Put	Bond Future	6,405.1900	6.4052	6,124.6700	6.1247	(4.380)	0	0	0
2023/03/13	2037	02/05/2024	11.43	Call	Bond Future	2,991.8600	2.9919	3,164.7400	3.1647	5.778	0	0	0
2023/03/13	2038	04/05/2023			Bond Future	129.1951	129.1951	129.9757	129.9757	0.604	0.0000	0.0000	4,625
2023/03/13	2038	03/08/2023			Bond Future	129.8562	129.8562	130.6518	130.6518	0.613	0.0000	0.0000	0
2023/03/13	2038	02/11/2023			Bond Future	132.5514	132.5514	133.3635	133.3635	0.613	0.0000	0.0000	0
2023/03/13	2038	01/02/2024			Bond Future	133.3394	133.3394	134.1672	134.1672	0.621	0.0000	0.0000	0
2023/03/13	2038	02/05/2024			Bond Future	136.0410	136.0410	136.8861	136.8861	0.621	0.0000	0.0000	0
2023/03/13	2040	04/05/2023	10.73	Put	Bond Future	6,590.6200	6.5906	6,246.9500	6.2470	(5.215)	0	0	0
2023/03/13	2040	04/05/2023	12.78	Call	Bond Future	6,387.6300	6.3876	6,679.4800	6.6795	4.569	0	0	0
2023/03/13	2040	04/05/2023	12.78	Put	Bond Future	294.3300	0.2943	231.9300	0.2319	(21.201)	0	0	388
2023/03/13	2040	04/05/2023	13.45	Put	Bond Future	79.0700	0.0791	57.5000	0.0575	(27.280)	0	0	486
2023/03/13	2040	04/05/2023	11.43	Call	Bond Future	1,065.9300	1.0659	1,149.2000	1.1492	7.812	0	0	0
2023/03/13	2040	04/05/2023	11.43	Put	Bond Future	2,881.9500	2.8819	2,610.9700	2.6110	(9.403)	0	0	0
2023/03/13	2040	04/05/2023	12.05	Put	Bond Future	1,100.9500	1.1009	940.8800	0.9409	(14.539)	0	0	684
2023/03/13	2040	04/05/2023			Bond Future	11.7214	82.6407	11.6637	82.9950	(0.492)	0.0000	0.0000	50,271
2023/03/13	2040	04/05/2023	10.17	Call	Bond Future	16.0000	0.0160	16.5100	0.0165	3.188	0	0	388
2023/03/13	2040	04/05/2023	10.17	Put	Bond Future	10,468.0800	10.4681	10,114.3400	10.1143	(3.379)	0	0	0
2023/03/13	2040	04/05/2023	10.73	Call	Bond Future	141.3000	0.1413	151.8800	0.1519	7.488	0	0	486
2023/03/13	2040	04/05/2023	10.92	Call	Bond Future	272.2100	0.2722	293.9000	0.2939	7.968	0	0	388
2023/03/13	2040	04/05/2023	10.92	Put	Bond Future	5,424.7200	5.4247	5,092.1600	5.0922	(6.130)	0	0	0
2023/03/13	2040	04/05/2023	13.45	Call	Bond Future	9,656.4100	9.6564	9,989.0900	9.9891	3.445	0	0	0
2023/03/13	2040	04/05/2023	11.48	Call	Bond Future	1,186.2400	1.1862	1,277.8100	1.2778	7.719	0	0	486
2023/03/13	2040	04/05/2023	11.48	Put	Bond Future	2,686.0800	2.6861	2,423.4000	2.4234	(9.779)	0	0	0
2023/03/13	2040	04/05/2023	12.05	Call	Bond Future	3,074.8400	3.0748	3,269.0200	3.2690	6.315	0	0	0
2023/03/13	2040	04/05/2023	11.03	Call	Bond Future	382.9300	0.3829	413.9000	0.4139	8.088	0	0	684
2023/03/13	2040	04/05/2023	11.03	Put	Bond Future	4,798.2600	4.7983	4,474.9800	4.4750	(6.737)	0	0	0
2023/03/13	2040	04/05/2023	11.41	Call	Bond Future	1,019.9500	1.0200	1,099.9900	1.1000	7.847	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
2023/03/13	2040	04/05/2023	11.41	Put	Bond Future	2,962.9800	2.9630	2,688.7700	2.6888	(9.255)	0	0	0
2023/03/13	2040	04/05/2023	11.42	Call	Bond Future	1,042.7300	1.0427	1,124.3800	1.1244	7.830	0	0	0
2023/03/13	2040	04/05/2023	11.42	Put	Bond Future	2,922.2100	2.9222	2,649.6100	2.6496	(9.329)	0	0	0
2023/03/13	2040	03/08/2023	12.23	Call	Bond Future	4,639.2400	4.6392	4,834.7600	4.8348	4.214	0	0	0
2023/03/13	2040	03/08/2023	12.23	Put	Bond Future	2,370.7400	2.3707	2,205.1900	2.2052	(6.983)	0	0	0
2023/03/13	2040	03/08/2023			Bond Future	11.8441	79.7830	11.7843	80.1440	(0.505)	0.0000	0.0000	99,565
2023/03/13	2040	03/08/2023	12.22	Call	Bond Future	4,602.4500	4.6025	4,797.0300	4.7970	4.228	0	0	0
2023/03/13	2040	03/08/2023	12.22	Put	Bond Future	2,391.4500	2.3915	2,224.9600	2.2250	(6.962)	0	0	0
2023/03/13	2040	03/08/2023	12.21	Call	Bond Future	4,565.7700	4.5658	4,759.3900	4.7594	4.241	0	0	0
2023/03/13	2040	03/08/2023	12.21	Put	Bond Future	2,412.3300	2.4123	2,244.8800	2.2449	(6.941)	0	0	0
2023/03/13	2040	02/11/2023	11.59	Call	Bond Future	2,985.3400	2.9853	3,123.8600	3.1239	4.640	0	0	0
2023/03/13	2040	02/11/2023	11.60	Put	Bond Future	5,161.9500	5.1620	4,932.9400	4.9329	(4.437)	0	0	0
2023/03/13	2040	02/11/2023	11.58	Call	Bond Future	2,958.2600	2.9583	3,095.9100	3.0959	4.653	0	0	0
2023/03/13	2040	02/11/2023	11.58	Put	Bond Future	5,231.4700	5.2315	5,000.7100	5.0007	(4.411)	0	0	0
2023/03/13	2040	02/11/2023			Bond Future	11.9557	81.4209	11.8937	81.7893	(0.519)	0.0000	0.0000	0
2023/03/13	2040	02/11/2023	11.59	Put	Bond Future	5,196.7400	5.1967	4,966.8500	4.9669	(4.424)	0	0	0
2023/03/13	2040	02/11/2023	11.60	Call	Bond Future	3,012.2800	3.0123	3,151.6800	3.1517	4.628	0	0	0
2023/03/13	2040	01/02/2024	12.34	Call	Bond Future	5,349.7100	5.3497	5,550.5800	5.5506	3.755	0	0	0
2023/03/13	2040	01/02/2024	12.34	Put	Bond Future	3,811.9400	3.8119	3,636.8000	3.6368	(4.595)	0	0	0
2023/03/13	2040	01/02/2024	12.33	Call	Bond Future	5,316.6700	5.3167	5,516.8000	5.5168	3.764	0	0	0
2023/03/13	2040	01/02/2024	12.33	Put	Bond Future	3,835.3300	3.8353	3,659.4500	3.6594	(4.586)	0	0	0
2023/03/13	2040	01/02/2024			Bond Future	12.0715	78.6078	12.0071	78.9838	(0.533)	0.0000	0.0000	6
2023/03/13	2040	01/02/2024	12.35	Call	Bond Future	5,383.1200	5.3831	5,584.7200	5.5847	3.745	0	0	0
2023/03/13	2040	01/02/2024	12.35	Put	Bond Future	3,788.9800	3.7890	3,614.5700	3.6146	(4.603)	0	0	0
2023/03/13	2040	02/05/2024	11.61	Call	Bond Future	3,093.4800	3.0935	3,236.8000	3.2368	4.633	0	0	0
2023/03/13	2040	02/05/2024	11.62	Put	Bond Future	6,570.4100	6.5704	6,330.6900	6.3307	(3.648)	0	0	0
2023/03/13	2040	02/05/2024	11.60	Call	Bond Future	3,069.8400	3.0698	3,212.3900	3.2124	4.644	0	0	0
2023/03/13	2040	02/05/2024			Bond Future	12.2046	80.1796	12.1376	80.5634	(0.548)	0.0000	0.0000	0
2023/03/13	2040	02/05/2024	11.61	Put	Bond Future	6,607.7800	6.6078	6,367.3000	6.3673	(3.639)	0	0	0
2023/03/13	2040	02/05/2024	11.62	Call	Bond Future	3,117.2200	3.1172	3,261.3000	3.2613	4.622	0	0	0
2023/03/13	2040	02/05/2024	11.60	Put	Bond Future	6,645.3300	6.6453	6,404.0800	6.4041	(3.630)	0	0	0
2023/03/13	2044	04/05/2023	11.41	Call	Bond Future	861.9000	0.8619	887.2300	0.8872	2.939	0	0	0
2023/03/13	2044	04/05/2023	11.41	Put	Bond Future	3,452.4500	3.4525	3,248.5300	3.2485	(5.907)	0	0	0
2023/03/13	2044	04/05/2023	11.42	Call	Bond Future	882.1600	0.8822	908.2900	0.9083	2.962	0	0	0
2023/03/13	2044	04/05/2023	11.42	Put	Bond Future	3,407.6700	3.4077	3,204.5500	3.2045	(5.961)	0	0	0
2023/03/13	2044	04/05/2023	11.75	Put	Bond Future	2,152.7200	2.1527	1,981.5700	1.9816	(7.950)	0	0	4,423
2023/03/13	2044	04/05/2023			Bond Future	11.8192	78.7720	11.7821	79.0013	(0.314)	0.0000	0.0000	57,335
2023/03/13	2044	04/05/2023	11.43	Call	Bond Future	902.7300	0.9027	929.6600	0.9297	2.983	0	0	0
2023/03/13	2044	04/05/2023	11.43	Put	Bond Future	3,363.2900	3.3633	3,160.9700	3.1610	(6.016)	0	0	0
2023/03/13	2044	04/05/2023	11.75	Call	Bond Future	1,724.6000	1.7246	1,782.7000	1.7827	3.369	0	0	0
2023/03/13	2044	04/05/2023	12.00	Call	Bond Future	2,568.9000	2.5689	2,655.9900	2.6560	3.390	0	0	0
2023/03/13	2044	04/05/2023	12.00	Put	Bond Future	1,469.2000	1.4692	1,327.0400	1.3270	(9.676)	0	0	4,423
2023/03/13	2044	04/05/2023	12.25	Call	Bond Future	3,557.4000	3.5574	3,673.6300	3.6736	3.267	0	0	0
2023/03/13	2044	04/05/2023	12.25	Put	Bond Future	980.1800	0.9802	867.1600	0.8672	(11.531)	0	0	1,798
2023/03/13	2044	03/08/2023	12.16	Call	Bond Future	4,077.6600	4.0777	4,181.0100	4.1810	2.535	0	0	0
2023/03/13	2044	03/08/2023	12.16	Put	Bond Future	2,757.6400	2.7576	2,627.4000	2.6274	(4.723)	0	0	0
2023/03/13	2044	03/08/2023	12.00	Call	Bond Future	3,532.6200	3.5326	3,625.4900	3.6255	2.629	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
2023/03/13	2044	03/08/2023	12.00	Put	Bond Future	3,162.3400	3.1623	3,021.6200	3.0216	(4.450)	0	0	4,754
2023/03/13	2044	03/08/2023	12.15	Call	Bond Future	4,042.6400	4.0426	4,145.3500	4.1454	2.541	0	0	0
2023/03/13	2044	03/08/2023	12.15	Put	Bond Future	2,781.3900	2.7814	2,650.5100	2.6505	(4.706)	0	0	0
2023/03/13	2044	03/08/2023			Bond Future	11.9385	75.9623	11.9000	76.1959	(0.323)	0.0000	0.0000	21,473
2023/03/13	2044	03/08/2023	12.17	Call	Bond Future	4,112.7800	4.1128	4,216.7800	4.2168	2.529	0	0	0
2023/03/13	2044	03/08/2023	12.17	Put	Bond Future	2,734.0700	2.7341	2,604.4800	2.6045	(4.740)	0	0	0
2023/03/13	2044	03/08/2023	11.75	Call	Bond Future	2,751.3500	2.7513	2,827.6400	2.8276	2.773	0	0	0
2023/03/13	2044	03/08/2023	11.75	Put	Bond Future	3,906.1800	3.9062	3,748.8800	3.7489	(4.027)	0	0	3,076
2023/03/13	2044	02/11/2023	11.57	Call	Bond Future	2,811.0000	2.8110	2,885.3600	2.8854	2.645	0	0	0
2023/03/13	2044	02/11/2023	11.57	Put	Bond Future	5,743.4200	5.7434	5,579.4500	5.5795	(2.855)	0	0	0
2023/03/13	2044	02/11/2023			Bond Future	12.0469	77.5218	12.0070	77.7601	(0.331)	0.0000	0.0000	0
2023/03/13	2044	02/11/2023	11.56	Call	Bond Future	2,785.0800	2.7851	2,858.9100	2.8589	2.651	0	0	0
2023/03/13	2044	02/11/2023	11.56	Put	Bond Future	5,781.0000	5.7810	5,616.5000	5.6165	(2.846)	0	0	0
2023/03/13	2044	02/11/2023	11.55	Call	Bond Future	2,759.0400	2.7590	2,832.3400	2.8323	2.657	0	0	0
2023/03/13	2044	02/11/2023	11.55	Put	Bond Future	5,818.5500	5.8186	5,653.5200	5.6535	(2.836)	0	0	0
2023/03/13	2044	01/02/2024	12.29	Call	Bond Future	4,961.9100	4.9619	5,077.5400	5.0775	2.330	0	0	0
2023/03/13	2044	01/02/2024	12.29	Put	Bond Future	4,201.9600	4.2020	4,074.3300	4.0743	(3.037)	0	0	0
2023/03/13	2044	01/02/2024			Bond Future	12.1592	74.7527	12.1178	74.9960	(0.341)	0.0000	0.0000	0
2023/03/13	2044	01/02/2024	12.28	Call	Bond Future	4,929.7600	4.9298	5,044.9100	5.0449	2.336	0	0	0
2023/03/13	2044	01/02/2024	12.28	Put	Bond Future	4,227.4400	4.2274	4,099.3300	4.0993	(3.030)	0	0	0
2023/03/13	2044	01/02/2024	12.27	Call	Bond Future	4,897.9600	4.8980	5,012.6300	5.0126	2.341	0	0	0
2023/03/13	2044	01/02/2024	12.27	Put	Bond Future	4,253.3500	4.2533	4,124.7600	4.1248	(3.023)	0	0	0
2023/03/13	2044	02/05/2024	11.67	Call	Bond Future	3,174.6300	3.1746	3,260.6900	3.2607	2.711	0	0	0
2023/03/13	2044	02/05/2024	11.67	Put	Bond Future	6,875.1900	6.8752	6,712.9400	6.7129	(2.360)	0	0	0
2023/03/13	2044	02/05/2024			Bond Future	12.2874	76.2473	12.2444	76.4956	(0.350)	0.0000	0.0000	0
2023/03/13	2044	02/05/2024	11.66	Call	Bond Future	3,150.9100	3.1509	3,236.4900	3.2365	2.716	0	0	0
2023/03/13	2044	02/05/2024	11.66	Put	Bond Future	6,913.9100	6.9139	6,751.1800	6.7512	(2.354)	0	0	0
2023/03/13	2044	02/05/2024	11.65	Call	Bond Future	3,126.9700	3.1270	3,212.0700	3.2121	2.721	0	0	0
2023/03/13	2044	02/05/2024	11.65	Put	Bond Future	6,952.4900	6.9525	6,789.2800	6.7893	(2.348)	0	0	0
2023/03/13	2046	04/05/2023			Bond Future	113.1023	113.1023	112.8354	112.8354	(0.236)	0.0000	0.0000	17,308
2023/03/13	2046	03/08/2023			Bond Future	115.3882	115.3882	115.1157	115.1157	(0.236)	0.0000	0.0000	0
2023/03/13	2046	02/11/2023			Bond Future	115.7082	115.7082	115.4294	115.4294	(0.241)	0.0000	0.0000	0
2023/03/13	2046	01/02/2024			Bond Future	118.1401	118.1401	117.8553	117.8553	(0.241)	0.0000	0.0000	0
2023/03/13	2046	02/05/2024			Bond Future	118.4131	118.4131	118.1213	118.1213	(0.246)	0.0000	0.0000	0
2023/03/13	2050	04/05/2023			Bond Future	115.3734	115.3734	115.5810	115.5810	0.180	0.0000	0.0000	13,316
2023/03/13	2050	03/08/2023			Bond Future	115.5336	115.5336	115.7447	115.7447	0.183	0.0000	0.0000	0
2023/03/13	2050	02/11/2023			Bond Future	117.9315	117.9315	118.1468	118.1468	0.183	0.0000	0.0000	0
2023/03/13	2050	01/02/2024			Bond Future	118.1843	118.1843	118.4031	118.4031	0.185	0.0000	0.0000	0
2023/03/13	2050	02/05/2024			Bond Future	120.5790	120.5790	120.8023	120.8023	0.185	0.0000	0.0000	0
2023/03/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	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
2023/03/13	AL37	04/05/2023			Index Future	875.6950	875.6950	880.7810	880.7810	0.581	0.0000	0.0000	0
2023/03/13	AL37	03/08/2023			Index Future	893.1800	893.1800	898.3600	898.3600	0.580	0.0000	0.0000	0
2023/03/13	AL37	02/11/2023			Index Future	911.5080	911.5080	916.7910	916.7910	0.580	0.0000	0.0000	0
2023/03/13	AL37	01/02/2024			Index Future	930.4610	930.4610	935.8530	935.8530	0.579	0.0000	0.0000	0
2023/03/13	AL37	02/05/2024			Index Future	949.1310	949.1310	954.6390	954.6390	0.580	0.0000	0.0000	0
2023/03/13	AL7T	04/05/2023			Index Future	1,004.1510	1,004.1510	1,010.9870	1,010.9870	0.681	0.0000	0.0000	0
2023/03/13	AL7T	03/08/2023			Index Future	1,024.2010	1,024.2010	1,031.1650	1,031.1650	0.680	0.0000	0.0000	0
2023/03/13	AL7T	02/11/2023			Index Future	1,045.2180	1,045.2180	1,052.3210	1,052.3210	0.680	0.0000	0.0000	0
2023/03/13	AL7T	01/02/2024			Index Future	1,066.9510	1,066.9510	1,074.2020	1,074.2020	0.680	0.0000	0.0000	0
2023/03/13	AL7T	02/05/2024			Index Future	1,088.3600	1,088.3600	1,095.7640	1,095.7640	0.680	0.0000	0.0000	0
2023/03/13	ALBI	04/05/2023			Index Future	882.6180	882.6180	887.4900	887.4900	0.552	0.0000	0.0000	100
2023/03/13	ALBI	03/08/2023			Index Future	900.2410	900.2410	905.2030	905.2030	0.551	0.0000	0.0000	0
2023/03/13	ALBI	02/11/2023			Index Future	918.7140	918.7140	923.7750	923.7750	0.551	0.0000	0.0000	0
2023/03/13	ALBI	01/02/2024			Index Future	937.8170	937.8170	942.9830	942.9830	0.551	0.0000	0.0000	0
2023/03/13	ALBI	02/05/2024			Index Future	956.6350	956.6350	961.9110	961.9110	0.552	0.0000	0.0000	0
2023/03/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	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
2023/03/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/13	ES33	04/05/2023			Bond Future	12.1162	74.2740	12.0377	74.6440	(0.648)	0.0000	0.0000	0
2023/03/13	ES33	03/08/2023			Bond Future	12.2655	75.7751	12.1837	76.1524	(0.666)	0.0000	0.0000	350
2023/03/13	ES33	02/11/2023			Bond Future	12.4167	73.5527	12.3315	73.9378	(0.686)	0.0000	0.0000	0
2023/03/13	ES33	01/02/2024			Bond Future	12.5752	75.0985	12.4863	75.4917	(0.707)	0.0000	0.0000	0
2023/03/13	ES33	02/05/2024			Bond Future	12.7526	72.8234	12.6597	73.2248	(0.729)	0.0000	0.0000	0
2023/03/13	ES42	04/05/2023			Bond Future	12.4883	71.5916	12.4252	71.9384	(0.505)	0.0000	0.0000	0
2023/03/13	ES42	03/08/2023			Bond Future	12.6250	73.0389	12.5595	73.3925	(0.519)	0.0000	0.0000	4,000
2023/03/13	ES42	02/11/2023			Bond Future	12.7631	70.2925	12.6951	70.6533	(0.533)	0.0000	0.0000	0
2023/03/13	ES42	01/02/2024			Bond Future	12.9006	71.7698	12.8298	72.1382	(0.548)	0.0000	0.0000	0
2023/03/13	ES42	02/05/2024			Bond Future	13.0581	68.9603	12.9844	69.3364	(0.565)	0.0000	0.0000	0
2023/03/13	GOVI	04/05/2023	852.86	Call	GOVI	169,970.0000	16.9970	218,460.0000	21.8460	28.529	0	0	0
2023/03/13	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	GOVI	04/05/2023	852.87	Call	GOVI	169,870.0000	16.9870	218,360.0000	21.8360	28.545	0	0	0
2023/03/13	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	GOVI	04/05/2023			GOVI	869.8570	869.8570	874.7060	874.7060	0.557	0.0000	0.0000	840
2023/03/13	GOVI	04/05/2023	852.88	Call	GOVI	169,770.0000	16.9770	218,260.0000	21.8260	28.562	0	0	0
2023/03/13	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	GOVI	03/08/2023	837.21	Call	GOVI	500,150.0000	50.0150	549,540.0000	54.9540	9.875	0	0	0
2023/03/13	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	GOVI	03/08/2023	837.22	Call	GOVI	500,050.0000	50.0050	549,440.0000	54.9440	9.877	0	0	0
2023/03/13	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	GOVI	03/08/2023			GOVI	887.2250	887.2250	892.1640	892.1640	0.557	0.0000	0.0000	0
2023/03/13	GOVI	03/08/2023	837.23	Call	GOVI	499,950.0000	49.9950	549,340.0000	54.9340	9.879	0	0	0
2023/03/13	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	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
2023/03/13	GOVI	02/11/2023	885.82	Call	GOVI	196,110.0000	19.6110	246,480.0000	24.6480	25.685	0	0	0
2023/03/13	GOVI	02/11/2023			GOVI	905.4310	905.4310	910.4680	910.4680	0.556	0.0000	0.0000	0
2023/03/13	GOVI	02/11/2023	885.80	Call	GOVI	196,310.0000	19.6310	246,680.0000	24.6680	25.658	0	0	0
2023/03/13	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	GOVI	02/11/2023	885.81	Call	GOVI	196,210.0000	19.6210	246,580.0000	24.6580	25.671	0	0	0
2023/03/13	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	GOVI	01/02/2024	880.00	Call	GOVI	442,580.0000	44.2580	493,990.0000	49.3990	11.616	0	0	0
2023/03/13	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	GOVI	01/02/2024			GOVI	924.2580	924.2580	929.3990	929.3990	0.556	0.0000	0.0000	0
2023/03/13	GOVI	01/02/2024	879.98	Call	GOVI	442,780.0000	44.2780	494,190.0000	49.4190	11.611	0	0	0
2023/03/13	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	GOVI	01/02/2024	879.99	Call	GOVI	442,680.0000	44.2680	494,090.0000	49.4090	11.613	0	0	0
2023/03/13	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	GOVI	02/05/2024	950.97	Put	GOVI	81,660.0000	8.1660	29,150.0000	2.9150	(64.303)	0	0	0
2023/03/13	GOVI	02/05/2024	950.98	Put	GOVI	81,760.0000	8.1760	29,250.0000	2.9250	(64.225)	0	0	0
2023/03/13	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	GOVI	02/05/2024			GOVI	942.8040	942.8040	948.0550	948.0550	0.557	0.0000	0.0000	0
2023/03/13	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	GOVI	02/05/2024	950.99	Put	GOVI	81,860.0000	8.1860	29,350.0000	2.9350	(64.146)	0	0	0
2023/03/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/13	IGOV	04/05/2023			Index Future	326.4440	326.4440	327.1110	327.1110	0.204	0.0000	0.0000	655
2023/03/13	IGOV	03/08/2023			Index Future	333.0420	333.0420	333.7190	333.7190	0.203	0.0000	0.0000	0
2023/03/13	IGOV	02/11/2023			Index Future	339.9540	339.9540	340.6440	340.6440	0.203	0.0000	0.0000	0
2023/03/13	IGOV	01/02/2024			Index Future	347.0980	347.0980	347.8030	347.8030	0.203	0.0000	0.0000	0
2023/03/13	IGOV	02/05/2024			Index Future	354.1380	354.1380	354.8600	354.8600	0.204	0.0000	0.0000	0
2023/03/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/13	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
2023/03/13	JBAF	15/03/2023			Jibar Tradeable Future	7.5450	92.4550	7.5350	92.4650	(0.133)	0.0000	0.0000	0
2023/03/13	JBAF	19/04/2023			Jibar Tradeable Future	7.8250	92.1750	7.6750	92.3250	(1.917)	0.0000	0.0000	0
2023/03/13	JBAF	17/05/2023			Jibar Tradeable Future	7.8700	92.1300	7.6850	92.3150	(2.351)	0.0000	0.0000	0
2023/03/13	JBAF	21/06/2023			Jibar Tradeable Future	8.0250	91.9750	7.8150	92.1850	(2.617)	0.0000	0.0000	0
2023/03/13	JBAF	19/07/2023			Jibar Tradeable Future	8.0500	91.9500	7.8250	92.1750	(2.795)	0.0000	0.0000	0
2023/03/13	JBAF	16/08/2023			Jibar Tradeable Future	8.1100	91.8900	7.8350	92.1650	(3.391)	0.0000	0.0000	0
2023/03/13	JBAF	20/09/2023			Jibar Tradeable Future	8.1200	91.8800	7.8400	92.1600	(3.448)	0.0000	0.0000	75
2023/03/13	JBAF	20/12/2023			Jibar Tradeable Future	8.1250	91.8750	7.7750	92.2250	(4.308)	0.0000	0.0000	272
2023/03/13	JBAF	20/03/2024			Jibar Tradeable Future	8.0450	91.9550	7.7250	92.2750	(3.978)	0.0000	0.0000	0
2023/03/13	JBAF	19/06/2024			Jibar Tradeable Future	7.9200	92.0800	7.6150	92.3850	(3.851)	0.0000	0.0000	0
2023/03/13	JBAF	18/09/2024			Jibar Tradeable Future	7.8600	92.1400	7.5650	92.4350	(3.753)	0.0000	0.0000	68
2023/03/13	JBAF	18/12/2024			Jibar Tradeable Future	7.7850	92.2150	7.5150	92.4850	(3.468)	0.0000	0.0000	0
2023/03/13	R035	04/05/2023	10.55	Call	Bond Future	272.1800	0.2722	312.5300	0.3125	14.825	0	0	770
2023/03/13	R035	04/05/2023	10.55	Put	Bond Future	4,813.4800	4.8135	4,407.1200	4.4071	(8.442)	0	0	0
2023/03/13	R035	04/05/2023	13.18	Call	Bond Future	9,779.5200	9.7795	10,210.1600	10.2102	4.403	0	0	0
2023/03/13	R035	04/05/2023	13.18	Put	Bond Future	47.8300	0.0478	31.7600	0.0318	(33.598)	0	0	491
2023/03/13	R035	04/05/2023	12.46	Call	Bond Future	6,386.7300	6.3867	6,776.1100	6.7761	6.097	0	0	0
2023/03/13	R035	04/05/2023	12.46	Put	Bond Future	216.1700	0.2162	158.8400	0.1588	(26.521)	0	0	388
2023/03/13	R035	04/05/2023	11.20	Call	Bond Future	1,390.8400	1.3908	1,552.6300	1.5526	11.633	0	0	0
2023/03/13	R035	04/05/2023	11.21	Call	Bond Future	1,417.6200	1.4176	1,581.7400	1.5817	11.577	0	0	0
2023/03/13	R035	04/05/2023	11.22	Put	Bond Future	2,003.9500	2.0040	1,723.7100	1.7237	(13.984)	0	0	0
2023/03/13	R035	04/05/2023	10.60	Call	Bond Future	317.9300	0.3179	364.4900	0.3645	14.645	0	0	388
2023/03/13	R035	04/05/2023	10.60	Put	Bond Future	4,553.1100	4.5531	4,152.9600	4.1530	(8.788)	0	0	0
2023/03/13	R035	04/05/2023	11.05	Call	Bond Future	1,023.7100	1.0237	1,151.2900	1.1513	12.463	0	0	770
2023/03/13	R035	04/05/2023	11.05	Put	Bond Future	2,569.1900	2.5692	2,250.0600	2.2501	(12.421)	0	0	0
2023/03/13	R035	04/05/2023	11.17	Call	Bond Future	1,312.1100	1.3121	1,466.9100	1.4669	11.798	0	0	491
2023/03/13	R035	04/05/2023			Bond Future	11.3177	85.9579	11.2396	86.4046	(0.690)	0.0000	0.0000	151,630
2023/03/13	R035	04/05/2023	9.85	Call	Bond Future	19.4900	0.0195	22.2300	0.0222	14.058	0	0	388
2023/03/13	R035	04/05/2023	9.85	Put	Bond Future	9,006.0900	9.0061	8,562.1200	8.5621	(4.930)	0	0	0
2023/03/13	R035	04/05/2023	10.42	Call	Bond Future	176.4900	0.1765	203.3500	0.2034	15.219	0	0	491
2023/03/13	R035	04/05/2023	10.42	Put	Bond Future	5,520.6800	5.5207	5,100.8300	5.1008	(7.605)	0	0	0
2023/03/13	R035	04/05/2023	11.80	Call	Bond Future	3,452.8800	3.4529	3,748.4600	3.7485	8.560	0	0	0
2023/03/13	R035	04/05/2023	11.80	Put	Bond Future	765.5600	0.7656	614.4300	0.6144	(19.741)	0	0	1,035
2023/03/13	R035	04/05/2023	11.87	Call	Bond Future	3,741.6700	3.7417	4,050.3800	4.0504	8.251	0	0	0
2023/03/13	R035	04/05/2023	11.87	Put	Bond Future	674.5100	0.6745	536.5100	0.5365	(20.459)	0	0	770
2023/03/13	R035	04/05/2023	11.20	Put	Bond Future	2,065.3000	2.0653	1,780.3800	1.7804	(13.796)	0	0	0
2023/03/13	R035	04/05/2023	11.21	Put	Bond Future	2,034.4600	2.0345	1,751.8700	1.7519	(13.890)	0	0	0
2023/03/13	R035	04/05/2023	11.22	Call	Bond Future	1,444.6800	1.4447	1,611.1500	1.6112	11.523	0	0	0
2023/03/13	R035	04/05/2023	11.17	Put	Bond Future	2,159.7700	2.1598	1,867.8600	1.8679	(13.516)	0	0	0
2023/03/13	R035	03/08/2023	12.00	Call	Bond Future	4,847.6900	4.8477	5,129.8500	5.1299	5.821	0	0	0
2023/03/13	R035	03/08/2023	12.00	Put	Bond Future	1,768.4900	1.7685	1,595.3400	1.5953	(9.791)	0	0	0
2023/03/13	R035	03/08/2023			Bond Future	11.4343	87.6743	11.3532	88.1296	(0.710)	0.0000	0.0000	6,761
2023/03/13	R035	03/08/2023	11.98	Call	Bond Future	4,774.7100	4.7747	5,054.5600	5.0546	5.861	0	0	0
2023/03/13	R035	03/08/2023	11.98	Put	Bond Future	1,801.6200	1.8016	1,626.1600	1.6262	(9.739)	0	0	0
2023/03/13	R035	03/08/2023	11.99	Call	Bond Future	4,811.0500	4.8111	5,092.0600	5.0921	5.841	0	0	0
2023/03/13	R035	03/08/2023	11.99	Put	Bond Future	1,784.8800	1.7849	1,610.5800	1.6106	(9.765)	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
2023/03/13	R035	02/11/2023	12.85	Call	Bond Future	8,196.2700	8.1963	8,536.9100	8.5369	4.156	0	0	0
2023/03/13	R035	02/11/2023	12.85	Put	Bond Future	1,490.0400	1.4900	1,366.0600	1.3661	(8.321)	0	0	400
2023/03/13	R035	02/11/2023	11.41	Call	Bond Future	3,298.6800	3.2987	3,506.5500	3.5065	6.302	0	0	0
2023/03/13	R035	02/11/2023	11.41	Put	Bond Future	4,083.3700	4.0834	3,826.6200	3.8266	(6.288)	0	0	0
2023/03/13	R035	02/11/2023	11.42	Call	Bond Future	3,326.4400	3.3264	3,535.4200	3.5354	6.282	0	0	0
2023/03/13	R035	02/11/2023	11.42	Put	Bond Future	4,055.6200	4.0556	3,799.9800	3.8000	(6.303)	0	0	0
2023/03/13	R035	02/11/2023	11.12	Call	Bond Future	2,546.0000	2.5460	2,721.2800	2.7213	6.885	0	0	400
2023/03/13	R035	02/11/2023			Bond Future	11.5522	84.9684	11.4678	85.4330	(0.731)	0.0000	0.0000	30
2023/03/13	R035	02/11/2023	11.43	Call	Bond Future	3,354.3100	3.3543	3,564.4000	3.5644	6.263	0	0	0
2023/03/13	R035	02/11/2023	11.43	Put	Bond Future	4,028.0200	4.0280	3,773.4900	3.7735	(6.319)	0	0	0
2023/03/13	R035	02/11/2023	10.62	Call	Bond Future	1,520.6000	1.5206	1,641.4500	1.6415	7.948	0	0	400
2023/03/13	R035	02/11/2023	10.62	Put	Bond Future	6,858.1900	6.8582	6,514.4200	6.5144	(5.013)	0	0	0
2023/03/13	R035	02/11/2023	11.12	Put	Bond Future	4,963.2700	4.9633	4,673.9300	4.6739	(5.830)	0	0	0
2023/03/13	R035	01/02/2024	12.18	Put	Bond Future	3,106.6000	3.1066	2,911.8900	2.9119	(6.268)	0	0	0
2023/03/13	R035	01/02/2024	12.19	Call	Bond Future	5,787.1500	5.7872	6,067.5600	6.0676	4.845	0	0	0
2023/03/13	R035	01/02/2024	12.19	Put	Bond Future	3,087.8400	3.0878	2,893.9800	2.8940	(6.278)	0	0	0
2023/03/13	R035	01/02/2024	10.62	Call	Bond Future	1,814.3500	1.8144	1,945.2500	1.9453	7.215	0	0	400
2023/03/13	R035	01/02/2024	10.62	Put	Bond Future	7,764.9800	7.7650	7,421.6100	7.4216	(4.422)	0	0	0
2023/03/13	R035	01/02/2024	11.12	Put	Bond Future	5,837.4400	5.8374	5,541.8100	5.5418	(5.064)	0	0	0
2023/03/13	R035	01/02/2024			Bond Future	11.6756	86.7352	11.5876	87.2095	(0.753)	0.0000	0.0000	0
2023/03/13	R035	01/02/2024	13.46	Call	Bond Future	10,295.0300	10.2950	10,662.0500	10.6620	3.565	0	0	0
2023/03/13	R035	01/02/2024	13.46	Put	Bond Future	1,442.5700	1.4426	1,335.3200	1.3353	(7.435)	0	0	400
2023/03/13	R035	01/02/2024	12.18	Call	Bond Future	5,754.6200	5.7546	6,034.1800	6.0342	4.858	0	0	0
2023/03/13	R035	01/02/2024	12.20	Call	Bond Future	5,819.7200	5.8197	6,100.9900	6.1010	4.833	0	0	0
2023/03/13	R035	01/02/2024	12.20	Put	Bond Future	3,069.1800	3.0692	2,876.1800	2.8762	(6.288)	0	0	0
2023/03/13	R035	01/02/2024	11.12	Call	Bond Future	2,777.1100	2.7771	2,955.7500	2.9557	6.433	0	0	400
2023/03/13	R035	02/05/2024	11.19	Call	Bond Future	2,976.1600	2.9762	3,161.9600	3.1620	6.243	0	0	0
2023/03/13	R035	02/05/2024	11.19	Put	Bond Future	6,322.9100	6.3229	6,024.7200	6.0247	(4.716)	0	0	0
2023/03/13	R035	02/05/2024	11.20	Call	Bond Future	2,997.8300	2.9978	3,184.5600	3.1846	6.229	0	0	0
2023/03/13	R035	02/05/2024	11.20	Put	Bond Future	6,289.0100	6.2890	5,991.7500	5.9917	(4.727)	0	0	0
2023/03/13	R035	02/05/2024			Bond Future	11.8088	83.9656	11.7172	84.4496	(0.776)	0.0000	0.0000	0
2023/03/13	R035	02/05/2024	11.21	Call	Bond Future	3,019.5800	3.0196	3,207.2400	3.2072	6.215	0	0	0
2023/03/13	R035	02/05/2024	11.21	Put	Bond Future	6,255.2500	6.2552	5,958.9200	5.9589	(4.737)	0	0	0
2023/03/13	R186	04/05/2023		Call	Bond Future	9,843.4300	9.8434	10,329.2600	10.3293	4.936	0	0	0
2023/03/13	R186	04/05/2023	8.83	Put	Bond Future	422.0100	0.4220	264.3000	0.2643	(37.371)	0	0	0
2023/03/13	R186	04/05/2023	8.84	Call	Bond Future	1,220.8000	1.2208	1,551.6600	1.5517	27.102	0	0	0
2023/03/13	R186	04/05/2023			Bond Future	8.5837	109.8434	8.4307	110.3293	(1.782)	0.0000	0.0000	96,939
2023/03/13	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/13	R186	04/05/2023	8.36	Call	Bond Future	378.9600	0.3790	552.0400	0.5520	45.672	0	0	200
2023/03/13	R186	04/05/2023	8.36	Put	Bond Future	1,090.4200	1.0904	777.6700	0.7777	(28.682)	0	0	200
2023/03/13	R186	04/05/2023	8.82	Call	Bond Future	1,176.5700	1.1766	1,501.9400	1.5019	27.654	0	0	0
2023/03/13	R186	04/05/2023	8.82	Put	Bond Future	431.2900	0.4313	270.8300	0.2708	(37.205)	0	0	0
2023/03/13	R186	04/05/2023	8.83	Call	Bond Future	1,198.6800	1.1987	1,526.8000	1.5268	27.373	0	0	0
2023/03/13	R186	04/05/2023	8.84	Put	Bond Future	412.7600	0.4128	257.7900	0.2578	(37.545)	0	0	0
2023/03/13	R186	03/08/2023	9.74	Call	Bond Future	3,544.3300	3.5443	3,958.8000	3.9588	11.694	0	0	0
2023/03/13	R186	03/08/2023	9.74	Put	Bond Future	304.5800	0.3046	223.8000	0.2238	(26.522)	0	0	0
2023/03/13	R186	03/08/2023	9.73	Put	Bond Future	308.5300	0.3085	226.8500	0.2268	(26.474)	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
2023/03/13	R186	03/08/2023			Bond Future	8.6271	106.7317	8.4608	107.2270	(1.928)	0.0000	0.0000	0
2023/03/13	R186	03/08/2023	9.75	Call	Bond Future	3,568.7900	3.5688	3,984.1800	3.9842	11.640	0	0	0
2023/03/13	R186	03/08/2023	9.75	Put	Bond Future	300.5000	0.3005	220.6400	0.2206	(26.576)	0	0	0
2023/03/13	R186	03/08/2023	9.73	Call	Bond Future	3,519.7300	3.5197	3,933.3000	3.9333	11.750	0	0	0
2023/03/13	R186	02/11/2023	9.40	Call	Bond Future	2,815.5500	2.8156	3,172.6700	3.1727	12.684	0	0	0
2023/03/13	R186	02/11/2023	9.40	Put	Bond Future	774.7600	0.7748	626.6500	0.6266	(19.117)	0	0	0
2023/03/13	R186	02/11/2023	9.15	Call	Bond Future	2,327.9800	2.3280	2,656.2600	2.6563	14.101	0	0	1,715
2023/03/13	R186	02/11/2023			Bond Future	8.6539	108.9226	8.4720	109.4278	(2.102)	0.0000	0.0000	1,387
2023/03/13	R186	02/11/2023	10.42	Call	Bond Future	5,063.4600	5.0635	5,500.8400	5.5008	8.638	0	0	0
2023/03/13	R186	02/11/2023	10.42	Put	Bond Future	312.6800	0.3127	244.8300	0.2448	(21.700)	0	0	1,715
2023/03/13	R186	02/11/2023	9.38	Call	Bond Future	2,775.3700	2.7754	3,130.3200	3.1303	12.789	0	0	0
2023/03/13	R186	02/11/2023	9.38	Put	Bond Future	788.6300	0.7886	638.3500	0.6384	(19.056)	0	0	0
2023/03/13	R186	02/11/2023	9.39	Call	Bond Future	2,795.4400	2.7954	3,151.4700	3.1515	12.736	0	0	0
2023/03/13	R186	02/11/2023	9.39	Put	Bond Future	781.6700	0.7817	632.4700	0.6325	(19.087)	0	0	0
2023/03/13	R186	02/11/2023	9.15	Put	Bond Future	965.4300	0.9654	788.4800	0.7885	(18.329)	0	0	0
2023/03/13	R186	01/02/2024	9.52	Put	Bond Future	898.8600	0.8989	744.0300	0.7440	(17.225)	0	0	0
2023/03/13	R186	01/02/2024	9.50	Call	Bond Future	3,004.7100	3.0047	3,363.8000	3.3638	11.951	0	0	0
2023/03/13	R186	01/02/2024	9.51	Call	Bond Future	3,023.3900	3.0234	3,383.3900	3.3834	11.907	0	0	0
2023/03/13	R186	01/02/2024			Bond Future	8.6745	105.8811	8.4742	106.3969	(2.308)	0.0000	0.0000	0
2023/03/13	R186	01/02/2024	9.52	Call	Bond Future	3,042.1000	3.0421	3,403.0200	3.4030	11.864	0	0	0
2023/03/13	R186	01/02/2024	9.50	Put	Bond Future	911.5200	0.9115	754.8600	0.7549	(17.187)	0	0	0
2023/03/13	R186	01/02/2024	9.51	Put	Bond Future	905.1700	0.9052	749.4200	0.7494	(17.207)	0	0	0
2023/03/13	R186	02/05/2024	8.01	Call	Bond Future	846.4300	0.8464	1,031.1500	1.0311	21.823	0	0	0
2023/03/13	R186	02/05/2024	8.01	Put	Bond Future	2,573.1000	2.5731	2,231.4200	2.2314	(13.279)	0	0	0
2023/03/13	R186	02/05/2024			Bond Future	8.7337	108.0004	8.5114	108.5268	(2.545)	0.0000	0.0000	0
2023/03/13	R186	02/05/2024	7.99	Call	Bond Future	828.4300	0.8284	1,010.6400	1.0106	21.995	0	0	0
2023/03/13	R186	02/05/2024	7.99	Put	Bond Future	2,603.3400	2.6033	2,259.1500	2.2591	(13.221)	0	0	0
2023/03/13	R186	02/05/2024	8.00	Call	Bond Future	837.4000	0.8374	1,020.8700	1.0209	21.909	0	0	0
2023/03/13	R186	02/05/2024	8.00	Put	Bond Future	2,588.1900	2.5882	2,245.2600	2.2453	(13.250)	0	0	0
2023/03/13	R197	04/05/2023			Bond Future	335.9689	335.9689	336.2895	336.2895	0.095	0.0000	0.0000	309
2023/03/13	R197	03/08/2023			Bond Future	333.7192	333.7192	334.0447	334.0447	0.098	0.0000	0.0000	0
2023/03/13	R197	02/11/2023			Bond Future	340.6460	340.6460	340.9778	340.9778	0.097	0.0000	0.0000	0
2023/03/13	R202	04/05/2023			Bond Future	251.7906	251.7906	252.5636	252.5636	0.307	0.0000	0.0000	4,960
2023/03/13	R202	03/08/2023			Bond Future	252.0777	252.0777	252.8657	252.8657	0.313	0.0000	0.0000	460
2023/03/13	R202	02/11/2023			Bond Future	257.3098	257.3098	258.1137	258.1137	0.312	0.0000	0.0000	0
2023/03/13	R202	01/02/2024			Bond Future	257.7966	257.7966	258.6149	258.6149	0.317	0.0000	0.0000	0
2023/03/13	R202	02/05/2024			Bond Future	263.0203	263.0203	263.8558	263.8558	0.318	0.0000	0.0000	0
2023/03/13	R209	04/05/2023	10.00	Call	Bond Future	28.3000	0.0283	32.4800	0.0325	14.770	0	0	500
2023/03/13	R209	04/05/2023	10.00	Put	Bond Future	7,256.5700	7.2566	6,869.1300	6.8691	(5.339)	0	0	0
2023/03/13	R209	04/05/2023	10.50	Call	Bond Future	187.3400	0.1873	215.5500	0.2155	15.058	0	0	4,500
2023/03/13	R209	04/05/2023	10.50	Put	Bond Future	4,600.3900	4.6004	4,236.9800	4.2370	(7.900)	0	0	0
2023/03/13	R209	04/05/2023	11.50	Put	Bond Future	1,175.8200	1.1758	983.0400	0.9830	(16.395)	0	0	0
2023/03/13	R209	04/05/2023	11.09	Call	Bond Future	931.8100	0.9318	1,047.0100	1.0470	12.363	0	0	0
2023/03/13	R209	04/05/2023	11.09	Put	Bond Future	2,211.5500	2.2116	1,935.1300	1.9351	(12.499)	0	0	0
2023/03/13	R209	04/05/2023	11.10	Call	Bond Future	951.8900	0.9519	1,069.0400	1.0690	12.307	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
2023/03/13	R209	04/05/2023	11.10	Put	Bond Future	2,180.2000	2.1802	1,905.7300	1.9057	(12.589)	0	0	0
2023/03/13	R209	04/05/2023			Bond Future	11.3421	66.5818	11.2642	66.9734	(0.686)	0.0000	0.0000	19,542
2023/03/13	R209	04/05/2023	11.00	Call	Bond Future	762.6100	0.7626	860.6800	0.8607	12.860	0	0	1,250
2023/03/13	R209	04/05/2023	11.00	Put	Bond Future	2,507.6300	2.5076	2,214.0800	2.2141	(11.706)	0	0	8,250
2023/03/13	R209	04/05/2023	11.50	Call	Bond Future	1,960.2600	1.9603	2,159.1000	2.1591	10.144	0	0	2,250
2023/03/13	R209	04/05/2023	12.50	Call	Bond Future	5,643.1300	5.6431	5,985.9200	5.9859	6.074	0	0	0
2023/03/13	R209	04/05/2023	12.50	Put	Bond Future	183.5500	0.1836	134.7200	0.1347	(26.603)	0	0	9,750
2023/03/13	R209	04/05/2023	11.11	Call	Bond Future	972.2100	0.9722	1,091.3300	1.0913	12.252	0	0	0
2023/03/13	R209	04/05/2023	11.11	Put	Bond Future	2,149.1600	2.1492	1,876.6600	1.8767	(12.679)	0	0	0
2023/03/13	R209	03/08/2023	11.95	Put	Bond Future	1,643.5500	1.6435	1,486.2500	1.4863	(9.571)	0	0	0
2023/03/13	R209	03/08/2023	10.70	Call	Bond Future	1,038.7400	1.0387	1,134.9800	1.1350	9.265	0	0	1,800
2023/03/13	R209	03/08/2023	11.93	Call	Bond Future	3,996.3400	3.9963	4,236.2200	4.2362	6.002	0	0	0
2023/03/13	R209	03/08/2023	11.94	Call	Bond Future	4,027.6700	4.0277	4,268.6000	4.2686	5.982	0	0	0
2023/03/13	R209	03/08/2023	10.00	Call	Bond Future	343.0000	0.3430	380.4300	0.3804	10.913	0	0	1,800
2023/03/13	R209	03/08/2023	10.00	Put	Bond Future	8,054.3800	8.0544	7,692.5600	7.6926	(4.492)	0	0	0
2023/03/13	R209	03/08/2023			Bond Future	11.4473	67.9113	11.3667	68.3106	(0.704)	0.0000	0.0000	1,690
2023/03/13	R209	03/08/2023	11.95	Call	Bond Future	4,059.2400	4.0592	4,301.1900	4.3012	5.960	0	0	0
2023/03/13	R209	03/08/2023	10.70	Put	Bond Future	4,873.3700	4.8734	4,570.3600	4.5704	(6.218)	0	0	0
2023/03/13	R209	03/08/2023	11.93	Put	Bond Future	1,674.3700	1.6744	1,515.0000	1.5150	(9.518)	0	0	0
2023/03/13	R209	03/08/2023	11.94	Put	Bond Future	1,658.8100	1.6588	1,500.4900	1.5005	(9.544)	0	0	0
2023/03/13	R209	02/11/2023	11.33	Call	Bond Future	2,714.4300	2.7144	2,889.9200	2.8899	6.465	0	0	0
2023/03/13	R209	02/11/2023	11.33	Put	Bond Future	3,796.4500	3.7964	3,564.5700	3.5646	(6.108)	0	0	0
2023/03/13	R209	02/11/2023	11.34	Call	Bond Future	2,738.0500	2.7381	2,914.5200	2.9145	6.445	0	0	0
2023/03/13	R209	02/11/2023	11.34	Put	Bond Future	3,770.4000	3.7704	3,539.5000	3.5395	(6.124)	0	0	0
2023/03/13	R209	02/11/2023			Bond Future	11.5502	66.1534	11.4667	66.5608	(0.723)	0.0000	0.0000	741
2023/03/13	R209	02/11/2023	11.35	Call	Bond Future	2,761.9700	2.7620	2,939.4400	2.9394	6.425	0	0	0
2023/03/13	R209	02/11/2023	11.35	Put	Bond Future	3,744.7000	3.7447	3,514.8000	3.5148	(6.139)	0	0	0
2023/03/13	R209	01/02/2024	12.14	Call	Bond Future	5,025.8800	5.0259	5,271.2500	5.2713	4.882	0	0	0
2023/03/13	R209	01/02/2024	12.14	Put	Bond Future	2,754.3100	2.7543	2,583.8600	2.5839	(6.188)	0	0	0
2023/03/13	R209	01/02/2024	12.13	Put	Bond Future	2,771.1800	2.7712	2,599.9700	2.6000	(6.178)	0	0	0
2023/03/13	R209	01/02/2024			Bond Future	11.6536	67.5290	11.5671	67.9448	(0.742)	0.0000	0.0000	0
2023/03/13	R209	01/02/2024	12.12	Call	Bond Future	4,968.7500	4.9688	5,212.6000	5.2126	4.908	0	0	0
2023/03/13	R209	01/02/2024	12.12	Put	Bond Future	2,788.4000	2.7884	2,616.4300	2.6164	(6.167)	0	0	0
2023/03/13	R209	01/02/2024	12.13	Call	Bond Future	4,997.1700	4.9972	5,241.7800	5.2418	4.895	0	0	0
2023/03/13	R209	02/05/2024	11.17	Call	Bond Future	2,675.7300	2.6757	2,840.8000	2.8408	6.169	0	0	0
2023/03/13	R209	02/05/2024	11.17	Put	Bond Future	5,601.3500	5.6013	5,342.0400	5.3420	(4.629)	0	0	0
2023/03/13	R209	02/05/2024	11.18	Call	Bond Future	2,695.2300	2.6952	2,861.1300	2.8611	6.155	0	0	0
2023/03/13	R209	02/05/2024	11.18	Put	Bond Future	5,570.8900	5.5709	5,312.4100	5.3124	(4.640)	0	0	0
2023/03/13	R209	02/05/2024			Bond Future	11.7732	65.7306	11.6834	66.1550	(0.763)	0.0000	0.0000	0
2023/03/13	R209	02/05/2024	11.19	Call	Bond Future	2,714.8100	2.7148	2,881.5200	2.8815	6.141	0	0	0
2023/03/13	R209	02/05/2024	11.19	Put	Bond Future	5,540.5700	5.5406	5,282.9000	5.2829	(4.651)	0	0	0
2023/03/13	R210	04/05/2023			Bond Future	223.9667	223.9667	224.4404	224.4404	0.212	0.0000	0.0000	386
2023/03/13	R210	03/08/2023			Bond Future	228.4932	228.4932	228.9760	228.9760	0.211	0.0000	0.0000	300
2023/03/13	R210	02/11/2023			Bond Future	230.0904	230.0904	230.5818	230.5818	0.214	0.0000	0.0000	0
2023/03/13	R210	01/02/2024			Bond Future	234.9262	234.9262	235.4279	235.4279	0.214	0.0000	0.0000	0
2023/03/13	R210	02/05/2024			Bond Future	236.4724	236.4724	236.9825	236.9825	0.216	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
2023/03/13	R213	04/05/2023	10.75	Call	Bond Future	1,649.8900	1.6499	2,035.7300	2.0357	23.386	0	0	0
2023/03/13	R213	04/05/2023	10.75	Put	Bond Future	984.5700	0.9846	703.9700	0.7040	(28.500)	0	0	0
2023/03/13	R213	04/05/2023			Bond Future	10.6038	82.4898	10.4588	83.1563	(1.367)	0.0000	0.0000	33,941
2023/03/13	R213	04/05/2023	10.73	Call	Bond Future	1,592.8900	1.5929	1,971.6900	1.9717	23.781	0	0	0
2023/03/13	R213	04/05/2023	10.73	Put	Bond Future	1,018.1700	1.0182	730.5300	0.7305	(28.251)	0	0	0
2023/03/13	R213	04/05/2023	10.74	Call	Bond Future	1,621.2800	1.6213	2,003.6100	2.0036	23.582	0	0	0
2023/03/13	R213	04/05/2023	10.74	Put	Bond Future	1,001.2500	1.0013	717.1400	0.7171	(28.376)	0	0	0
2023/03/13	R213	03/08/2023	11.62	Put	Bond Future	815.6600	0.8157	652.2400	0.6522	(20.035)	0	0	0
2023/03/13	R213	03/08/2023	11.63	Call	Bond Future	4,770.2900	4.7703	5,287.7900	5.2878	10.848	0	0	0
2023/03/13	R213	03/08/2023			Bond Future	10.7127	84.1369	10.5612	84.8164	(1.415)	0.0000	0.0000	0
2023/03/13	R213	03/08/2023	11.61	Call	Bond Future	4,704.2900	4.7043	5,218.9000	5.2189	10.939	0	0	0
2023/03/13	R213	03/08/2023	11.61	Put	Bond Future	824.5800	0.8246	659.7100	0.6597	(19.994)	0	0	0
2023/03/13	R213	03/08/2023	11.62	Call	Bond Future	4,737.2700	4.7373	5,253.3300	5.2533	10.894	0	0	0
2023/03/13	R213	03/08/2023	11.63	Put	Bond Future	806.8200	0.8068	644.8400	0.6448	(20.076)	0	0	0
2023/03/13	R213	02/11/2023	11.13	Call	Bond Future	3,408.4500	3.4085	3,816.8900	3.8169	11.983	0	0	0
2023/03/13	R213	02/11/2023	11.13	Put	Bond Future	2,091.1700	2.0912	1,806.2600	1.8063	(13.624)	0	0	0
2023/03/13	R213	02/11/2023			Bond Future	10.8238	82.3102	10.6651	83.0035	(1.466)	0.0000	0.0000	4,560
2023/03/13	R213	02/11/2023	11.11	Call	Bond Future	3,355.7100	3.3557	3,760.8400	3.7608	12.073	0	0	0
2023/03/13	R213	02/11/2023	11.11	Put	Bond Future	2,123.6400	2.1236	1,835.4200	1.8354	(13.572)	0	0	0
2023/03/13	R213	02/11/2023	11.12	Call	Bond Future	3,382.0400	3.3820	3,788.8300	3.7888	12.028	0	0	0
2023/03/13	R213	02/11/2023	11.12	Put	Bond Future	2,107.3500	2.1074	1,820.7900	1.8208	(13.598)	0	0	0
2023/03/13	R213	01/02/2024	11.70	Call	Bond Future	4,918.4200	4.9184	5,393.5100	5.3935	9.659	0	0	0
2023/03/13	R213	01/02/2024	11.70	Put	Bond Future	1,788.2600	1.7883	1,555.6100	1.5556	(13.010)	0	0	0
2023/03/13	R213	01/02/2024	11.71	Call	Bond Future	4,946.7300	4.9467	5,423.0700	5.4231	9.629	0	0	0
2023/03/13	R213	01/02/2024	11.71	Put	Bond Future	1,776.3400	1.7763	1,544.9400	1.5449	(13.027)	0	0	0
2023/03/13	R213	01/02/2024			Bond Future	10.9413	84.0217	10.7748	84.7295	(1.521)	0.0000	0.0000	0
2023/03/13	R213	01/02/2024	11.72	Call	Bond Future	4,975.0900	4.9751	5,452.6700	5.4527	9.599	0	0	0
2023/03/13	R213	01/02/2024	11.72	Put	Bond Future	1,764.5000	1.7645	1,534.3400	1.5343	(13.044)	0	0	0
2023/03/13	R213	02/05/2024	10.30	Call	Bond Future	1,786.1500	1.7862	2,046.2100	2.0462	14.560	0	0	0
2023/03/13	R213	02/05/2024	10.30	Put	Bond Future	5,043.1900	5.0432	4,581.0700	4.5811	(9.163)	0	0	0
2023/03/13	R213	02/05/2024			Bond Future	11.0729	82.1505	10.8982	82.8727	(1.578)	0.0000	0.0000	0
2023/03/13	R213	02/05/2024	10.28	Call	Bond Future	1,755.4500	1.7554	2,012.5200	2.0125	14.644	0	0	0
2023/03/13	R213	02/05/2024	10.28	Put	Bond Future	5,098.9300	5.0989	4,633.8200	4.6338	(9.122)	0	0	0
2023/03/13	R213	02/05/2024	10.29	Call	Bond Future	1,770.9200	1.7709	2,029.4900	2.0295	14.601	0	0	0
2023/03/13	R213	02/05/2024	10.29	Put	Bond Future	5,071.1700	5.0712	4,607.5600	4.6076	(9.142)	0	0	0
2023/03/13	R214	04/05/2023	11.36	Call	Bond Future	1,090.8400	1.0908	1,185.2300	1.1852	8.653	0	0	0
2023/03/13	R214	04/05/2023	11.36	Put	Bond Future	2,161.1600	2.1612	1,929.8600	1.9299	(10.703)	0	0	0
2023/03/13	R214	04/05/2023	11.37	Call	Bond Future	1,113.1300	1.1131	1,209.1300	1.2091	8.624	0	0	0
2023/03/13	R214	04/05/2023	11.37	Put	Bond Future	2,130.0600	2.1301	1,900.3700	1.9004	(10.783)	0	0	0
2023/03/13	R214	04/05/2023			Bond Future	11.5630	63.3425	11.5007	63.6682	(0.539)	0.0000	0.0000	17,967
2023/03/13	R214	04/05/2023	11.38	Call	Bond Future	1,135.6800	1.1357	1,233.3100	1.2333	8.597	0	0	0
2023/03/13	R214	04/05/2023	11.38	Put	Bond Future	2,099.2900	2.0993	1,871.2300	1.8712	(10.864)	0	0	0
2023/03/13	R214	03/08/2023	12.14	Call	Bond Future	4,155.7600	4.1558	4,348.0900	4.3481	4.628	0	0	0
2023/03/13	R214	03/08/2023	12.14	Put	Bond Future	1,786.7200	1.7867	1,647.0200	1.6470	(7.819)	0	0	0
2023/03/13	R214	03/08/2023	12.15	Call	Bond Future	4,187.8200	4.1878	4,381.0100	4.3810	4.613	0	0	0
2023/03/13	R214	03/08/2023	12.15	Put	Bond Future	1,770.5500	1.7706	1,631.7100	1.6317	(7.842)	0	0	0
2023/03/13	R214	03/08/2023			Bond Future	11.6639	64.6073	11.5994	64.9393	(0.553)	0.0000	0.0000	2,980



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/13	R214	03/08/2023	12.16	Call	Bond Future	4,220.1000	4.2201	4,414.1500	4.4142	4.598	0	0	0
2023/03/13	R214	03/08/2023	12.16	Put	Bond Future	1,754.6700	1.7547	1,616.6900	1.6167	(7.864)	0	0	0
2023/03/13	R214	02/11/2023	11.45	Put	Bond Future	4,272.5800	4.2726	4,067.9100	4.0679	(4.790)	0	0	0
2023/03/13	R214	02/11/2023	11.46	Call	Bond Future	2,671.2700	2.6713	2,806.1700	2.8062	5.050	0	0	0
2023/03/13	R214	02/11/2023	11.46	Put	Bond Future	4,243.5600	4.2436	4,039.7100	4.0397	(4.804)	0	0	0
2023/03/13	R214	02/11/2023			Bond Future	11.7647	62.6336	11.6980	62.9724	(0.567)	0.0000	0.0000	0
2023/03/13	R214	02/11/2023	11.45	Call	Bond Future	2,647.6400	2.6476	2,781.7200	2.7817	5.064	0	0	0
2023/03/13	R214	02/11/2023	11.47	Call	Bond Future	2,695.0100	2.6950	2,830.7200	2.8307	5.036	0	0	0
2023/03/13	R214	02/11/2023	11.47	Put	Bond Future	4,214.7100	4.2147	4,011.6700	4.0117	(4.817)	0	0	0
2023/03/13	R214	01/02/2024	12.16	Call	Bond Future	4,612.3200	4.6123	4,800.8100	4.8008	4.087	0	0	0
2023/03/13	R214	01/02/2024	12.16	Put	Bond Future	3,186.8500	3.1869	3,029.5300	3.0295	(4.937)	0	0	0
2023/03/13	R214	01/02/2024			Bond Future	11.8690	63.9360	11.8000	64.2818	(0.582)	0.0000	0.0000	0
2023/03/13	R214	01/02/2024	12.14	Call	Bond Future	4,555.2600	4.5553	4,742.4100	4.7424	4.108	0	0	0
2023/03/13	R214	01/02/2024	12.14	Put	Bond Future	3,226.1000	3.2261	3,067.4400	3.0674	(4.918)	0	0	0
2023/03/13	R214	01/02/2024	12.15	Call	Bond Future	4,583.6400	4.5836	4,771.4600	4.7715	4.098	0	0	0
2023/03/13	R214	01/02/2024	12.15	Put	Bond Future	3,206.3000	3.2063	3,048.3100	3.0483	(4.927)	0	0	0
2023/03/13	R214	02/05/2024	11.46	Call	Bond Future	2,772.2700	2.7723	2,911.1400	2.9111	5.009	0	0	0
2023/03/13	R214	02/05/2024	11.46	Put	Bond Future	5,412.8200	5.4128	5,198.7800	5.1988	(3.954)	0	0	0
2023/03/13	R214	02/05/2024	11.47	Call	Bond Future	2,793.2900	2.7933	2,932.8800	2.9329	4.997	0	0	0
2023/03/13	R214	02/05/2024	11.47	Put	Bond Future	5,381.4000	5.3814	5,168.0800	5.1681	(3.964)	0	0	0
2023/03/13	R214	02/05/2024			Bond Future	11.9798	61.9159	11.9083	62.2688	(0.597)	0.0000	0.0000	0
2023/03/13	R214	02/05/2024	11.48	Call	Bond Future	2,814.4000	2.8144	2,954.7100	2.9547	4.985	0	0	0
2023/03/13	R214	02/05/2024	11.48	Put	Bond Future	5,350.1300	5.3501	5,137.5300	5.1375	(3.974)	0	0	0
2023/03/13	R248	04/05/2023	10.40	Call	Bond Future	51.7100	0.0517	52.3200	0.0523	1.180	0	0	1,500
2023/03/13	R248	04/05/2023	10.40	Put	Bond Future	9,123.3500	9.1234	8,822.2900	8.8223	(3.300)	0	0	0
2023/03/13	R248	04/05/2023	11.10	Call	Bond Future	545.4000	0.5454	573.4800	0.5735	5.149	0	0	1,500
2023/03/13	R248	04/05/2023	11.35	Call	Bond Future	1,013.6600	1.0137	1,068.5700	1.0686	5.417	0	0	0
2023/03/13	R248	04/05/2023	11.35	Put	Bond Future	3,239.1900	3.2392	2,992.4300	2.9924	(7.618)	0	0	0
2023/03/13	R248	04/05/2023			Bond Future	11.6904	77.9837	11.6433	78.2854	(0.403)	0.0000	0.0000	239,836
2023/03/13	R248	04/05/2023	11.10	Put	Bond Future	4,478.4000	4.4784	4,204.8100	4.2048	(6.109)	0	0	0
2023/03/13	R248	04/05/2023	11.33	Call	Bond Future	968.5700	0.9686	1,020.9900	1.0210	5.412	0	0	0
2023/03/13	R248	04/05/2023	11.33	Put	Bond Future	3,328.3700	3.3284	3,079.1200	3.0791	(7.489)	0	0	0
2023/03/13	R248	04/05/2023	11.34	Call	Bond Future	990.9500	0.9909	1,044.6100	1.0446	5.415	0	0	0
2023/03/13	R248	04/05/2023	11.34	Put	Bond Future	3,283.5700	3.2836	3,035.5600	3.0356	(7.553)	0	0	0
2023/03/13	R248	03/08/2023	12.11	Call	Bond Future	4,592.1600	4.5922	4,745.5000	4.7455	3.339	0	0	0
2023/03/13	R248	03/08/2023	12.11	Put	Bond Future	2,664.7500	2.6648	2,510.6700	2.5107	(5.782)	0	0	0
2023/03/13	R248	03/08/2023			Bond Future	11.7956	79.5409	11.7468	79.8483	(0.414)	0.0000	0.0000	0
2023/03/13	R248	03/08/2023	12.10	Call	Bond Future	4,554.9600	4.5550	4,707.4700	4.7075	3.348	0	0	0
2023/03/13	R248	03/08/2023	12.10	Put	Bond Future	2,687.5200	2.6875	2,532.6100	2.5326	(5.764)	0	0	0
2023/03/13	R248	03/08/2023	12.09	Call	Bond Future	4,518.0400	4.5180	4,669.7300	4.6697	3.357	0	0	0
2023/03/13	R248	03/08/2023	12.09	Put	Bond Future	2,710.6600	2.7107	2,554.9300	2.5549	(5.745)	0	0	0
2023/03/13	R248	02/11/2023	11.48	Call	Bond Future	3,084.3900	3.0844	3,194.0600	3.1941	3.556	0	0	0
2023/03/13	R248	02/11/2023	11.49	Put	Bond Future	5,725.8800	5.7259	5,522.5800	5.5226	(3.551)	0	0	0
2023/03/13	R248	02/11/2023	11.47	Call	Bond Future	3,056.6600	3.0567	3,165.6100	3.1656	3.564	0	0	0
2023/03/13	R248	02/11/2023			Bond Future	11.9008	76.7315	11.8502	77.0452	(0.425)	0.0000	0.0000	0
2023/03/13	R248	02/11/2023	11.48	Put	Bond Future	5,763.6200	5.7636	5,559.6000	5.5596	(3.540)	0	0	0
2023/03/13	R248	02/11/2023	11.49	Call	Bond Future	3,112.2500	3.1123	3,222.6400	3.2226	3.547	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
2023/03/13	R248	02/11/2023	11.47	Put	Bond Future	5,801.5800	5.8016	5,596.8400	5.5968	(3.529)	0	0	0
2023/03/13	R248	01/02/2024	12.15	Call	Bond Future	5,193.3700	5.1934	5,352.1900	5.3522	3.058	0	0	0
2023/03/13	R248	01/02/2024	12.15	Put	Bond Future	4,350.3000	4.3503	4,188.8900	4.1889	(3.710)	0	0	0
2023/03/13	R248	01/02/2024	12.14	Call	Bond Future	5,159.9800	5.1600	5,318.1600	5.3182	3.066	0	0	0
2023/03/13	R248	01/02/2024	12.14	Put	Bond Future	4,376.4800	4.3765	4,214.4300	4.2144	(3.703)	0	0	0
2023/03/13	R248	01/02/2024			Bond Future	12.0098	78.3271	11.9573	78.6473	(0.437)	0.0000	0.0000	13,000
2023/03/13	R248	01/02/2024	12.16	Call	Bond Future	5,226.8400	5.2268	5,386.2900	5.3863	3.051	0	0	0
2023/03/13	R248	01/02/2024	12.16	Put	Bond Future	4,324.2800	4.3243	4,163.5000	4.1635	(3.718)	0	0	0
2023/03/13	R248	02/05/2024	11.47	Call	Bond Future	3,197.3700	3.1974	3,313.4600	3.3135	3.631	0	0	0
2023/03/13	R248	02/05/2024	11.48	Put	Bond Future	7,258.8300	7.2588	7,048.7600	7.0488	(2.894)	0	0	0
2023/03/13	R248	02/05/2024	11.46	Call	Bond Future	3,172.8300	3.1728	3,288.2800	3.2883	3.639	0	0	0
2023/03/13	R248	02/05/2024			Bond Future	12.1253	75.4523	12.0707	75.7791	(0.450)	0.0000	0.0000	0
2023/03/13	R248	02/05/2024	11.47	Put	Bond Future	7,299.7600	7.2998	7,089.0500	7.0890	(2.887)	0	0	0
2023/03/13	R248	02/05/2024	11.48	Call	Bond Future	3,222.0000	3.2220	3,338.7300	3.3387	3.623	0	0	0
2023/03/13	R248	02/05/2024	11.46	Put	Bond Future	7,340.8800	7.3409	7,129.5300	7.1295	(2.879)	0	0	0

**Total**

**1424431**