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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/03/2023 TO 16/03/2023

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
2023/03/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	2025	04/05/2023		Bond Future	169.4003	169.4003	169.4005	169.4005	0.000	0.0000	0.0000	5,381
2023/03/16	2025	03/08/2023		Bond Future	171.0879	171.0879	171.0872	171.0872	0.000	0.0000	0.0000	214
2023/03/16	2025	02/11/2023		Bond Future	174.6379	174.6379	174.6368	174.6368	(0.001)	0.0000	0.0000	0
2023/03/16	2025	01/02/2024		Bond Future	176.5309	176.5309	176.5298	176.5298	(0.001)	0.0000	0.0000	0
2023/03/16	2025	02/05/2024		Bond Future	180.1112	180.1112	180.1110	180.1110	0.000	0.0000	0.0000	0
2023/03/16	2029	04/05/2023		Bond Future	121.7744	121.7744	121.5082	121.5082	(0.219)	0.0000	0.0000	2,115
2023/03/16	2029	03/08/2023		Bond Future	124.2339	124.2339	123.9617	123.9617	(0.219)	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
2023/03/16	2029	02/11/2023			Bond Future	125.4907	125.4907	125.2125	125.2125	(0.222)	0.0000	0.0000	0
2023/03/16	2029	01/02/2024			Bond Future	128.1281	128.1281	127.8440	127.8440	(0.222)	0.0000	0.0000	0
2023/03/16	2029	02/05/2024			Bond Future	129.3759	129.3759	129.0869	129.0869	(0.223)	0.0000	0.0000	0
2023/03/16	2030	04/05/2023	9.03	Call	Bond Future	12.5400	0.0125	9.0500	0.0091	(27.831)	0	0	388
2023/03/16	2030	04/05/2023	9.03	Put	Bond Future	4,993.4300	4.9934	5,185.6800	5.1857	3.850	0	0	0
2023/03/16	2030	04/05/2023	9.58	Put	Bond Future	2,595.2200	2.5952	2,754.7000	2.7547	6.145	0	0	0
2023/03/16	2030	04/05/2023	9.67	Call	Bond Future	301.3800	0.3014	254.2800	0.2543	(15.628)	0	0	479
2023/03/16	2030	04/05/2023	9.67	Put	Bond Future	2,269.2800	2.2693	2,417.9200	2.4179	6.550	0	0	0
2023/03/16	2030	04/05/2023	11.34	Call	Bond Future	5,426.4900	5.4265	5,237.8400	5.2378	(3.476)	0	0	0
2023/03/16	2030	04/05/2023	11.34	Put	Bond Future	80.5100	0.0805	87.6000	0.0876	8.806	0	0	150
2023/03/16	2030	04/05/2023	10.52	Call	Bond Future	2,327.2300	2.3272	2,174.4400	2.1744	(6.565)	0	0	0
2023/03/16	2030	04/05/2023	10.52	Put	Bond Future	476.8800	0.4769	519.8300	0.5198	9.006	0	0	0
2023/03/16	2030	04/05/2023	10.53	Call	Bond Future	2,361.1900	2.3612	2,207.5800	2.2076	(6.506)	0	0	0
2023/03/16	2030	04/05/2023	10.53	Put	Bond Future	467.1200	0.4671	509.2500	0.5092	9.019	0	0	0
2023/03/16	2030	04/05/2023	9.78	Call	Bond Future	444.1400	0.4441	382.3900	0.3824	(13.903)	0	0	388
2023/03/16	2030	04/05/2023	9.78	Put	Bond Future	1,906.3400	1.9063	2,040.3300	2.0403	7.029	0	0	0
2023/03/16	2030	04/05/2023	10.00	Call	Bond Future	845.3700	0.8454	752.4000	0.7524	(10.998)	0	0	1,080
2023/03/16	2030	04/05/2023	10.00	Put	Bond Future	1,306.6100	1.3066	1,409.3800	1.4094	7.865	0	0	0
2023/03/16	2030	04/05/2023	10.42	Call	Bond Future	1,996.0800	1.9961	1,852.2400	1.8522	(7.206)	0	0	479
2023/03/16	2030	04/05/2023	10.42	Put	Bond Future	584.4300	0.5844	636.3300	0.6363	8.880	0	0	0
2023/03/16	2030	04/05/2023			Bond Future	10.1024	92.0520	10.1461	91.8563	0.432	0.0000	0.0000	87,595
2023/03/16	2030	04/05/2023	9.58	Call	Bond Future	210.9400	0.2109	174.6800	0.1747	(17.190)	0	0	150
2023/03/16	2030	04/05/2023	12.04	Call	Bond Future	8,208.3000	8.2083	8,013.7700	8.0138	(2.370)	0	0	0
2023/03/16	2030	04/05/2023	12.04	Put	Bond Future	16.3300	0.0163	17.5400	0.0175	7.410	0	0	1,080
2023/03/16	2030	04/05/2023	12.50	Call	Bond Future	10,000.3400	10.0003	9,804.8800	9.8049	(1.955)	0	0	0
2023/03/16	2030	04/05/2023	12.50	Put	Bond Future	4.2900	0.0043	4.5700	0.0046	6.527	0	0	479
2023/03/16	2030	04/05/2023	12.57	Call	Bond Future	10,269.4400	10.2694	10,073.9100	10.0739	(1.904)	0	0	0
2023/03/16	2030	04/05/2023	12.57	Put	Bond Future	3.3300	0.0033	3.5400	0.0035	6.306	0	0	350
2023/03/16	2030	04/05/2023	10.65	Call	Bond Future	2,780.1500	2.7801	2,617.5800	2.6176	(5.848)	0	0	350
2023/03/16	2030	04/05/2023	10.65	Put	Bond Future	363.5900	0.3636	396.7600	0.3968	9.123	0	0	0
2023/03/16	2030	04/05/2023	11.62	Call	Bond Future	6,541.7100	6.5417	6,349.5200	6.3495	(2.938)	0	0	0
2023/03/16	2030	04/05/2023	11.62	Put	Bond Future	42.4600	0.0425	46.0100	0.0460	8.361	0	0	388
2023/03/16	2030	04/05/2023	10.54	Call	Bond Future	2,395.3000	2.3953	2,240.8800	2.2409	(6.447)	0	0	0
2023/03/16	2030	04/05/2023	10.54	Put	Bond Future	457.5400	0.4575	498.8600	0.4989	9.031	0	0	0
2023/03/16	2030	03/08/2023	12.89	Call	Bond Future	10,819.1700	10.8192	10,622.9900	10.6230	(1.813)	0	0	0
2023/03/16	2030	03/08/2023	12.89	Put	Bond Future	58.9000	0.0589	62.8700	0.0629	6.740	0	0	350
2023/03/16	2030	03/08/2023	11.35	Call	Bond Future	5,322.9900	5.3230	5,153.7700	5.1538	(3.179)	0	0	0
2023/03/16	2030	03/08/2023	11.36	Put	Bond Future	525.0400	0.5250	555.6400	0.5556	5.828	0	0	0
2023/03/16	2030	03/08/2023	10.40	Call	Bond Future	2,410.9700	2.4110	2,290.1300	2.2901	(5.012)	0	0	1,012
2023/03/16	2030	03/08/2023	10.65	Call	Bond Future	3,091.8600	3.0919	2,955.1100	2.9551	(4.423)	0	0	350
2023/03/16	2030	03/08/2023	10.65	Put	Bond Future	1,201.8700	1.2019	1,265.2700	1.2653	5.275	0	0	0
2023/03/16	2030	03/08/2023	11.34	Call	Bond Future	5,288.6200	5.2886	5,119.7500	5.1198	(3.193)	0	0	0
2023/03/16	2030	03/08/2023	11.34	Put	Bond Future	537.5600	0.5376	568.8400	0.5688	5.819	0	0	0
2023/03/16	2030	03/08/2023			Bond Future	10.2095	89.8818	10.2556	89.6816	0.451	0.0000	0.0000	11,931
2023/03/16	2030	03/08/2023	11.35	Put	Bond Future	531.3400	0.5313	562.2700	0.5623	5.821	0	0	0
2023/03/16	2030	03/08/2023	11.36	Call	Bond Future	5,357.2600	5.3573	5,187.7100	5.1877	(3.165)	0	0	0
2023/03/16	2030	03/08/2023	12.59	Call	Bond Future	9,741.6400	9.7416	9,548.0200	9.5480	(1.988)	0	0	0

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2023/03/16	2030	03/08/2023	12.59	Put	Bond Future	101.2500	0.1013	107.7800	0.1078	6.449	0	0	1,012
2023/03/16	2030	03/08/2023	10.40	Put	Bond Future	1,587.5000	1.5875	1,666.8100	1.6668	4.996	0	0	0
2023/03/16	2030	02/11/2023	10.80	Call	Bond Future	3,637.6400	3.6376	3,502.2300	3.5022	(3.722)	0	0	0
2023/03/16	2030	02/11/2023	10.80	Put	Bond Future	1,573.0200	1.5730	1,642.1000	1.6421	4.392	0	0	0
2023/03/16	2030	02/11/2023	10.81	Call	Bond Future	3,665.4300	3.6654	3,529.5300	3.5295	(3.708)	0	0	0
2023/03/16	2030	02/11/2023	10.81	Put	Bond Future	1,559.8700	1.5599	1,628.4600	1.6285	4.397	0	0	0
2023/03/16	2030	02/11/2023	9.57	Call	Bond Future	1,107.0600	1.1071	1,041.1100	1.0411	(5.957)	0	0	800
2023/03/16	2030	02/11/2023	9.57	Put	Bond Future	4,266.9300	4.2669	4,405.4700	4.4055	3.247	0	0	0
2023/03/16	2030	02/11/2023	10.07	Call	Bond Future	1,909.0300	1.9090	1,814.1000	1.8141	(4.973)	0	0	800
2023/03/16	2030	02/11/2023	10.07	Put	Bond Future	2,899.3100	2.8993	3,008.8700	3.0089	3.779	0	0	0
2023/03/16	2030	02/11/2023			Bond Future	10.3032	91.7263	10.3518	91.5218	0.471	0.0000	0.0000	0
2023/03/16	2030	02/11/2023	11.57	Call	Bond Future	5,958.0800	5.9581	5,792.3100	5.7923	(2.782)	0	0	0
2023/03/16	2030	02/11/2023	11.57	Put	Bond Future	809.9100	0.8099	848.6300	0.8486	4.781	0	0	800
2023/03/16	2030	02/11/2023	10.82	Call	Bond Future	3,693.0200	3.6930	3,556.6500	3.5567	(3.693)	0	0	0
2023/03/16	2030	02/11/2023	10.82	Put	Bond Future	1,546.5400	1.5465	1,614.6600	1.6147	4.405	0	0	0
2023/03/16	2030	01/02/2024	11.37	Call	Bond Future	5,264.3800	5.2644	5,112.4900	5.1125	(2.885)	0	0	0
2023/03/16	2030	01/02/2024	11.37	Put	Bond Future	1,418.5600	1.4186	1,475.4500	1.4754	4.010	0	0	0
2023/03/16	2030	01/02/2024	12.10	Put	Bond Future	855.6900	0.8557	891.7300	0.8917	4.212	0	0	400
2023/03/16	2030	01/02/2024	9.57	Put	Bond Future	4,765.3600	4.7654	4,905.8800	4.9059	2.949	0	0	0
2023/03/16	2030	01/02/2024	9.93	Call	Bond Future	1,837.7100	1.8377	1,751.2400	1.7512	(4.705)	0	0	1,360
2023/03/16	2030	01/02/2024	9.93	Put	Bond Future	3,785.8600	3.7859	3,908.1700	3.9082	3.231	0	0	0
2023/03/16	2030	01/02/2024			Bond Future	10.4011	89.6281	10.4524	89.4193	0.493	0.0000	0.0000	0
2023/03/16	2030	01/02/2024	11.36	Call	Bond Future	5,235.7100	5.2357	5,084.1600	5.0842	(2.895)	0	0	0
2023/03/16	2030	01/02/2024	11.36	Put	Bond Future	1,428.5200	1.4285	1,485.7500	1.4857	4.006	0	0	0
2023/03/16	2030	01/02/2024	12.10	Call	Bond Future	7,463.0200	7.4630	7,290.2800	7.2903	(2.315)	0	0	0
2023/03/16	2030	01/02/2024	10.07	Call	Bond Future	2,086.2000	2.0862	1,992.4900	1.9925	(4.492)	0	0	400
2023/03/16	2030	01/02/2024	10.07	Put	Bond Future	3,449.9800	3.4500	3,565.0500	3.5650	3.335	0	0	0
2023/03/16	2030	01/02/2024	11.31	Call	Bond Future	5,092.4800	5.0925	4,942.6900	4.9427	(2.941)	0	0	0
2023/03/16	2030	01/02/2024	11.31	Put	Bond Future	1,478.7400	1.4787	1,537.7300	1.5377	3.989	0	0	1,360
2023/03/16	2030	01/02/2024	11.35	Call	Bond Future	5,206.8100	5.2068	5,055.6000	5.0556	(2.904)	0	0	0
2023/03/16	2030	01/02/2024	11.35	Put	Bond Future	1,438.2600	1.4383	1,495.8300	1.4958	4.003	0	0	0
2023/03/16	2030	01/02/2024	9.57	Call	Bond Future	1,292.8800	1.2929	1,224.6200	1.2246	(5.280)	0	0	400
2023/03/16	2030	02/05/2024	9.81	Call	Bond Future	1,645.7300	1.6457	1,567.7500	1.5678	(4.738)	0	0	0
2023/03/16	2030	02/05/2024	9.81	Put	Bond Future	4,535.0100	4.5350	4,669.4900	4.6695	2.965	0	0	0
2023/03/16	2030	02/05/2024	9.82	Call	Bond Future	1,660.7300	1.6607	1,582.2700	1.5823	(4.724)	0	0	0
2023/03/16	2030	02/05/2024	9.82	Put	Bond Future	4,509.0500	4.5090	4,643.0500	4.6431	2.972	0	0	0
2023/03/16	2030	02/05/2024			Bond Future	10.5292	91.4228	10.5833	91.2104	0.513	0.0000	0.0000	0
2023/03/16	2030	02/05/2024	9.83	Call	Bond Future	1,675.8000	1.6758	1,596.8700	1.5969	(4.710)	0	0	0
2023/03/16	2030	02/05/2024	9.83	Put	Bond Future	4,483.1800	4.4832	4,616.7100	4.6167	2.978	0	0	0
2023/03/16	2032	04/05/2023	9.80	Call	Bond Future	30.3100	0.0303	23.3800	0.0234	(22.864)	0	0	500
2023/03/16	2032	04/05/2023	9.85	Put	Bond Future	4,744.1400	4.7441	4,926.5900	4.9266	3.846	0	0	0
2023/03/16	2032	04/05/2023	11.37	Call	Bond Future	3,548.1600	3.5482	3,383.9000	3.3839	(4.629)	0	0	400
2023/03/16	2032	04/05/2023	13.43	Call	Bond Future	12,400.8200	12.4008	12,209.2800	12.2093	(1.545)	0	0	0
2023/03/16	2032	04/05/2023	13.43	Put	Bond Future	2.4800	0.0025	2.5600	0.0026	3.226	0	0	400
2023/03/16	2032	04/05/2023	10.89	Call	Bond Future	1,771.5700	1.7716	1,645.9100	1.6459	(7.093)	0	0	0
2023/03/16	2032	04/05/2023	10.89	Put	Bond Future	1,006.4400	1.0064	1,072.4000	1.0724	6.554	0	0	0
2023/03/16	2032	04/05/2023	11.06	Call	Bond Future	2,353.7400	2.3537	2,211.4400	2.2114	(6.046)	0	0	0

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2023/03/16	2032	04/05/2023	11.06	Put	Bond Future	736.5600	0.7366	785.8800	0.7859	6.696	0	0	730
2023/03/16	2032	04/05/2023	10.69	Call	Bond Future	1,178.9400	1.1789	1,076.9000	1.0769	(8.655)	0	0	0
2023/03/16	2032	04/05/2023			Bond Future	10.7392	86.8245	10.7768	86.6329	0.350	0.0000	0.0000	172,546
2023/03/16	2032	04/05/2023	9.80	Put	Bond Future	5,006.3100	5.0063	5,191.0000	5.1910	3.689	0	0	0
2023/03/16	2032	04/05/2023	9.85	Call	Bond Future	42.4000	0.0424	33.2300	0.0332	(21.627)	0	0	6,500
2023/03/16	2032	04/05/2023	10.03	Call	Bond Future	119.5200	0.1195	98.3600	0.0984	(17.704)	0	0	730
2023/03/16	2032	04/05/2023	10.03	Put	Bond Future	3,842.8200	3.8428	4,013.2800	4.0133	4.436	0	0	0
2023/03/16	2032	04/05/2023	11.37	Put	Bond Future	406.0300	0.4060	433.3900	0.4334	6.738	0	0	0
2023/03/16	2032	04/05/2023	11.00	Call	Bond Future	2,141.5200	2.1415	2,004.7100	2.0047	(6.388)	0	0	0
2023/03/16	2032	04/05/2023	11.00	Put	Bond Future	823.7800	0.8238	878.5900	0.8786	6.653	0	0	13,000
2023/03/16	2032	04/05/2023	10.69	Put	Bond Future	1,430.8000	1.4308	1,520.3800	1.5204	6.261	0	0	500
2023/03/16	2032	04/05/2023	10.87	Call	Bond Future	1,707.4300	1.7074	1,583.9400	1.5839	(7.233)	0	0	0
2023/03/16	2032	04/05/2023	10.87	Put	Bond Future	1,043.2800	1.0433	1,111.4100	1.1114	6.530	0	0	0
2023/03/16	2032	04/05/2023	10.88	Call	Bond Future	1,739.3700	1.7394	1,614.7900	1.6148	(7.162)	0	0	0
2023/03/16	2032	04/05/2023	10.88	Put	Bond Future	1,024.7100	1.0247	1,091.7500	1.0917	6.542	0	0	0
2023/03/16	2032	04/05/2023	10.30	Call	Bond Future	382.4100	0.3824	332.2000	0.3322	(13.130)	0	0	500
2023/03/16	2032	04/05/2023	10.30	Put	Bond Future	2,663.8000	2.6638	2,805.2100	2.8052	5.309	0	0	0
2023/03/16	2032	04/05/2023	10.53	Call	Bond Future	791.0900	0.7911	710.1900	0.7102	(10.226)	0	0	730
2023/03/16	2032	04/05/2023	10.53	Put	Bond Future	1,868.0800	1.8681	1,978.8000	1.9788	5.927	0	0	0
2023/03/16	2032	04/05/2023	10.62	Call	Bond Future	999.0500	0.9991	906.1000	0.9061	(9.304)	0	0	400
2023/03/16	2032	04/05/2023	10.62	Put	Bond Future	1,610.6300	1.6106	1,709.3000	1.7093	6.126	0	0	0
2023/03/16	2032	03/08/2023	11.77	Call	Bond Future	5,332.7700	5.3328	5,175.7200	5.1757	(2.945)	0	0	0
2023/03/16	2032	03/08/2023	11.77	Put	Bond Future	902.4400	0.9024	941.3900	0.9414	4.316	0	0	0
2023/03/16	2032	03/08/2023	11.90	Call	Bond Future	5,815.0600	5.8151	5,653.2300	5.6532	(2.783)	0	0	5,000
2023/03/16	2032	03/08/2023	11.90	Put	Bond Future	783.1900	0.7832	817.3600	0.8174	4.363	0	0	0
2023/03/16	2032	03/08/2023	10.30	Call	Bond Future	1,170.9800	1.1710	1,101.2500	1.1013	(5.955)	0	0	1,500
2023/03/16	2032	03/08/2023	10.30	Put	Bond Future	3,973.0000	3.9730	4,099.2700	4.0993	3.178	0	0	0
2023/03/16	2032	03/08/2023	9.60	Call	Bond Future	393.8500	0.3938	362.8500	0.3628	(7.871)	0	0	1,500
2023/03/16	2032	03/08/2023	9.60	Put	Bond Future	6,936.7700	6.9368	7,101.7700	7.1018	2.379	0	0	0
2023/03/16	2032	03/08/2023			Bond Future	10.8501	88.5570	10.8895	88.3610	0.363	0.0000	0.0000	2,600
2023/03/16	2032	03/08/2023	11.75	Call	Bond Future	5,259.6200	5.2596	5,103.3600	5.1034	(2.971)	0	0	0
2023/03/16	2032	03/08/2023	11.75	Put	Bond Future	922.3600	0.9224	962.1000	0.9621	4.309	0	0	0
2023/03/16	2032	03/08/2023	11.76	Call	Bond Future	5,296.2500	5.2963	5,139.5900	5.1396	(2.958)	0	0	0
2023/03/16	2032	03/08/2023	11.76	Put	Bond Future	912.4400	0.9124	951.7800	0.9518	4.312	0	0	0
2023/03/16	2032	02/11/2023	11.24	Call	Bond Future	3,764.3000	3.7643	3,641.0400	3.6410	(3.274)	0	0	0
2023/03/16	2032	02/11/2023	11.24	Put	Bond Future	2,407.9000	2.4079	2,484.9700	2.4850	3.201	0	0	0
2023/03/16	2032	02/11/2023			Bond Future	10.9585	86.2137	10.9997	86.0134	0.376	0.0000	0.0000	0
2023/03/16	2032	02/11/2023	11.23	Call	Bond Future	3,735.2900	3.7353	3,612.5200	3.6125	(3.287)	0	0	0
2023/03/16	2032	02/11/2023	11.23	Put	Bond Future	2,426.6000	2.4266	2,504.1600	2.5042	3.196	0	0	0
2023/03/16	2032	02/11/2023	11.22	Call	Bond Future	3,706.3800	3.7064	3,584.0900	3.5841	(3.299)	0	0	0
2023/03/16	2032	02/11/2023	11.22	Put	Bond Future	2,445.4300	2.4454	2,523.4700	2.5235	3.191	0	0	0
2023/03/16	2032	01/02/2024	11.83	Call	Bond Future	5,553.3200	5.5533	5,411.3100	5.4113	(2.557)	0	0	0
2023/03/16	2032	01/02/2024	11.83	Put	Bond Future	2,031.4700	2.0315	2,093.9400	2.0939	3.075	0	0	0
2023/03/16	2032	01/02/2024	11.84	Call	Bond Future	5,584.9600	5.5850	5,442.5900	5.4426	(2.549)	0	0	0
2023/03/16	2032	01/02/2024	11.84	Put	Bond Future	2,018.1400	2.0181	2,080.2500	2.0803	3.078	0	0	0
2023/03/16	2032	01/02/2024	10.01	Call	Bond Future	1,338.9100	1.3389	1,278.3600	1.2784	(4.522)	0	0	1,200
2023/03/16	2032	01/02/2024	10.01	Put	Bond Future	6,570.2900	6.5703	6,714.2200	6.7142	2.191	0	0	0
2023/03/16	2032	01/02/2024			Bond Future	11.0685	88.0064	11.1116	87.8019	0.389	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
2023/03/16	2032	01/02/2024	11.85	Call	Bond Future	5,616.3500	5.6163	5,473.6200	5.4736	(2.541)	0	0	0
2023/03/16	2032	01/02/2024	11.85	Put	Bond Future	2,004.5900	2.0046	2,066.3400	2.0663	3.080	0	0	0
2023/03/16	2032	01/02/2024	12.62	Call	Bond Future	8,177.5200	8.1775	8,012.0800	8.0121	(2.023)	0	0	0
2023/03/16	2032	01/02/2024	12.62	Put	Bond Future	1,200.9800	1.2010	1,240.0200	1.2400	3.251	0	0	1,200
2023/03/16	2032	01/02/2024	10.76	Call	Bond Future	2,629.3300	2.6293	2,533.7600	2.5338	(3.635)	0	0	1,200
2023/03/16	2032	01/02/2024	10.76	Put	Bond Future	4,112.5300	4.1125	4,221.4400	4.2214	2.648	0	0	0
2023/03/16	2032	02/05/2024	10.56	Call	Bond Future	2,309.5000	2.3095	2,225.3800	2.2254	(3.642)	0	0	0
2023/03/16	2032	02/05/2024	10.56	Put	Bond Future	5,344.0700	5.3441	5,467.9400	5.4679	2.318	0	0	0
2023/03/16	2032	02/05/2024			Bond Future	11.2006	85.6110	11.2456	85.4030	0.402	0.0000	0.0000	0
2023/03/16	2032	02/05/2024	10.55	Call	Bond Future	2,291.1900	2.2912	2,207.5100	2.2075	(3.652)	0	0	0
2023/03/16	2032	02/05/2024	10.55	Put	Bond Future	5,374.2300	5.3742	5,498.5400	5.4985	2.313	0	0	0
2023/03/16	2032	02/05/2024	10.54	Call	Bond Future	2,272.6200	2.2726	2,189.3800	2.1894	(3.663)	0	0	0
2023/03/16	2032	02/05/2024	10.54	Put	Bond Future	5,404.1800	5.4042	5,528.9300	5.5289	2.308	0	0	0
2023/03/16	2033	04/05/2023			Bond Future	116.4147	116.4147	115.5073	115.5073	(0.779)	0.0000	0.0000	1,540
2023/03/16	2033	03/08/2023			Bond Future	118.7660	118.7660	117.8396	117.8396	(0.780)	0.0000	0.0000	6,141
2023/03/16	2033	02/11/2023			Bond Future	119.8194	119.8194	118.8736	118.8736	(0.789)	0.0000	0.0000	0
2023/03/16	2033	01/02/2024			Bond Future	122.3376	122.3376	121.3719	121.3719	(0.789)	0.0000	0.0000	0
2023/03/16	2033	02/05/2024			Bond Future	123.3735	123.3735	122.3888	122.3888	(0.798)	0.0000	0.0000	0
2023/03/16	2037	04/05/2023	10.95	Call	Bond Future	303.8100	0.3038	240.5900	0.2406	(20.809)	0	0	703
2023/03/16	2037	04/05/2023	10.95	Put	Bond Future	4,475.0200	4.4750	4,799.4500	4.7994	7.250	0	0	0
2023/03/16	2037	04/05/2023	11.03	Put	Bond Future	4,071.6500	4.0717	4,382.9300	4.3829	7.645	0	0	0
2023/03/16	2037	04/05/2023	11.30	Call	Bond Future	803.4800	0.8035	674.0000	0.6740	(16.115)	0	0	0
2023/03/16	2037	04/05/2023	11.30	Put	Bond Future	2,870.6800	2.8707	3,128.8500	3.1288	8.993	0	0	0
2023/03/16	2037	04/05/2023	11.94	Call	Bond Future	2,630.4200	2.6304	2,367.1600	2.3672	(10.008)	0	0	0
2023/03/16	2037	04/05/2023	13.73	Put	Bond Future	23.1900	0.0232	26.6700	0.0267	15.006	0	0	400
2023/03/16	2037	04/05/2023	11.31	Call	Bond Future	823.0300	0.8230	691.3900	0.6914	(15.995)	0	0	0
2023/03/16	2037	04/05/2023	11.31	Put	Bond Future	2,831.2700	2.8313	3,087.2800	3.0873	9.042	0	0	0
2023/03/16	2037	04/05/2023			Bond Future	11.6571	80.9046	11.7256	80.5169	0.588	0.0000	0.0000	62,860
2023/03/16	2037	04/05/2023	11.03	Call	Bond Future	388.3500	0.3884	311.9800	0.3120	(19.665)	0	0	400
2023/03/16	2037	04/05/2023	11.94	Put	Bond Future	1,047.9000	1.0479	1,172.2900	1.1723	11.870	0	0	703
2023/03/16	2037	04/05/2023	13.73	Call	Bond Future	10,601.0100	10.6010	10,216.8400	10.2168	(3.624)	0	0	0
2023/03/16	2037	04/05/2023	11.32	Call	Bond Future	842.7600	0.8428	708.9700	0.7090	(15.875)	0	0	0
2023/03/16	2037	04/05/2023	11.32	Put	Bond Future	2,792.1000	2.7921	3,045.9600	3.0460	9.092	0	0	0
2023/03/16	2037	04/05/2023	11.78	Call	Bond Future	2,070.1500	2.0701	1,837.1800	1.8372	(11.254)	0	0	400
2023/03/16	2037	04/05/2023	11.78	Put	Bond Future	1,376.9200	1.3769	1,531.6000	1.5316	11.234	0	0	0
2023/03/16	2037	03/08/2023	12.12	Call	Bond Future	4,037.8600	4.0379	3,788.0900	3.7881	(6.186)	0	0	0
2023/03/16	2037	03/08/2023	12.12	Put	Bond Future	2,203.4200	2.2034	2,349.4900	2.3495	6.629	0	0	0
2023/03/16	2037	03/08/2023	12.13	Call	Bond Future	4,071.8900	4.0719	3,821.0600	3.8211	(6.160)	0	0	0
2023/03/16	2037	03/08/2023	12.13	Put	Bond Future	2,183.6800	2.1837	2,328.6900	2.3287	6.641	0	0	0
2023/03/16	2037	03/08/2023			Bond Future	11.7849	78.2615	11.8562	77.8656	0.605	0.0000	0.0000	74,072
2023/03/16	2037	03/08/2023	12.14	Call	Bond Future	4,106.0200	4.1060	3,854.1400	3.8541	(6.134)	0	0	0
2023/03/16	2037	03/08/2023	12.14	Put	Bond Future	2,164.1000	2.1641	2,308.0600	2.3081	6.652	0	0	0
2023/03/16	2037	03/08/2023	11.00	Call	Bond Future	1,131.3200	1.1313	1,017.7500	1.0178	(10.039)	0	0	1,800
2023/03/16	2037	03/08/2023	11.00	Put	Bond Future	5,689.8000	5.6898	5,972.0700	5.9721	4.961	0	0	0
2023/03/16	2037	03/08/2023	10.30	Call	Bond Future	365.7900	0.3658	318.3300	0.3183	(12.975)	0	0	1,800
2023/03/16	2037	03/08/2023	10.30	Put	Bond Future	9,322.6800	9.3227	9,671.0600	9.6711	3.737	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
2023/03/16	2037	02/11/2023	11.57	Call	Bond Future	2,841.5400	2.8415	2,658.1400	2.6581	(6.454)	0	0	0
2023/03/16	2037	02/11/2023	11.55	Put	Bond Future	4,750.1700	4.7502	4,972.9200	4.9729	4.689	0	0	0
2023/03/16	2037	02/11/2023	11.56	Put	Bond Future	4,718.8500	4.7188	4,940.5700	4.9406	4.699	0	0	0
2023/03/16	2037	02/11/2023			Bond Future	11.9013	79.8676	11.9754	79.4635	0.622	0.0000	0.0000	0
2023/03/16	2037	02/11/2023	11.57	Put	Bond Future	4,687.7000	4.6877	4,908.4100	4.9084	4.708	0	0	0
2023/03/16	2037	02/11/2023	11.55	Call	Bond Future	2,790.5300	2.7905	2,609.1700	2.6092	(6.499)	0	0	0
2023/03/16	2037	02/11/2023	11.56	Call	Bond Future	2,815.9800	2.8160	2,633.5900	2.6336	(6.477)	0	0	0
2023/03/16	2037	01/02/2024	12.33	Call	Bond Future	5,133.4000	5.1334	4,887.3900	4.8874	(4.792)	0	0	0
2023/03/16	2037	01/02/2024	12.33	Put	Bond Future	3,504.7200	3.5047	3,671.2800	3.6713	4.752	0	0	0
2023/03/16	2037	01/02/2024			Bond Future	12.0224	77.2725	12.0994	76.8599	0.641	0.0000	0.0000	0
2023/03/16	2037	01/02/2024	12.31	Call	Bond Future	5,071.4900	5.0715	4,827.0600	4.8271	(4.820)	0	0	0
2023/03/16	2037	01/02/2024	12.31	Put	Bond Future	3,547.1600	3.5472	3,715.3000	3.7153	4.740	0	0	0
2023/03/16	2037	01/02/2024	12.32	Call	Bond Future	5,102.2700	5.1023	4,857.0400	4.8570	(4.806)	0	0	0
2023/03/16	2037	01/02/2024	12.32	Put	Bond Future	3,525.7400	3.5257	3,693.0800	3.6931	4.746	0	0	0
2023/03/16	2037	02/05/2024	11.45	Call	Bond Future	2,800.2300	2.8002	2,633.9300	2.6339	(5.939)	0	0	0
2023/03/16	2037	02/05/2024	11.43	Put	Bond Future	6,765.5500	6.7655	7,021.3800	7.0214	3.781	0	0	0
2023/03/16	2037	02/05/2024	11.44	Call	Bond Future	2,779.1400	2.7791	2,613.6800	2.6137	(5.954)	0	0	0
2023/03/16	2037	02/05/2024	11.44	Put	Bond Future	6,729.7900	6.7298	6,984.7900	6.9848	3.789	0	0	0
2023/03/16	2037	02/05/2024			Bond Future	12.1621	78.8189	12.2421	78.3985	0.658	0.0000	0.0000	0
2023/03/16	2037	02/05/2024	11.45	Put	Bond Future	6,694.1800	6.6942	6,948.3400	6.9483	3.797	0	0	0
2023/03/16	2037	02/05/2024	11.43	Call	Bond Future	2,758.1500	2.7581	2,593.5200	2.5935	(5.969)	0	0	0
2023/03/16	2038	04/05/2023			Bond Future	129.3734	129.3734	128.6121	128.6121	(0.588)	0.0000	0.0000	4,625
2023/03/16	2038	03/08/2023			Bond Future	130.0359	130.0359	129.2586	129.2586	(0.598)	0.0000	0.0000	0
2023/03/16	2038	02/11/2023			Bond Future	132.7341	132.7341	131.9404	131.9404	(0.598)	0.0000	0.0000	0
2023/03/16	2038	01/02/2024			Bond Future	133.5243	133.5243	132.7140	132.7140	(0.607)	0.0000	0.0000	0
2023/03/16	2038	02/05/2024			Bond Future	136.2316	136.2316	135.4055	135.4055	(0.606)	0.0000	0.0000	0
2023/03/16	2040	04/05/2023	10.73	Put	Bond Future	7,462.5600	7.4626	7,560.0300	7.5600	1.306	0	0	0
2023/03/16	2040	04/05/2023	12.78	Call	Bond Future	5,506.3400	5.5063	5,404.8500	5.4049	(1.843)	0	0	0
2023/03/16	2040	04/05/2023	12.78	Put	Bond Future	361.5100	0.3615	364.9400	0.3649	0.949	0	0	388
2023/03/16	2040	04/05/2023	13.45	Put	Bond Future	93.2500	0.0932	92.8200	0.0928	(0.461)	0	0	486
2023/03/16	2040	04/05/2023	11.43	Call	Bond Future	693.8200	0.6938	651.7600	0.6518	(6.062)	0	0	0
2023/03/16	2040	04/05/2023	11.43	Put	Bond Future	3,458.3100	3.4583	3,521.1700	3.5212	1.818	0	0	0
2023/03/16	2040	04/05/2023	12.05	Put	Bond Future	1,361.8500	1.3619	1,386.3400	1.3863	1.798	0	0	684
2023/03/16	2040	04/05/2023			Bond Future	11.8777	81.6923	11.8951	81.5873	0.147	0.0000	0.0000	52,075
2023/03/16	2040	04/05/2023	10.17	Call	Bond Future	5.1800	0.0052	4.3100	0.0043	(16.795)	0	0	388
2023/03/16	2040	04/05/2023	10.17	Put	Bond Future	11,405.7300	11.4057	11,509.7800	11.5098	0.912	0	0	0
2023/03/16	2040	04/05/2023	10.73	Call	Bond Future	64.7700	0.0648	57.3200	0.0573	(11.502)	0	0	486
2023/03/16	2040	04/05/2023	10.92	Call	Bond Future	139.7700	0.1398	126.1500	0.1262	(9.745)	0	0	388
2023/03/16	2040	04/05/2023	10.92	Put	Bond Future	6,240.7500	6.2408	6,332.0500	6.3321	1.463	0	0	0
2023/03/16	2040	04/05/2023	13.45	Call	Bond Future	8,722.1200	8.7221	8,616.7700	8.6168	(1.208)	0	0	0
2023/03/16	2040	04/05/2023	11.48	Call	Bond Future	786.4800	0.7865	741.0400	0.7410	(5.778)	0	0	486
2023/03/16	2040	04/05/2023	11.48	Put	Bond Future	3,234.7900	3.2348	3,294.2700	3.2943	1.839	0	0	0
2023/03/16	2040	04/05/2023	12.05	Call	Bond Future	2,387.2700	2.3873	2,306.8400	2.3068	(3.369)	0	0	0
2023/03/16	2040	04/05/2023	11.03	Call	Bond Future	208.6500	0.2086	190.2400	0.1902	(8.823)	0	0	684
2023/03/16	2040	04/05/2023	11.03	Put	Bond Future	5,572.4500	5.5725	5,658.9600	5.6590	1.552	0	0	0
2023/03/16	2040	04/05/2023	11.41	Call	Bond Future	658.8500	0.6589	618.1300	0.6181	(6.180)	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
2023/03/16	2040	04/05/2023	11.41	Put	Bond Future	3,550.3500	3.5504	3,614.5500	3.6145	1.808	0	0	0
2023/03/16	2040	04/05/2023	11.42	Call	Bond Future	676.1300	0.6761	634.7500	0.6348	(6.120)	0	0	0
2023/03/16	2040	04/05/2023	11.42	Put	Bond Future	3,504.0800	3.5041	3,567.6200	3.5676	1.813	0	0	0
2023/03/16	2040	03/08/2023	12.23	Call	Bond Future	3,996.5400	3.9965	3,922.5700	3.9226	(1.851)	0	0	0
2023/03/16	2040	03/08/2023	12.23	Put	Bond Future	2,696.5900	2.6966	2,730.0500	2.7300	1.241	0	0	0
2023/03/16	2040	03/08/2023			Bond Future	12.0067	78.8144	12.0250	78.7070	0.152	0.0000	0.0000	99,565
2023/03/16	2040	03/08/2023	12.22	Call	Bond Future	3,962.2400	3.9622	3,888.5500	3.8886	(1.860)	0	0	0
2023/03/16	2040	03/08/2023	12.22	Put	Bond Future	2,719.7900	2.7198	2,753.5300	2.7535	1.241	0	0	0
2023/03/16	2040	03/08/2023	12.21	Call	Bond Future	3,928.0600	3.9281	3,854.6600	3.8547	(1.869)	0	0	0
2023/03/16	2040	03/08/2023	12.21	Put	Bond Future	2,743.1700	2.7432	2,777.2000	2.7772	1.241	0	0	0
2023/03/16	2040	02/11/2023	11.59	Call	Bond Future	2,533.2900	2.5333	2,482.1000	2.4821	(2.021)	0	0	0
2023/03/16	2040	02/11/2023	11.60	Put	Bond Future	5,696.3000	5.6963	5,754.6400	5.7546	1.024	0	0	0
2023/03/16	2040	02/11/2023	11.58	Call	Bond Future	2,508.7600	2.5088	2,457.8600	2.4579	(2.029)	0	0	0
2023/03/16	2040	02/11/2023	11.58	Put	Bond Future	5,770.9000	5.7709	5,829.8300	5.8298	1.021	0	0	0
2023/03/16	2040	02/11/2023			Bond Future	12.1245	80.4320	12.1435	80.3221	0.156	0.0000	0.0000	0
2023/03/16	2040	02/11/2023	11.59	Put	Bond Future	5,733.6200	5.7336	5,792.2600	5.7923	1.023	0	0	0
2023/03/16	2040	02/11/2023	11.60	Call	Bond Future	2,557.7000	2.5577	2,506.2100	2.5062	(2.013)	0	0	0
2023/03/16	2040	01/02/2024	12.34	Call	Bond Future	4,744.7400	4.7447	4,676.6900	4.6767	(1.434)	0	0	0
2023/03/16	2040	01/02/2024	12.34	Put	Bond Future	4,216.5600	4.2166	4,260.5700	4.2606	1.044	0	0	0
2023/03/16	2040	01/02/2024	12.33	Call	Bond Future	4,713.6900	4.7137	4,645.8600	4.6459	(1.439)	0	0	0
2023/03/16	2040	01/02/2024	12.33	Put	Bond Future	4,241.9400	4.2419	4,286.1700	4.2862	1.043	0	0	0
2023/03/16	2040	01/02/2024			Bond Future	12.2468	77.5982	12.2665	77.4861	0.161	0.0000	0.0000	6
2023/03/16	2040	01/02/2024	12.35	Call	Bond Future	4,776.1600	4.7762	4,707.8800	4.7079	(1.430)	0	0	0
2023/03/16	2040	01/02/2024	12.35	Put	Bond Future	4,191.6100	4.1916	4,235.3900	4.2354	1.044	0	0	0
2023/03/16	2040	02/05/2024	11.61	Call	Bond Future	2,665.5200	2.6655	2,618.1700	2.6182	(1.776)	0	0	0
2023/03/16	2040	02/05/2024	11.62	Put	Bond Future	7,169.0000	7.1690	7,235.3500	7.2353	0.926	0	0	0
2023/03/16	2040	02/05/2024	11.60	Call	Bond Future	2,644.0400	2.6440	2,596.9400	2.5969	(1.781)	0	0	0
2023/03/16	2040	02/05/2024			Bond Future	12.3866	79.1509	12.4069	79.0369	0.165	0.0000	0.0000	0
2023/03/16	2040	02/05/2024	11.61	Put	Bond Future	7,208.5400	7.2085	7,275.1300	7.2751	0.924	0	0	0
2023/03/16	2040	02/05/2024	11.62	Call	Bond Future	2,687.0900	2.6871	2,639.5000	2.6395	(1.771)	0	0	0
2023/03/16	2040	02/05/2024	11.60	Put	Bond Future	7,248.2500	7.2483	7,315.0900	7.3151	0.922	0	0	0
2023/03/16	2044	04/05/2023	11.41	Call	Bond Future	503.3000	0.5033	487.9800	0.4880	(3.044)	0	0	0
2023/03/16	2044	04/05/2023	11.41	Put	Bond Future	4,231.4500	4.2314	4,229.4600	4.2295	(0.047)	0	0	0
2023/03/16	2044	04/05/2023	11.42	Call	Bond Future	517.4600	0.5175	501.9100	0.5019	(3.005)	0	0	0
2023/03/16	2044	04/05/2023	11.42	Put	Bond Future	4,180.5700	4.1806	4,178.3500	4.1783	(0.053)	0	0	0
2023/03/16	2044	04/05/2023	11.75	Put	Bond Future	2,716.5100	2.7165	2,707.5300	2.7075	(0.331)	0	0	4,423
2023/03/16	2044	04/05/2023			Bond Future	12.0063	77.6344	12.0085	77.6211	0.018	0.0000	0.0000	62,354
2023/03/16	2044	04/05/2023	11.43	Call	Bond Future	531.9000	0.5319	516.1200	0.5161	(2.967)	0	0	0
2023/03/16	2044	04/05/2023	11.43	Put	Bond Future	4,130.0600	4.1301	4,127.6100	4.1276	(0.059)	0	0	0
2023/03/16	2044	04/05/2023	11.75	Call	Bond Future	1,150.7900	1.1508	1,128.4800	1.1285	(1.939)	0	0	0
2023/03/16	2044	04/05/2023	12.00	Call	Bond Future	1,846.2300	1.8462	1,820.7200	1.8207	(1.382)	0	0	0
2023/03/16	2044	04/05/2023	12.00	Put	Bond Future	1,884.1300	1.8841	1,871.9500	1.8719	(0.646)	0	0	4,423
2023/03/16	2044	04/05/2023	12.25	Call	Bond Future	2,709.8400	2.7098	2,683.1600	2.6832	(0.985)	0	0	0
2023/03/16	2044	04/05/2023	12.25	Put	Bond Future	1,270.2200	1.2702	1,256.8700	1.2569	(1.051)	0	0	1,798
2023/03/16	2044	03/08/2023	12.16	Call	Bond Future	3,372.8300	3.3728	3,353.7200	3.3537	(0.567)	0	0	0
2023/03/16	2044	03/08/2023	12.16	Put	Bond Future	3,214.2100	3.2142	3,209.1200	3.2091	(0.158)	0	0	0
2023/03/16	2044	03/08/2023	12.00	Call	Bond Future	2,880.9900	2.8810	2,862.7100	2.8627	(0.635)	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
2023/03/16	2044	03/08/2023	12.00	Put	Bond Future	3,672.1100	3.6721	3,667.8500	3.6679	(0.116)	0	0	4,754
2023/03/16	2044	03/08/2023	12.15	Call	Bond Future	3,341.0400	3.3410	3,321.9800	3.3220	(0.570)	0	0	0
2023/03/16	2044	03/08/2023	12.15	Put	Bond Future	3,241.1900	3.2412	3,236.1500	3.2362	(0.155)	0	0	0
2023/03/16	2044	03/08/2023			Bond Future	12.1330	74.8009	12.1354	74.7869	0.020	0.0000	0.0000	21,473
2023/03/16	2044	03/08/2023	12.17	Call	Bond Future	3,404.7400	3.4047	3,385.5900	3.3856	(0.562)	0	0	0
2023/03/16	2044	03/08/2023	12.17	Put	Bond Future	3,187.4300	3.1874	3,182.3000	3.1823	(0.161)	0	0	0
2023/03/16	2044	03/08/2023	11.75	Call	Bond Future	2,188.7400	2.1887	2,172.1000	2.1721	(0.760)	0	0	0
2023/03/16	2044	03/08/2023	11.75	Put	Bond Future	4,504.9700	4.5050	4,502.3500	4.5024	(0.058)	0	0	3,076
2023/03/16	2044	02/11/2023	11.57	Call	Bond Future	2,308.0400	2.3080	2,294.7400	2.2947	(0.576)	0	0	0
2023/03/16	2044	02/11/2023	11.57	Put	Bond Future	6,426.1300	6.4261	6,427.3200	6.4273	0.019	0	0	0
2023/03/16	2044	02/11/2023			Bond Future	12.2487	76.3361	12.2512	76.3216	0.020	0.0000	0.0000	0
2023/03/16	2044	02/11/2023	11.56	Call	Bond Future	2,285.1300	2.2851	2,271.8900	2.2719	(0.579)	0	0	0
2023/03/16	2044	02/11/2023	11.56	Put	Bond Future	6,466.7200	6.4667	6,467.9700	6.4680	0.019	0	0	0
2023/03/16	2044	02/11/2023	11.55	Call	Bond Future	2,262.1100	2.2621	2,248.9300	2.2489	(0.583)	0	0	0
2023/03/16	2044	02/11/2023	11.55	Put	Bond Future	6,507.2900	6.5073	6,508.6000	6.5086	0.020	0	0	0
2023/03/16	2044	01/02/2024	12.29	Call	Bond Future	4,278.4300	4.2784	4,263.8900	4.2639	(0.340)	0	0	0
2023/03/16	2044	01/02/2024	12.29	Put	Bond Future	4,728.9000	4.7289	4,729.1200	4.7291	0.005	0	0	0
2023/03/16	2044	01/02/2024			Bond Future	12.3686	73.5423	12.3712	73.5276	0.021	0.0000	0.0000	0
2023/03/16	2044	01/02/2024	12.28	Call	Bond Future	4,248.7600	4.2488	4,234.2500	4.2343	(0.342)	0	0	0
2023/03/16	2044	01/02/2024	12.28	Put	Bond Future	4,756.8600	4.7569	4,757.1100	4.7571	0.005	0	0	0
2023/03/16	2044	01/02/2024	12.27	Call	Bond Future	4,219.4400	4.2194	4,204.9700	4.2050	(0.343)	0	0	0
2023/03/16	2044	01/02/2024	12.27	Put	Bond Future	4,785.2500	4.7852	4,785.5400	4.7855	0.006	0	0	0
2023/03/16	2044	02/05/2024	11.67	Call	Bond Future	2,669.0400	2.6690	2,658.4300	2.6584	(0.398)	0	0	0
2023/03/16	2044	02/05/2024	11.67	Put	Bond Future	7,603.2800	7.6033	7,607.3300	7.6073	0.053	0	0	0
2023/03/16	2044	02/05/2024			Bond Future	12.5047	75.0137	12.5074	74.9990	0.021	0.0000	0.0000	0
2023/03/16	2044	02/05/2024	11.66	Call	Bond Future	2,647.8600	2.6479	2,637.2900	2.6373	(0.399)	0	0	0
2023/03/16	2044	02/05/2024	11.66	Put	Bond Future	7,644.5400	7.6445	7,648.6300	7.6486	0.054	0	0	0
2023/03/16	2044	02/05/2024	11.65	Call	Bond Future	2,626.4700	2.6265	2,615.9400	2.6159	(0.401)	0	0	0
2023/03/16	2044	02/05/2024	11.65	Put	Bond Future	7,685.6700	7.6857	7,689.8000	7.6898	0.054	0	0	0
2023/03/16	2046	04/05/2023			Bond Future	113.1594	113.1594	112.1437	112.1437	(0.898)	0.0000	0.0000	17,308
2023/03/16	2046	03/08/2023			Bond Future	115.4449	115.4449	114.4082	114.4082	(0.898)	0.0000	0.0000	0
2023/03/16	2046	02/11/2023			Bond Future	115.7647	115.7647	114.7062	114.7062	(0.914)	0.0000	0.0000	0
2023/03/16	2046	01/02/2024			Bond Future	118.1978	118.1978	117.1168	117.1168	(0.915)	0.0000	0.0000	0
2023/03/16	2046	02/05/2024			Bond Future	118.4715	118.4715	117.3693	117.3693	(0.930)	0.0000	0.0000	0
2023/03/16	2050	04/05/2023			Bond Future	116.3126	116.3126	114.7975	114.7975	(1.303)	0.0000	0.0000	13,316
2023/03/16	2050	03/08/2023			Bond Future	116.4897	116.4897	114.9434	114.9434	(1.327)	0.0000	0.0000	0
2023/03/16	2050	02/11/2023			Bond Future	118.9069	118.9069	117.3284	117.3284	(1.328)	0.0000	0.0000	0
2023/03/16	2050	01/02/2024			Bond Future	119.1787	119.1787	117.5670	117.5670	(1.352)	0.0000	0.0000	0
2023/03/16	2050	02/05/2024			Bond Future	121.5950	121.5950	119.9512	119.9512	(1.352)	0.0000	0.0000	0
2023/03/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	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
2023/03/16	AL37	04/05/2023			Index Future	880.1430	880.1430	879.0490	879.0490	(0.124)	0.0000	0.0000	0
2023/03/16	AL37	03/08/2023			Index Future	897.7050	897.7050	896.5860	896.5860	(0.125)	0.0000	0.0000	0
2023/03/16	AL37	02/11/2023			Index Future	916.1210	916.1210	914.9770	914.9770	(0.125)	0.0000	0.0000	0
2023/03/16	AL37	01/02/2024			Index Future	935.1690	935.1690	934.0020	934.0020	(0.125)	0.0000	0.0000	0
2023/03/16	AL37	02/05/2024			Index Future	953.9450	953.9450	952.7570	952.7570	(0.125)	0.0000	0.0000	0
2023/03/16	AL7T	04/05/2023			Index Future	1,004.7920	1,004.7920	1,003.0380	1,003.0380	(0.175)	0.0000	0.0000	0
2023/03/16	AL7T	03/08/2023			Index Future	1,024.8400	1,024.8400	1,023.0490	1,023.0490	(0.175)	0.0000	0.0000	0
2023/03/16	AL7T	02/11/2023			Index Future	1,045.8640	1,045.8640	1,044.0350	1,044.0350	(0.175)	0.0000	0.0000	0
2023/03/16	AL7T	01/02/2024			Index Future	1,067.6100	1,067.6100	1,065.7430	1,065.7430	(0.175)	0.0000	0.0000	0
2023/03/16	AL7T	02/05/2024			Index Future	1,089.0460	1,089.0460	1,087.1440	1,087.1440	(0.175)	0.0000	0.0000	0
2023/03/16	ALBI	04/05/2023			Index Future	880.1200	880.1200	878.7530	878.7530	(0.155)	0.0000	0.0000	100
2023/03/16	ALBI	03/08/2023			Index Future	897.6810	897.6810	896.2850	896.2850	(0.156)	0.0000	0.0000	0
2023/03/16	ALBI	02/11/2023			Index Future	916.0960	916.0960	914.6700	914.6700	(0.156)	0.0000	0.0000	0
2023/03/16	ALBI	01/02/2024			Index Future	935.1440	935.1440	933.6880	933.6880	(0.156)	0.0000	0.0000	0
2023/03/16	ALBI	02/05/2024			Index Future	953.9200	953.9200	952.4380	952.4380	(0.155)	0.0000	0.0000	0
2023/03/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	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
2023/03/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/16	ES33	04/05/2023			Bond Future	12.1896	73.9302	12.2117	73.8270	0.181	0.0000	0.0000	0
2023/03/16	ES33	03/08/2023			Bond Future	12.3422	75.4234	12.3653	75.3177	0.187	0.0000	0.0000	350
2023/03/16	ES33	02/11/2023			Bond Future	12.4968	73.1933	12.5209	73.0853	0.193	0.0000	0.0000	0
2023/03/16	ES33	01/02/2024			Bond Future	12.6588	74.7315	12.6841	74.6213	0.199	0.0000	0.0000	0
2023/03/16	ES33	02/05/2024			Bond Future	12.8397	72.4500	12.8660	72.3379	0.205	0.0000	0.0000	0
2023/03/16	ES42	04/05/2023			Bond Future	12.6435	70.7497	12.6452	70.7408	0.013	0.0000	0.0000	0
2023/03/16	ES42	03/08/2023			Bond Future	12.7865	72.1790	12.7883	72.1695	0.014	0.0000	0.0000	4,000
2023/03/16	ES42	02/11/2023			Bond Future	12.9313	69.4143	12.9332	69.4044	0.015	0.0000	0.0000	0
2023/03/16	ES42	01/02/2024			Bond Future	13.0754	70.8731	13.0774	70.8631	0.015	0.0000	0.0000	0
2023/03/16	ES42	02/05/2024			Bond Future	13.2401	68.0465	13.2420	68.0367	0.015	0.0000	0.0000	0
2023/03/16	GOVI	04/05/2023	852.86	Call	GOVI	146,750.0000	14.6750	132,640.0000	13.2640	(9.615)	0	0	0
2023/03/16	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	GOVI	04/05/2023	852.87	Call	GOVI	146,650.0000	14.6650	132,540.0000	13.2540	(9.622)	0	0	0
2023/03/16	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	GOVI	04/05/2023			GOVI	867.5350	867.5350	866.1240	866.1240	(0.163)	0.0000	0.0000	840
2023/03/16	GOVI	04/05/2023	852.88	Call	GOVI	146,550.0000	14.6550	132,440.0000	13.2440	(9.628)	0	0	0
2023/03/16	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	GOVI	03/08/2023	837.21	Call	GOVI	476,350.0000	47.6350	461,940.0000	46.1940	(3.025)	0	0	0
2023/03/16	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	GOVI	03/08/2023	837.22	Call	GOVI	476,250.0000	47.6250	461,840.0000	46.1840	(3.026)	0	0	0
2023/03/16	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	GOVI	03/08/2023			GOVI	884.8450	884.8450	883.4040	883.4040	(0.163)	0.0000	0.0000	0
2023/03/16	GOVI	03/08/2023	837.23	Call	GOVI	476,150.0000	47.6150	461,740.0000	46.1740	(3.026)	0	0	0
2023/03/16	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	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
2023/03/16	GOVI	02/11/2023	885.82	Call	GOVI	171,770.0000	17.1770	157,050.0000	15.7050	(8.570)	0	0	0
2023/03/16	GOVI	02/11/2023			GOVI	902.9970	902.9970	901.5250	901.5250	(0.163)	0.0000	0.0000	0
2023/03/16	GOVI	02/11/2023	885.80	Call	GOVI	171,970.0000	17.1970	157,250.0000	15.7250	(8.560)	0	0	0
2023/03/16	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	GOVI	02/11/2023	885.81	Call	GOVI	171,870.0000	17.1870	157,150.0000	15.7150	(8.565)	0	0	0
2023/03/16	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	GOVI	01/02/2024	880.00	Call	GOVI	417,720.0000	41.7720	402,700.0000	40.2700	(3.596)	0	0	0
2023/03/16	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	GOVI	01/02/2024			GOVI	921.7720	921.7720	920.2700	920.2700	(0.163)	0.0000	0.0000	0
2023/03/16	GOVI	01/02/2024	879.98	Call	GOVI	417,920.0000	41.7920	402,900.0000	40.2900	(3.594)	0	0	0
2023/03/16	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	GOVI	01/02/2024	879.99	Call	GOVI	417,820.0000	41.7820	402,800.0000	40.2800	(3.595)	0	0	0
2023/03/16	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	GOVI	02/05/2024	950.97	Put	GOVI	106,900.0000	10.6900	122,210.0000	12.2210	14.322	0	0	0
2023/03/16	GOVI	02/05/2024	950.98	Put	GOVI	107,000.0000	10.7000	122,310.0000	12.2310	14.308	0	0	0
2023/03/16	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	GOVI	02/05/2024			GOVI	940.2800	940.2800	938.7490	938.7490	(0.163)	0.0000	0.0000	0
2023/03/16	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	GOVI	02/05/2024	950.99	Put	GOVI	107,100.0000	10.7100	122,410.0000	12.2410	14.295	0	0	0
2023/03/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/16	IGOV	04/05/2023			Index Future	327.5190	327.5190	325.8660	325.8660	(0.505)	0.0000	0.0000	654
2023/03/16	IGOV	03/08/2023			Index Future	334.1330	334.1330	332.4470	332.4470	(0.505)	0.0000	0.0000	0
2023/03/16	IGOV	02/11/2023			Index Future	341.0660	341.0660	339.3440	339.3440	(0.505)	0.0000	0.0000	0
2023/03/16	IGOV	01/02/2024			Index Future	348.2340	348.2340	346.4760	346.4760	(0.505)	0.0000	0.0000	0
2023/03/16	IGOV	02/05/2024			Index Future	355.3010	355.3010	353.5080	353.5080	(0.505)	0.0000	0.0000	0
2023/03/16	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/16	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
2023/03/16	JBAF	19/04/2023			Jibar Tradeable Future	7.6350	92.3650	7.6550	92.3450	0.262	0.0000	0.0000	0
2023/03/16	JBAF	17/05/2023			Jibar Tradeable Future	7.6550	92.3450	7.6700	92.3300	0.196	0.0000	0.0000	0
2023/03/16	JBAF	21/06/2023			Jibar Tradeable Future	7.7150	92.2850	7.6900	92.3100	(0.324)	0.0000	0.0000	0
2023/03/16	JBAF	19/07/2023			Jibar Tradeable Future	7.7150	92.2850	7.6950	92.3050	(0.259)	0.0000	0.0000	0
2023/03/16	JBAF	16/08/2023			Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	0
2023/03/16	JBAF	20/09/2023			Jibar Tradeable Future	7.7000	92.3000	7.6950	92.3050	(0.065)	0.0000	0.0000	75
2023/03/16	JBAF	20/12/2023			Jibar Tradeable Future	7.6300	92.3700	7.6550	92.3450	0.328	0.0000	0.0000	272
2023/03/16	JBAF	20/03/2024			Jibar Tradeable Future	7.5600	92.4400	7.5700	92.4300	0.132	0.0000	0.0000	0
2023/03/16	JBAF	19/06/2024			Jibar Tradeable Future	7.4200	92.5800	7.4500	92.5500	0.404	0.0000	0.0000	0
2023/03/16	JBAF	18/09/2024			Jibar Tradeable Future	7.3800	92.6200	7.4100	92.5900	0.407	0.0000	0.0000	68
2023/03/16	JBAF	18/12/2024			Jibar Tradeable Future	7.3200	92.6800	7.3500	92.6500	0.410	0.0000	0.0000	0
2023/03/16	JBAF	19/03/2025			Jibar Tradeable Future	7.6100	92.3900	7.3350	92.6650	(3.614)	0.0000	0.0000	0
2023/03/16	R035	04/05/2023	10.55	Call	Bond Future	180.8200	0.1808	167.1000	0.1671	(7.588)	0	0	770
2023/03/16	R035	04/05/2023	10.55	Put	Bond Future	5,177.1000	5.1771	5,234.3900	5.2344	1.107	0	0	0
2023/03/16	R035	04/05/2023	13.18	Call	Bond Future	9,321.6100	9.3216	9,249.4800	9.2495	(0.774)	0	0	0
2023/03/16	R035	04/05/2023	13.18	Put	Bond Future	44.9000	0.0449	43.7800	0.0438	(2.494)	0	0	491
2023/03/16	R035	04/05/2023	12.46	Call	Bond Future	5,936.3200	5.9363	5,864.1500	5.8641	(1.216)	0	0	0
2023/03/16	R035	04/05/2023	12.46	Put	Bond Future	220.7400	0.2207	219.5800	0.2196	(0.526)	0	0	388
2023/03/16	R035	04/05/2023	11.20	Call	Bond Future	1,120.6100	1.1206	1,076.8600	1.0769	(3.904)	0	0	0
2023/03/16	R035	04/05/2023	11.21	Call	Bond Future	1,144.5900	1.1446	1,100.3700	1.1004	(3.863)	0	0	0
2023/03/16	R035	04/05/2023	11.22	Put	Bond Future	2,183.1300	2.1831	2,209.4400	2.2094	1.205	0	0	0
2023/03/16	R035	04/05/2023	10.60	Call	Bond Future	215.2700	0.2153	199.7100	0.1997	(7.228)	0	0	388
2023/03/16	R035	04/05/2023	10.60	Put	Bond Future	4,905.4300	4.9054	4,960.8800	4.9609	1.130	0	0	0
2023/03/16	R035	04/05/2023	11.05	Call	Bond Future	796.7600	0.7968	760.3700	0.7604	(4.567)	0	0	770
2023/03/16	R035	04/05/2023	11.05	Put	Bond Future	2,797.2200	2.7972	2,831.8400	2.8318	1.238	0	0	0
2023/03/16	R035	04/05/2023	11.17	Call	Bond Future	1,050.3400	1.0503	1,008.0300	1.0080	(4.028)	0	0	491
2023/03/16	R035	04/05/2023			Bond Future	11.3978	85.5029	11.4103	85.4319	0.110	0.0000	0.0000	151,171
2023/03/16	R035	04/05/2023	9.85	Call	Bond Future	9.3700	0.0094	8.1000	0.0081	(13.554)	0	0	388
2023/03/16	R035	04/05/2023	9.85	Put	Bond Future	9,450.9500	9.4510	9,520.6900	9.5207	0.738	0	0	0
2023/03/16	R035	04/05/2023	10.42	Call	Bond Future	111.1500	0.1112	101.5900	0.1016	(8.601)	0	0	491
2023/03/16	R035	04/05/2023	10.42	Put	Bond Future	5,910.3200	5.9103	5,971.7700	5.9718	1.040	0	0	0
2023/03/16	R035	04/05/2023	11.80	Call	Bond Future	3,053.5200	3.0535	2,988.3700	2.9884	(2.134)	0	0	0
2023/03/16	R035	04/05/2023	11.80	Put	Bond Future	821.1800	0.8212	827.0400	0.8270	0.714	0	0	1,035
2023/03/16	R035	04/05/2023	11.87	Call	Bond Future	3,333.0100	3.3330	3,266.4300	3.2664	(1.998)	0	0	0
2023/03/16	R035	04/05/2023	11.87	Put	Bond Future	720.8300	0.7208	725.2600	0.7253	0.615	0	0	770
2023/03/16	R035	04/05/2023	11.20	Put	Bond Future	2,250.0500	2.2500	2,277.3100	2.2773	1.212	0	0	0
2023/03/16	R035	04/05/2023	11.21	Put	Bond Future	2,216.4100	2.2164	2,243.2000	2.2432	1.209	0	0	0
2023/03/16	R035	04/05/2023	11.22	Call	Bond Future	1,168.8800	1.1689	1,124.1800	1.1242	(3.824)	0	0	0
2023/03/16	R035	04/05/2023	11.17	Put	Bond Future	2,352.9800	2.3530	2,381.6800	2.3817	1.220	0	0	0
2023/03/16	R035	03/08/2023	12.00	Call	Bond Future	4,490.3700	4.4904	4,432.9000	4.4329	(1.280)	0	0	0
2023/03/16	R035	03/08/2023	12.00	Put	Bond Future	1,876.4500	1.8765	1,891.8600	1.8919	0.821	0	0	0
2023/03/16	R035	03/08/2023			Bond Future	11.5179	87.2090	11.5311	87.1361	0.114	0.0000	0.0000	6,761
2023/03/16	R035	03/08/2023	11.98	Call	Bond Future	4,419.5200	4.4195	4,362.4000	4.3624	(1.292)	0	0	0
2023/03/16	R035	03/08/2023	11.98	Put	Bond Future	1,911.7100	1.9117	1,927.4700	1.9275	0.824	0	0	0
2023/03/16	R035	03/08/2023	11.99	Call	Bond Future	4,454.7900	4.4548	4,397.5000	4.3975	(1.286)	0	0	0
2023/03/16	R035	03/08/2023	11.99	Put	Bond Future	1,893.9000	1.8939	1,909.4900	1.9095	0.823	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
2023/03/16	R035	02/11/2023	12.85	Call	Bond Future	7,799.9600	7.8000	7,736.6900	7.7367	(0.811)	0	0	0
2023/03/16	R035	02/11/2023	12.85	Put	Bond Future	1,569.0500	1.5691	1,580.3900	1.5804	0.723	0	0	400
2023/03/16	R035	02/11/2023	11.41	Call	Bond Future	3,033.3300	3.0333	2,990.9400	2.9909	(1.397)	0	0	0
2023/03/16	R035	02/11/2023	11.41	Put	Bond Future	4,293.3400	4.2933	4,325.5600	4.3256	0.750	0	0	0
2023/03/16	R035	02/11/2023	11.42	Call	Bond Future	3,059.8700	3.0599	3,017.2900	3.0173	(1.392)	0	0	0
2023/03/16	R035	02/11/2023	11.42	Put	Bond Future	4,264.3700	4.2644	4,296.4000	4.2964	0.751	0	0	0
2023/03/16	R035	02/11/2023	11.12	Call	Bond Future	2,316.9200	2.3169	2,280.3800	2.2804	(1.577)	0	0	400
2023/03/16	R035	02/11/2023			Bond Future	11.6393	84.4931	11.6530	84.4184	0.118	0.0000	0.0000	6
2023/03/16	R035	02/11/2023	11.43	Call	Bond Future	3,086.5300	3.0865	3,043.7600	3.0438	(1.386)	0	0	0
2023/03/16	R035	02/11/2023	11.43	Put	Bond Future	4,235.5600	4.2356	4,267.4000	4.2674	0.752	0	0	0
2023/03/16	R035	02/11/2023	10.62	Call	Bond Future	1,355.2700	1.3553	1,329.0100	1.3290	(1.938)	0	0	400
2023/03/16	R035	02/11/2023	10.62	Put	Bond Future	7,168.1800	7.1682	7,216.5300	7.2165	0.675	0	0	0
2023/03/16	R035	02/11/2023	11.12	Put	Bond Future	5,209.5100	5.2095	5,247.5800	5.2476	0.731	0	0	0
2023/03/16	R035	01/02/2024	12.18	Put	Bond Future	3,262.4200	3.2624	3,286.1800	3.2862	0.728	0	0	0
2023/03/16	R035	01/02/2024	12.19	Call	Bond Future	5,456.8500	5.4568	5,404.3100	5.4043	(0.963)	0	0	0
2023/03/16	R035	01/02/2024	12.19	Put	Bond Future	3,242.7900	3.2428	3,266.4200	3.2664	0.729	0	0	0
2023/03/16	R035	01/02/2024	10.62	Call	Bond Future	1,645.8600	1.6459	1,619.1800	1.6192	(1.621)	0	0	400
2023/03/16	R035	01/02/2024	10.62	Put	Bond Future	8,081.7400	8.0817	8,131.2300	8.1312	0.612	0	0	0
2023/03/16	R035	01/02/2024	11.12	Put	Bond Future	6,100.3400	6.1003	6,141.2300	6.1412	0.670	0	0	0
2023/03/16	R035	01/02/2024			Bond Future	11.7663	86.2500	11.7806	86.1738	0.122	0.0000	0.0000	0
2023/03/16	R035	01/02/2024	13.46	Call	Bond Future	9,882.9600	9.8830	9,817.5000	9.8175	(0.662)	0	0	0
2023/03/16	R035	01/02/2024	13.46	Put	Bond Future	1,515.7500	1.5157	1,526.4600	1.5265	0.707	0	0	400
2023/03/16	R035	01/02/2024	12.18	Call	Bond Future	5,425.1900	5.4252	5,372.7800	5.3728	(0.966)	0	0	0
2023/03/16	R035	01/02/2024	12.20	Call	Bond Future	5,488.5800	5.4886	5,435.9000	5.4359	(0.960)	0	0	0
2023/03/16	R035	01/02/2024	12.20	Put	Bond Future	3,223.2900	3.2233	3,246.7800	3.2468	0.729	0	0	0
2023/03/16	R035	01/02/2024	11.12	Call	Bond Future	2,554.7600	2.5548	2,519.4800	2.5195	(1.381)	0	0	400
2023/03/16	R035	02/05/2024	11.19	Call	Bond Future	2,754.3900	2.7544	2,719.4400	2.7194	(1.269)	0	0	0
2023/03/16	R035	02/05/2024	11.19	Put	Bond Future	6,594.9600	6.5950	6,637.3100	6.6373	0.642	0	0	0
2023/03/16	R035	02/05/2024	11.20	Call	Bond Future	2,775.0500	2.7750	2,739.9400	2.7399	(1.265)	0	0	0
2023/03/16	R035	02/05/2024	11.20	Put	Bond Future	6,560.0500	6.5600	6,602.2400	6.6022	0.643	0	0	0
2023/03/16	R035	02/05/2024			Bond Future	11.9031	83.4718	11.9180	83.3945	0.125	0.0000	0.0000	0
2023/03/16	R035	02/05/2024	11.21	Call	Bond Future	2,795.7900	2.7958	2,760.5200	2.7605	(1.262)	0	0	0
2023/03/16	R035	02/05/2024	11.21	Put	Bond Future	6,525.2800	6.5253	6,567.3100	6.5673	0.644	0	0	0
2023/03/16	R186	04/05/2023		Call	Bond Future	10,303.6800	10.3037	10,241.1000	10.2411	(0.607)	0	0	0
2023/03/16	R186	04/05/2023	8.83	Put	Bond Future	259.3700	0.2594	269.0900	0.2691	3.748	0	0	0
2023/03/16	R186	04/05/2023	8.84	Call	Bond Future	1,521.1200	1.5211	1,468.0000	1.4680	(3.492)	0	0	0
2023/03/16	R186	04/05/2023			Bond Future	8.4388	110.3037	8.4584	110.2411	0.233	0.0000	0.0000	96,951
2023/03/16	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/16	R186	04/05/2023	8.36	Call	Bond Future	528.0100	0.5280	494.5000	0.4945	(6.346)	0	0	200
2023/03/16	R186	04/05/2023	8.36	Put	Bond Future	779.2200	0.7792	808.2900	0.8083	3.731	0	0	200
2023/03/16	R186	04/05/2023	8.82	Call	Bond Future	1,471.4500	1.4715	1,418.8700	1.4189	(3.573)	0	0	0
2023/03/16	R186	04/05/2023	8.82	Put	Bond Future	265.9200	0.2659	275.9200	0.2759	3.761	0	0	0
2023/03/16	R186	04/05/2023	8.83	Call	Bond Future	1,496.2900	1.4963	1,443.4300	1.4434	(3.533)	0	0	0
2023/03/16	R186	04/05/2023	8.84	Put	Bond Future	252.8300	0.2528	262.2900	0.2623	3.742	0	0	0
2023/03/16	R186	03/08/2023	9.74	Call	Bond Future	3,929.9900	3.9300	3,871.4500	3.8714	(1.490)	0	0	0
2023/03/16	R186	03/08/2023	9.74	Put	Bond Future	222.2800	0.2223	228.1600	0.2282	2.645	0	0	0
2023/03/16	R186	03/08/2023	9.73	Put	Bond Future	225.3400	0.2253	231.3000	0.2313	2.645	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
2023/03/16	R186	03/08/2023			Bond Future	8.4699	107.1997	8.4915	107.1353	0.255	0.0000	0.0000	0
2023/03/16	R186	03/08/2023	9.75	Call	Bond Future	3,955.3700	3.9554	3,896.7400	3.8967	(1.482)	0	0	0
2023/03/16	R186	03/08/2023	9.75	Put	Bond Future	219.1200	0.2191	224.9100	0.2249	2.642	0	0	0
2023/03/16	R186	03/08/2023	9.73	Call	Bond Future	3,904.5000	3.9045	3,846.0400	3.8460	(1.497)	0	0	0
2023/03/16	R186	02/11/2023	9.40	Call	Bond Future	3,146.0100	3.1460	3,094.2600	3.0943	(1.645)	0	0	0
2023/03/16	R186	02/11/2023	9.40	Put	Bond Future	628.3700	0.6284	642.6600	0.6427	2.274	0	0	0
2023/03/16	R186	02/11/2023	9.15	Call	Bond Future	2,630.7700	2.6308	2,582.4400	2.5824	(1.837)	0	0	1,715
2023/03/16	R186	02/11/2023			Bond Future	8.4822	109.3994	8.5060	109.3334	0.280	0.0000	0.0000	0
2023/03/16	R186	02/11/2023	10.42	Call	Bond Future	5,471.9700	5.4720	5,411.5100	5.4115	(1.105)	0	0	0
2023/03/16	R186	02/11/2023	10.42	Put	Bond Future	244.3400	0.2443	249.9200	0.2499	2.284	0	0	1,715
2023/03/16	R186	02/11/2023	9.38	Call	Bond Future	3,103.7400	3.1037	3,052.2500	3.0523	(1.659)	0	0	0
2023/03/16	R186	02/11/2023	9.38	Put	Bond Future	640.1500	0.6402	654.7000	0.6547	2.273	0	0	0
2023/03/16	R186	02/11/2023	9.39	Call	Bond Future	3,124.8500	3.1249	3,073.2400	3.0732	(1.652)	0	0	0
2023/03/16	R186	02/11/2023	9.39	Put	Bond Future	634.2300	0.6342	648.6600	0.6487	2.275	0	0	0
2023/03/16	R186	02/11/2023	9.15	Put	Bond Future	791.3700	0.7914	809.0800	0.8091	2.238	0	0	0
2023/03/16	R186	01/02/2024	9.52	Put	Bond Future	747.2600	0.7473	763.2200	0.7632	2.136	0	0	0
2023/03/16	R186	01/02/2024	9.50	Call	Bond Future	3,338.0700	3.3381	3,286.8300	3.2868	(1.535)	0	0	0
2023/03/16	R186	01/02/2024	9.51	Call	Bond Future	3,357.6200	3.3576	3,306.2800	3.3063	(1.529)	0	0	0
2023/03/16	R186	01/02/2024			Bond Future	8.4855	106.3678	8.5116	106.3004	0.308	0.0000	0.0000	0
2023/03/16	R186	01/02/2024	9.52	Call	Bond Future	3,377.2100	3.3772	3,325.7500	3.3257	(1.524)	0	0	0
2023/03/16	R186	01/02/2024	9.50	Put	Bond Future	758.1700	0.7582	774.3500	0.7744	2.134	0	0	0
2023/03/16	R186	01/02/2024	9.51	Put	Bond Future	752.6900	0.7527	768.7700	0.7688	2.136	0	0	0
2023/03/16	R186	02/05/2024	8.01	Call	Bond Future	1,016.6300	1.0166	988.9700	0.9890	(2.721)	0	0	0
2023/03/16	R186	02/05/2024	8.01	Put	Bond Future	2,245.3700	2.2454	2,285.8800	2.2859	1.804	0	0	0
2023/03/16	R186	02/05/2024			Bond Future	8.5234	108.4983	8.5521	108.4301	0.337	0.0000	0.0000	0
2023/03/16	R186	02/05/2024	7.99	Call	Bond Future	996.2800	0.9963	968.9700	0.9690	(2.741)	0	0	0
2023/03/16	R186	02/05/2024	7.99	Put	Bond Future	2,273.2600	2.2733	2,314.1200	2.3141	1.797	0	0	0
2023/03/16	R186	02/05/2024	8.00	Call	Bond Future	1,006.4200	1.0064	978.9400	0.9789	(2.730)	0	0	0
2023/03/16	R186	02/05/2024	8.00	Put	Bond Future	2,259.2800	2.2593	2,299.9700	2.3000	1.801	0	0	0
2023/03/16	R197	04/05/2023			Bond Future	336.3495	336.3495	336.3497	336.3497	0.000	0.0000	0.0000	309
2023/03/16	R197	03/08/2023			Bond Future	334.1021	334.1021	334.1006	334.1006	0.000	0.0000	0.0000	0
2023/03/16	R197	02/11/2023			Bond Future	341.0349	341.0349	341.0326	341.0326	(0.001)	0.0000	0.0000	0
2023/03/16	R202	04/05/2023			Bond Future	252.5981	252.5981	252.6151	252.6151	0.007	0.0000	0.0000	4,960
2023/03/16	R202	03/08/2023			Bond Future	252.8979	252.8979	252.9140	252.9140	0.006	0.0000	0.0000	460
2023/03/16	R202	02/11/2023			Bond Future	258.1455	258.1455	258.1613	258.1613	0.006	0.0000	0.0000	0
2023/03/16	R202	01/02/2024			Bond Future	258.6468	258.6468	258.6630	258.6630	0.006	0.0000	0.0000	0
2023/03/16	R202	02/05/2024			Bond Future	263.8911	263.8911	263.9090	263.9090	0.007	0.0000	0.0000	0
2023/03/16	R209	04/05/2023	10.00	Call	Bond Future	14.7700	0.0148	12.3600	0.0124	(16.317)	0	0	500
2023/03/16	R209	04/05/2023	10.00	Put	Bond Future	7,617.6200	7.6176	7,725.8000	7.7258	1.420	0	0	0
2023/03/16	R209	04/05/2023	10.50	Call	Bond Future	122.7300	0.1227	109.0100	0.1090	(11.179)	0	0	4,500
2023/03/16	R209	04/05/2023	10.50	Put	Bond Future	4,910.3600	4.9104	5,007.2300	5.0072	1.973	0	0	0
2023/03/16	R209	04/05/2023	11.50	Put	Bond Future	1,264.8800	1.2649	1,300.0800	1.3001	2.783	0	0	0
2023/03/16	R209	04/05/2023	11.09	Call	Bond Future	736.0700	0.7361	687.7600	0.6878	(6.563)	0	0	0
2023/03/16	R209	04/05/2023	11.09	Put	Bond Future	2,390.3900	2.3904	2,452.6700	2.4527	2.605	0	0	0
2023/03/16	R209	04/05/2023	11.10	Call	Bond Future	753.7000	0.7537	704.6800	0.7047	(6.504)	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
2023/03/16	R209	04/05/2023	11.10	Put	Bond Future	2,356.5900	2.3566	2,418.1600	2.4182	2.613	0	0	0
2023/03/16	R209	04/05/2023			Bond Future	11.4172	66.2072	11.4394	66.0966	0.195	0.0000	0.0000	19,602
2023/03/16	R209	04/05/2023	11.00	Call	Bond Future	589.0600	0.5891	547.0100	0.5470	(7.138)	0	0	1,250
2023/03/16	R209	04/05/2023	11.00	Put	Bond Future	2,708.6600	2.7087	2,777.2000	2.7772	2.530	0	0	8,250
2023/03/16	R209	04/05/2023	11.50	Call	Bond Future	1,674.7400	1.6747	1,599.3500	1.5994	(4.502)	0	0	2,250
2023/03/16	R209	04/05/2023	12.50	Call	Bond Future	5,269.7300	5.2697	5,162.6700	5.1627	(2.032)	0	0	0
2023/03/16	R209	04/05/2023	12.50	Put	Bond Future	184.7300	0.1847	188.2600	0.1883	1.911	0	0	9,750
2023/03/16	R209	04/05/2023	11.11	Call	Bond Future	771.5900	0.7716	721.8700	0.7219	(6.444)	0	0	0
2023/03/16	R209	04/05/2023	11.11	Put	Bond Future	2,323.1200	2.3231	2,383.9900	2.3840	2.620	0	0	0
2023/03/16	R209	03/08/2023	11.95	Put	Bond Future	1,734.1100	1.7341	1,766.3000	1.7663	1.856	0	0	0
2023/03/16	R209	03/08/2023	10.70	Call	Bond Future	899.1800	0.8992	863.2700	0.8633	(3.994)	0	0	1,800
2023/03/16	R209	03/08/2023	11.93	Call	Bond Future	3,705.6800	3.7057	3,625.2700	3.6253	(2.170)	0	0	0
2023/03/16	R209	03/08/2023	11.94	Call	Bond Future	3,736.1000	3.7361	3,655.4000	3.6554	(2.160)	0	0	0
2023/03/16	R209	03/08/2023	10.00	Call	Bond Future	280.3900	0.2804	265.1800	0.2652	(5.425)	0	0	1,800
2023/03/16	R209	03/08/2023	10.00	Put	Bond Future	8,374.8200	8.3748	8,472.7800	8.4728	1.170	0	0	0
2023/03/16	R209	03/08/2023			Bond Future	11.5253	67.5283	11.5485	67.4151	0.201	0.0000	0.0000	1,690
2023/03/16	R209	03/08/2023	11.95	Call	Bond Future	3,766.7500	3.7668	3,685.7700	3.6858	(2.150)	0	0	0
2023/03/16	R209	03/08/2023	10.70	Put	Bond Future	5,116.8600	5.1169	5,194.1200	5.1941	1.510	0	0	0
2023/03/16	R209	03/08/2023	11.93	Put	Bond Future	1,766.7600	1.7668	1,799.5200	1.7995	1.854	0	0	0
2023/03/16	R209	03/08/2023	11.94	Put	Bond Future	1,750.2900	1.7503	1,782.7600	1.7828	1.855	0	0	0
2023/03/16	R209	02/11/2023	11.33	Call	Bond Future	2,500.4500	2.5004	2,441.9200	2.4419	(2.341)	0	0	0
2023/03/16	R209	02/11/2023	11.33	Put	Bond Future	3,973.7900	3.9738	4,031.0400	4.0310	1.441	0	0	0
2023/03/16	R209	02/11/2023	11.34	Call	Bond Future	2,523.0400	2.5230	2,464.2100	2.4642	(2.332)	0	0	0
2023/03/16	R209	02/11/2023	11.34	Put	Bond Future	3,946.7100	3.9467	4,003.6600	4.0037	1.443	0	0	0
2023/03/16	R209	02/11/2023			Bond Future	11.6311	65.7621	11.6551	65.6463	0.207	0.0000	0.0000	741
2023/03/16	R209	02/11/2023	11.35	Call	Bond Future	2,545.9400	2.5459	2,486.8000	2.4868	(2.323)	0	0	0
2023/03/16	R209	02/11/2023	11.35	Put	Bond Future	3,919.9900	3.9200	3,976.6300	3.9766	1.445	0	0	0
2023/03/16	R209	01/02/2024	12.14	Call	Bond Future	4,752.3000	4.7523	4,675.2100	4.6752	(1.622)	0	0	0
2023/03/16	R209	01/02/2024	12.14	Put	Bond Future	2,880.2200	2.8802	2,921.3300	2.9213	1.427	0	0	0
2023/03/16	R209	01/02/2024	12.13	Put	Bond Future	2,897.8100	2.8978	2,939.1300	2.9391	1.426	0	0	0
2023/03/16	R209	01/02/2024			Bond Future	11.7374	67.1295	11.7624	67.0113	0.212	0.0000	0.0000	0
2023/03/16	R209	01/02/2024	12.12	Call	Bond Future	4,696.6100	4.6966	4,619.9500	4.6200	(1.632)	0	0	0
2023/03/16	R209	01/02/2024	12.12	Put	Bond Future	2,915.7500	2.9157	2,957.2900	2.9573	1.425	0	0	0
2023/03/16	R209	01/02/2024	12.13	Call	Bond Future	4,724.3100	4.7243	4,647.4300	4.6474	(1.627)	0	0	0
2023/03/16	R209	02/05/2024	11.17	Call	Bond Future	2,488.7700	2.4888	2,437.0700	2.4371	(2.077)	0	0	0
2023/03/16	R209	02/05/2024	11.17	Put	Bond Future	5,821.0100	5.8210	5,889.3800	5.8894	1.175	0	0	0
2023/03/16	R209	02/05/2024	11.18	Call	Bond Future	2,507.4300	2.5074	2,455.4800	2.4555	(2.072)	0	0	0
2023/03/16	R209	02/05/2024	11.18	Put	Bond Future	5,789.7100	5.7897	5,857.8300	5.8578	1.177	0	0	0
2023/03/16	R209	02/05/2024			Bond Future	11.8600	65.3240	11.8857	65.2039	0.217	0.0000	0.0000	0
2023/03/16	R209	02/05/2024	11.19	Call	Bond Future	2,526.1600	2.5262	2,473.9800	2.4740	(2.066)	0	0	0
2023/03/16	R209	02/05/2024	11.19	Put	Bond Future	5,758.5400	5.7585	5,826.4300	5.8264	1.179	0	0	0
2023/03/16	R210	04/05/2023			Bond Future	224.4526	224.4526	224.4067	224.4067	(0.020)	0.0000	0.0000	386
2023/03/16	R210	03/08/2023			Bond Future	228.9860	228.9860	228.9380	228.9380	(0.021)	0.0000	0.0000	300
2023/03/16	R210	02/11/2023			Bond Future	230.5906	230.5906	230.5412	230.5412	(0.021)	0.0000	0.0000	0
2023/03/16	R210	01/02/2024			Bond Future	235.4370	235.4370	235.3864	235.3864	(0.021)	0.0000	0.0000	0
2023/03/16	R210	02/05/2024			Bond Future	236.9936	236.9936	236.9433	236.9433	(0.021)	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
2023/03/16	R213	04/05/2023	10.75	Call	Bond Future	1,887.2500	1.8872	1,762.0400	1.7620	(6.635)	0	0	0
2023/03/16	R213	04/05/2023	10.75	Put	Bond Future	746.0000	0.7460	797.9200	0.7979	6.960	0	0	0
2023/03/16	R213	04/05/2023			Bond Future	10.5001	82.9658	10.5386	82.7886	0.367	0.0000	0.0000	33,972
2023/03/16	R213	04/05/2023	10.73	Call	Bond Future	1,825.0000	1.8250	1,701.6100	1.7016	(6.761)	0	0	0
2023/03/16	R213	04/05/2023	10.73	Put	Bond Future	774.3500	0.7744	828.0900	0.8281	6.940	0	0	0
2023/03/16	R213	04/05/2023	10.74	Call	Bond Future	1,856.0200	1.8560	1,731.7100	1.7317	(6.698)	0	0	0
2023/03/16	R213	04/05/2023	10.74	Put	Bond Future	760.0600	0.7601	812.8800	0.8129	6.949	0	0	0
2023/03/16	R213	03/08/2023	11.62	Put	Bond Future	680.0600	0.6801	712.0600	0.7121	4.705	0	0	0
2023/03/16	R213	03/08/2023	11.63	Call	Bond Future	5,120.1100	5.1201	4,970.7000	4.9707	(2.918)	0	0	0
2023/03/16	R213	03/08/2023			Bond Future	10.6045	84.6212	10.6449	84.4401	0.380	0.0000	0.0000	0
2023/03/16	R213	03/08/2023	11.61	Call	Bond Future	5,051.8700	5.0519	4,903.1400	4.9031	(2.944)	0	0	0
2023/03/16	R213	03/08/2023	11.61	Put	Bond Future	687.8600	0.6879	720.2000	0.7202	4.702	0	0	0
2023/03/16	R213	03/08/2023	11.62	Call	Bond Future	5,085.9700	5.0860	4,936.9000	4.9369	(2.931)	0	0	0
2023/03/16	R213	03/08/2023	11.63	Put	Bond Future	672.3400	0.6723	704.0000	0.7040	4.709	0	0	0
2023/03/16	R213	02/11/2023	11.13	Call	Bond Future	3,680.5900	3.6806	3,560.8800	3.5609	(3.252)	0	0	0
2023/03/16	R213	02/11/2023	11.13	Put	Bond Future	1,869.5900	1.8696	1,934.8800	1.9349	3.492	0	0	0
2023/03/16	R213	02/11/2023			Bond Future	10.7106	82.8039	10.7529	82.6189	0.395	0.0000	0.0000	3,702
2023/03/16	R213	02/11/2023	11.11	Call	Bond Future	3,625.4500	3.6255	3,506.6200	3.5066	(3.278)	0	0	0
2023/03/16	R213	02/11/2023	11.11	Put	Bond Future	1,899.6600	1.8997	1,965.8300	1.9658	3.483	0	0	0
2023/03/16	R213	02/11/2023	11.12	Call	Bond Future	3,652.9800	3.6530	3,533.7100	3.5337	(3.265)	0	0	0
2023/03/16	R213	02/11/2023	11.12	Put	Bond Future	1,884.5700	1.8846	1,950.3000	1.9503	3.488	0	0	0
2023/03/16	R213	01/02/2024	11.70	Call	Bond Future	5,242.0800	5.2421	5,106.9100	5.1069	(2.579)	0	0	0
2023/03/16	R213	01/02/2024	11.70	Put	Bond Future	1,608.0000	1.6080	1,661.7000	1.6617	3.340	0	0	0
2023/03/16	R213	01/02/2024	11.71	Call	Bond Future	5,271.3100	5.2713	5,135.8100	5.1358	(2.571)	0	0	0
2023/03/16	R213	01/02/2024	11.71	Put	Bond Future	1,597.0000	1.5970	1,650.3700	1.6504	3.342	0	0	0
2023/03/16	R213	01/02/2024			Bond Future	10.8226	84.5256	10.8669	84.3368	0.410	0.0000	0.0000	0
2023/03/16	R213	01/02/2024	11.72	Call	Bond Future	5,300.5700	5.3006	5,164.7600	5.1648	(2.562)	0	0	0
2023/03/16	R213	01/02/2024	11.72	Put	Bond Future	1,586.0600	1.5861	1,639.1200	1.6391	3.345	0	0	0
2023/03/16	R213	02/05/2024	10.30	Call	Bond Future	1,958.9500	1.9590	1,882.9800	1.8830	(3.878)	0	0	0
2023/03/16	R213	02/05/2024	10.30	Put	Bond Future	4,700.8300	4.7008	4,817.0700	4.8171	2.473	0	0	0
2023/03/16	R213	02/05/2024			Bond Future	10.9481	82.6657	10.9945	82.4734	0.424	0.0000	0.0000	0
2023/03/16	R213	02/05/2024	10.28	Call	Bond Future	1,926.1700	1.9262	1,851.0300	1.8510	(3.901)	0	0	0
2023/03/16	R213	02/05/2024	10.28	Put	Bond Future	4,754.4900	4.7545	4,871.5600	4.8716	2.462	0	0	0
2023/03/16	R213	02/05/2024	10.29	Call	Bond Future	1,942.6900	1.9427	1,867.1200	1.8671	(3.890)	0	0	0
2023/03/16	R213	02/05/2024	10.29	Put	Bond Future	4,727.7800	4.7278	4,844.4200	4.8444	2.467	0	0	0
2023/03/16	R214	04/05/2023	11.36	Call	Bond Future	731.2300	0.7312	713.8500	0.7139	(2.377)	0	0	0
2023/03/16	R214	04/05/2023	11.36	Put	Bond Future	2,610.8500	2.6108	2,606.9700	2.6070	(0.149)	0	0	0
2023/03/16	R214	04/05/2023	11.37	Call	Bond Future	748.7800	0.7488	731.2200	0.7312	(2.345)	0	0	0
2023/03/16	R214	04/05/2023	11.37	Put	Bond Future	2,575.0100	2.5750	2,570.9500	2.5710	(0.158)	0	0	0
2023/03/16	R214	04/05/2023			Bond Future	11.7202	62.5332	11.7228	62.5197	0.023	0.0000	0.0000	17,989
2023/03/16	R214	04/05/2023	11.38	Call	Bond Future	766.5900	0.7666	748.8600	0.7489	(2.313)	0	0	0
2023/03/16	R214	04/05/2023	11.38	Put	Bond Future	2,539.5000	2.5395	2,535.2700	2.5353	(0.167)	0	0	0
2023/03/16	R214	03/08/2023	12.14	Call	Bond Future	3,587.6100	3.5876	3,569.5000	3.5695	(0.505)	0	0	0
2023/03/16	R214	03/08/2023	12.14	Put	Bond Future	2,044.9000	2.0449	2,040.9000	2.0409	(0.196)	0	0	0
2023/03/16	R214	03/08/2023	12.15	Call	Bond Future	3,617.6100	3.6176	3,599.4700	3.5995	(0.501)	0	0	0
2023/03/16	R214	03/08/2023	12.15	Put	Bond Future	2,026.6700	2.0267	2,022.6400	2.0226	(0.199)	0	0	0
2023/03/16	R214	03/08/2023			Bond Future	11.8267	63.7809	11.8295	63.7668	0.024	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
2023/03/16	R214	03/08/2023	12.16	Call	Bond Future	3,647.8500	3.6479	3,629.6800	3.6297	(0.498)	0	0	0
2023/03/16	R214	03/08/2023	12.16	Put	Bond Future	2,008.7500	2.0088	2,004.6900	2.0047	(0.202)	0	0	0
2023/03/16	R214	02/11/2023	11.45	Put	Bond Future	4,718.3700	4.7184	4,720.0800	4.7201	0.036	0	0	0
2023/03/16	R214	02/11/2023	11.46	Call	Bond Future	2,271.1800	2.2712	2,258.2800	2.2583	(0.568)	0	0	0
2023/03/16	R214	02/11/2023	11.46	Put	Bond Future	4,687.1700	4.6872	4,688.8300	4.6888	0.035	0	0	0
2023/03/16	R214	02/11/2023			Bond Future	11.9332	61.7899	11.9362	61.7754	0.025	0.0000	0.0000	0
2023/03/16	R214	02/11/2023	11.45	Call	Bond Future	2,249.7300	2.2497	2,236.8800	2.2369	(0.571)	0	0	0
2023/03/16	R214	02/11/2023	11.47	Call	Bond Future	2,292.7400	2.2927	2,279.7900	2.2798	(0.565)	0	0	0
2023/03/16	R214	02/11/2023	11.47	Put	Bond Future	4,656.1400	4.6561	4,657.7500	4.6577	0.035	0	0	0
2023/03/16	R214	01/02/2024	12.16	Call	Bond Future	4,091.1400	4.0911	4,077.0300	4.0770	(0.345)	0	0	0
2023/03/16	R214	01/02/2024	12.16	Put	Bond Future	3,526.9000	3.5269	3,527.6800	3.5277	0.022	0	0	0
2023/03/16	R214	01/02/2024			Bond Future	12.0435	63.0748	12.0466	63.0599	0.025	0.0000	0.0000	0
2023/03/16	R214	01/02/2024	12.14	Call	Bond Future	4,037.4900	4.0375	4,023.4400	4.0234	(0.348)	0	0	0
2023/03/16	R214	01/02/2024	12.14	Put	Bond Future	3,569.5600	3.5696	3,570.4000	3.5704	0.024	0	0	0
2023/03/16	R214	01/02/2024	12.15	Call	Bond Future	4,064.1600	4.0642	4,050.0800	4.0501	(0.346)	0	0	0
2023/03/16	R214	01/02/2024	12.15	Put	Bond Future	3,548.0500	3.5481	3,548.8600	3.5489	0.023	0	0	0
2023/03/16	R214	02/05/2024	11.46	Call	Bond Future	2,392.3400	2.3923	2,382.1600	2.3822	(0.426)	0	0	0
2023/03/16	R214	02/05/2024	11.46	Put	Bond Future	5,910.5600	5.9106	5,915.2300	5.9152	0.079	0	0	0
2023/03/16	R214	02/05/2024	11.47	Call	Bond Future	2,411.4900	2.4115	2,401.2700	2.4013	(0.424)	0	0	0
2023/03/16	R214	02/05/2024	11.47	Put	Bond Future	5,877.2700	5.8773	5,881.9000	5.8819	0.079	0	0	0
2023/03/16	R214	02/05/2024			Bond Future	12.1603	61.0382	12.1634	61.0233	0.025	0.0000	0.0000	0
2023/03/16	R214	02/05/2024	11.48	Call	Bond Future	2,430.7300	2.4307	2,420.4600	2.4205	(0.423)	0	0	0
2023/03/16	R214	02/05/2024	11.48	Put	Bond Future	5,844.1300	5.8441	5,848.7100	5.8487	0.078	0	0	0
2023/03/16	R248	04/05/2023	10.40	Call	Bond Future	17.6500	0.0176	15.7900	0.0158	(10.538)	0	0	1,500
2023/03/16	R248	04/05/2023	10.40	Put	Bond Future	10,269.7100	10.2697	10,315.1500	10.3152	0.442	0	0	0
2023/03/16	R248	04/05/2023	11.10	Call	Bond Future	287.6300	0.2876	272.0600	0.2721	(5.413)	0	0	1,500
2023/03/16	R248	04/05/2023	11.35	Call	Bond Future	603.3100	0.6033	578.4800	0.5785	(4.116)	0	0	0
2023/03/16	R248	04/05/2023	11.35	Put	Bond Future	4,009.2600	4.0093	4,031.7300	4.0317	0.560	0	0	0
2023/03/16	R248	04/05/2023			Bond Future	11.8782	76.8033	11.8858	76.7560	0.064	0.0000	0.0000	242,507
2023/03/16	R248	04/05/2023	11.10	Put	Bond Future	5,401.0500	5.4011	5,432.7800	5.4328	0.587	0	0	0
2023/03/16	R248	04/05/2023	11.33	Call	Bond Future	571.3500	0.5713	547.3000	0.5473	(4.209)	0	0	0
2023/03/16	R248	04/05/2023	11.33	Put	Bond Future	4,111.5700	4.1116	4,134.8200	4.1348	0.565	0	0	0
2023/03/16	R248	04/05/2023	11.34	Call	Bond Future	587.1800	0.5872	562.7400	0.5627	(4.162)	0	0	0
2023/03/16	R248	04/05/2023	11.34	Put	Bond Future	4,060.2200	4.0602	4,083.0800	4.0831	0.563	0	0	0
2023/03/16	R248	03/08/2023	12.11	Call	Bond Future	3,830.8200	3.8308	3,791.6500	3.7917	(1.022)	0	0	0
2023/03/16	R248	03/08/2023	12.11	Put	Bond Future	3,108.5000	3.1085	3,117.9600	3.1180	0.304	0	0	0
2023/03/16	R248	03/08/2023			Bond Future	11.9905	78.3358	11.9985	78.2872	0.067	0.0000	0.0000	0
2023/03/16	R248	03/08/2023	12.10	Call	Bond Future	3,796.7900	3.7968	3,757.7500	3.7577	(1.028)	0	0	0
2023/03/16	R248	03/08/2023	12.10	Put	Bond Future	3,134.4400	3.1344	3,144.0300	3.1440	0.306	0	0	0
2023/03/16	R248	03/08/2023	12.09	Call	Bond Future	3,763.0700	3.7631	3,724.1700	3.7242	(1.034)	0	0	0
2023/03/16	R248	03/08/2023	12.09	Put	Bond Future	3,160.7800	3.1608	3,170.5100	3.1705	0.308	0	0	0
2023/03/16	R248	02/11/2023	11.48	Call	Bond Future	2,542.9800	2.5430	2,515.5500	2.5156	(1.079)	0	0	0
2023/03/16	R248	02/11/2023	11.49	Put	Bond Future	6,411.5800	6.4116	6,433.8800	6.4339	0.348	0	0	0
2023/03/16	R248	02/11/2023	11.47	Call	Bond Future	2,518.3600	2.5184	2,491.0800	2.4911	(1.083)	0	0	0
2023/03/16	R248	02/11/2023			Bond Future	12.1030	75.5013	12.1113	75.4514	0.069	0.0000	0.0000	0
2023/03/16	R248	02/11/2023	11.48	Put	Bond Future	6,452.4300	6.4524	6,474.8700	6.4749	0.348	0	0	0
2023/03/16	R248	02/11/2023	11.49	Call	Bond Future	2,567.7300	2.5677	2,540.1600	2.5402	(1.074)	0	0	0

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2023/03/16	R248	02/11/2023	11.47	Put	Bond Future	6,493.5000	6.4935	6,516.0900	6.5161	0.348	0	0	0
2023/03/16	R248	01/02/2024	12.15	Call	Bond Future	4,482.0900	4.4821	4,448.5900	4.4486	(0.747)	0	0	0
2023/03/16	R248	01/02/2024	12.15	Put	Bond Future	4,894.8500	4.8949	4,912.3000	4.9123	0.356	0	0	0
2023/03/16	R248	01/02/2024	12.14	Call	Bond Future	4,451.2500	4.4513	4,417.8600	4.4179	(0.750)	0	0	0
2023/03/16	R248	01/02/2024	12.14	Put	Bond Future	4,923.5800	4.9236	4,941.1400	4.9411	0.357	0	0	0
2023/03/16	R248	01/02/2024			Bond Future	12.2197	77.0712	12.2283	77.0203	0.071	0.0000	0.0000	13,000
2023/03/16	R248	01/02/2024	12.16	Call	Bond Future	4,513.0200	4.5130	4,479.4100	4.4794	(0.745)	0	0	0
2023/03/16	R248	01/02/2024	12.16	Put	Bond Future	4,866.2900	4.8663	4,883.6300	4.8836	0.356	0	0	0
2023/03/16	R248	02/05/2024	11.47	Call	Bond Future	2,681.5500	2.6815	2,657.6400	2.6576	(0.892)	0	0	0
2023/03/16	R248	02/05/2024	11.48	Put	Bond Future	8,020.4100	8.0204	8,047.8900	8.0479	0.343	0	0	0
2023/03/16	R248	02/05/2024	11.46	Call	Bond Future	2,659.6700	2.6597	2,635.8800	2.6359	(0.894)	0	0	0
2023/03/16	R248	02/05/2024			Bond Future	12.3429	74.1723	12.3518	74.1208	0.072	0.0000	0.0000	0
2023/03/16	R248	02/05/2024	11.47	Put	Bond Future	8,064.0000	8.0640	8,091.6000	8.0916	0.342	0	0	0
2023/03/16	R248	02/05/2024	11.48	Call	Bond Future	2,703.5200	2.7035	2,679.4900	2.6795	(0.889)	0	0	0
2023/03/16	R248	02/05/2024	11.46	Put	Bond Future	8,107.7800	8.1078	8,135.5000	8.1355	0.342	0	0	0

Total

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