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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/02/2023 TO 17/02/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	2025	04/05/2023		Bond Future	169.3896	169.3896	169.2472	169.2472	(0.084)	0.0000	0.0000	5,364
2023/02/17	2025	03/08/2023		Bond Future	171.0261	171.0261	170.8884	170.8884	(0.081)	0.0000	0.0000	214
2023/02/17	2025	02/11/2023		Bond Future	174.4223	174.4223	174.2666	174.2666	(0.089)	0.0000	0.0000	0
2023/02/17	2025	01/02/2024		Bond Future	176.1178	176.1178	175.9517	175.9517	(0.094)	0.0000	0.0000	0
2023/02/17	2025	02/05/2024		Bond Future	179.4616	179.4616	179.3049	179.3049	(0.087)	0.0000	0.0000	0
2023/02/17	2029	04/05/2023		Bond Future	121.5126	121.5126	121.3094	121.3094	(0.167)	0.0000	0.0000	1,045
2023/02/17	2029	03/08/2023		Bond Future	123.9284	123.9284	123.7265	123.7265	(0.163)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/17	2029	02/11/2023			Bond Future	125.0705	125.0705	124.8538	124.8538	(0.173)	0.0000	0.0000	0
2023/02/17	2029	01/02/2024			Bond Future	127.5591	127.5591	127.3328	127.3328	(0.177)	0.0000	0.0000	0
2023/02/17	2029	02/05/2024			Bond Future	128.6314	128.6314	128.4102	128.4102	(0.172)	0.0000	0.0000	0
2023/02/17	2030	04/05/2023	9.03	Call	Bond Future	178.4300	0.1784	70.6200	0.0706	(60.421)	0	0	388
2023/02/17	2030	04/05/2023	9.03	Put	Bond Future	5,104.3100	5.1043	5,455.6200	5.4556	6.883	0	0	0
2023/02/17	2030	04/05/2023	9.58	Put	Bond Future	2,993.2200	2.9932	3,182.5200	3.1825	6.324	0	0	0
2023/02/17	2030	04/05/2023	9.67	Call	Bond Future	794.7200	0.7947	496.4700	0.4965	(37.529)	0	0	479
2023/02/17	2030	04/05/2023	9.67	Put	Bond Future	2,707.6100	2.7076	2,868.4800	2.8685	5.941	0	0	0
2023/02/17	2030	04/05/2023	11.34	Call	Bond Future	5,656.3900	5.6564	5,172.7600	5.1728	(8.550)	0	0	0
2023/02/17	2030	04/05/2023	11.34	Put	Bond Future	255.4000	0.2554	230.8900	0.2309	(9.597)	0	0	150
2023/02/17	2030	04/05/2023	10.52	Call	Bond Future	2,805.1600	2.8052	2,336.2500	2.3363	(16.716)	0	0	0
2023/02/17	2030	04/05/2023	10.52	Put	Bond Future	899.8000	0.8998	890.0100	0.8900	(1.088)	0	0	0
2023/02/17	2030	04/05/2023	10.53	Call	Bond Future	2,836.0000	2.8360	2,366.2400	2.3662	(16.564)	0	0	0
2023/02/17	2030	04/05/2023	10.53	Put	Bond Future	886.9200	0.8869	876.2800	0.8763	(1.200)	0	0	0
2023/02/17	2030	04/05/2023	9.78	Call	Bond Future	976.4400	0.9764	644.8700	0.6449	(33.957)	0	0	388
2023/02/17	2030	04/05/2023	9.78	Put	Bond Future	2,383.6300	2.3836	2,511.1800	2.5112	5.351	0	0	0
2023/02/17	2030	04/05/2023	10.00	Call	Bond Future	1,415.1600	1.4152	1,023.9000	1.0239	(27.648)	0	0	1,080
2023/02/17	2030	04/05/2023	10.00	Put	Bond Future	1,821.3900	1.8214	1,889.2500	1.8893	3.726	0	0	0
2023/02/17	2030	04/05/2023	10.42	Call	Bond Future	2,503.9400	2.5039	2,044.4700	2.0445	(18.350)	0	0	479
2023/02/17	2030	04/05/2023	10.42	Put	Bond Future	1,037.2800	1.0373	1,036.9300	1.0369	(0.034)	0	0	0
2023/02/17	2030	04/05/2023			Bond Future	10.0902	92.1070	10.1927	91.6479	1.016	0.0000	0.0000	82,165
2023/02/17	2030	04/05/2023	9.58	Call	Bond Future	663.9500	0.6639	394.1300	0.3941	(40.639)	0	0	150
2023/02/17	2030	04/05/2023	12.04	Call	Bond Future	8,316.0400	8.3160	7,853.7100	7.8537	(5.559)	0	0	0
2023/02/17	2030	04/05/2023	12.04	Put	Bond Future	69.0600	0.0691	65.8500	0.0659	(4.648)	0	0	1,080
2023/02/17	2030	04/05/2023	12.50	Call	Bond Future	10,073.7200	10.0737	9,612.2300	9.6122	(4.581)	0	0	0
2023/02/17	2030	04/05/2023	12.50	Put	Bond Future	22.6600	0.0227	20.2900	0.0203	(10.459)	0	0	479
2023/02/17	2030	04/05/2023	12.57	Call	Bond Future	10,340.0200	10.3400	9,878.7400	9.8787	(4.461)	0	0	0
2023/02/17	2030	04/05/2023	12.57	Put	Bond Future	18.9000	0.0189	16.7400	0.0167	(11.429)	0	0	350
2023/02/17	2030	04/05/2023	10.65	Call	Bond Future	3,216.3300	3.2163	2,739.0800	2.7391	(14.838)	0	0	350
2023/02/17	2030	04/05/2023	10.65	Put	Bond Future	744.7600	0.7448	726.6300	0.7266	(2.434)	0	0	0
2023/02/17	2030	04/05/2023	11.62	Call	Bond Future	6,715.9300	6.7159	6,236.8500	6.2368	(7.133)	0	0	0
2023/02/17	2030	04/05/2023	11.62	Put	Bond Future	161.6700	0.1617	141.7100	0.1417	(12.346)	0	0	388
2023/02/17	2030	04/05/2023	10.54	Call	Bond Future	2,866.9700	2.8670	2,396.5300	2.3965	(16.409)	0	0	0
2023/02/17	2030	04/05/2023	10.54	Put	Bond Future	874.2000	0.8742	862.8800	0.8629	(1.295)	0	0	0
2023/02/17	2030	03/08/2023	12.89	Call	Bond Future	10,905.0000	10.9050	10,442.1900	10.4422	(4.244)	0	0	0
2023/02/17	2030	03/08/2023	12.89	Put	Bond Future	117.4100	0.1174	118.8400	0.1188	1.218	0	0	350
2023/02/17	2030	03/08/2023	11.35	Call	Bond Future	5,602.2900	5.6023	5,131.9500	5.1320	(8.395)	0	0	0
2023/02/17	2030	03/08/2023	11.36	Put	Bond Future	775.5900	0.7756	769.1700	0.7692	(0.828)	0	0	0
2023/02/17	2030	03/08/2023	10.40	Call	Bond Future	2,780.9800	2.7810	2,381.3900	2.3814	(14.369)	0	0	1,012
2023/02/17	2030	03/08/2023	10.65	Call	Bond Future	3,450.7000	3.4507	3,021.1700	3.0212	(12.448)	0	0	350
2023/02/17	2030	03/08/2023	10.65	Put	Bond Future	1,533.3900	1.5334	1,568.1000	1.5681	2.264	0	0	0
2023/02/17	2030	03/08/2023	11.34	Call	Bond Future	5,569.3200	5.5693	5,099.3100	5.0993	(8.439)	0	0	0
2023/02/17	2030	03/08/2023	11.34	Put	Bond Future	790.9400	0.7909	785.1700	0.7852	(0.730)	0	0	0
2023/02/17	2030	03/08/2023			Bond Future	10.2033	89.9091	10.3103	89.4448	1.049	0.0000	0.0000	11,405
2023/02/17	2030	03/08/2023	11.35	Put	Bond Future	783.3200	0.7833	777.2200	0.7772	(0.779)	0	0	0
2023/02/17	2030	03/08/2023	11.36	Call	Bond Future	5,635.1300	5.6351	5,164.4700	5.1645	(8.352)	0	0	0
2023/02/17	2030	03/08/2023	12.59	Call	Bond Future	9,851.3100	9.8513	9,391.2300	9.3912	(4.670)	0	0	0

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2023/02/17	2030	03/08/2023	12.59	Put	Bond Future	183.6000	0.1836	187.7600	0.1878	2.266	0	0	1,012
2023/02/17	2030	03/08/2023	10.40	Put	Bond Future	1,930.1900	1.9302	1,994.8400	1.9948	3.349	0	0	0
2023/02/17	2030	02/11/2023	10.80	Call	Bond Future	3,938.4800	3.9385	3,488.5400	3.4885	(11.424)	0	0	0
2023/02/17	2030	02/11/2023	10.80	Put	Bond Future	1,927.1900	1.9272	1,958.7900	1.9588	1.640	0	0	0
2023/02/17	2030	02/11/2023	10.81	Call	Bond Future	3,965.3000	3.9653	3,514.5500	3.5145	(11.367)	0	0	0
2023/02/17	2030	02/11/2023	10.81	Put	Bond Future	1,913.0700	1.9131	1,943.8600	1.9439	1.609	0	0	0
2023/02/17	2030	02/11/2023			Bond Future	10.3159	91.6729	10.4305	91.1914	1.111	0.0000	0.0000	34
2023/02/17	2030	02/11/2023	10.82	Call	Bond Future	3,992.1900	3.9922	3,540.9300	3.5409	(11.304)	0	0	0
2023/02/17	2030	02/11/2023	10.82	Put	Bond Future	1,899.0400	1.8990	1,929.3200	1.9293	1.594	0	0	0
2023/02/17	2030	01/02/2024	11.37	Call	Bond Future	5,424.8300	5.4248	4,912.9100	4.9129	(9.437)	0	0	0
2023/02/17	2030	01/02/2024	11.37	Put	Bond Future	1,736.4800	1.7365	1,719.3800	1.7194	(0.985)	0	0	0
2023/02/17	2030	01/02/2024			Bond Future	10.4398	89.4706	10.5618	88.9758	1.168	0.0000	0.0000	0
2023/02/17	2030	01/02/2024	11.35	Call	Bond Future	5,369.2100	5.3692	4,857.8500	4.8579	(9.524)	0	0	0
2023/02/17	2030	01/02/2024	11.35	Put	Bond Future	1,758.1300	1.7581	1,741.5900	1.7416	(0.941)	0	0	0
2023/02/17	2030	01/02/2024	11.36	Call	Bond Future	5,396.9900	5.3970	4,885.2000	4.8852	(9.483)	0	0	0
2023/02/17	2030	01/02/2024	11.36	Put	Bond Future	1,747.2700	1.7473	1,730.3000	1.7303	(0.971)	0	0	0
2023/02/17	2030	02/05/2024	9.81	Call	Bond Future	1,754.1900	1.7542	1,511.3800	1.5114	(13.842)	0	0	0
2023/02/17	2030	02/05/2024	9.81	Put	Bond Future	4,922.1400	4.9221	5,176.7800	5.1768	5.173	0	0	0
2023/02/17	2030	02/05/2024	9.82	Call	Bond Future	1,769.4400	1.7694	1,525.0800	1.5251	(13.810)	0	0	0
2023/02/17	2030	02/05/2024	9.82	Put	Bond Future	4,896.4300	4.8964	5,149.5200	5.1495	5.169	0	0	0
2023/02/17	2030	02/05/2024			Bond Future	10.6002	91.1442	10.7274	90.6467	1.200	0.0000	0.0000	0
2023/02/17	2030	02/05/2024	9.83	Call	Bond Future	1,785.1500	1.7851	1,538.8600	1.5389	(13.797)	0	0	0
2023/02/17	2030	02/05/2024	9.83	Put	Bond Future	4,871.2000	4.8712	5,122.3600	5.1224	5.156	0	0	0
2023/02/17	2032	04/05/2023	9.80	Call	Bond Future	342.0400	0.3420	157.0400	0.1570	(54.087)	0	0	500
2023/02/17	2032	04/05/2023	9.85	Put	Bond Future	4,935.4000	4.9354	5,148.6400	5.1486	4.321	0	0	0
2023/02/17	2032	04/05/2023	11.37	Call	Bond Future	4,121.4300	4.1214	3,628.7700	3.6288	(11.954)	0	0	400
2023/02/17	2032	04/05/2023	13.43	Call	Bond Future	12,572.2400	12.5722	12,153.3800	12.1534	(3.332)	0	0	0
2023/02/17	2032	04/05/2023	13.43	Put	Bond Future	20.6700	0.0207	15.8500	0.0159	(23.319)	0	0	400
2023/02/17	2032	04/05/2023	10.89	Call	Bond Future	2,480.0800	2.4801	2,004.3500	2.0044	(19.182)	0	0	0
2023/02/17	2032	04/05/2023	10.89	Put	Bond Future	1,561.7200	1.5617	1,500.0300	1.5000	(3.950)	0	0	0
2023/02/17	2032	04/05/2023	11.06	Call	Bond Future	3,024.5900	3.0246	2,535.8600	2.5359	(16.159)	0	0	0
2023/02/17	2032	04/05/2023	11.06	Put	Bond Future	1,254.1800	1.2542	1,179.4900	1.1795	(5.955)	0	0	730
2023/02/17	2032	04/05/2023	10.69	Call	Bond Future	1,903.3100	1.9033	1,455.1200	1.4551	(23.548)	0	0	0
2023/02/17	2032	04/05/2023			Bond Future	10.7093	86.9777	10.7904	86.5637	0.758	0.0000	0.0000	171,786
2023/02/17	2032	04/05/2023	9.80	Put	Bond Future	5,164.8100	5.1648	5,393.8500	5.3938	4.435	0	0	0
2023/02/17	2032	04/05/2023	9.85	Call	Bond Future	386.8900	0.3869	186.0900	0.1861	(51.901)	0	0	6,500
2023/02/17	2032	04/05/2023	10.03	Call	Bond Future	585.2000	0.5852	325.0200	0.3250	(44.460)	0	0	730
2023/02/17	2032	04/05/2023	10.03	Put	Bond Future	4,155.2700	4.1553	4,309.1300	4.3091	3.703	0	0	0
2023/02/17	2032	04/05/2023	11.37	Put	Bond Future	826.0700	0.8261	747.4500	0.7475	(9.517)	0	0	0
2023/02/17	2032	04/05/2023	11.00	Call	Bond Future	2,827.2900	2.8273	2,341.8100	2.3418	(17.171)	0	0	0
2023/02/17	2032	04/05/2023	11.00	Put	Bond Future	1,356.3200	1.3563	1,284.8800	1.2849	(5.267)	0	0	13,000
2023/02/17	2032	04/05/2023	10.69	Put	Bond Future	2,001.9400	2.0019	1,967.7900	1.9678	(1.706)	0	0	500
2023/02/17	2032	04/05/2023	10.87	Call	Bond Future	2,419.2200	2.4192	1,945.5300	1.9455	(19.580)	0	0	0
2023/02/17	2032	04/05/2023	10.87	Put	Bond Future	1,601.8400	1.6018	1,542.1900	1.5422	(3.724)	0	0	0
2023/02/17	2032	04/05/2023	10.88	Call	Bond Future	2,449.6400	2.4496	1,974.9100	1.9749	(19.380)	0	0	0
2023/02/17	2032	04/05/2023	10.88	Put	Bond Future	1,581.7500	1.5818	1,521.0600	1.5211	(3.837)	0	0	0
2023/02/17	2032	04/05/2023	10.30	Call	Bond Future	1,010.6200	1.0106	656.7600	0.6568	(35.014)	0	0	500

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2023/02/17	2032	04/05/2023	10.30	Put	Bond Future	3,138.7800	3.1388	3,198.9600	3.1990	1.917	0	0	0
2023/02/17	2032	04/05/2023	10.53	Call	Bond Future	1,497.7600	1.4978	1,081.5000	1.0815	(27.792)	0	0	730
2023/02/17	2032	04/05/2023	10.53	Put	Bond Future	2,421.5200	2.4215	2,419.3000	2.4193	(0.092)	0	0	0
2023/02/17	2032	04/05/2023	10.62	Call	Bond Future	1,719.5500	1.7196	1,284.0900	1.2841	(25.324)	0	0	400
2023/02/17	2032	04/05/2023	10.62	Put	Bond Future	2,177.9000	2.1779	2,156.4800	2.1565	(0.984)	0	0	0
2023/02/17	2032	03/08/2023	11.77	Call	Bond Future	5,898.4600	5.8985	5,513.9000	5.5139	(6.520)	0	0	0
2023/02/17	2032	03/08/2023	11.77	Put	Bond Future	1,339.1400	1.3391	1,373.0200	1.3730	2.530	0	0	0
2023/02/17	2032	03/08/2023	11.90	Call	Bond Future	6,358.3300	6.3583	5,967.9500	5.9679	(6.140)	0	0	5,000
2023/02/17	2032	03/08/2023	11.90	Put	Bond Future	1,197.4700	1.1975	1,225.5300	1.2255	2.343	0	0	0
2023/02/17	2032	03/08/2023	10.30	Call	Bond Future	1,709.5700	1.7096	1,478.7800	1.4788	(13.500)	0	0	1,500
2023/02/17	2032	03/08/2023	10.30	Put	Bond Future	4,382.6000	4.3826	4,570.2500	4.5702	4.282	0	0	0
2023/02/17	2032	03/08/2023	9.60	Call	Bond Future	683.3700	0.6834	579.8000	0.5798	(15.156)	0	0	1,500
2023/02/17	2032	03/08/2023	9.60	Put	Bond Future	7,097.3000	7.0973	7,412.1700	7.4122	4.436	0	0	0
2023/02/17	2032	03/08/2023			Bond Future	10.8243	88.6860	10.9083	88.2676	0.776	0.0000	0.0000	2,600
2023/02/17	2032	03/08/2023	11.75	Call	Bond Future	5,828.4000	5.8284	5,444.9100	5.4449	(6.580)	0	0	0
2023/02/17	2032	03/08/2023	11.75	Put	Bond Future	1,362.1500	1.3622	1,397.1000	1.3971	2.566	0	0	0
2023/02/17	2032	03/08/2023	11.76	Call	Bond Future	5,863.3000	5.8633	5,479.4700	5.4795	(6.546)	0	0	0
2023/02/17	2032	03/08/2023	11.76	Put	Bond Future	1,350.5000	1.3505	1,385.1100	1.3851	2.563	0	0	0
2023/02/17	2032	02/11/2023	11.24	Call	Bond Future	4,202.5100	4.2025	3,759.0500	3.7590	(10.552)	0	0	0
2023/02/17	2032	02/11/2023	11.24	Put	Bond Future	2,792.5200	2.7925	2,783.5300	2.7835	(0.322)	0	0	0
2023/02/17	2032	02/11/2023			Bond Future	10.9475	86.2673	11.0370	85.8328	0.817	0.0000	0.0000	0
2023/02/17	2032	02/11/2023	11.23	Call	Bond Future	4,174.0200	4.1740	3,731.3200	3.7313	(10.606)	0	0	0
2023/02/17	2032	02/11/2023	11.23	Put	Bond Future	2,811.7400	2.8117	2,803.5100	2.8035	(0.293)	0	0	0
2023/02/17	2032	02/11/2023	11.22	Call	Bond Future	4,145.3300	4.1453	3,703.6800	3.7037	(10.654)	0	0	0
2023/02/17	2032	02/11/2023	11.22	Put	Bond Future	2,830.7900	2.8308	2,823.6100	2.8236	(0.254)	0	0	0
2023/02/17	2032	01/02/2024	11.84	Call	Bond Future	5,875.9600	5.8760	5,434.5200	5.4345	(7.513)	0	0	0
2023/02/17	2032	01/02/2024	11.84	Put	Bond Future	2,352.2900	2.3523	2,357.5500	2.3575	0.224	0	0	0
2023/02/17	2032	01/02/2024	11.83	Call	Bond Future	5,845.2400	5.8452	5,403.9800	5.4040	(7.549)	0	0	0
2023/02/17	2032	01/02/2024	11.83	Put	Bond Future	2,366.5400	2.3665	2,371.9800	2.3720	0.230	0	0	0
2023/02/17	2032	01/02/2024			Bond Future	11.0776	87.9632	11.1719	87.5165	0.852	0.0000	0.0000	0
2023/02/17	2032	01/02/2024	11.85	Call	Bond Future	5,906.7200	5.9067	5,464.8100	5.4648	(7.481)	0	0	0
2023/02/17	2032	01/02/2024	11.85	Put	Bond Future	2,338.1100	2.3381	2,342.9000	2.3429	0.205	0	0	0
2023/02/17	2032	02/05/2024	10.56	Call	Bond Future	2,429.0300	2.4290	2,121.3400	2.1213	(12.667)	0	0	0
2023/02/17	2032	02/05/2024	10.56	Put	Bond Future	5,621.2600	5.6213	5,762.3000	5.7623	2.509	0	0	0
2023/02/17	2032	02/05/2024			Bond Future	11.2347	85.4533	11.3321	85.0046	0.868	0.0000	0.0000	0
2023/02/17	2032	02/05/2024	10.55	Call	Bond Future	2,409.6500	2.4097	2,104.1600	2.1042	(12.678)	0	0	0
2023/02/17	2032	02/05/2024	10.55	Put	Bond Future	5,650.3500	5.6503	5,793.5900	5.7936	2.535	0	0	0
2023/02/17	2032	02/05/2024	10.54	Call	Bond Future	2,390.7100	2.3907	2,086.7100	2.0867	(12.716)	0	0	0
2023/02/17	2032	02/05/2024	10.54	Put	Bond Future	5,679.9300	5.6799	5,824.6600	5.8247	2.548	0	0	0
2023/02/17	2033	04/05/2023			Bond Future	115.0522	115.0522	114.8030	114.8030	(0.217)	0.0000	0.0000	1,540
2023/02/17	2033	03/08/2023			Bond Future	117.3394	117.3394	117.0903	117.0903	(0.212)	0.0000	0.0000	6,141
2023/02/17	2033	02/11/2023			Bond Future	118.2618	118.2618	117.9975	117.9975	(0.223)	0.0000	0.0000	0
2023/02/17	2033	01/02/2024			Bond Future	120.6150	120.6150	120.3405	120.3405	(0.228)	0.0000	0.0000	0
2023/02/17	2033	02/05/2024			Bond Future	121.4621	121.4621	121.1911	121.1911	(0.223)	0.0000	0.0000	0
2023/02/17	2037	04/05/2023	10.95	Call	Bond Future	1,086.9400	1.0869	775.5100	0.7755	(28.652)	0	0	703
2023/02/17	2037	04/05/2023	10.95	Put	Bond Future	4,123.0600	4.1231	4,219.2200	4.2192	2.332	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
2023/02/17	2037	04/05/2023	11.03	Put	Bond Future	3,799.0100	3.7990	3,869.7600	3.8698	1.862	0	0	0
2023/02/17	2037	04/05/2023	11.30	Call	Bond Future	1,910.9300	1.9109	1,502.1200	1.5021	(21.393)	0	0	0
2023/02/17	2037	04/05/2023	11.30	Put	Bond Future	2,843.0400	2.8430	2,841.8200	2.8418	(0.043)	0	0	0
2023/02/17	2037	04/05/2023	11.94	Call	Bond Future	4,047.2600	4.0473	3,557.0800	3.5571	(12.111)	0	0	0
2023/02/17	2037	04/05/2023	13.73	Put	Bond Future	94.3000	0.0943	76.7600	0.0768	(18.600)	0	0	400
2023/02/17	2037	04/05/2023	11.31	Call	Bond Future	1,938.3800	1.9384	1,527.4100	1.5274	(21.202)	0	0	0
2023/02/17	2037	04/05/2023	11.31	Put	Bond Future	2,811.5300	2.8115	2,808.1500	2.8081	(0.120)	0	0	0
2023/02/17	2037	04/05/2023			Bond Future	11.4593	82.0397	11.5299	81.6321	0.616	0.0000	0.0000	56,647
2023/02/17	2037	04/05/2023	11.03	Call	Bond Future	1,250.8000	1.2508	913.9600	0.9140	(26.930)	0	0	400
2023/02/17	2037	04/05/2023	11.94	Put	Bond Future	1,329.6500	1.3297	1,247.0600	1.2471	(6.211)	0	0	703
2023/02/17	2037	04/05/2023	13.73	Call	Bond Future	11,807.2100	11.8072	11,382.0800	11.3821	(3.601)	0	0	0
2023/02/17	2037	04/05/2023	11.32	Call	Bond Future	1,966.1900	1.9662	1,552.9500	1.5529	(21.017)	0	0	0
2023/02/17	2037	04/05/2023	11.32	Put	Bond Future	2,780.4400	2.7804	2,774.7900	2.7748	(0.203)	0	0	0
2023/02/17	2037	04/05/2023	11.78	Call	Bond Future	3,449.8900	3.4499	2,969.2100	2.9692	(13.933)	0	0	400
2023/02/17	2037	04/05/2023	11.78	Put	Bond Future	1,621.5700	1.6216	1,548.4800	1.5485	(4.507)	0	0	0
2023/02/17	2037	03/08/2023	12.12	Call	Bond Future	5,396.7500	5.3967	4,850.3400	4.8503	(10.125)	0	0	0
2023/02/17	2037	03/08/2023	12.12	Put	Bond Future	2,430.2400	2.4302	2,295.9100	2.2959	(5.527)	0	0	0
2023/02/17	2037	03/08/2023	12.13	Call	Bond Future	5,431.9500	5.4320	4,885.4400	4.8854	(10.061)	0	0	0
2023/02/17	2037	03/08/2023	12.13	Put	Bond Future	2,411.6700	2.4117	2,277.2400	2.2772	(5.574)	0	0	0
2023/02/17	2037	03/08/2023			Bond Future	11.5838	79.3935	11.6565	78.9815	0.628	0.0000	0.0000	74,072
2023/02/17	2037	03/08/2023	12.14	Call	Bond Future	5,467.4200	5.4674	4,920.6200	4.9206	(10.001)	0	0	0
2023/02/17	2037	03/08/2023	12.14	Put	Bond Future	2,393.4300	2.3934	2,258.7100	2.2587	(5.629)	0	0	0
2023/02/17	2037	03/08/2023	11.00	Call	Bond Future	2,073.9600	2.0740	1,652.6200	1.6526	(20.316)	0	0	1,800
2023/02/17	2037	03/08/2023	11.00	Put	Bond Future	5,500.3700	5.5004	5,491.1100	5.4911	(0.168)	0	0	0
2023/02/17	2037	03/08/2023	10.30	Call	Bond Future	860.8100	0.8608	625.8900	0.6259	(27.291)	0	0	1,800
2023/02/17	2037	03/08/2023	10.30	Put	Bond Future	8,685.6300	8.6856	8,862.7900	8.8628	2.040	0	0	0
2023/02/17	2037	02/11/2023	11.57	Call	Bond Future	3,855.9200	3.8559	3,330.4700	3.3305	(13.627)	0	0	0
2023/02/17	2037	02/11/2023	11.55	Put	Bond Future	4,675.3900	4.6754	4,579.7700	4.5798	(2.045)	0	0	0
2023/02/17	2037	02/11/2023	11.56	Put	Bond Future	4,647.0000	4.6470	4,550.3200	4.5503	(2.080)	0	0	0
2023/02/17	2037	02/11/2023			Bond Future	11.7055	80.9509	11.7823	80.5235	0.656	0.0000	0.0000	0
2023/02/17	2037	02/11/2023	11.57	Put	Bond Future	4,618.7600	4.6188	4,520.7700	4.5208	(2.122)	0	0	0
2023/02/17	2037	02/11/2023	11.55	Call	Bond Future	3,799.0700	3.7991	3,275.9900	3.2760	(13.769)	0	0	0
2023/02/17	2037	02/11/2023	11.56	Call	Bond Future	3,827.4500	3.8275	3,303.3100	3.3033	(13.694)	0	0	0
2023/02/17	2037	01/02/2024	12.33	Call	Bond Future	6,474.2700	6.4743	5,919.1500	5.9191	(8.574)	0	0	0
2023/02/17	2037	01/02/2024	12.33	Put	Bond Future	3,830.8800	3.8309	3,715.0700	3.7151	(3.023)	0	0	0
2023/02/17	2037	01/02/2024			Bond Future	11.8355	78.2872	11.9160	77.8479	0.680	0.0000	0.0000	0
2023/02/17	2037	01/02/2024	12.31	Call	Bond Future	6,410.2500	6.4102	5,855.6100	5.8556	(8.652)	0	0	0
2023/02/17	2037	01/02/2024	12.31	Put	Bond Future	3,871.2100	3.8712	3,755.8800	3.7559	(2.979)	0	0	0
2023/02/17	2037	01/02/2024	12.32	Call	Bond Future	6,442.3800	6.4424	5,887.3500	5.8874	(8.615)	0	0	0
2023/02/17	2037	01/02/2024	12.32	Put	Bond Future	3,851.1400	3.8511	3,735.4200	3.7354	(3.005)	0	0	0
2023/02/17	2037	02/05/2024	11.45	Call	Bond Future	3,663.8700	3.6639	3,196.7500	3.1968	(12.749)	0	0	0
2023/02/17	2037	02/05/2024	11.43	Put	Bond Future	6,691.9100	6.6919	6,670.2900	6.6703	(0.323)	0	0	0
2023/02/17	2037	02/05/2024	11.44	Call	Bond Future	3,639.7700	3.6398	3,174.4200	3.1744	(12.785)	0	0	0
2023/02/17	2037	02/05/2024	11.44	Put	Bond Future	6,659.1700	6.6592	6,635.4600	6.6355	(0.356)	0	0	0
2023/02/17	2037	02/05/2024			Bond Future	11.9871	79.7502	12.0697	79.3085	0.689	0.0000	0.0000	0
2023/02/17	2037	02/05/2024	11.45	Put	Bond Future	6,626.5700	6.6266	6,601.0900	6.6011	(0.385)	0	0	0
2023/02/17	2037	02/05/2024	11.43	Call	Bond Future	3,615.7600	3.6158	3,152.5000	3.1525	(12.812)	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
2023/02/17	2038	04/05/2023			Bond Future	128.1818	128.1818	127.7261	127.7261	(0.355)	0.0000	0.0000	4,625
2023/02/17	2038	03/08/2023			Bond Future	128.7827	128.7827	128.3237	128.3237	(0.356)	0.0000	0.0000	0
2023/02/17	2038	02/11/2023			Bond Future	131.3398	131.3398	130.8603	130.8603	(0.365)	0.0000	0.0000	0
2023/02/17	2038	01/02/2024			Bond Future	131.9560	131.9560	131.4614	131.4614	(0.375)	0.0000	0.0000	0
2023/02/17	2038	02/05/2024			Bond Future	134.4601	134.4601	133.9655	133.9655	(0.368)	0.0000	0.0000	0
2023/02/17	2040	04/05/2023	10.73	Put	Bond Future	6,366.2800	6.3663	6,343.5600	6.3436	(0.357)	0	0	0
2023/02/17	2040	04/05/2023	12.78	Call	Bond Future	7,328.7200	7.3287	7,116.3300	7.1163	(2.898)	0	0	0
2023/02/17	2040	04/05/2023	12.78	Put	Bond Future	600.5500	0.6005	505.6500	0.5056	(15.802)	0	0	388
2023/02/17	2040	04/05/2023	13.45	Put	Bond Future	245.0400	0.2450	191.3600	0.1914	(21.907)	0	0	486
2023/02/17	2040	04/05/2023	11.43	Call	Bond Future	1,975.8100	1.9758	1,732.5900	1.7326	(12.310)	0	0	0
2023/02/17	2040	04/05/2023	11.43	Put	Bond Future	3,156.9600	3.1570	3,031.2300	3.0312	(3.983)	0	0	0
2023/02/17	2040	04/05/2023	12.05	Put	Bond Future	1,529.2900	1.5293	1,391.5200	1.3915	(9.009)	0	0	684
2023/02/17	2040	04/05/2023			Bond Future	11.6183	83.2756	11.6373	83.1581	0.163	0.0000	0.0000	51,186
2023/02/17	2040	04/05/2023	10.17	Call	Bond Future	139.1500	0.1391	84.3200	0.0843	(39.404)	0	0	388
2023/02/17	2040	04/05/2023	10.17	Put	Bond Future	9,956.3600	9.9564	10,019.0200	10.0190	0.629	0	0	0
2023/02/17	2040	04/05/2023	10.73	Call	Bond Future	551.8300	0.5518	411.6200	0.4116	(25.408)	0	0	486
2023/02/17	2040	04/05/2023	10.92	Call	Bond Future	823.5700	0.8236	649.4500	0.6494	(21.142)	0	0	388
2023/02/17	2040	04/05/2023	10.92	Put	Bond Future	5,341.2100	5.3412	5,284.5800	5.2846	(1.060)	0	0	0
2023/02/17	2040	04/05/2023	13.45	Call	Bond Future	10,457.2500	10.4572	10,286.0800	10.2861	(1.637)	0	0	0
2023/02/17	2040	04/05/2023	11.48	Call	Bond Future	2,122.1000	2.1221	1,874.8900	1.8749	(11.649)	0	0	486
2023/02/17	2040	04/05/2023	11.48	Put	Bond Future	2,987.0700	2.9871	2,857.3500	2.8574	(4.343)	0	0	0
2023/02/17	2040	04/05/2023	12.05	Call	Bond Future	4,138.0500	4.1381	3,882.7900	3.8828	(6.169)	0	0	0
2023/02/17	2040	04/05/2023	11.03	Call	Bond Future	1,017.7700	1.0178	825.2100	0.8252	(18.920)	0	0	684
2023/02/17	2040	04/05/2023	11.03	Put	Bond Future	4,798.2300	4.7982	4,723.1600	4.7232	(1.565)	0	0	0
2023/02/17	2040	04/05/2023	11.41	Call	Bond Future	1,918.9600	1.9190	1,677.4900	1.6775	(12.583)	0	0	0
2023/02/17	2040	04/05/2023	11.41	Put	Bond Future	3,227.1200	3.2271	3,103.1400	3.1031	(3.842)	0	0	0
2023/02/17	2040	04/05/2023	11.42	Call	Bond Future	1,947.2800	1.9473	1,704.9200	1.7049	(12.446)	0	0	0
2023/02/17	2040	04/05/2023	11.42	Put	Bond Future	3,191.8900	3.1919	3,067.0200	3.0670	(3.912)	0	0	0
2023/02/17	2040	03/08/2023	12.23	Call	Bond Future	5,618.5300	5.6185	5,225.4900	5.2255	(6.995)	0	0	0
2023/02/17	2040	03/08/2023	12.23	Put	Bond Future	2,729.7000	2.7297	2,452.8600	2.4529	(10.142)	0	0	0
2023/02/17	2040	03/08/2023			Bond Future	11.7416	80.4033	11.7607	80.2871	0.163	0.0000	0.0000	94,514
2023/02/17	2040	03/08/2023	12.22	Call	Bond Future	5,581.4800	5.5815	5,188.0400	5.1880	(7.049)	0	0	0
2023/02/17	2040	03/08/2023	12.22	Put	Bond Future	2,750.1500	2.7501	2,472.9100	2.4729	(10.081)	0	0	0
2023/02/17	2040	03/08/2023	12.21	Call	Bond Future	5,544.5100	5.5445	5,150.6900	5.1507	(7.103)	0	0	0
2023/02/17	2040	03/08/2023	12.21	Put	Bond Future	2,770.7400	2.7707	2,493.1200	2.4931	(10.020)	0	0	0
2023/02/17	2040	02/11/2023	11.59	Call	Bond Future	3,770.0400	3.7700	3,441.2100	3.4412	(8.722)	0	0	0
2023/02/17	2040	02/11/2023	11.60	Put	Bond Future	5,389.1400	5.3891	5,185.7900	5.1858	(3.773)	0	0	0
2023/02/17	2040	02/11/2023	11.58	Call	Bond Future	3,741.1400	3.7411	3,412.4600	3.4125	(8.786)	0	0	0
2023/02/17	2040	02/11/2023	11.58	Put	Bond Future	5,454.7700	5.4548	5,252.0000	5.2520	(3.717)	0	0	0
2023/02/17	2040	02/11/2023			Bond Future	11.8617	81.9805	11.8828	81.8546	0.178	0.0000	0.0000	84
2023/02/17	2040	02/11/2023	11.59	Put	Bond Future	5,421.8600	5.4219	5,218.9400	5.2189	(3.743)	0	0	0
2023/02/17	2040	02/11/2023	11.60	Call	Bond Future	3,799.0500	3.7990	3,469.7900	3.4698	(8.667)	0	0	0
2023/02/17	2040	01/02/2024	12.34	Call	Bond Future	6,497.5700	6.4976	6,086.9000	6.0869	(6.320)	0	0	0
2023/02/17	2040	01/02/2024	12.34	Put	Bond Future	4,480.9600	4.4810	4,202.1800	4.2022	(6.221)	0	0	0
2023/02/17	2040	01/02/2024	12.33	Call	Bond Future	6,464.1300	6.4641	6,053.3500	6.0534	(6.355)	0	0	0
2023/02/17	2040	01/02/2024	12.33	Put	Bond Future	4,503.9500	4.5039	4,225.0600	4.2251	(6.192)	0	0	0
2023/02/17	2040	01/02/2024			Bond Future	11.9896	79.0866	12.0121	78.9547	0.188	0.0000	0.0000	3

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
2023/02/17	2040	01/02/2024	12.35	Call	Bond Future	6,530.7700	6.5308	6,120.2100	6.1202	(6.287)	0	0	0
2023/02/17	2040	01/02/2024	12.35	Put	Bond Future	4,457.7900	4.4578	4,179.1200	4.1791	(6.251)	0	0	0
2023/02/17	2040	02/05/2024	11.61	Call	Bond Future	4,020.4900	4.0205	3,649.1100	3.6491	(9.237)	0	0	0
2023/02/17	2040	02/05/2024	11.62	Put	Bond Future	7,115.4500	7.1154	6,870.8500	6.8709	(3.438)	0	0	0
2023/02/17	2040	02/05/2024	11.60	Call	Bond Future	3,994.6500	3.9946	3,624.4500	3.6244	(9.267)	0	0	0
2023/02/17	2040	02/05/2024			Bond Future	12.1375	80.5641	12.1598	80.4358	0.184	0.0000	0.0000	0
2023/02/17	2040	02/05/2024	11.61	Put	Bond Future	7,150.3000	7.1503	6,907.2200	6.9072	(3.400)	0	0	0
2023/02/17	2040	02/05/2024	11.62	Call	Bond Future	4,046.7500	4.0468	3,673.8500	3.6738	(9.215)	0	0	0
2023/02/17	2040	02/05/2024	11.60	Put	Bond Future	7,185.6500	7.1857	6,943.7500	6.9438	(3.366)	0	0	0
2023/02/17	2044	04/05/2023	11.41	Call	Bond Future	1,840.2500	1.8403	1,519.1900	1.5192	(17.447)	0	0	0
2023/02/17	2044	04/05/2023	11.41	Put	Bond Future	3,496.3300	3.4963	3,359.2500	3.3593	(3.921)	0	0	0
2023/02/17	2044	04/05/2023	11.42	Call	Bond Future	1,867.9100	1.8679	1,545.2700	1.5453	(17.273)	0	0	0
2023/02/17	2044	04/05/2023	11.42	Put	Bond Future	3,458.9500	3.4589	3,320.2900	3.3203	(4.009)	0	0	0
2023/02/17	2044	04/05/2023	11.75	Put	Bond Future	2,396.3100	2.3963	2,222.6000	2.2226	(7.249)	0	0	4,423
2023/02/17	2044	04/05/2023			Bond Future	11.6690	79.7065	11.6983	79.5225	0.251	0.0000	0.0000	55,540
2023/02/17	2044	04/05/2023	11.43	Call	Bond Future	1,895.7800	1.8958	1,571.6000	1.5716	(17.100)	0	0	0
2023/02/17	2044	04/05/2023	11.43	Put	Bond Future	3,421.8700	3.4219	3,281.6700	3.2817	(4.097)	0	0	0
2023/02/17	2044	04/05/2023	11.75	Call	Bond Future	2,902.6600	2.9027	2,544.9700	2.5450	(12.323)	0	0	0
2023/02/17	2044	04/05/2023	12.00	Call	Bond Future	3,824.0200	3.8240	3,462.3100	3.4623	(9.459)	0	0	0
2023/02/17	2044	04/05/2023	12.00	Put	Bond Future	1,789.8500	1.7899	1,612.1200	1.6121	(9.930)	0	0	4,423
2023/02/17	2044	04/05/2023	12.25	Call	Bond Future	4,835.3100	4.8353	4,482.8800	4.4829	(7.289)	0	0	0
2023/02/17	2044	04/05/2023	12.25	Put	Bond Future	1,323.6200	1.3236	1,155.1700	1.1552	(12.726)	0	0	1,798
2023/02/17	2044	03/08/2023	12.16	Call	Bond Future	5,317.2600	5.3173	4,884.7800	4.8848	(8.134)	0	0	0
2023/02/17	2044	03/08/2023	12.16	Put	Bond Future	3,070.1800	3.0702	2,821.8300	2.8218	(8.089)	0	0	0
2023/02/17	2044	03/08/2023	12.00	Call	Bond Future	4,747.6500	4.7476	4,314.2800	4.3143	(9.128)	0	0	0
2023/02/17	2044	03/08/2023	12.00	Put	Bond Future	3,450.3100	3.4503	3,201.0700	3.2011	(7.224)	0	0	4,754
2023/02/17	2044	03/08/2023	12.15	Call	Bond Future	5,281.0100	5.2810	4,848.4400	4.8484	(8.191)	0	0	0
2023/02/17	2044	03/08/2023	12.15	Put	Bond Future	3,092.7000	3.0927	2,844.2600	2.8443	(8.033)	0	0	0
2023/02/17	2044	03/08/2023			Bond Future	11.7868	76.8893	11.8167	76.7052	0.254	0.0000	0.0000	21,473
2023/02/17	2044	03/08/2023	12.17	Call	Bond Future	5,353.5800	5.3536	4,921.4200	4.9214	(8.072)	0	0	0
2023/02/17	2044	03/08/2023	12.17	Put	Bond Future	3,047.8100	3.0478	2,799.7800	2.7998	(8.138)	0	0	0
2023/02/17	2044	03/08/2023	11.75	Call	Bond Future	3,904.8000	3.9048	3,479.4200	3.4794	(10.894)	0	0	0
2023/02/17	2044	03/08/2023	11.75	Put	Bond Future	4,132.5700	4.1326	3,891.3200	3.8913	(5.838)	0	0	3,076
2023/02/17	2044	02/11/2023	11.57	Call	Bond Future	3,713.6100	3.7136	3,285.7800	3.2858	(11.521)	0	0	0
2023/02/17	2044	02/11/2023	11.57	Put	Bond Future	5,770.1800	5.7702	5,537.2700	5.5373	(4.036)	0	0	0
2023/02/17	2044	02/11/2023			Bond Future	11.9013	78.3976	11.9335	78.2027	0.270	0.0000	0.0000	0
2023/02/17	2044	02/11/2023	11.56	Call	Bond Future	3,684.5100	3.6845	3,257.9000	3.2579	(11.578)	0	0	0
2023/02/17	2044	02/11/2023	11.56	Put	Bond Future	5,804.5800	5.8046	5,572.8900	5.5729	(3.992)	0	0	0
2023/02/17	2044	02/11/2023	11.55	Call	Bond Future	3,655.7700	3.6558	3,230.1200	3.2301	(11.643)	0	0	0
2023/02/17	2044	02/11/2023	11.55	Put	Bond Future	5,839.4300	5.8394	5,608.7000	5.6087	(3.951)	0	0	0
2023/02/17	2044	01/02/2024	12.29	Call	Bond Future	6,381.4000	6.3814	5,941.7300	5.9417	(6.890)	0	0	0
2023/02/17	2044	01/02/2024	12.29	Put	Bond Future	4,815.7600	4.8158	4,578.1200	4.5781	(4.935)	0	0	0
2023/02/17	2044	01/02/2024			Bond Future	12.0229	75.5584	12.0568	75.3564	0.282	0.0000	0.0000	0
2023/02/17	2044	01/02/2024	12.28	Call	Bond Future	6,348.1500	6.3482	5,908.8400	5.9088	(6.920)	0	0	0
2023/02/17	2044	01/02/2024	12.28	Put	Bond Future	4,840.1400	4.8401	4,602.8600	4.6029	(4.902)	0	0	0
2023/02/17	2044	01/02/2024	12.27	Call	Bond Future	6,314.9500	6.3150	5,876.0100	5.8760	(6.951)	0	0	0
2023/02/17	2044	01/02/2024	12.27	Put	Bond Future	4,864.6500	4.8646	4,627.7400	4.6277	(4.870)	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
2023/02/17	2044	02/05/2024	11.67	Call	Bond Future	4,241.7700	4.2418	3,846.0800	3.8461	(9.328)	0	0	0
2023/02/17	2044	02/05/2024	11.67	Put	Bond Future	7,219.8400	7.2198	7,024.2300	7.0242	(2.709)	0	0	0
2023/02/17	2044	02/05/2024			Bond Future	12.1629	76.9698	12.1972	76.7698	0.282	0.0000	0.0000	0
2023/02/17	2044	02/05/2024	11.66	Call	Bond Future	4,214.9900	4.2150	3,820.8700	3.8209	(9.350)	0	0	0
2023/02/17	2044	02/05/2024	11.66	Put	Bond Future	7,255.5000	7.2555	7,061.4600	7.0615	(2.674)	0	0	0
2023/02/17	2044	02/05/2024	11.65	Call	Bond Future	4,188.2700	4.1883	3,795.4000	3.7954	(9.380)	0	0	0
2023/02/17	2044	02/05/2024	11.65	Put	Bond Future	7,291.3000	7.2913	7,098.5100	7.0985	(2.644)	0	0	0
2023/02/17	2046	04/05/2023			Bond Future	112.7544	112.7544	112.0383	112.0383	(0.635)	0.0000	0.0000	17,308
2023/02/17	2046	03/08/2023			Bond Future	114.9960	114.9960	114.2706	114.2706	(0.631)	0.0000	0.0000	0
2023/02/17	2046	02/11/2023			Bond Future	115.2072	115.2072	114.4574	114.4574	(0.651)	0.0000	0.0000	0
2023/02/17	2046	01/02/2024			Bond Future	117.4991	117.4991	116.7296	116.7296	(0.655)	0.0000	0.0000	0
2023/02/17	2046	02/05/2024			Bond Future	117.6078	117.6078	116.8325	116.8325	(0.659)	0.0000	0.0000	0
2023/02/17	2050	04/05/2023			Bond Future	114.9905	114.9905	114.2886	114.2886	(0.610)	0.0000	0.0000	13,306
2023/02/17	2050	03/08/2023			Bond Future	115.1069	115.1069	114.3962	114.3962	(0.617)	0.0000	0.0000	0
2023/02/17	2050	02/11/2023			Bond Future	117.3926	117.3926	116.6575	116.6575	(0.626)	0.0000	0.0000	0
2023/02/17	2050	01/02/2024			Bond Future	117.5041	117.5041	116.7495	116.7495	(0.642)	0.0000	0.0000	0
2023/02/17	2050	02/05/2024			Bond Future	119.7338	119.7338	118.9731	118.9731	(0.635)	0.0000	0.0000	0
2023/02/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	AL37	04/05/2023			Index Future	878.5050	878.5050	875.8480	875.8480	(0.302)	0.0000	0.0000	0
2023/02/17	AL37	03/08/2023			Index Future	895.7580	895.7580	893.0870	893.0870	(0.298)	0.0000	0.0000	0
2023/02/17	AL37	02/11/2023			Index Future	913.3400	913.3400	910.5380	910.5380	(0.307)	0.0000	0.0000	0
2023/02/17	AL37	01/02/2024			Index Future	931.3130	931.3130	928.4180	928.4180	(0.311)	0.0000	0.0000	0
2023/02/17	AL37	02/05/2024			Index Future	948.8140	948.8140	945.9300	945.9300	(0.304)	0.0000	0.0000	0
2023/02/17	AL7T	04/05/2023			Index Future	1,009.9820	1,009.9820	1,005.5060	1,005.5060	(0.443)	0.0000	0.0000	0
2023/02/17	AL7T	03/08/2023			Index Future	1,029.8170	1,029.8170	1,025.2970	1,025.2970	(0.439)	0.0000	0.0000	0
2023/02/17	AL7T	02/11/2023			Index Future	1,050.0300	1,050.0300	1,045.3310	1,045.3310	(0.448)	0.0000	0.0000	0
2023/02/17	AL7T	01/02/2024			Index Future	1,070.6940	1,070.6940	1,065.8590	1,065.8590	(0.452)	0.0000	0.0000	0
2023/02/17	AL7T	02/05/2024			Index Future	1,090.8140	1,090.8140	1,085.9630	1,085.9630	(0.445)	0.0000	0.0000	0
2023/02/17	ALBI	04/05/2023			Index Future	888.3580	888.3580	885.4610	885.4610	(0.326)	0.0000	0.0000	98
2023/02/17	ALBI	03/08/2023			Index Future	905.8050	905.8050	902.8890	902.8890	(0.322)	0.0000	0.0000	0
2023/02/17	ALBI	02/11/2023			Index Future	923.5840	923.5840	920.5310	920.5310	(0.331)	0.0000	0.0000	0
2023/02/17	ALBI	01/02/2024			Index Future	941.7590	941.7590	938.6080	938.6080	(0.335)	0.0000	0.0000	0
2023/02/17	ALBI	02/05/2024			Index Future	959.4560	959.4560	956.3120	956.3120	(0.328)	0.0000	0.0000	0
2023/02/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C007	31/01/2037			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/17	CS33	15/09/2033			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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/17	ES33	04/05/2023			Bond Future	12.1416	74.1545	12.2067	73.8504	0.536	0.0000	0.0000	0
2023/02/17	ES33	03/08/2023			Bond Future	12.2973	75.6288	12.3644	75.3218	0.546	0.0000	0.0000	350
2023/02/17	ES33	02/11/2023			Bond Future	12.4647	73.3367	12.5362	73.0170	0.574	0.0000	0.0000	0
2023/02/17	ES33	01/02/2024			Bond Future	12.6444	74.7947	12.7198	74.4656	0.596	0.0000	0.0000	0
2023/02/17	ES33	02/05/2024			Bond Future	12.8471	72.4184	12.9246	72.0884	0.603	0.0000	0.0000	0
2023/02/17	ES42	04/05/2023			Bond Future	12.5300	71.3635	12.5487	71.2617	0.149	0.0000	0.0000	0
2023/02/17	ES42	03/08/2023			Bond Future	12.6729	72.7823	12.6917	72.6816	0.149	0.0000	0.0000	4,000
2023/02/17	ES42	02/11/2023			Bond Future	12.8254	69.9652	12.8463	69.8560	0.163	0.0000	0.0000	0
2023/02/17	ES42	01/02/2024			Bond Future	12.9809	71.3553	13.0032	71.2409	0.172	0.0000	0.0000	0
2023/02/17	ES42	02/05/2024			Bond Future	13.1603	68.4449	13.1825	68.3336	0.169	0.0000	0.0000	0
2023/02/17	GOVI	04/05/2023	852.86	Call	GOVI	229,790.0000	22.9790	200,370.0000	20.0370	(12.803)	0	0	0
2023/02/17	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	04/05/2023	852.87	Call	GOVI	229,690.0000	22.9690	200,270.0000	20.0270	(12.809)	0	0	0
2023/02/17	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	04/05/2023			GOVI	875.8390	875.8390	872.8970	872.8970	(0.336)	0.0000	0.0000	843
2023/02/17	GOVI	04/05/2023	852.88	Call	GOVI	229,590.0000	22.9590	200,170.0000	20.0170	(12.814)	0	0	0
2023/02/17	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	03/08/2023	837.21	Call	GOVI	558,300.0000	55.8300	528,680.0000	52.8680	(5.305)	0	0	0
2023/02/17	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	03/08/2023	837.22	Call	GOVI	558,200.0000	55.8200	528,580.0000	52.8580	(5.306)	0	0	0
2023/02/17	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	03/08/2023			GOVI	893.0400	893.0400	890.0780	890.0780	(0.332)	0.0000	0.0000	0
2023/02/17	GOVI	03/08/2023	837.23	Call	GOVI	558,100.0000	55.8100	528,480.0000	52.8480	(5.307)	0	0	0
2023/02/17	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	02/11/2023	885.82	Call	GOVI	247,490.0000	24.7490	216,500.0000	21.6500	(12.522)	0	0	0
2023/02/17	GOVI	02/11/2023			GOVI	910.5690	910.5690	907.4700	907.4700	(0.340)	0.0000	0.0000	0
2023/02/17	GOVI	02/11/2023	885.80	Call	GOVI	247,690.0000	24.7690	216,700.0000	21.6700	(12.512)	0	0	0
2023/02/17	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	02/11/2023	885.81	Call	GOVI	247,590.0000	24.7590	216,600.0000	21.6600	(12.517)	0	0	0
2023/02/17	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	01/02/2024	880.00	Call	GOVI	484,880.0000	48.4880	452,910.0000	45.2910	(6.593)	0	0	0
2023/02/17	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	01/02/2024			GOVI	928.4880	928.4880	925.2910	925.2910	(0.344)	0.0000	0.0000	0
2023/02/17	GOVI	01/02/2024	879.98	Call	GOVI	485,080.0000	48.5080	453,110.0000	45.3110	(6.591)	0	0	0
2023/02/17	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	01/02/2024	879.99	Call	GOVI	484,980.0000	48.4980	453,010.0000	45.3010	(6.592)	0	0	0
2023/02/17	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	02/05/2024	950.97	Put	GOVI	50,350.0000	5.0350	82,270.0000	8.2270	63.396	0	0	0
2023/02/17	GOVI	02/05/2024	950.98	Put	GOVI	50,450.0000	5.0450	82,370.0000	8.2370	63.271	0	0	0
2023/02/17	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	02/05/2024			GOVI	945.9350	945.9350	942.7430	942.7430	(0.337)	0.0000	0.0000	0
2023/02/17	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/17	GOVI	02/05/2024	950.99	Put	GOVI	50,550.0000	5.0550	82,470.0000	8.2470	63.145	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/17	IGOV	04/05/2023			Index Future	325.4410	325.4410	324.6010	324.6010	(0.258)	0.0000	0.0000	655
2023/02/17	IGOV	03/08/2023			Index Future	331.9110	331.9110	331.0680	331.0680	(0.254)	0.0000	0.0000	0
2023/02/17	IGOV	02/11/2023			Index Future	338.5030	338.5030	337.6140	337.6140	(0.263)	0.0000	0.0000	0
2023/02/17	IGOV	01/02/2024			Index Future	345.2400	345.2400	344.3190	344.3190	(0.267)	0.0000	0.0000	0
2023/02/17	IGOV	02/05/2024			Index Future	351.8010	351.8010	350.8870	350.8870	(0.260)	0.0000	0.0000	0
2023/02/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/17	JBAF	15/03/2023			Jibar Tradeable Future	7.6700	92.3300	7.5150	92.4850	(2.021)	0.0000	0.0000	0
2023/02/17	JBAF	19/04/2023			Jibar Tradeable Future	7.6900	92.3100	7.7250	92.2750	0.455	0.0000	0.0000	0
2023/02/17	JBAF	17/05/2023			Jibar Tradeable Future	7.7950	92.2050	7.7600	92.2400	(0.449)	0.0000	0.0000	0
2023/02/17	JBAF	21/06/2023			Jibar Tradeable Future	7.8100	92.1900	7.8850	92.1150	0.960	0.0000	0.0000	0
2023/02/17	JBAF	19/07/2023			Jibar Tradeable Future	7.8100	92.1900	7.9100	92.0900	1.280	0.0000	0.0000	0
2023/02/17	JBAF	16/08/2023			Jibar Tradeable Future	7.7750	92.2250	7.9600	92.0400	2.379	0.0000	0.0000	0
2023/02/17	JBAF	20/09/2023			Jibar Tradeable Future	7.8100	92.1900	7.9700	92.0300	2.049	0.0000	0.0000	75
2023/02/17	JBAF	20/12/2023			Jibar Tradeable Future	7.6650	92.3350	7.9050	92.0950	3.131	0.0000	0.0000	272
2023/02/17	JBAF	20/03/2024			Jibar Tradeable Future	7.6450	92.3550	7.9150	92.0850	3.532	0.0000	0.0000	0
2023/02/17	JBAF	19/06/2024			Jibar Tradeable Future	7.4400	92.5600	7.8300	92.1700	5.242	0.0000	0.0000	0
2023/02/17	JBAF	18/09/2024			Jibar Tradeable Future	7.4500	92.5500	7.7500	92.2500	4.027	0.0000	0.0000	68
2023/02/17	JBAF	18/12/2024			Jibar Tradeable Future	7.4300	92.5700	7.7250	92.2750	3.970	0.0000	0.0000	0
2023/02/17	R035	04/05/2023	10.55	Call	Bond Future	816.4000	0.8164	563.8000	0.5638	(30.941)	0	0	770
2023/02/17	R035	04/05/2023	10.55	Put	Bond Future	4,582.7800	4.5828	4,736.3900	4.7364	3.352	0	0	0
2023/02/17	R035	04/05/2023	13.18	Call	Bond Future	10,644.0900	10.6441	10,215.5200	10.2155	(4.026)	0	0	0
2023/02/17	R035	04/05/2023	13.18	Put	Bond Future	137.4800	0.1375	115.1200	0.1151	(16.264)	0	0	491
2023/02/17	R035	04/05/2023	12.46	Call	Bond Future	7,369.8300	7.3698	6,904.4700	6.9045	(6.314)	0	0	0
2023/02/17	R035	04/05/2023	12.46	Put	Bond Future	424.3500	0.4244	365.2000	0.3652	(13.939)	0	0	388

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
2023/02/17	R035	04/05/2023	11.20	Call	Bond Future	2,357.3700	2.3574	1,934.1000	1.9341	(17.955)	0	0	0
2023/02/17	R035	04/05/2023	11.21	Call	Bond Future	2,388.3000	2.3883	1,963.3600	1.9634	(17.793)	0	0	0
2023/02/17	R035	04/05/2023	11.22	Put	Bond Future	2,203.7900	2.2038	2,183.4100	2.1834	(0.925)	0	0	0
2023/02/17	R035	04/05/2023	10.60	Call	Bond Future	900.7300	0.9007	632.1500	0.6322	(29.818)	0	0	388
2023/02/17	R035	04/05/2023	10.60	Put	Bond Future	4,360.9900	4.3610	4,498.6200	4.4986	3.156	0	0	0
2023/02/17	R035	04/05/2023	11.05	Call	Bond Future	1,918.3200	1.9183	1,523.6700	1.5237	(20.573)	0	0	770
2023/02/17	R035	04/05/2023	11.05	Put	Bond Future	2,688.8800	2.6889	2,700.4400	2.7004	0.430	0	0	0
2023/02/17	R035	04/05/2023	11.17	Call	Bond Future	2,265.9200	2.2659	1,847.7000	1.8477	(18.457)	0	0	491
2023/02/17	R035	04/05/2023			Bond Future	11.1826	86.7328	11.2532	86.3266	0.631	0.0000	0.0000	158,612
2023/02/17	R035	04/05/2023	9.85	Call	Bond Future	152.7100	0.1527	84.6700	0.0847	(44.555)	0	0	388
2023/02/17	R035	04/05/2023	9.85	Put	Bond Future	8,364.3900	8.3644	8,702.5600	8.7026	4.043	0	0	0
2023/02/17	R035	04/05/2023	10.42	Call	Bond Future	624.5100	0.6245	410.8300	0.4108	(34.216)	0	0	491
2023/02/17	R035	04/05/2023	10.42	Put	Bond Future	5,193.7800	5.1938	5,386.3100	5.3863	3.707	0	0	0
2023/02/17	R035	04/05/2023	11.80	Call	Bond Future	4,522.1400	4.5221	4,044.6700	4.0447	(10.558)	0	0	0
2023/02/17	R035	04/05/2023	11.80	Put	Bond Future	1,059.9000	1.0599	988.6400	0.9886	(6.723)	0	0	1,035
2023/02/17	R035	04/05/2023	11.87	Call	Bond Future	4,807.5200	4.8075	4,329.1100	4.3291	(9.951)	0	0	0
2023/02/17	R035	04/05/2023	11.87	Put	Bond Future	965.4400	0.9654	893.2400	0.8932	(7.478)	0	0	770
2023/02/17	R035	04/05/2023	11.20	Put	Bond Future	2,256.9100	2.2569	2,239.8500	2.2399	(0.756)	0	0	0
2023/02/17	R035	04/05/2023	11.21	Put	Bond Future	2,230.2200	2.2302	2,211.4900	2.2115	(0.840)	0	0	0
2023/02/17	R035	04/05/2023	11.22	Call	Bond Future	2,419.4400	2.4194	1,992.8500	1.9928	(17.632)	0	0	0
2023/02/17	R035	04/05/2023	11.17	Put	Bond Future	2,338.6600	2.3387	2,326.6500	2.3266	(0.514)	0	0	0
2023/02/17	R035	03/08/2023	12.00	Call	Bond Future	5,896.7000	5.8967	5,367.6800	5.3677	(8.971)	0	0	0
2023/02/17	R035	03/08/2023	12.00	Put	Bond Future	2,055.5800	2.0556	1,936.9900	1.9370	(5.769)	0	0	0
2023/02/17	R035	03/08/2023			Bond Future	11.2989	88.4362	11.3716	88.0258	0.644	0.0000	0.0000	6,761
2023/02/17	R035	03/08/2023	11.98	Call	Bond Future	5,823.1500	5.8232	5,294.3100	5.2943	(9.082)	0	0	0
2023/02/17	R035	03/08/2023	11.98	Put	Bond Future	2,088.1400	2.0881	1,969.7300	1.9697	(5.671)	0	0	0
2023/02/17	R035	03/08/2023	11.99	Call	Bond Future	5,859.8900	5.8599	5,331.0600	5.3311	(9.025)	0	0	0
2023/02/17	R035	03/08/2023	11.99	Put	Bond Future	2,071.8000	2.0718	1,953.4000	1.9534	(5.715)	0	0	0
2023/02/17	R035	02/11/2023	11.41	Call	Bond Future	4,079.8800	4.0799	3,571.5900	3.5716	(12.458)	0	0	0
2023/02/17	R035	02/11/2023	11.41	Put	Bond Future	4,164.2400	4.1642	4,082.1700	4.0822	(1.971)	0	0	0
2023/02/17	R035	02/11/2023	11.42	Call	Bond Future	4,109.6300	4.1096	3,599.8500	3.5999	(12.405)	0	0	0
2023/02/17	R035	02/11/2023	11.42	Put	Bond Future	4,138.4800	4.1385	4,054.9200	4.0549	(2.019)	0	0	0
2023/02/17	R035	02/11/2023			Bond Future	11.4252	85.6687	11.5023	85.2425	0.675	0.0000	0.0000	123
2023/02/17	R035	02/11/2023	11.43	Call	Bond Future	4,139.1900	4.1392	3,628.5100	3.6285	(12.338)	0	0	0
2023/02/17	R035	02/11/2023	11.43	Put	Bond Future	4,112.5700	4.1126	4,028.1100	4.0281	(2.054)	0	0	0
2023/02/17	R035	01/02/2024	12.18	Put	Bond Future	3,462.5300	3.4625	3,370.2000	3.3702	(2.667)	0	0	0
2023/02/17	R035	01/02/2024	12.19	Call	Bond Future	6,761.3300	6.7613	6,230.4400	6.2304	(7.852)	0	0	0
2023/02/17	R035	01/02/2024	12.19	Put	Bond Future	3,444.0600	3.4441	3,351.3800	3.3514	(2.691)	0	0	0
2023/02/17	R035	01/02/2024			Bond Future	11.5611	87.3532	11.6421	86.9150	0.701	0.0000	0.0000	0
2023/02/17	R035	01/02/2024	12.20	Call	Bond Future	6,794.1900	6.7942	6,263.2700	6.2633	(7.814)	0	0	0
2023/02/17	R035	01/02/2024	12.20	Put	Bond Future	3,425.6900	3.4257	3,332.9800	3.3330	(2.706)	0	0	0
2023/02/17	R035	01/02/2024	12.18	Call	Bond Future	6,728.5100	6.7285	6,197.9700	6.1980	(7.885)	0	0	0
2023/02/17	R035	02/05/2024	11.19	Call	Bond Future	3,559.8300	3.5598	3,125.3500	3.1254	(12.205)	0	0	0
2023/02/17	R035	02/05/2024	11.19	Put	Bond Future	6,386.0400	6.3860	6,391.7200	6.3917	0.089	0	0	0
2023/02/17	R035	02/05/2024	11.20	Call	Bond Future	3,583.6000	3.5836	3,147.3500	3.1474	(12.174)	0	0	0
2023/02/17	R035	02/05/2024	11.20	Put	Bond Future	6,354.2400	6.3542	6,358.1500	6.3582	0.062	0	0	0
2023/02/17	R035	02/05/2024			Bond Future	11.7103	84.4862	11.7936	84.0460	0.711	0.0000	0.0000	0
2023/02/17	R035	02/05/2024	11.21	Call	Bond Future	3,607.4500	3.6075	3,169.4200	3.1694	(12.142)	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
2023/02/17	R035	02/05/2024	11.21	Put	Bond Future	6,322.5800	6.3226	6,324.7100	6.3247	0.034	0	0	0
2023/02/17	R186	04/05/2023	8.83	Put	Bond Future	538.7200	0.5387	555.7200	0.5557	3.156	0	0	0
2023/02/17	R186	04/05/2023	8.84	Call	Bond Future	1,436.3600	1.4364	1,271.1400	1.2711	(11.503)	0	0	0
2023/02/17	R186	04/05/2023			Bond Future	8.5523	109.9430	8.6096	109.7612	0.671	0.0000	0.0000	95,759
2023/02/17	R186	04/05/2023	8.36	Call	Bond Future	594.4300	0.5944	473.8500	0.4738	(20.285)	0	0	200
2023/02/17	R186	04/05/2023	8.36	Put	Bond Future	1,206.3700	1.2064	1,267.5000	1.2675	5.067	0	0	200
2023/02/17	R186	04/05/2023	8.82	Call	Bond Future	1,393.6000	1.3936	1,229.6000	1.2296	(11.768)	0	0	0
2023/02/17	R186	04/05/2023	8.82	Put	Bond Future	548.8000	0.5488	566.5100	0.5665	3.227	0	0	0
2023/02/17	R186	04/05/2023	8.83	Call	Bond Future	1,414.9100	1.4149	1,250.2000	1.2502	(11.641)	0	0	0
2023/02/17	R186	04/05/2023	8.84	Put	Bond Future	528.8000	0.5288	545.2900	0.5453	3.118	0	0	0
2023/02/17	R186	03/08/2023	9.73	Put	Bond Future	338.3700	0.3384	330.3600	0.3304	(2.367)	0	0	0
2023/02/17	R186	03/08/2023	9.74	Call	Bond Future	3,640.0000	3.6400	3,451.4800	3.4515	(5.179)	0	0	0
2023/02/17	R186	03/08/2023	9.74	Put	Bond Future	334.1400	0.3341	326.2400	0.3262	(2.364)	0	0	0
2023/02/17	R186	03/08/2023			Bond Future	8.6049	106.7979	8.6657	106.6172	0.707	0.0000	0.0000	0
2023/02/17	R186	03/08/2023	9.75	Call	Bond Future	3,664.5400	3.6645	3,475.9500	3.4760	(5.146)	0	0	0
2023/02/17	R186	03/08/2023	9.75	Put	Bond Future	330.1400	0.3301	322.1700	0.3222	(2.414)	0	0	0
2023/02/17	R186	03/08/2023	9.73	Call	Bond Future	3,615.6800	3.6157	3,427.0500	3.4270	(5.217)	0	0	0
2023/02/17	R186	02/11/2023	9.40	Call	Bond Future	2,815.8400	2.8158	2,625.5100	2.6255	(6.759)	0	0	0
2023/02/17	R186	02/11/2023	9.40	Put	Bond Future	804.3800	0.8044	807.9400	0.8079	0.443	0	0	0
2023/02/17	R186	02/11/2023	9.15	Call	Bond Future	2,329.6300	2.3296	2,145.5700	2.1456	(7.901)	0	0	1,715
2023/02/17	R186	02/11/2023			Bond Future	8.6645	108.8932	8.7346	108.6993	0.809	0.0000	0.0000	10
2023/02/17	R186	02/11/2023	9.39	Call	Bond Future	2,795.7900	2.7958	2,605.7200	2.6057	(6.798)	0	0	0
2023/02/17	R186	02/11/2023	9.39	Put	Bond Future	811.3500	0.8114	815.1700	0.8152	0.471	0	0	0
2023/02/17	R186	02/11/2023	10.42	Call	Bond Future	5,032.9500	5.0330	4,852.3100	4.8523	(3.589)	0	0	0
2023/02/17	R186	02/11/2023	10.42	Put	Bond Future	311.5000	0.3115	324.7500	0.3248	4.254	0	0	1,715
2023/02/17	R186	02/11/2023	9.15	Put	Bond Future	996.4100	0.9964	1,006.2400	1.0062	0.987	0	0	0
2023/02/17	R186	02/11/2023	9.38	Call	Bond Future	2,775.7900	2.7758	2,585.9800	2.5860	(6.838)	0	0	0
2023/02/17	R186	02/11/2023	9.38	Put	Bond Future	818.3800	0.8184	822.4600	0.8225	0.499	0	0	0
2023/02/17	R186	01/02/2024	9.50	Call	Bond Future	2,865.5600	2.8656	2,725.4100	2.7254	(4.891)	0	0	0
2023/02/17	R186	01/02/2024	9.51	Call	Bond Future	2,884.1100	2.8841	2,743.5700	2.7436	(4.873)	0	0	0
2023/02/17	R186	01/02/2024	9.52	Put	Bond Future	909.5900	0.9096	971.2400	0.9712	6.778	0	0	0
2023/02/17	R186	01/02/2024			Bond Future	8.7331	105.7306	8.8121	105.5284	0.904	0.0000	0.0000	0
2023/02/17	R186	01/02/2024	9.50	Put	Bond Future	922.8800	0.9229	984.9300	0.9849	6.724	0	0	0
2023/02/17	R186	01/02/2024	9.51	Put	Bond Future	916.4000	0.9164	978.0600	0.9781	6.729	0	0	0
2023/02/17	R186	01/02/2024	9.52	Call	Bond Future	2,902.3200	2.9023	2,761.7700	2.7618	(4.843)	0	0	0
2023/02/17	R186	02/05/2024	8.01	Call	Bond Future	692.6500	0.6927	641.1400	0.6411	(7.437)	0	0	0
2023/02/17	R186	02/05/2024	8.01	Put	Bond Future	2,710.7800	2.7108	2,857.3900	2.8574	5.408	0	0	0
2023/02/17	R186	02/05/2024			Bond Future	8.8573	107.7089	8.9416	107.5108	0.952	0.0000	0.0000	0
2023/02/17	R186	02/05/2024	7.99	Call	Bond Future	675.9800	0.6760	625.7700	0.6258	(7.428)	0	0	0
2023/02/17	R186	02/05/2024	7.99	Put	Bond Future	2,742.3500	2.7424	2,890.2600	2.8903	5.394	0	0	0
2023/02/17	R186	02/05/2024	8.00	Call	Bond Future	684.0800	0.6841	633.4300	0.6334	(7.404)	0	0	0
2023/02/17	R186	02/05/2024	8.00	Put	Bond Future	2,726.3300	2.7263	2,873.8000	2.8738	5.409	0	0	0
2023/02/17	R197	04/05/2023			Bond Future	335.8783	335.8783	335.8812	335.8812	0.001	0.0000	0.0000	309
2023/02/17	R197	03/08/2023			Bond Future	333.5207	333.5207	333.5383	333.5383	0.005	0.0000	0.0000	0
2023/02/17	R197	02/11/2023			Bond Future	340.1429	340.1429	340.1311	340.1311	(0.003)	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
2023/02/17	R202	04/05/2023			Bond Future	250.2121	250.2121	250.6582	250.6582	0.178	0.0000	0.0000	4,974
2023/02/17	R202	03/08/2023			Bond Future	250.3874	250.3874	250.8532	250.8532	0.186	0.0000	0.0000	460
2023/02/17	R202	02/11/2023			Bond Future	255.3593	255.3593	255.8120	255.8120	0.177	0.0000	0.0000	0
2023/02/17	R202	01/02/2024			Bond Future	255.5233	255.5233	255.9746	255.9746	0.177	0.0000	0.0000	0
2023/02/17	R202	02/05/2024			Bond Future	260.3723	260.3723	260.8505	260.8505	0.184	0.0000	0.0000	0
2023/02/17	R209	04/05/2023	10.00	Call	Bond Future	175.4000	0.1754	102.1000	0.1021	(41.790)	0	0	500
2023/02/17	R209	04/05/2023	10.00	Put	Bond Future	6,847.2200	6.8472	7,104.1200	7.1041	3.752	0	0	0
2023/02/17	R209	04/05/2023	10.50	Call	Bond Future	593.9800	0.5940	399.1800	0.3992	(32.796)	0	0	4,500
2023/02/17	R209	04/05/2023	10.50	Put	Bond Future	4,450.5800	4.4506	4,585.9800	4.5860	3.042	0	0	0
2023/02/17	R209	04/05/2023	11.50	Put	Bond Future	1,470.4100	1.4704	1,410.7000	1.4107	(4.061)	0	0	0
2023/02/17	R209	04/05/2023	11.09	Call	Bond Future	1,675.1300	1.6751	1,336.8000	1.3368	(20.197)	0	0	0
2023/02/17	R209	04/05/2023	11.09	Put	Bond Future	2,398.4200	2.3984	2,390.2900	2.3903	(0.339)	0	0	0
2023/02/17	R209	04/05/2023	11.10	Call	Bond Future	1,699.3500	1.6994	1,359.2800	1.3593	(20.012)	0	0	0
2023/02/17	R209	04/05/2023	11.10	Put	Bond Future	2,371.2100	2.3712	2,361.3400	2.3613	(0.416)	0	0	0
2023/02/17	R209	04/05/2023			Bond Future	11.2316	67.1382	11.2970	66.8080	0.582	0.0000	0.0000	19,569
2023/02/17	R209	04/05/2023	11.00	Call	Bond Future	1,465.4200	1.4654	1,144.2700	1.1443	(21.915)	0	0	2,500
2023/02/17	R209	04/05/2023	11.00	Put	Bond Future	2,653.9900	2.6540	2,663.0400	2.6630	0.341	0	0	8,250
2023/02/17	R209	04/05/2023	11.50	Call	Bond Future	2,811.3000	2.8113	2,421.3900	2.4214	(13.869)	0	0	1,000
2023/02/17	R209	04/05/2023	12.50	Call	Bond Future	6,399.5600	6.3996	6,011.8600	6.0119	(6.058)	0	0	0
2023/02/17	R209	04/05/2023	12.50	Put	Bond Future	383.5300	0.3835	326.0300	0.3260	(14.992)	0	0	8,500
2023/02/17	R209	04/05/2023	11.11	Call	Bond Future	1,723.7400	1.7237	1,381.9600	1.3820	(19.828)	0	0	0
2023/02/17	R209	04/05/2023	11.11	Put	Bond Future	2,344.2400	2.3442	2,332.6600	2.3327	(0.494)	0	0	0
2023/02/17	R209	03/08/2023	11.95	Put	Bond Future	1,943.4400	1.9434	1,825.7500	1.8257	(6.056)	0	0	0
2023/02/17	R209	03/08/2023	10.70	Call	Bond Future	1,654.4400	1.6544	1,319.5100	1.3195	(20.244)	0	0	1,800
2023/02/17	R209	03/08/2023	11.93	Call	Bond Future	4,841.5900	4.8416	4,390.3900	4.3904	(9.319)	0	0	0
2023/02/17	R209	03/08/2023	11.94	Call	Bond Future	4,873.0900	4.8731	4,421.7300	4.4217	(9.262)	0	0	0
2023/02/17	R209	03/08/2023	10.00	Call	Bond Future	658.2300	0.6582	482.5000	0.4825	(26.697)	0	0	1,800
2023/02/17	R209	03/08/2023	10.00	Put	Bond Future	7,824.0800	7.8241	7,982.1900	7.9822	2.021	0	0	0
2023/02/17	R209	03/08/2023			Bond Future	11.3374	68.4568	11.4045	68.1230	0.592	0.0000	0.0000	1,690
2023/02/17	R209	03/08/2023	11.95	Call	Bond Future	4,904.6600	4.9047	4,453.1300	4.4531	(9.206)	0	0	0
2023/02/17	R209	03/08/2023	10.70	Put	Bond Future	4,943.5400	4.9435	4,942.4500	4.9425	(0.022)	0	0	0
2023/02/17	R209	03/08/2023	11.93	Put	Bond Future	1,974.0900	1.9741	1,856.7300	1.8567	(5.945)	0	0	0
2023/02/17	R209	03/08/2023	11.94	Put	Bond Future	1,958.7000	1.9587	1,841.1800	1.8412	(6.000)	0	0	0
2023/02/17	R209	02/11/2023	11.33	Call	Bond Future	3,340.1700	3.3402	2,908.2100	2.9082	(12.932)	0	0	0
2023/02/17	R209	02/11/2023	11.33	Put	Bond Future	3,926.1900	3.9262	3,840.6500	3.8406	(2.179)	0	0	0
2023/02/17	R209	02/11/2023	11.34	Call	Bond Future	3,365.3600	3.3654	2,932.3500	2.9324	(12.867)	0	0	0
2023/02/17	R209	02/11/2023	11.34	Put	Bond Future	3,901.7100	3.9017	3,815.1200	3.8151	(2.219)	0	0	0
2023/02/17	R209	02/11/2023			Bond Future	11.4486	66.6494	11.5195	66.3030	0.619	0.0000	0.0000	4,083
2023/02/17	R209	02/11/2023	11.35	Call	Bond Future	3,390.4100	3.3904	2,956.5700	2.9566	(12.796)	0	0	0
2023/02/17	R209	02/11/2023	11.35	Put	Bond Future	3,877.1400	3.8771	3,789.7200	3.7897	(2.255)	0	0	0
2023/02/17	R209	01/02/2024	12.14	Call	Bond Future	5,824.9400	5.8249	5,365.9800	5.3660	(7.879)	0	0	0
2023/02/17	R209	01/02/2024	12.14	Put	Bond Future	3,122.6800	3.1227	3,019.7500	3.0198	(3.296)	0	0	0
2023/02/17	R209	01/02/2024	12.13	Put	Bond Future	3,139.7300	3.1397	3,036.8100	3.0368	(3.278)	0	0	0
2023/02/17	R209	01/02/2024			Bond Future	11.5640	67.9597	11.6380	67.6036	0.640	0.0000	0.0000	0
2023/02/17	R209	01/02/2024	12.12	Call	Bond Future	5,767.6600	5.7677	5,308.9800	5.3090	(7.953)	0	0	0
2023/02/17	R209	01/02/2024	12.12	Put	Bond Future	3,156.6200	3.1566	3,053.9700	3.0540	(3.252)	0	0	0
2023/02/17	R209	01/02/2024	12.13	Call	Bond Future	5,796.4100	5.7964	5,337.4600	5.3375	(7.918)	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
2023/02/17	R209	02/05/2024	11.17	Call	Bond Future	3,135.4700	3.1355	2,756.5000	2.7565	(12.087)	0	0	0
2023/02/17	R209	02/05/2024	11.17	Put	Bond Future	5,708.6400	5.7086	5,687.4900	5.6875	(0.370)	0	0	0
2023/02/17	R209	02/05/2024	11.18	Call	Bond Future	3,156.5400	3.1565	2,776.1200	2.7761	(12.052)	0	0	0
2023/02/17	R209	02/05/2024	11.18	Put	Bond Future	5,679.7500	5.6798	5,657.1500	5.6572	(0.398)	0	0	0
2023/02/17	R209	02/05/2024			Bond Future	11.6986	66.0830	11.7743	65.7252	0.648	0.0000	0.0000	0
2023/02/17	R209	02/05/2024	11.19	Call	Bond Future	3,177.6800	3.1777	2,795.8200	2.7958	(12.017)	0	0	0
2023/02/17	R209	02/05/2024	11.19	Put	Bond Future	5,650.9900	5.6510	5,626.9500	5.6270	(0.425)	0	0	0
2023/02/17	R210	04/05/2023			Bond Future	223.7683	223.7683	223.6667	223.6667	(0.045)	0.0000	0.0000	386
2023/02/17	R210	03/08/2023			Bond Future	228.2170	228.2170	228.1229	228.1229	(0.041)	0.0000	0.0000	300
2023/02/17	R210	02/11/2023			Bond Future	229.6074	229.6074	229.4917	229.4917	(0.050)	0.0000	0.0000	0
2023/02/17	R210	01/02/2024			Bond Future	234.1756	234.1756	234.0480	234.0480	(0.055)	0.0000	0.0000	0
2023/02/17	R210	02/05/2024			Bond Future	235.4058	235.4058	235.2930	235.2930	(0.048)	0.0000	0.0000	0
2023/02/17	R213	04/05/2023	10.75	Call	Bond Future	2,438.8800	2.4389	2,011.6000	2.0116	(17.520)	0	0	0
2023/02/17	R213	04/05/2023	10.75	Put	Bond Future	1,214.8200	1.2148	1,161.4000	1.1614	(4.397)	0	0	0
2023/02/17	R213	04/05/2023			Bond Future	10.4822	83.0486	10.5634	82.6747	0.775	0.0000	0.0000	33,980
2023/02/17	R213	04/05/2023	10.73	Call	Bond Future	2,381.1800	2.3812	1,955.4500	1.9554	(17.879)	0	0	0
2023/02/17	R213	04/05/2023	10.73	Put	Bond Future	1,247.7200	1.2477	1,195.8500	1.1958	(4.157)	0	0	0
2023/02/17	R213	04/05/2023	10.74	Call	Bond Future	2,409.9500	2.4100	1,983.3600	1.9834	(17.701)	0	0	0
2023/02/17	R213	04/05/2023	10.74	Put	Bond Future	1,231.1800	1.2312	1,178.4500	1.1784	(4.283)	0	0	0
2023/02/17	R213	03/08/2023	11.62	Put	Bond Future	1,045.9900	1.0460	1,042.8700	1.0429	(0.298)	0	0	0
2023/02/17	R213	03/08/2023	11.63	Call	Bond Future	5,542.9000	5.5429	5,161.8600	5.1619	(6.874)	0	0	0
2023/02/17	R213	03/08/2023			Bond Future	10.5916	84.6796	10.6758	84.3020	0.795	0.0000	0.0000	0
2023/02/17	R213	03/08/2023	11.61	Call	Bond Future	5,477.9300	5.4779	5,097.3500	5.0974	(6.948)	0	0	0
2023/02/17	R213	03/08/2023	11.61	Put	Bond Future	1,055.5200	1.0555	1,052.5400	1.0525	(0.282)	0	0	0
2023/02/17	R213	03/08/2023	11.62	Call	Bond Future	5,510.3000	5.5103	5,129.5800	5.1296	(6.909)	0	0	0
2023/02/17	R213	03/08/2023	11.63	Put	Bond Future	1,036.7300	1.0367	1,033.2900	1.0333	(0.332)	0	0	0
2023/02/17	R213	02/11/2023	11.13	Call	Bond Future	4,007.6200	4.0076	3,602.9100	3.6029	(10.099)	0	0	0
2023/02/17	R213	02/11/2023	11.13	Put	Bond Future	2,210.7600	2.2108	2,198.5100	2.1985	(0.554)	0	0	0
2023/02/17	R213	02/11/2023			Bond Future	10.7138	82.7897	10.8038	82.3973	0.839	0.0000	0.0000	1,268
2023/02/17	R213	02/11/2023	11.11	Call	Bond Future	3,953.6700	3.9537	3,550.4700	3.5505	(10.198)	0	0	0
2023/02/17	R213	02/11/2023	11.11	Put	Bond Future	2,242.0200	2.2420	2,231.2800	2.2313	(0.479)	0	0	0
2023/02/17	R213	02/11/2023	11.12	Call	Bond Future	3,980.4700	3.9805	3,576.6500	3.5767	(10.145)	0	0	0
2023/02/17	R213	02/11/2023	11.12	Put	Bond Future	2,226.2000	2.2262	2,214.8400	2.2148	(0.510)	0	0	0
2023/02/17	R213	01/02/2024	11.70	Call	Bond Future	5,503.4900	5.5035	5,117.5900	5.1176	(7.012)	0	0	0
2023/02/17	R213	01/02/2024	11.70	Put	Bond Future	1,977.1900	1.9772	1,994.9600	1.9950	0.899	0	0	0
2023/02/17	R213	01/02/2024	11.71	Call	Bond Future	5,531.8700	5.5319	5,145.5400	5.1455	(6.984)	0	0	0
2023/02/17	R213	01/02/2024	11.71	Put	Bond Future	1,965.3400	1.9653	1,982.6800	1.9827	0.882	0	0	0
2023/02/17	R213	01/02/2024			Bond Future	10.8479	84.4179	10.9430	84.0142	0.877	0.0000	0.0000	0
2023/02/17	R213	01/02/2024	11.72	Call	Bond Future	5,560.2900	5.5603	5,173.5400	5.1735	(6.956)	0	0	0
2023/02/17	R213	01/02/2024	11.72	Put	Bond Future	1,953.5600	1.9536	1,970.4800	1.9705	0.866	0	0	0
2023/02/17	R213	02/05/2024	10.30	Call	Bond Future	2,105.5700	2.1056	1,856.2500	1.8563	(11.841)	0	0	0
2023/02/17	R213	02/05/2024	10.30	Put	Bond Future	5,064.8900	5.0649	5,220.7900	5.2208	3.078	0	0	0
2023/02/17	R213	02/05/2024			Bond Future	11.0006	82.4482	11.0991	82.0430	0.895	0.0000	0.0000	0
2023/02/17	R213	02/05/2024	10.28	Call	Bond Future	2,071.4500	2.0715	1,825.4800	1.8255	(11.874)	0	0	0
2023/02/17	R213	02/05/2024	10.28	Put	Bond Future	5,117.2100	5.1172	5,276.4600	5.2765	3.112	0	0	0
2023/02/17	R213	02/05/2024	10.29	Call	Bond Future	2,088.6500	2.0887	1,840.9900	1.8410	(11.857)	0	0	0

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2023/02/17	R213	02/05/2024	10.29	Put	Bond Future	5,091.1800	5.0912	5,248.7400	5.2487	3.095	0	0	0
2023/02/17	R214	04/05/2023	11.36	Call	Bond Future	1,873.4300	1.8734	1,609.1000	1.6091	(14.109)	0	0	0
2023/02/17	R214	04/05/2023	11.36	Put	Bond Future	2,461.6700	2.4617	2,297.7800	2.2978	(6.658)	0	0	0
2023/02/17	R214	04/05/2023	11.37	Call	Bond Future	1,899.2400	1.8992	1,634.3000	1.6343	(13.950)	0	0	0
2023/02/17	R214	04/05/2023	11.37	Put	Bond Future	2,434.0900	2.4341	2,269.5900	2.2696	(6.758)	0	0	0
2023/02/17	R214	04/05/2023			Bond Future	11.4709	63.8246	11.4900	63.7242	0.167	0.0000	0.0000	22,809
2023/02/17	R214	04/05/2023	11.38	Call	Bond Future	1,925.3500	1.9253	1,659.7000	1.6597	(13.797)	0	0	0
2023/02/17	R214	04/05/2023	11.38	Put	Bond Future	2,406.8800	2.4069	2,241.6700	2.2417	(6.864)	0	0	0
2023/02/17	R214	03/08/2023	12.14	Call	Bond Future	4,951.7600	4.9518	4,690.2500	4.6902	(5.281)	0	0	0
2023/02/17	R214	03/08/2023	12.14	Put	Bond Future	2,111.9400	2.1119	1,950.1100	1.9501	(7.663)	0	0	0
2023/02/17	R214	03/08/2023	12.15	Call	Bond Future	4,983.7100	4.9837	4,722.6100	4.7226	(5.239)	0	0	0
2023/02/17	R214	03/08/2023	12.15	Put	Bond Future	2,095.6600	2.0957	1,934.2400	1.9342	(7.703)	0	0	0
2023/02/17	R214	03/08/2023			Bond Future	11.5726	65.0781	11.5919	64.9784	0.166	0.0000	0.0000	2,980
2023/02/17	R214	03/08/2023	12.16	Call	Bond Future	5,015.8700	5.0159	4,755.0200	4.7550	(5.200)	0	0	0
2023/02/17	R214	03/08/2023	12.16	Put	Bond Future	2,079.6600	2.0797	1,918.4900	1.9185	(7.750)	0	0	0
2023/02/17	R214	02/11/2023	11.45	Put	Bond Future	4,497.2900	4.4973	4,258.1000	4.2581	(5.319)	0	0	0
2023/02/17	R214	02/11/2023	11.46	Call	Bond Future	3,320.8700	3.3209	2,973.9700	2.9740	(10.446)	0	0	0
2023/02/17	R214	02/11/2023	11.46	Put	Bond Future	4,469.6000	4.4696	4,230.0600	4.2301	(5.359)	0	0	0
2023/02/17	R214	02/11/2023			Bond Future	11.6814	63.0572	11.7025	62.9498	0.180	0.0000	0.0000	0
2023/02/17	R214	02/11/2023	11.45	Call	Bond Future	3,295.9100	3.2959	2,949.3600	2.9494	(10.515)	0	0	0
2023/02/17	R214	02/11/2023	11.47	Call	Bond Future	3,345.9100	3.3459	2,998.4700	2.9985	(10.384)	0	0	0
2023/02/17	R214	02/11/2023	11.47	Put	Bond Future	4,442.0500	4.4420	4,201.9700	4.2020	(5.405)	0	0	0
2023/02/17	R214	01/02/2024	12.16	Call	Bond Future	5,561.2000	5.5612	5,211.2100	5.2112	(6.293)	0	0	0
2023/02/17	R214	01/02/2024	12.16	Put	Bond Future	3,774.6700	3.7747	3,536.8400	3.5368	(6.301)	0	0	0
2023/02/17	R214	01/02/2024			Bond Future	11.7969	64.2971	11.8192	64.1849	0.189	0.0000	0.0000	0
2023/02/17	R214	01/02/2024	12.14	Call	Bond Future	5,504.2000	5.5042	5,154.4900	5.1545	(6.354)	0	0	0
2023/02/17	R214	01/02/2024	12.14	Put	Bond Future	3,813.9800	3.8140	3,576.4300	3.5764	(6.228)	0	0	0
2023/02/17	R214	01/02/2024	12.15	Call	Bond Future	5,532.8000	5.5328	5,182.7000	5.1827	(6.328)	0	0	0
2023/02/17	R214	01/02/2024	12.15	Put	Bond Future	3,794.4000	3.7944	3,556.4600	3.5565	(6.271)	0	0	0
2023/02/17	R214	02/05/2024	11.46	Call	Bond Future	3,555.8200	3.5558	3,231.5100	3.2315	(9.121)	0	0	0
2023/02/17	R214	02/05/2024	11.46	Put	Bond Future	5,908.9400	5.9089	5,694.1700	5.6942	(3.635)	0	0	0
2023/02/17	R214	02/05/2024	11.47	Call	Bond Future	3,578.4600	3.5785	3,253.2400	3.2532	(9.088)	0	0	0
2023/02/17	R214	02/05/2024	11.47	Put	Bond Future	5,879.1400	5.8791	5,663.4600	5.6635	(3.669)	0	0	0
2023/02/17	R214	02/05/2024			Bond Future	11.9215	62.2033	11.9437	62.0937	0.186	0.0000	0.0000	0
2023/02/17	R214	02/05/2024	11.48	Call	Bond Future	3,601.4400	3.6014	3,275.0500	3.2750	(9.063)	0	0	0
2023/02/17	R214	02/05/2024	11.48	Put	Bond Future	5,849.7400	5.8497	5,632.8900	5.6329	(3.707)	0	0	0
2023/02/17	R248	04/05/2023	10.40	Call	Bond Future	317.5600	0.3176	207.1300	0.2071	(34.775)	0	0	1,500
2023/02/17	R248	04/05/2023	10.40	Put	Bond Future	8,502.7300	8.5027	8,549.8300	8.5498	0.554	0	0	0
2023/02/17	R248	04/05/2023	11.10	Call	Bond Future	1,415.4300	1.4154	1,131.1500	1.1311	(20.084)	0	0	1,500
2023/02/17	R248	04/05/2023	11.35	Call	Bond Future	2,090.9200	2.0909	1,764.9900	1.7650	(15.588)	0	0	0
2023/02/17	R248	04/05/2023	11.35	Put	Bond Future	3,429.9800	3.4300	3,261.5800	3.2616	(4.910)	0	0	0
2023/02/17	R248	04/05/2023			Bond Future	11.5528	78.8702	11.5770	78.7127	0.210	0.0000	0.0000	235,142
2023/02/17	R248	04/05/2023	11.10	Put	Bond Future	4,461.9600	4.4620	4,335.2100	4.3352	(2.841)	0	0	0
2023/02/17	R248	04/05/2023	11.33	Call	Bond Future	2,031.4700	2.0315	1,708.2100	1.7082	(15.913)	0	0	0
2023/02/17	R248	04/05/2023	11.33	Put	Bond Future	3,504.8000	3.5048	3,339.0700	3.3391	(4.729)	0	0	0
2023/02/17	R248	04/05/2023	11.34	Call	Bond Future	2,061.1500	2.0612	1,736.5400	1.7365	(15.749)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/17	R248	04/05/2023	11.34	Put	Bond Future	3,467.3000	3.4673	3,300.2200	3.3002	(4.819)	0	0	0
2023/02/17	R248	03/08/2023	12.11	Call	Bond Future	5,742.5800	5.7426	5,320.8000	5.3208	(7.345)	0	0	0
2023/02/17	R248	03/08/2023	12.11	Put	Bond Future	2,936.9100	2.9369	2,672.2900	2.6723	(9.010)	0	0	0
2023/02/17	R248	03/08/2023			Bond Future	11.6570	80.4191	11.6816	80.2620	0.211	0.0000	0.0000	0
2023/02/17	R248	03/08/2023	12.10	Call	Bond Future	5,704.3900	5.7044	5,282.1400	5.2821	(7.402)	0	0	0
2023/02/17	R248	03/08/2023	12.10	Put	Bond Future	2,958.6900	2.9587	2,693.6000	2.6936	(8.960)	0	0	0
2023/02/17	R248	03/08/2023	12.09	Call	Bond Future	5,666.4900	5.6665	5,243.7700	5.2438	(7.460)	0	0	0
2023/02/17	R248	03/08/2023	12.09	Put	Bond Future	2,980.8500	2.9808	2,715.2900	2.7153	(8.909)	0	0	0
2023/02/17	R248	02/11/2023	11.48	Call	Bond Future	3,989.1100	3.9891	3,563.7200	3.5637	(10.664)	0	0	0
2023/02/17	R248	02/11/2023	11.49	Put	Bond Future	5,806.8600	5.8069	5,548.0000	5.5480	(4.458)	0	0	0
2023/02/17	R248	02/11/2023	11.47	Call	Bond Future	3,958.6600	3.9587	3,534.1100	3.5341	(10.725)	0	0	0
2023/02/17	R248	02/11/2023			Bond Future	11.7683	77.5577	11.7949	77.3904	0.226	0.0000	0.0000	0
2023/02/17	R248	02/11/2023	11.48	Put	Bond Future	5,842.1700	5.8422	5,584.1200	5.5841	(4.417)	0	0	0
2023/02/17	R248	02/11/2023	11.49	Call	Bond Future	4,019.4000	4.0194	3,593.2000	3.5932	(10.604)	0	0	0
2023/02/17	R248	02/11/2023	11.47	Put	Bond Future	5,877.4100	5.8774	5,620.2000	5.6202	(4.376)	0	0	0
2023/02/17	R248	01/02/2024	12.15	Call	Bond Future	6,288.6000	6.2886	5,952.1200	5.9521	(5.351)	0	0	0
2023/02/17	R248	01/02/2024	12.15	Put	Bond Future	4,690.0400	4.6900	4,527.4700	4.5275	(3.466)	0	0	0
2023/02/17	R248	01/02/2024	12.14	Call	Bond Future	6,254.5300	6.2545	5,918.1600	5.9182	(5.378)	0	0	0
2023/02/17	R248	01/02/2024	12.14	Put	Bond Future	4,715.5400	4.7155	4,553.0800	4.5531	(3.445)	0	0	0
2023/02/17	R248	01/02/2024			Bond Future	11.8865	79.0826	11.9147	78.9086	0.237	0.0000	0.0000	13,000
2023/02/17	R248	01/02/2024	12.16	Call	Bond Future	6,323.0200	6.3230	5,986.4500	5.9864	(5.323)	0	0	0
2023/02/17	R248	01/02/2024	12.16	Put	Bond Future	4,664.9700	4.6650	4,502.3100	4.5023	(3.487)	0	0	0
2023/02/17	R248	02/05/2024	11.47	Call	Bond Future	4,110.2700	4.1103	3,766.1000	3.7661	(8.373)	0	0	0
2023/02/17	R248	02/05/2024	11.48	Put	Bond Future	7,503.3900	7.5034	7,329.1100	7.3291	(2.323)	0	0	0
2023/02/17	R248	02/05/2024	11.46	Call	Bond Future	4,083.0800	4.0831	3,740.1100	3.7401	(8.400)	0	0	0
2023/02/17	R248	02/05/2024			Bond Future	12.0137	76.1236	12.0420	75.9522	0.236	0.0000	0.0000	0
2023/02/17	R248	02/05/2024	11.47	Put	Bond Future	7,541.3600	7.5414	7,368.6100	7.3686	(2.291)	0	0	0
2023/02/17	R248	02/05/2024	11.48	Call	Bond Future	4,137.8600	4.1379	3,792.1600	3.7922	(8.355)	0	0	0
2023/02/17	R248	02/05/2024	11.46	Put	Bond Future	7,579.8300	7.5798	7,408.2800	7.4083	(2.263)	0	0	0

**Total**

**1391563**