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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/02/2023 TO 14/02/2023

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
2023/02/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	2025	04/05/2023		Bond Future	169.2124	169.2124	169.2897	169.2897	0.046	0.0000	0.0000	5,364
2023/02/14	2025	03/08/2023		Bond Future	170.8368	170.8368	170.9154	170.9154	0.046	0.0000	0.0000	214
2023/02/14	2025	02/11/2023		Bond Future	174.2279	174.2279	174.3083	174.3083	0.046	0.0000	0.0000	0
2023/02/14	2025	01/02/2024		Bond Future	175.9105	175.9105	175.9924	175.9924	0.047	0.0000	0.0000	0
2023/02/14	2025	02/05/2024		Bond Future	179.2471	179.2471	179.3312	179.3312	0.047	0.0000	0.0000	0
2023/02/14	2029	04/05/2023		Bond Future	121.5101	121.5101	121.5796	121.5796	0.057	0.0000	0.0000	1,045
2023/02/14	2029	03/08/2023		Bond Future	123.9260	123.9260	123.9969	123.9969	0.057	0.0000	0.0000	728

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
2023/02/14	2029	02/11/2023			Bond Future	125.0600	125.0600	125.1323	125.1323	0.058	0.0000	0.0000	0
2023/02/14	2029	01/02/2024			Bond Future	127.5473	127.5473	127.6212	127.6212	0.058	0.0000	0.0000	0
2023/02/14	2029	02/05/2024			Bond Future	128.6111	128.6111	128.6866	128.6866	0.059	0.0000	0.0000	0
2023/02/14	2030	04/05/2023	9.03	Call	Bond Future	262.7400	0.2627	274.8300	0.2748	4.602	0	0	388
2023/02/14	2030	04/05/2023	9.03	Put	Bond Future	4,604.1500	4.6042	4,492.3400	4.4923	(2.428)	0	0	0
2023/02/14	2030	04/05/2023	9.58	Put	Bond Future	2,616.7200	2.6167	2,526.3300	2.5263	(3.454)	0	0	0
2023/02/14	2030	04/05/2023	9.67	Call	Bond Future	1,027.0200	1.0270	1,065.0600	1.0651	3.704	0	0	479
2023/02/14	2030	04/05/2023	9.67	Put	Bond Future	2,355.4400	2.3554	2,269.5800	2.2696	(3.645)	0	0	0
2023/02/14	2030	04/05/2023	11.34	Call	Bond Future	6,197.3700	6.1974	6,305.2000	6.3052	1.740	0	0	0
2023/02/14	2030	04/05/2023	11.34	Put	Bond Future	211.9100	0.2119	195.8400	0.1958	(7.583)	0	0	150
2023/02/14	2030	04/05/2023	10.52	Call	Bond Future	3,245.4500	3.2455	3,326.9900	3.3270	2.512	0	0	0
2023/02/14	2030	04/05/2023	10.52	Put	Bond Future	755.6200	0.7556	713.2600	0.7133	(5.606)	0	0	0
2023/02/14	2030	04/05/2023	10.53	Call	Bond Future	3,278.1500	3.2781	3,360.1300	3.3601	2.501	0	0	0
2023/02/14	2030	04/05/2023	10.53	Put	Bond Future	744.6000	0.7446	702.6800	0.7027	(5.630)	0	0	0
2023/02/14	2030	04/05/2023	9.78	Call	Bond Future	1,238.8600	1.2389	1,282.6600	1.2827	3.536	0	0	388
2023/02/14	2030	04/05/2023	9.78	Put	Bond Future	2,061.5800	2.0616	1,981.4800	1.9815	(3.885)	0	0	0
2023/02/14	2030	04/05/2023	10.00	Call	Bond Future	1,737.0400	1.7370	1,792.6600	1.7927	3.202	0	0	1,080
2023/02/14	2030	04/05/2023	10.00	Put	Bond Future	1,558.8000	1.5588	1,490.5200	1.4905	(4.380)	0	0	0
2023/02/14	2030	04/05/2023	10.42	Call	Bond Future	2,924.7500	2.9248	3,001.7600	3.0018	2.633	0	0	479
2023/02/14	2030	04/05/2023	10.42	Put	Bond Future	873.6200	0.8736	826.7300	0.8267	(5.367)	0	0	0
2023/02/14	2030	04/05/2023			Bond Future	9.9606	92.6915	9.9333	92.8154	(0.274)	0.0000	0.0000	82,165
2023/02/14	2030	04/05/2023	9.58	Call	Bond Future	871.9200	0.8719	905.4300	0.9054	3.843	0	0	150
2023/02/14	2030	04/05/2023	12.04	Call	Bond Future	8,888.4900	8.8885	9,006.9200	9.0069	1.332	0	0	0
2023/02/14	2030	04/05/2023	12.04	Put	Bond Future	57.0400	0.0570	51.5700	0.0516	(9.590)	0	0	1,080
2023/02/14	2030	04/05/2023	12.50	Call	Bond Future	10,654.1400	10.6541	10,775.9200	10.7759	1.143	0	0	0
2023/02/14	2030	04/05/2023	12.50	Put	Bond Future	18.6100	0.0186	16.4900	0.0165	(11.392)	0	0	479
2023/02/14	2030	04/05/2023	12.57	Call	Bond Future	10,921.1000	10.9211	11,043.2000	11.0432	1.118	0	0	0
2023/02/14	2030	04/05/2023	12.57	Put	Bond Future	15.5100	0.0155	13.7100	0.0137	(11.605)	0	0	350
2023/02/14	2030	04/05/2023	10.65	Call	Bond Future	3,679.4000	3.6794	3,766.4100	3.7664	2.365	0	0	350
2023/02/14	2030	04/05/2023	10.65	Put	Bond Future	623.3600	0.6234	586.4700	0.5865	(5.918)	0	0	0
2023/02/14	2030	04/05/2023	11.62	Call	Bond Future	7,272.9300	7.2729	7,385.7600	7.3858	1.551	0	0	0
2023/02/14	2030	04/05/2023	11.62	Put	Bond Future	134.2000	0.1342	123.1300	0.1231	(8.249)	0	0	388
2023/02/14	2030	04/05/2023	10.54	Call	Bond Future	3,310.9600	3.3110	3,393.3700	3.3934	2.489	0	0	0
2023/02/14	2030	04/05/2023	10.54	Put	Bond Future	733.7200	0.7337	692.2300	0.6922	(5.655)	0	0	0
2023/02/14	2030	03/08/2023	12.89	Call	Bond Future	11,483.2600	11.4833	11,603.6700	11.6037	1.049	0	0	0
2023/02/14	2030	03/08/2023	12.89	Put	Bond Future	99.5500	0.0996	93.6400	0.0936	(5.937)	0	0	350
2023/02/14	2030	03/08/2023	11.35	Call	Bond Future	6,096.7600	6.0968	6,194.9900	6.1950	1.611	0	0	0
2023/02/14	2030	03/08/2023	11.36	Put	Bond Future	674.8700	0.6749	646.9900	0.6470	(4.131)	0	0	0
2023/02/14	2030	03/08/2023	10.40	Call	Bond Future	3,153.1400	3.1531	3,223.9600	3.2240	2.246	0	0	1,012
2023/02/14	2030	03/08/2023	10.65	Call	Bond Future	3,861.9500	3.8619	3,941.2100	3.9412	2.052	0	0	350
2023/02/14	2030	03/08/2023	10.65	Put	Bond Future	1,348.5200	1.3485	1,301.4600	1.3015	(3.490)	0	0	0
2023/02/14	2030	03/08/2023	11.34	Call	Bond Future	6,062.8800	6.0629	6,160.8800	6.1609	1.616	0	0	0
2023/02/14	2030	03/08/2023	11.34	Put	Bond Future	688.3800	0.6884	660.0600	0.6601	(4.114)	0	0	0
2023/02/14	2030	03/08/2023			Bond Future	10.0668	90.5052	10.0380	90.6315	(0.286)	0.0000	0.0000	7,495
2023/02/14	2030	03/08/2023	11.35	Put	Bond Future	681.6700	0.6817	653.5800	0.6536	(4.121)	0	0	0
2023/02/14	2030	03/08/2023	11.36	Call	Bond Future	6,130.5300	6.1305	6,228.9700	6.2290	1.606	0	0	0
2023/02/14	2030	03/08/2023	12.59	Call	Bond Future	10,420.5500	10.4206	10,538.2700	10.5383	1.130	0	0	0

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2023/02/14	2030	03/08/2023	12.59	Put	Bond Future	156.7200	0.1567	148.1200	0.1481	(5.487)	0	0	1,012
2023/02/14	2030	03/08/2023	10.40	Put	Bond Future	1,706.2300	1.7062	1,650.7300	1.6507	(3.253)	0	0	0
2023/02/14	2030	02/11/2023	10.80	Call	Bond Future	4,344.0100	4.3440	4,424.1500	4.4242	1.845	0	0	0
2023/02/14	2030	02/11/2023	10.80	Put	Bond Future	1,725.5100	1.7255	1,676.7700	1.6768	(2.825)	0	0	0
2023/02/14	2030	02/11/2023	10.81	Call	Bond Future	4,372.0800	4.3721	4,452.4900	4.4525	1.839	0	0	0
2023/02/14	2030	02/11/2023	10.81	Put	Bond Future	1,712.6400	1.7126	1,664.1700	1.6642	(2.830)	0	0	0
2023/02/14	2030	02/11/2023			Bond Future	10.1724	92.2801	10.1421	92.4090	(0.298)	0.0000	0.0000	149
2023/02/14	2030	02/11/2023	10.82	Call	Bond Future	4,400.2100	4.4002	4,480.8900	4.4809	1.834	0	0	0
2023/02/14	2030	02/11/2023	10.82	Put	Bond Future	1,699.8500	1.6999	1,651.6500	1.6516	(2.836)	0	0	0
2023/02/14	2030	01/02/2024	11.37	Call	Bond Future	5,872.2900	5.8723	5,962.7900	5.9628	1.541	0	0	0
2023/02/14	2030	01/02/2024	11.37	Put	Bond Future	1,565.5000	1.5655	1,524.4500	1.5244	(2.622)	0	0	0
2023/02/14	2030	01/02/2024			Bond Future	10.2885	90.0891	10.2565	90.2206	(0.311)	0.0000	0.0000	0
2023/02/14	2030	01/02/2024	11.35	Call	Bond Future	5,814.7900	5.8148	5,904.8800	5.9049	1.549	0	0	0
2023/02/14	2030	01/02/2024	11.35	Put	Bond Future	1,585.2700	1.5853	1,543.8100	1.5438	(2.615)	0	0	0
2023/02/14	2030	01/02/2024	11.36	Call	Bond Future	5,843.5200	5.8435	5,933.8200	5.9338	1.545	0	0	0
2023/02/14	2030	01/02/2024	11.36	Put	Bond Future	1,575.3600	1.5754	1,534.1100	1.5341	(2.618)	0	0	0
2023/02/14	2030	02/05/2024	9.81	Call	Bond Future	1,997.8000	1.9978	2,047.0500	2.0471	2.465	0	0	0
2023/02/14	2030	02/05/2024	9.81	Put	Bond Future	4,537.4300	4.5374	4,452.3200	4.4523	(1.876)	0	0	0
2023/02/14	2030	02/05/2024	9.82	Call	Bond Future	2,014.3800	2.0144	2,063.9000	2.0639	2.458	0	0	0
2023/02/14	2030	02/05/2024	9.82	Put	Bond Future	4,513.0500	4.5131	4,428.2100	4.4282	(1.880)	0	0	0
2023/02/14	2030	02/05/2024			Bond Future	10.4407	91.7725	10.4068	91.9068	(0.325)	0.0000	0.0000	0
2023/02/14	2030	02/05/2024	9.83	Call	Bond Future	2,031.4300	2.0314	2,081.2200	2.0812	2.451	0	0	0
2023/02/14	2030	02/05/2024	9.83	Put	Bond Future	4,489.1600	4.4892	4,404.5900	4.4046	(1.884)	0	0	0
2023/02/14	2032	04/05/2023	9.80	Call	Bond Future	457.0000	0.4570	476.0800	0.4761	4.175	0	0	500
2023/02/14	2032	04/05/2023	9.85	Put	Bond Future	4,509.0800	4.5091	4,389.1900	4.3892	(2.659)	0	0	0
2023/02/14	2032	04/05/2023	11.37	Call	Bond Future	4,573.0900	4.5731	4,672.8900	4.6729	2.182	0	0	400
2023/02/14	2032	04/05/2023	13.43	Call	Bond Future	13,121.4600	13.1215	13,260.3400	13.2603	1.058	0	0	0
2023/02/14	2032	04/05/2023	13.43	Put	Bond Future	18.3600	0.0184	16.3100	0.0163	(11.166)	0	0	400
2023/02/14	2032	04/05/2023	10.89	Call	Bond Future	2,850.9600	2.8510	2,927.6100	2.9276	2.689	0	0	0
2023/02/14	2032	04/05/2023	10.89	Put	Bond Future	1,381.0700	1.3811	1,316.7900	1.3168	(4.654)	0	0	0
2023/02/14	2032	04/05/2023	11.06	Call	Bond Future	3,427.9800	3.4280	3,513.5100	3.5135	2.495	0	0	0
2023/02/14	2032	04/05/2023	11.06	Put	Bond Future	1,106.0400	1.1060	1,050.6400	1.0506	(5.009)	0	0	730
2023/02/14	2032	04/05/2023	10.69	Call	Bond Future	2,230.8000	2.2308	2,296.3000	2.2963	2.936	0	0	0
2023/02/14	2032	04/05/2023			Bond Future	10.6019	87.5293	10.5746	87.6702	(0.257)	0.0000	0.0000	169,856
2023/02/14	2032	04/05/2023	9.80	Put	Bond Future	4,728.2400	4.7282	4,606.3900	4.6064	(2.577)	0	0	0
2023/02/14	2032	04/05/2023	9.85	Call	Bond Future	512.1000	0.5121	533.1400	0.5331	4.109	0	0	6,500
2023/02/14	2032	04/05/2023	10.03	Call	Bond Future	760.4600	0.7505	779.4700	0.7795	3.866	0	0	730
2023/02/14	2032	04/05/2023	10.03	Put	Bond Future	3,769.0000	3.7690	3,657.0800	3.6571	(2.969)	0	0	0
2023/02/14	2032	04/05/2023	11.37	Put	Bond Future	726.2000	0.7262	685.0700	0.6851	(5.664)	0	0	0
2023/02/14	2032	04/05/2023	11.00	Call	Bond Future	3,219.6900	3.2197	3,302.1600	3.3022	2.561	0	0	0
2023/02/14	2032	04/05/2023	11.00	Put	Bond Future	1,197.1900	1.1972	1,138.7300	1.1387	(4.883)	0	0	13,000
2023/02/14	2032	04/05/2023	10.69	Put	Bond Future	1,777.9000	1.7779	1,702.4700	1.7025	(4.243)	0	0	500
2023/02/14	2032	04/05/2023	10.87	Call	Bond Future	2,786.0000	2.7860	2,861.5600	2.8616	2.712	0	0	0
2023/02/14	2032	04/05/2023	10.87	Put	Bond Future	1,417.0900	1.4171	1,351.7200	1.3517	(4.613)	0	0	0
2023/02/14	2032	04/05/2023	10.88	Call	Bond Future	2,818.4800	2.8185	2,894.5900	2.8946	2.700	0	0	0
2023/02/14	2032	04/05/2023	10.88	Put	Bond Future	1,399.0600	1.3991	1,334.2400	1.3342	(4.633)	0	0	0
2023/02/14	2032	04/05/2023	10.30	Call	Bond Future	1,242.6200	1.2426	1,285.7600	1.2858	3.472	0	0	500

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2023/02/14	2032	04/05/2023	10.30	Put	Bond Future	2,819.2500	2.8193	2,721.4600	2.7215	(3.469)	0	0	0
2023/02/14	2032	04/05/2023	10.53	Call	Bond Future	1,787.2700	1.7873	1,843.5500	1.8435	3.149	0	0	730
2023/02/14	2032	04/05/2023	10.53	Put	Bond Future	2,159.5000	2.1595	2,074.8500	2.0749	(3.920)	0	0	0
2023/02/14	2032	04/05/2023	10.62	Call	Bond Future	2,030.7500	2.0307	2,092.2200	2.0922	3.027	0	0	400
2023/02/14	2032	04/05/2023	10.62	Put	Bond Future	1,937.5700	1.9376	1,858.1100	1.8581	(4.101)	0	0	0
2023/02/14	2032	03/08/2023	11.77	Call	Bond Future	6,341.2900	6.3413	6,443.0700	6.4431	1.605	0	0	0
2023/02/14	2032	03/08/2023	11.77	Put	Bond Future	1,219.3800	1.2194	1,177.5200	1.1775	(3.433)	0	0	0
2023/02/14	2032	03/08/2023	11.90	Call	Bond Future	6,812.9800	6.8130	6,918.1800	6.9182	1.544	0	0	5,000
2023/02/14	2032	03/08/2023	11.90	Put	Bond Future	1,089.5300	1.0895	1,051.0900	1.0511	(3.528)	0	0	0
2023/02/14	2032	03/08/2023	10.30	Call	Bond Future	1,950.0100	1.9500	1,999.9700	2.0000	2.562	0	0	1,500
2023/02/14	2032	03/08/2023	10.30	Put	Bond Future	4,060.4500	4.0605	3,966.7700	3.9668	(2.307)	0	0	0
2023/02/14	2032	03/08/2023	9.60	Call	Bond Future	814.4900	0.8145	839.9300	0.8399	3.123	0	0	1,500
2023/02/14	2032	03/08/2023	9.60	Put	Bond Future	6,665.8300	6.6658	6,547.6300	6.5476	(1.773)	0	0	0
2023/02/14	2032	03/08/2023			Bond Future	10.7122	89.2486	10.6837	89.3922	(0.266)	0.0000	0.0000	2,600
2023/02/14	2032	03/08/2023	11.75	Call	Bond Future	6,269.3200	6.2693	6,370.5600	6.3706	1.615	0	0	0
2023/02/14	2032	03/08/2023	11.75	Put	Bond Future	1,240.4800	1.2405	1,198.0800	1.1981	(3.418)	0	0	0
2023/02/14	2032	03/08/2023	11.76	Call	Bond Future	6,305.1800	6.3052	6,406.6900	6.4067	1.610	0	0	0
2023/02/14	2032	03/08/2023	11.76	Put	Bond Future	1,229.7900	1.2298	1,187.6600	1.1877	(3.426)	0	0	0
2023/02/14	2032	02/11/2023	11.24	Call	Bond Future	4,564.2100	4.5642	4,647.5500	4.6475	1.826	0	0	0
2023/02/14	2032	02/11/2023	11.24	Put	Bond Future	2,581.1900	2.5812	2,517.9600	2.5180	(2.450)	0	0	0
2023/02/14	2032	02/11/2023			Bond Future	10.8305	86.8403	10.8007	86.9869	(0.275)	0.0000	0.0000	0
2023/02/14	2032	02/11/2023	11.23	Call	Bond Future	4,534.5300	4.5345	4,617.5500	4.6175	1.831	0	0	0
2023/02/14	2032	02/11/2023	11.23	Put	Bond Future	2,599.2200	2.5992	2,535.6700	2.5357	(2.445)	0	0	0
2023/02/14	2032	02/11/2023	11.22	Call	Bond Future	4,504.6400	4.5046	4,587.3600	4.5874	1.836	0	0	0
2023/02/14	2032	02/11/2023	11.22	Put	Bond Future	2,617.0700	2.6171	2,553.2200	2.5532	(2.440)	0	0	0
2023/02/14	2032	01/02/2024	11.84	Call	Bond Future	6,284.0600	6.2841	6,381.7400	6.3817	1.554	0	0	0
2023/02/14	2032	01/02/2024	11.84	Put	Bond Future	2,176.8800	2.1769	2,124.8900	2.1249	(2.388)	0	0	0
2023/02/14	2032	01/02/2024	11.83	Call	Bond Future	6,252.4200	6.2524	6,349.8600	6.3499	1.558	0	0	0
2023/02/14	2032	01/02/2024	11.83	Put	Bond Future	2,190.2100	2.1902	2,137.9800	2.1380	(2.385)	0	0	0
2023/02/14	2032	01/02/2024			Bond Future	10.9553	88.5467	10.9241	88.6964	(0.285)	0.0000	0.0000	0
2023/02/14	2032	01/02/2024	11.85	Call	Bond Future	6,315.7500	6.3158	6,413.6700	6.4137	1.550	0	0	0
2023/02/14	2032	01/02/2024	11.85	Put	Bond Future	2,163.6300	2.1636	2,111.8800	2.1119	(2.392)	0	0	0
2023/02/14	2032	02/05/2024	10.56	Call	Bond Future	2,679.6700	2.6797	2,739.3600	2.7394	2.228	0	0	0
2023/02/14	2032	02/05/2024	10.56	Put	Bond Future	5,280.0500	5.2800	5,186.9500	5.1870	(1.763)	0	0	0
2023/02/14	2032	02/05/2024			Bond Future	11.1071	86.0452	11.0744	86.1980	(0.295)	0.0000	0.0000	0
2023/02/14	2032	02/05/2024	10.55	Call	Bond Future	2,659.0800	2.6591	2,718.4600	2.7185	2.233	0	0	0
2023/02/14	2032	02/05/2024	10.55	Put	Bond Future	5,307.9300	5.3079	5,214.5200	5.2145	(1.760)	0	0	0
2023/02/14	2032	02/05/2024	10.54	Call	Bond Future	2,638.9200	2.6389	2,698.0100	2.6980	2.239	0	0	0
2023/02/14	2032	02/05/2024	10.54	Put	Bond Future	5,336.2900	5.3363	5,242.5900	5.2426	(1.756)	0	0	0
2023/02/14	2033	04/05/2023			Bond Future	115.2452	115.2452	115.4004	115.4004	0.135	0.0000	0.0000	1,540
2023/02/14	2033	03/08/2023			Bond Future	117.5366	117.5366	117.6947	117.6947	0.135	0.0000	0.0000	6,141
2023/02/14	2033	02/11/2023			Bond Future	118.4538	118.4538	118.6151	118.6151	0.136	0.0000	0.0000	0
2023/02/14	2033	01/02/2024			Bond Future	120.8098	120.8098	120.9745	120.9745	0.136	0.0000	0.0000	0
2023/02/14	2033	02/05/2024			Bond Future	121.6521	121.6521	121.8201	121.8201	0.138	0.0000	0.0000	0
2023/02/14	2037	04/05/2023	10.95	Call	Bond Future	1,312.2900	1.3123	1,410.6800	1.4107	7.498	0	0	703
2023/02/14	2037	04/05/2023	10.95	Put	Bond Future	3,785.8300	3.7858	3,572.5900	3.5726	(5.633)	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
2023/02/14	2037	04/05/2023	11.03	Put	Bond Future	3,481.3700	3.4814	3,277.7000	3.2777	(5.850)	0	0	0
2023/02/14	2037	04/05/2023	11.30	Call	Bond Future	2,220.8100	2.2208	2,361.6700	2.3617	6.343	0	0	0
2023/02/14	2037	04/05/2023	11.30	Put	Bond Future	2,590.3400	2.5903	2,419.5700	2.4196	(6.593)	0	0	0
2023/02/14	2037	04/05/2023	11.94	Call	Bond Future	4,482.4500	4.4825	4,693.6300	4.6936	4.711	0	0	0
2023/02/14	2037	04/05/2023	13.73	Put	Bond Future	86.2600	0.0863	74.5800	0.0746	(13.540)	0	0	400
2023/02/14	2037	04/05/2023	11.31	Call	Bond Future	2,250.5800	2.2506	2,392.6500	2.3926	6.313	0	0	0
2023/02/14	2037	04/05/2023	11.31	Put	Bond Future	2,561.1500	2.5612	2,391.5900	2.3916	(6.620)	0	0	0
2023/02/14	2037	04/05/2023			Bond Future	11.3629	82.6022	11.3098	82.9139	(0.467)	0.0000	0.0000	57,527
2023/02/14	2037	04/05/2023	11.03	Call	Bond Future	1,495.7400	1.4957	1,603.7000	1.6037	7.218	0	0	400
2023/02/14	2037	04/05/2023	11.94	Put	Bond Future	1,202.2600	1.2023	1,101.8100	1.1018	(8.355)	0	0	703
2023/02/14	2037	04/05/2023	13.73	Call	Bond Future	12,361.7500	12.3617	12,661.7000	12.6617	2.426	0	0	0
2023/02/14	2037	04/05/2023	11.32	Call	Bond Future	2,280.7100	2.2807	2,423.9800	2.4240	6.282	0	0	0
2023/02/14	2037	04/05/2023	11.32	Put	Bond Future	2,532.3800	2.5324	2,364.0200	2.3640	(6.648)	0	0	0
2023/02/14	2037	04/05/2023	11.78	Call	Bond Future	3,858.7400	3.8587	4,054.1500	4.0542	5.064	0	0	400
2023/02/14	2037	04/05/2023	11.78	Put	Bond Future	1,467.8400	1.4678	1,351.6200	1.3516	(7.918)	0	0	0
2023/02/14	2037	03/08/2023	12.12	Call	Bond Future	5,805.3400	5.8053	6,009.2900	6.0093	3.513	0	0	0
2023/02/14	2037	03/08/2023	12.12	Put	Bond Future	2,265.0000	2.2650	2,151.2500	2.1513	(5.022)	0	0	0
2023/02/14	2037	03/08/2023	12.13	Call	Bond Future	5,841.6800	5.8417	6,046.2700	6.0463	3.502	0	0	0
2023/02/14	2037	03/08/2023	12.13	Put	Bond Future	2,247.5700	2.2476	2,134.4600	2.1345	(5.033)	0	0	0
2023/02/14	2037	03/08/2023			Bond Future	11.4835	79.9674	11.4284	80.2851	(0.480)	0.0000	0.0000	72,404
2023/02/14	2037	03/08/2023	12.14	Call	Bond Future	5,878.2800	5.8783	6,083.5200	6.0835	3.491	0	0	0
2023/02/14	2037	03/08/2023	12.14	Put	Bond Future	2,230.4600	2.2305	2,118.0000	2.1180	(5.042)	0	0	0
2023/02/14	2037	03/08/2023	11.00	Call	Bond Future	2,323.0800	2.3231	2,441.0500	2.4410	5.078	0	0	1,800
2023/02/14	2037	03/08/2023	11.00	Put	Bond Future	5,175.6600	5.1757	4,975.9300	4.9759	(3.859)	0	0	0
2023/02/14	2037	03/08/2023	10.30	Call	Bond Future	1,001.2200	1.0012	1,065.1300	1.0651	6.383	0	0	1,800
2023/02/14	2037	03/08/2023	10.30	Put	Bond Future	8,252.2100	8.2522	7,998.4200	7.9984	(3.075)	0	0	0
2023/02/14	2037	02/11/2023	11.57	Call	Bond Future	4,177.5100	4.1775	4,339.6600	4.3397	3.881	0	0	0
2023/02/14	2037	02/11/2023	11.55	Put	Bond Future	4,409.9000	4.4099	4,246.6200	4.2466	(3.703)	0	0	0
2023/02/14	2037	02/11/2023	11.56	Put	Bond Future	4,382.7800	4.3828	4,220.1900	4.2202	(3.710)	0	0	0
2023/02/14	2037	02/11/2023			Bond Future	11.6015	81.5355	11.5443	81.8595	(0.493)	0.0000	0.0000	0
2023/02/14	2037	02/11/2023	11.57	Put	Bond Future	4,355.8100	4.3558	4,193.9100	4.1939	(3.717)	0	0	0
2023/02/14	2037	02/11/2023	11.55	Call	Bond Future	4,118.1200	4.1181	4,278.8900	4.2789	3.904	0	0	0
2023/02/14	2037	02/11/2023	11.56	Call	Bond Future	4,147.7700	4.1478	4,309.2300	4.3092	3.893	0	0	0
2023/02/14	2037	01/02/2024	12.33	Call	Bond Future	6,866.2900	6.8663	7,069.7400	7.0697	2.963	0	0	0
2023/02/14	2037	01/02/2024	12.33	Put	Bond Future	3,627.5100	3.6275	3,500.4300	3.5004	(3.503)	0	0	0
2023/02/14	2037	01/02/2024			Bond Future	11.7274	78.8826	11.6680	79.2131	(0.507)	0.0000	0.0000	0
2023/02/14	2037	01/02/2024	12.31	Call	Bond Future	6,800.4400	6.8004	7,002.8800	7.0029	2.977	0	0	0
2023/02/14	2037	01/02/2024	12.31	Put	Bond Future	3,666.0100	3.6660	3,537.9200	3.5379	(3.494)	0	0	0
2023/02/14	2037	01/02/2024	12.32	Call	Bond Future	6,833.4900	6.8335	7,036.4300	7.0364	2.970	0	0	0
2023/02/14	2037	01/02/2024	12.32	Put	Bond Future	3,646.8600	3.6469	3,519.2700	3.5193	(3.499)	0	0	0
2023/02/14	2037	02/05/2024	11.45	Call	Bond Future	3,950.8500	3.9508	4,100.9800	4.1010	3.800	0	0	0
2023/02/14	2037	02/05/2024	11.43	Put	Bond Future	6,371.6400	6.3716	6,183.5000	6.1835	(2.953)	0	0	0
2023/02/14	2037	02/05/2024	11.44	Call	Bond Future	3,925.6400	3.9256	4,075.1600	4.0752	3.809	0	0	0
2023/02/14	2037	02/05/2024	11.44	Put	Bond Future	6,340.0200	6.3400	6,152.4900	6.1525	(2.958)	0	0	0
2023/02/14	2037	02/05/2024			Bond Future	11.8750	80.3552	11.8131	80.6922	(0.521)	0.0000	0.0000	0
2023/02/14	2037	02/05/2024	11.45	Put	Bond Future	6,308.5300	6.3085	6,121.6100	6.1216	(2.963)	0	0	0
2023/02/14	2037	02/05/2024	11.43	Call	Bond Future	3,900.5100	3.9005	4,049.4200	4.0494	3.818	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/14	2038	04/05/2023			Bond Future	128.1694		128.1694	128.3261	128.3261	0.122	0.0000	0.0000	4,625
2023/02/14	2038	03/08/2023			Bond Future	128.7603		128.7603	128.9200	128.9200	0.124	0.0000	0.0000	0
2023/02/14	2038	02/11/2023			Bond Future	131.3161		131.3161	131.4791	131.4791	0.124	0.0000	0.0000	0
2023/02/14	2038	01/02/2024			Bond Future	131.9221		131.9221	132.0881	132.0881	0.126	0.0000	0.0000	0
2023/02/14	2038	02/05/2024			Bond Future	134.4229		134.4229	134.5926	134.5926	0.126	0.0000	0.0000	0
2023/02/14	2040	04/05/2023	10.73	Put	Bond Future	5,862.1100		5.8621	5,591.1300	5.5911	(4.623)	0	0	0
2023/02/14	2040	04/05/2023	12.78	Call	Bond Future	7,930.2900		7.9303	8,210.1900	8.2102	3.530	0	0	0
2023/02/14	2040	04/05/2023	12.78	Put	Bond Future	535.3000		0.5353	481.3900	0.4814	(10.071)	0	0	388
2023/02/14	2040	04/05/2023	13.45	Put	Bond Future	219.9000		0.2199	194.2800	0.1943	(11.651)	0	0	486
2023/02/14	2040	04/05/2023	11.43	Call	Bond Future	2,332.3900		2.3324	2,481.0800	2.4811	6.375	0	0	0
2023/02/14	2040	04/05/2023	11.43	Put	Bond Future	2,846.7200		2.8467	2,661.6000	2.6616	(6.503)	0	0	0
2023/02/14	2040	04/05/2023	12.05	Put	Bond Future	1,365.2300		1.3652	1,253.4500	1.2534	(8.188)	0	0	684
2023/02/14	2040	04/05/2023			Bond Future	11.5115		83.9424	11.4585	84.2762	(0.460)	0.0000	0.0000	51,473
2023/02/14	2040	04/05/2023	10.17	Call	Bond Future	198.2300		0.1982	219.3800	0.2194	10.669	0	0	388
2023/02/14	2040	04/05/2023	10.17	Put	Bond Future	9,348.6200		9.3486	9,035.9600	9.0360	(3.344)	0	0	0
2023/02/14	2040	04/05/2023	10.73	Call	Bond Future	714.4800		0.7145	777.3100	0.7773	8.794	0	0	486
2023/02/14	2040	04/05/2023	10.92	Call	Bond Future	1,035.8200		1.0358	1,119.6300	1.1196	8.091	0	0	388
2023/02/14	2040	04/05/2023	10.92	Put	Bond Future	4,886.6400		4.8866	4,636.6400	4.6366	(5.116)	0	0	0
2023/02/14	2040	04/05/2023	13.45	Call	Bond Future	11,098.9300		11.0989	11,407.1200	11.4071	2.777	0	0	0
2023/02/14	2040	04/05/2023	11.48	Call	Bond Future	2,492.3500		2.4924	2,647.5000	2.6475	6.225	0	0	486
2023/02/14	2040	04/05/2023	11.48	Put	Bond Future	2,690.5000		2.6905	2,511.8400	2.5118	(6.640)	0	0	0
2023/02/14	2040	04/05/2023	12.05	Call	Bond Future	4,640.8100		4.6408	4,862.8400	4.8628	4.784	0	0	0
2023/02/14	2040	04/05/2023	11.03	Call	Bond Future	1,260.5700		1.2606	1,357.6400	1.3576	7.700	0	0	684
2023/02/14	2040	04/05/2023	11.03	Put	Bond Future	4,374.2100		4.3742	4,137.4700	4.1375	(5.412)	0	0	0
2023/02/14	2040	04/05/2023	11.41	Call	Bond Future	2,270.0200		2.2700	2,416.1000	2.4161	6.435	0	0	0
2023/02/14	2040	04/05/2023	11.41	Put	Bond Future	2,911.3600		2.9114	2,723.6300	2.7236	(6.448)	0	0	0
2023/02/14	2040	04/05/2023	11.42	Call	Bond Future	2,301.1000		2.3011	2,448.4900	2.4485	6.405	0	0	0
2023/02/14	2040	04/05/2023	11.42	Put	Bond Future	2,878.8900		2.8789	2,692.4700	2.6925	(6.475)	0	0	0
2023/02/14	2040	03/08/2023	12.23	Call	Bond Future	6,093.8700		6.0939	6,309.7100	6.3097	3.542	0	0	0
2023/02/14	2040	03/08/2023	12.23	Put	Bond Future	2,524.9200		2.5249	2,400.4200	2.4004	(4.931)	0	0	0
2023/02/14	2040	03/08/2023			Bond Future	11.6306		81.0834	11.5756	81.4237	(0.473)	0.0000	0.0000	91,640
2023/02/14	2040	03/08/2023	12.22	Call	Bond Future	6,055.4500		6.0554	6,270.5900	6.2706	3.553	0	0	0
2023/02/14	2040	03/08/2023	12.22	Put	Bond Future	2,544.0000		2.5440	2,418.8000	2.4188	(4.921)	0	0	0
2023/02/14	2040	03/08/2023	12.21	Call	Bond Future	6,017.1100		6.0171	6,231.5500	6.2315	3.564	0	0	0
2023/02/14	2040	03/08/2023	12.21	Put	Bond Future	2,563.2200		2.5632	2,437.3200	2.4373	(4.912)	0	0	0
2023/02/14	2040	02/11/2023	11.59	Call	Bond Future	4,130.2300		4.1302	4,295.1800	4.2952	3.994	0	0	0
2023/02/14	2040	02/11/2023	11.60	Put	Bond Future	5,057.9600		5.0580	4,876.5700	4.8766	(3.586)	0	0	0
2023/02/14	2040	02/11/2023	11.58	Call	Bond Future	4,099.7900		4.0998	4,263.9800	4.2640	4.005	0	0	0
2023/02/14	2040	02/11/2023	11.58	Put	Bond Future	5,120.5100		5.1205	4,937.6300	4.9376	(3.572)	0	0	0
2023/02/14	2040	02/11/2023			Bond Future	11.7467		82.6734	11.6896	83.0205	(0.486)	0.0000	0.0000	84
2023/02/14	2040	02/11/2023	11.59	Put	Bond Future	5,089.1400		5.0891	4,907.0200	4.9070	(3.579)	0	0	0
2023/02/14	2040	02/11/2023	11.60	Call	Bond Future	4,160.7800		4.1608	4,326.4600	4.3265	3.982	0	0	0
2023/02/14	2040	01/02/2024	12.34	Call	Bond Future	6,945.9000		6.9459	7,156.8700	7.1569	3.037	0	0	0
2023/02/14	2040	01/02/2024	12.34	Put	Bond Future	4,223.4400		4.2234	4,080.3600	4.0804	(3.388)	0	0	0
2023/02/14	2040	01/02/2024	12.33	Call	Bond Future	6,911.3400		6.9113	7,121.7600	7.1218	3.045	0	0	0
2023/02/14	2040	01/02/2024	12.33	Put	Bond Future	4,245.3100		4.2453	4,101.6800	4.1017	(3.383)	0	0	0
2023/02/14	2040	01/02/2024			Bond Future	11.8702		79.7925	11.8110	80.1465	(0.499)	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
2023/02/14	2040	01/02/2024	12.35	Call	Bond Future	6,980.2100	6.9802	7,191.7400	7.1917	3.030	0	0	0
2023/02/14	2040	01/02/2024	12.35	Put	Bond Future	4,201.3800	4.2014	4,058.8600	4.0589	(3.392)	0	0	0
2023/02/14	2040	02/05/2024	11.61	Call	Bond Future	4,363.4300	4.3634	4,526.5500	4.5265	3.738	0	0	0
2023/02/14	2040	02/05/2024	11.62	Put	Bond Future	6,742.1700	6.7422	6,544.8800	6.5449	(2.926)	0	0	0
2023/02/14	2040	02/05/2024	11.60	Call	Bond Future	4,336.2800	4.3363	4,498.7600	4.4988	3.747	0	0	0
2023/02/14	2040	02/05/2024			Bond Future	12.0137	81.2816	11.9521	81.6427	(0.513)	0.0000	0.0000	0
2023/02/14	2040	02/05/2024	11.61	Put	Bond Future	6,775.7000	6.7757	6,577.7700	6.5778	(2.921)	0	0	0
2023/02/14	2040	02/05/2024	11.62	Call	Bond Future	4,391.0100	4.3910	4,554.7700	4.5548	3.729	0	0	0
2023/02/14	2040	02/05/2024	11.60	Put	Bond Future	6,809.7400	6.8097	6,611.1700	6.6112	(2.916)	0	0	0
2023/02/14	2044	04/05/2023	11.41	Call	Bond Future	2,125.1400	2.1251	2,263.8200	2.2638	6.526	0	0	0
2023/02/14	2044	04/05/2023	11.41	Put	Bond Future	3,235.1000	3.2351	3,036.3400	3.0363	(6.144)	0	0	0
2023/02/14	2044	04/05/2023	11.42	Call	Bond Future	2,155.0900	2.1551	2,295.0800	2.2951	6.496	0	0	0
2023/02/14	2044	04/05/2023	11.42	Put	Bond Future	3,200.0100	3.2000	3,002.5600	3.0026	(6.170)	0	0	0
2023/02/14	2044	04/05/2023	11.75	Put	Bond Future	2,208.2500	2.2082	2,052.6300	2.0526	(7.047)	0	0	4,423
2023/02/14	2044	04/05/2023			Bond Future	11.5826	80.2526	11.5297	80.5901	(0.457)	0.0000	0.0000	55,682
2023/02/14	2044	04/05/2023	11.43	Call	Bond Future	2,185.2600	2.1853	2,326.5500	2.3266	6.466	0	0	0
2023/02/14	2044	04/05/2023	11.43	Put	Bond Future	3,165.2300	3.1652	2,969.0800	2.9691	(6.197)	0	0	0
2023/02/14	2044	04/05/2023	11.75	Call	Bond Future	3,260.7200	3.2607	3,442.5400	3.4425	5.576	0	0	0
2023/02/14	2044	04/05/2023	12.00	Call	Bond Future	4,227.2500	4.2273	4,437.8700	4.4379	4.982	0	0	0
2023/02/14	2044	04/05/2023	12.00	Put	Bond Future	1,646.9600	1.6470	1,520.1400	1.5201	(7.700)	0	0	4,423
2023/02/14	2044	04/05/2023	12.25	Call	Bond Future	5,275.4000	5.2754	5,511.2700	5.5113	4.471	0	0	0
2023/02/14	2044	04/05/2023	12.25	Put	Bond Future	1,217.5900	1.2176	1,116.0200	1.1160	(8.342)	0	0	1,798
2023/02/14	2044	03/08/2023	12.16	Call	Bond Future	5,699.4400	5.6994	5,907.4700	5.9075	3.650	0	0	0
2023/02/14	2044	03/08/2023	12.16	Put	Bond Future	2,895.2800	2.8953	2,759.2500	2.7593	(4.698)	0	0	0
2023/02/14	2044	03/08/2023	12.00	Call	Bond Future	5,110.5600	5.1106	5,306.5500	5.3065	3.835	0	0	0
2023/02/14	2044	03/08/2023	12.00	Put	Bond Future	3,256.1400	3.2561	3,108.0700	3.1081	(4.547)	0	0	4,754
2023/02/14	2044	03/08/2023	12.15	Call	Bond Future	5,662.0300	5.6620	5,869.3300	5.8693	3.661	0	0	0
2023/02/14	2044	03/08/2023	12.15	Put	Bond Future	2,916.6400	2.9166	2,779.8800	2.7799	(4.689)	0	0	0
2023/02/14	2044	03/08/2023			Bond Future	11.6971	77.4464	11.6422	77.7905	(0.469)	0.0000	0.0000	21,473
2023/02/14	2044	03/08/2023	12.17	Call	Bond Future	5,736.9100	5.7369	5,945.6800	5.9457	3.639	0	0	0
2023/02/14	2044	03/08/2023	12.17	Put	Bond Future	2,874.0600	2.8741	2,738.7700	2.7388	(4.707)	0	0	0
2023/02/14	2044	03/08/2023	11.75	Call	Bond Future	4,234.7500	4.2348	4,410.6400	4.4106	4.153	0	0	0
2023/02/14	2044	03/08/2023	11.75	Put	Bond Future	3,905.4400	3.9054	3,737.2700	3.7373	(4.306)	0	0	3,076
2023/02/14	2044	02/11/2023	11.57	Call	Bond Future	4,006.6300	4.0066	4,167.9900	4.1680	4.027	0	0	0
2023/02/14	2044	02/11/2023	11.57	Put	Bond Future	5,495.8000	5.4958	5,306.2300	5.3062	(3.449)	0	0	0
2023/02/14	2044	02/11/2023			Bond Future	11.8084	78.9650	11.7515	79.3159	(0.482)	0.0000	0.0000	0
2023/02/14	2044	02/11/2023	11.56	Call	Bond Future	3,976.2500	3.9763	4,136.8500	4.1369	4.039	0	0	0
2023/02/14	2044	02/11/2023	11.56	Put	Bond Future	5,528.9200	5.5289	5,338.5900	5.3386	(3.442)	0	0	0
2023/02/14	2044	02/11/2023	11.55	Call	Bond Future	3,946.2400	3.9462	4,106.0800	4.1061	4.050	0	0	0
2023/02/14	2044	02/11/2023	11.55	Put	Bond Future	5,562.5000	5.5625	5,371.4100	5.3714	(3.435)	0	0	0
2023/02/14	2044	01/02/2024	12.29	Call	Bond Future	6,745.5500	6.7455	6,953.2200	6.9532	3.079	0	0	0
2023/02/14	2044	01/02/2024	12.29	Put	Bond Future	4,601.9600	4.6020	4,451.6800	4.4517	(3.266)	0	0	0
2023/02/14	2044	01/02/2024			Bond Future	11.9266	76.1364	11.8676	76.4943	(0.495)	0.0000	0.0000	0
2023/02/14	2044	01/02/2024	12.28	Call	Bond Future	6,711.3800	6.7114	6,918.4800	6.9185	3.086	0	0	0
2023/02/14	2044	01/02/2024	12.28	Put	Bond Future	4,625.4200	4.6254	4,474.5700	4.4746	(3.261)	0	0	0
2023/02/14	2044	01/02/2024	12.27	Call	Bond Future	6,677.2500	6.6773	6,883.7800	6.8838	3.093	0	0	0
2023/02/14	2044	01/02/2024	12.27	Put	Bond Future	4,649.0000	4.6490	4,497.5800	4.4976	(3.257)	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
2023/02/14	2044	02/05/2024	11.67	Call	Bond Future	4,530.6400	4.5306	4,697.2700	4.6973	3.678	0	0	0
2023/02/14	2044	02/05/2024	11.67	Put	Bond Future	6,921.4000	6.9214	6,723.0600	6.7231	(2.866)	0	0	0
2023/02/14	2044	02/05/2024			Bond Future	12.0631	77.5571	12.0018	77.9221	(0.508)	0.0000	0.0000	0
2023/02/14	2044	02/05/2024	11.66	Call	Bond Future	4,502.7800	4.5028	4,668.7700	4.6688	3.686	0	0	0
2023/02/14	2044	02/05/2024	11.66	Put	Bond Future	6,955.9800	6.9560	6,757.0000	6.7570	(2.861)	0	0	0
2023/02/14	2044	02/05/2024	11.65	Call	Bond Future	4,475.0000	4.4750	4,640.3500	4.6404	3.695	0	0	0
2023/02/14	2044	02/05/2024	11.65	Put	Bond Future	6,990.7200	6.9907	6,791.1000	6.7911	(2.855)	0	0	0
2023/02/14	2046	04/05/2023			Bond Future	112.5629	112.5629	112.5652	112.5652	0.002	0.0000	0.0000	17,308
2023/02/14	2046	03/08/2023			Bond Future	114.8010	114.8010	114.8032	114.8032	0.002	0.0000	0.0000	0
2023/02/14	2046	02/11/2023			Bond Future	114.9961	114.9961	114.9982	114.9982	0.002	0.0000	0.0000	0
2023/02/14	2046	01/02/2024			Bond Future	117.2827	117.2827	117.2850	117.2850	0.002	0.0000	0.0000	0
2023/02/14	2046	02/05/2024			Bond Future	117.3759	117.3759	117.3782	117.3782	0.002	0.0000	0.0000	0
2023/02/14	2050	04/05/2023			Bond Future	114.6758	114.6758	114.4762	114.4762	(0.174)	0.0000	0.0000	13,256
2023/02/14	2050	03/08/2023			Bond Future	114.7779	114.7779	114.5741	114.5741	(0.178)	0.0000	0.0000	0
2023/02/14	2050	02/11/2023			Bond Future	117.0560	117.0560	116.8483	116.8483	(0.177)	0.0000	0.0000	0
2023/02/14	2050	01/02/2024			Bond Future	117.1505	117.1505	116.9384	116.9384	(0.181)	0.0000	0.0000	0
2023/02/14	2050	02/05/2024			Bond Future	119.3710	119.3710	119.1553	119.1553	(0.181)	0.0000	0.0000	0
2023/02/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	AL37	04/05/2023			Index Future	883.0480	883.0480	883.8660	883.8660	0.093	0.0000	0.0000	0
2023/02/14	AL37	03/08/2023			Index Future	900.3910	900.3910	901.2250	901.2250	0.093	0.0000	0.0000	0
2023/02/14	AL37	02/11/2023			Index Future	918.0610	918.0610	918.9120	918.9120	0.093	0.0000	0.0000	0
2023/02/14	AL37	01/02/2024			Index Future	936.1230	936.1230	936.9930	936.9930	0.093	0.0000	0.0000	0
2023/02/14	AL37	02/05/2024			Index Future	953.7040	953.7040	954.5930	954.5930	0.093	0.0000	0.0000	0
2023/02/14	AL7T	04/05/2023			Index Future	1,016.2350	1,016.2350	1,018.1900	1,018.1900	0.192	0.0000	0.0000	0
2023/02/14	AL7T	03/08/2023			Index Future	1,036.1950	1,036.1950	1,038.1880	1,038.1880	0.192	0.0000	0.0000	0
2023/02/14	AL7T	02/11/2023			Index Future	1,056.5290	1,056.5290	1,058.5630	1,058.5630	0.193	0.0000	0.0000	0
2023/02/14	AL7T	01/02/2024			Index Future	1,077.3160	1,077.3160	1,079.3910	1,079.3910	0.193	0.0000	0.0000	0
2023/02/14	AL7T	02/05/2024			Index Future	1,097.5490	1,097.5490	1,099.6660	1,099.6660	0.193	0.0000	0.0000	0
2023/02/14	ALBI	04/05/2023			Index Future	894.0370	894.0370	896.3620	896.3620	0.260	0.0000	0.0000	98
2023/02/14	ALBI	03/08/2023			Index Future	911.5960	911.5960	913.9660	913.9660	0.260	0.0000	0.0000	0
2023/02/14	ALBI	02/11/2023			Index Future	929.4860	929.4860	931.9030	931.9030	0.260	0.0000	0.0000	0
2023/02/14	ALBI	01/02/2024			Index Future	947.7730	947.7730	950.2390	950.2390	0.260	0.0000	0.0000	0
2023/02/14	ALBI	02/05/2024			Index Future	965.5730	965.5730	968.0890	968.0890	0.261	0.0000	0.0000	0
2023/02/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	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
2023/02/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/14	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
2023/02/14	ES33	04/05/2023			Bond Future	12.0472	74.5991	11.9936	74.8534	(0.445)	0.0000	0.0000	0
2023/02/14	ES33	03/08/2023			Bond Future	12.1989	76.0823	12.1430	76.3416	(0.458)	0.0000	0.0000	350
2023/02/14	ES33	02/11/2023			Bond Future	12.3622	73.7987	12.3038	74.0633	(0.472)	0.0000	0.0000	0
2023/02/14	ES33	01/02/2024			Bond Future	12.5374	75.2652	12.4765	75.5352	(0.486)	0.0000	0.0000	0
2023/02/14	ES33	02/05/2024			Bond Future	12.7357	72.8963	12.6719	73.1718	(0.501)	0.0000	0.0000	0
2023/02/14	ES42	04/05/2023			Bond Future	12.4503	71.7998	12.3865	72.1522	(0.512)	0.0000	0.0000	0
2023/02/14	ES42	03/08/2023			Bond Future	12.5900	73.2275	12.5238	73.5868	(0.526)	0.0000	0.0000	4,000
2023/02/14	ES42	02/11/2023			Bond Future	12.7393	70.4186	12.6703	70.7851	(0.541)	0.0000	0.0000	0
2023/02/14	ES42	01/02/2024			Bond Future	12.8915	71.8171	12.8197	72.1911	(0.556)	0.0000	0.0000	0
2023/02/14	ES42	02/05/2024			Bond Future	13.0673	68.9140	12.9924	69.2954	(0.573)	0.0000	0.0000	0
2023/02/14	GOVI	04/05/2023	852.86	Call	GOVI	286,450.0000	28.6450	308,990.0000	30.8990	7.869	0	0	0
2023/02/14	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	04/05/2023	852.87	Call	GOVI	286,350.0000	28.6350	308,890.0000	30.8890	7.871	0	0	0
2023/02/14	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	04/05/2023			GOVI	881.5050	881.5050	883.7590	883.7590	0.256	0.0000	0.0000	843
2023/02/14	GOVI	04/05/2023	852.88	Call	GOVI	286,250.0000	28.6250	308,790.0000	30.8790	7.874	0	0	0
2023/02/14	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	03/08/2023	837.21	Call	GOVI	616,080.0000	61.6080	639,060.0000	63.9060	3.730	0	0	0
2023/02/14	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	03/08/2023	837.22	Call	GOVI	615,980.0000	61.5980	638,960.0000	63.8960	3.731	0	0	0
2023/02/14	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	03/08/2023			GOVI	898.8180	898.8180	901.1160	901.1160	0.256	0.0000	0.0000	0
2023/02/14	GOVI	03/08/2023	837.23	Call	GOVI	615,880.0000	61.5880	638,860.0000	63.8860	3.731	0	0	0
2023/02/14	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	02/11/2023	885.82	Call	GOVI	306,370.0000	30.6370	329,810.0000	32.9810	7.651	0	0	0
2023/02/14	GOVI	02/11/2023			GOVI	916.4570	916.4570	918.8010	918.8010	0.256	0.0000	0.0000	0
2023/02/14	GOVI	02/11/2023	885.80	Call	GOVI	306,570.0000	30.6570	330,010.0000	33.0010	7.646	0	0	0
2023/02/14	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	02/11/2023	885.81	Call	GOVI	306,470.0000	30.6470	329,910.0000	32.9910	7.648	0	0	0
2023/02/14	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	01/02/2024	880.00	Call	GOVI	544,880.0000	54.4880	568,790.0000	56.8790	4.388	0	0	0
2023/02/14	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	01/02/2024			GOVI	934.4880	934.4880	936.8790	936.8790	0.256	0.0000	0.0000	0
2023/02/14	GOVI	01/02/2024	879.98	Call	GOVI	545,080.0000	54.5080	568,990.0000	56.8990	4.387	0	0	0
2023/02/14	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	01/02/2024	879.99	Call	GOVI	544,980.0000	54.4980	568,890.0000	56.8890	4.387	0	0	0
2023/02/14	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	02/05/2024	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	02/05/2024	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/14	GOVI	02/05/2024	950.99	Call	GOVI	10,480.0000	1.0480	34,880.0000	3.4880	232.824	0	0	0
2023/02/14	GOVI	02/05/2024			GOVI	952.0380	952.0380	954.4780	954.4780	0.256	0.0000	0.0000	0
2023/02/14	GOVI	02/05/2024	950.97	Call	GOVI	10,680.0000	1.0680	35,080.0000	3.5080	228.464	0	0	0
2023/02/14	GOVI	02/05/2024	950.98	Call	GOVI	10,580.0000	1.0580	34,980.0000	3.4980	230.624	0	0	0
2023/02/14	GOVI	02/05/2024	950.99	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/14	IGOV	04/05/2023			Index Future	325.4200	325.4200	325.4050	325.4050	(0.005)	0.0000	0.0000	655
2023/02/14	IGOV	03/08/2023			Index Future	331.8890	331.8890	331.8740	331.8740	(0.005)	0.0000	0.0000	0
2023/02/14	IGOV	02/11/2023			Index Future	338.4790	338.4790	338.4640	338.4640	(0.004)	0.0000	0.0000	0
2023/02/14	IGOV	01/02/2024			Index Future	345.2140	345.2140	345.1990	345.1990	(0.004)	0.0000	0.0000	0
2023/02/14	IGOV	02/05/2024			Index Future	351.7710	351.7710	351.7570	351.7570	(0.004)	0.0000	0.0000	0
2023/02/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/14	JBAF	15/02/2023			Jibar Tradeable Future	7.4600	92.5400	7.4550	92.5450	(0.067)	0.0000	0.0000	0
2023/02/14	JBAF	15/03/2023			Jibar Tradeable Future	7.4700	92.5300	7.4750	92.5250	0.067	0.0000	0.0000	0
2023/02/14	JBAF	19/04/2023			Jibar Tradeable Future	7.6550	92.3450	7.6400	92.3600	(0.196)	0.0000	0.0000	0
2023/02/14	JBAF	17/05/2023			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2023/02/14	JBAF	21/06/2023			Jibar Tradeable Future	7.7650	92.2350	7.7350	92.2650	(0.386)	0.0000	0.0000	0
2023/02/14	JBAF	19/07/2023			Jibar Tradeable Future	7.7650	92.2350	7.7400	92.2600	(0.322)	0.0000	0.0000	0
2023/02/14	JBAF	16/08/2023			Jibar Tradeable Future	7.7750	92.2250	7.7750	92.2250	0.000	0.0000	0.0000	0
2023/02/14	JBAF	20/09/2023			Jibar Tradeable Future	7.7700	92.2300	7.7300	92.2700	(0.515)	0.0000	0.0000	75
2023/02/14	JBAF	20/12/2023			Jibar Tradeable Future	7.5850	92.4150	7.5350	92.4650	(0.659)	0.0000	0.0000	272
2023/02/14	JBAF	20/03/2024			Jibar Tradeable Future	7.5200	92.4800	7.4650	92.5350	(0.731)	0.0000	0.0000	0
2023/02/14	JBAF	19/06/2024			Jibar Tradeable Future	7.3300	92.6700	7.2700	92.7300	(0.819)	0.0000	0.0000	0
2023/02/14	JBAF	18/09/2024			Jibar Tradeable Future	7.3300	92.6700	7.2500	92.7500	(1.091)	0.0000	0.0000	68
2023/02/14	JBAF	18/12/2024			Jibar Tradeable Future	7.2900	92.7100	7.2200	92.7800	(0.960)	0.0000	0.0000	0
2023/02/14	R035	04/05/2023	10.55	Call	Bond Future	996.6000	0.9966	1,069.0600	1.0691	7.271	0	0	770
2023/02/14	R035	04/05/2023	10.55	Put	Bond Future	4,237.1100	4.2371	4,029.6600	4.0297	(4.896)	0	0	0
2023/02/14	R035	04/05/2023	13.18	Call	Bond Future	11,158.9000	11.1589	11,423.6000	11.4236	2.372	0	0	0
2023/02/14	R035	04/05/2023	13.18	Put	Bond Future	126.4200	0.1264	111.2100	0.1112	(12.031)	0	0	491
2023/02/14	R035	04/05/2023	12.46	Call	Bond Future	7,857.8300	7.8578	8,099.0900	8.0991	3.070	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/14	R035	04/05/2023	12.46	Put	Bond Future	386.4800		0.3865	347.8300	0.3478	(10.001)	0	0	388
2023/02/14	R035	04/05/2023	11.20	Call	Bond Future	2,684.7800		2.6848	2,828.2800	2.8283	5.345	0	0	0
2023/02/14	R035	04/05/2023	11.21	Call	Bond Future	2,717.7700		2.7178	2,862.3500	2.8624	5.320	0	0	0
2023/02/14	R035	04/05/2023	11.22	Put	Bond Future	2,009.4300		2.0094	1,875.1700	1.8752	(6.681)	0	0	0
2023/02/14	R035	04/05/2023	10.60	Call	Bond Future	1,092.3600		1.0924	1,169.9700	1.1700	7.105	0	0	388
2023/02/14	R035	04/05/2023	10.60	Put	Bond Future	4,026.7500		4.0268	3,824.4500	3.8244	(5.024)	0	0	0
2023/02/14	R035	04/05/2023	11.05	Call	Bond Future	2,213.7100		2.2137	2,340.7600	2.3408	5.739	0	0	770
2023/02/14	R035	04/05/2023	11.05	Put	Bond Future	2,458.4000		2.4584	2,305.5400	2.3055	(6.218)	0	0	0
2023/02/14	R035	04/05/2023	11.17	Call	Bond Future	2,587.1000		2.5871	2,727.3500	2.7274	5.421	0	0	491
2023/02/14	R035	04/05/2023			Bond Future	11.0919		87.2587	11.0440	87.5386	(0.432)	0.0000	0.0000	158,784
2023/02/14	R035	04/05/2023	9.85	Call	Bond Future	208.1000		0.2081	228.0700	0.2281	9.596	0	0	388
2023/02/14	R035	04/05/2023	9.85	Put	Bond Future	7,893.9100		7.8939	7,633.9700	7.6340	(3.293)	0	0	0
2023/02/14	R035	04/05/2023	10.42	Call	Bond Future	776.0500		0.7761	835.8500	0.8358	7.706	0	0	491
2023/02/14	R035	04/05/2023	10.42	Put	Bond Future	4,819.4500		4.8194	4,599.3400	4.5993	(4.567)	0	0	0
2023/02/14	R035	04/05/2023	11.80	Call	Bond Future	4,950.3600		4.9504	5,150.8600	5.1509	4.050	0	0	0
2023/02/14	R035	04/05/2023	11.80	Put	Bond Future	962.2500		0.9622	882.8400	0.8828	(8.253)	0	0	1,035
2023/02/14	R035	04/05/2023	11.87	Call	Bond Future	5,244.4100		5.2444	5,450.3400	5.4503	3.927	0	0	0
2023/02/14	R035	04/05/2023	11.87	Put	Bond Future	876.4600		0.8765	802.4800	0.8025	(8.441)	0	0	770
2023/02/14	R035	04/05/2023	11.20	Put	Bond Future	2,058.4500		2.0584	1,922.0400	1.9220	(6.627)	0	0	0
2023/02/14	R035	04/05/2023	11.21	Put	Bond Future	2,033.8200		2.0338	1,898.4900	1.8985	(6.654)	0	0	0
2023/02/14	R035	04/05/2023	11.22	Call	Bond Future	2,750.9500		2.7510	2,896.6000	2.8966	5.295	0	0	0
2023/02/14	R035	04/05/2023	11.17	Put	Bond Future	2,133.9700		2.1340	1,994.3100	1.9943	(6.545)	0	0	0
2023/02/14	R035	03/08/2023	12.00	Call	Bond Future	6,296.7900		6.2968	6,488.5200	6.4885	3.045	0	0	0
2023/02/14	R035	03/08/2023	12.00	Put	Bond Future	1,919.2100		1.9192	1,825.5400	1.8255	(4.881)	0	0	0
2023/02/14	R035	03/08/2023			Bond Future	11.2046		88.9726	11.1547	89.2581	(0.445)	0.0000	0.0000	2,561
2023/02/14	R035	03/08/2023	11.98	Call	Bond Future	6,221.2400		6.2212	6,411.8400	6.4118	3.064	0	0	0
2023/02/14	R035	03/08/2023	11.98	Put	Bond Future	1,949.7700		1.9498	1,854.9700	1.8550	(4.862)	0	0	0
2023/02/14	R035	03/08/2023	11.99	Call	Bond Future	6,258.9800		6.2590	6,450.1500	6.4501	3.054	0	0	0
2023/02/14	R035	03/08/2023	11.99	Put	Bond Future	1,934.4300		1.9344	1,840.2000	1.8402	(4.871)	0	0	0
2023/02/14	R035	02/11/2023	11.41	Call	Bond Future	4,393.9500		4.3939	4,545.3200	4.5453	3.445	0	0	0
2023/02/14	R035	02/11/2023	11.41	Put	Bond Future	3,932.0100		3.9320	3,792.3100	3.7923	(3.553)	0	0	0
2023/02/14	R035	02/11/2023	11.42	Call	Bond Future	4,424.8800		4.4249	4,576.8600	4.5769	3.435	0	0	0
2023/02/14	R035	02/11/2023	11.42	Put	Bond Future	3,907.4300		3.9074	3,768.3400	3.7683	(3.560)	0	0	0
2023/02/14	R035	02/11/2023			Bond Future	11.3271		86.2150	11.2753	86.5061	(0.458)	0.0000	0.0000	123
2023/02/14	R035	02/11/2023	11.43	Call	Bond Future	4,455.6100		4.4556	4,608.2000	4.6082	3.425	0	0	0
2023/02/14	R035	02/11/2023	11.43	Put	Bond Future	3,882.6900		3.8827	3,744.2100	3.7442	(3.567)	0	0	0
2023/02/14	R035	01/02/2024	12.18	Put	Bond Future	3,282.3800		3.2824	3,172.4300	3.1724	(3.350)	0	0	0
2023/02/14	R035	01/02/2024	12.19	Call	Bond Future	7,138.3100		7.1383	7,325.7400	7.3257	2.626	0	0	0
2023/02/14	R035	01/02/2024	12.19	Put	Bond Future	3,264.7400		3.2647	3,155.2400	3.1552	(3.354)	0	0	0
2023/02/14	R035	01/02/2024			Bond Future	11.4591		87.9095	11.4050	88.2064	(0.472)	0.0000	0.0000	0
2023/02/14	R035	01/02/2024	12.20	Call	Bond Future	7,172.0000		7.1720	7,359.8800	7.3599	2.620	0	0	0
2023/02/14	R035	01/02/2024	12.20	Put	Bond Future	3,247.2000		3.2472	3,138.1500	3.1381	(3.358)	0	0	0
2023/02/14	R035	01/02/2024	12.18	Call	Bond Future	7,104.6600		7.1047	7,291.6400	7.2916	2.632	0	0	0
2023/02/14	R035	02/05/2024	11.19	Call	Bond Future	3,827.3800		3.8274	3,961.1600	3.9612	3.495	0	0	0
2023/02/14	R035	02/05/2024	11.19	Put	Bond Future	6,088.7200		6.0887	5,919.6200	5.9196	(2.777)	0	0	0
2023/02/14	R035	02/05/2024	11.20	Call	Bond Future	3,852.2000		3.8522	3,986.5400	3.9865	3.487	0	0	0
2023/02/14	R035	02/05/2024	11.20	Put	Bond Future	6,057.9700		6.0580	5,889.4300	5.8894	(2.782)	0	0	0
2023/02/14	R035	02/05/2024			Bond Future	11.6044		85.0510	11.5480	85.3539	(0.486)	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
2023/02/14	R035	02/05/2024	11.21	Call	Bond Future	3,877.1000	3.8771	4,011.9900	4.0120	3.479	0	0	0
2023/02/14	R035	02/05/2024	11.21	Put	Bond Future	6,027.3600	6.0274	5,859.3700	5.8594	(2.787)	0	0	0
2023/02/14	R186	04/05/2023	8.83	Put	Bond Future	408.7300	0.4087	384.5800	0.3846	(5.909)	0	0	0
2023/02/14	R186	04/05/2023	8.84	Call	Bond Future	1,775.3700	1.7754	1,822.0600	1.8221	2.630	0	0	0
2023/02/14	R186	04/05/2023			Bond Future	8.4054	110.4099	8.3833	110.4804	(0.263)	0.0000	0.0000	95,759
2023/02/14	R186	04/05/2023	8.36	Call	Bond Future	814.2000	0.8142	842.8000	0.8428	3.513	0	0	200
2023/02/14	R186	04/05/2023	8.36	Put	Bond Future	959.1900	0.9592	917.2900	0.9173	(4.368)	0	0	200
2023/02/14	R186	04/05/2023	8.82	Call	Bond Future	1,728.4700	1.7285	1,774.5000	1.7745	2.663	0	0	0
2023/02/14	R186	04/05/2023	8.82	Put	Bond Future	416.7200	0.4167	392.2500	0.3923	(5.872)	0	0	0
2023/02/14	R186	04/05/2023	8.83	Call	Bond Future	1,751.8700	1.7519	1,798.2200	1.7982	2.646	0	0	0
2023/02/14	R186	04/05/2023	8.84	Put	Bond Future	400.8600	0.4009	377.0500	0.3770	(5.940)	0	0	0
2023/02/14	R186	03/08/2023	9.73	Put	Bond Future	271.0000	0.2710	258.5200	0.2585	(4.605)	0	0	0
2023/02/14	R186	03/08/2023	9.74	Call	Bond Future	4,049.7900	4.0498	4,109.2700	4.1093	1.469	0	0	0
2023/02/14	R186	03/08/2023	9.74	Put	Bond Future	267.5400	0.2675	255.1900	0.2552	(4.616)	0	0	0
2023/02/14	R186	03/08/2023			Bond Future	8.4450	107.2742	8.4209	107.3461	(0.285)	0.0000	0.0000	0
2023/02/14	R186	03/08/2023	9.75	Call	Bond Future	4,075.0800	4.0751	4,134.6800	4.1347	1.463	0	0	0
2023/02/14	R186	03/08/2023	9.75	Put	Bond Future	264.2900	0.2643	252.0600	0.2521	(4.627)	0	0	0
2023/02/14	R186	03/08/2023	9.73	Call	Bond Future	4,024.7000	4.0247	4,084.0500	4.0840	1.475	0	0	0
2023/02/14	R186	02/11/2023	9.40	Call	Bond Future	3,171.4200	3.1714	3,223.1100	3.2231	1.630	0	0	0
2023/02/14	R186	02/11/2023	9.40	Put	Bond Future	674.9800	0.6750	653.2600	0.6533	(3.218)	0	0	0
2023/02/14	R186	02/11/2023	9.15	Call	Bond Future	2,658.7000	2.6587	2,706.3500	2.7063	1.792	0	0	1,715
2023/02/14	R186	02/11/2023			Bond Future	8.4898	109.3782	8.4635	109.4516	(0.310)	0.0000	0.0000	1,263
2023/02/14	R186	02/11/2023	9.39	Call	Bond Future	3,150.3900	3.1504	3,201.9200	3.2019	1.636	0	0	0
2023/02/14	R186	02/11/2023	9.39	Put	Bond Future	680.9700	0.6810	659.0900	0.6591	(3.213)	0	0	0
2023/02/14	R186	02/11/2023	10.42	Call	Bond Future	5,462.7400	5.4627	5,526.2200	5.5262	1.162	0	0	0
2023/02/14	R186	02/11/2023	10.42	Put	Bond Future	256.3100	0.2563	246.3800	0.2464	(3.874)	0	0	1,715
2023/02/14	R186	02/11/2023	9.15	Put	Bond Future	840.5000	0.8405	814.7400	0.8147	(3.065)	0	0	0
2023/02/14	R186	02/11/2023	9.38	Call	Bond Future	3,129.3900	3.1294	3,180.7700	3.1808	1.642	0	0	0
2023/02/14	R186	02/11/2023	9.38	Put	Bond Future	687.0000	0.6870	664.9700	0.6650	(3.207)	0	0	0
2023/02/14	R186	01/02/2024	9.50	Call	Bond Future	3,217.8000	3.2178	3,269.9000	3.2699	1.619	0	0	0
2023/02/14	R186	01/02/2024	9.51	Call	Bond Future	3,237.2300	3.2372	3,289.4700	3.2895	1.614	0	0	0
2023/02/14	R186	01/02/2024	9.52	Put	Bond Future	770.0000	0.7700	747.3500	0.7473	(2.942)	0	0	0
2023/02/14	R186	01/02/2024			Bond Future	8.5411	106.2242	8.5120	106.2992	(0.340)	0.0000	0.0000	0
2023/02/14	R186	01/02/2024	9.50	Put	Bond Future	781.5000	0.7815	758.5800	0.7586	(2.933)	0	0	0
2023/02/14	R186	01/02/2024	9.51	Put	Bond Future	775.9000	0.7759	753.1200	0.7531	(2.936)	0	0	0
2023/02/14	R186	01/02/2024	9.52	Call	Bond Future	3,256.3500	3.2563	3,308.7200	3.3087	1.608	0	0	0
2023/02/14	R186	02/05/2024	8.01	Call	Bond Future	859.7800	0.8598	885.3600	0.8854	2.975	0	0	0
2023/02/14	R186	02/05/2024	8.01	Put	Bond Future	2,377.0800	2.3771	2,325.8100	2.3258	(2.157)	0	0	0
2023/02/14	R186	02/05/2024			Bond Future	8.6451	108.2098	8.6127	108.2866	(0.375)	0.0000	0.0000	0
2023/02/14	R186	02/05/2024	7.99	Call	Bond Future	840.5700	0.8406	865.7700	0.8658	2.998	0	0	0
2023/02/14	R186	02/05/2024	7.99	Put	Bond Future	2,406.1100	2.4061	2,354.4600	2.3545	(2.147)	0	0	0
2023/02/14	R186	02/05/2024	8.00	Call	Bond Future	849.9200	0.8499	875.3100	0.8753	2.987	0	0	0
2023/02/14	R186	02/05/2024	8.00	Put	Bond Future	2,391.3400	2.3913	2,339.8800	2.3399	(2.152)	0	0	0
2023/02/14	R197	04/05/2023			Bond Future	335.7170	335.7170	335.7134	335.7134	(0.001)	0.0000	0.0000	309
2023/02/14	R197	03/08/2023			Bond Future	333.3254	333.3254	333.3211	333.3211	(0.001)	0.0000	0.0000	0
2023/02/14	R197	02/11/2023			Bond Future	339.9413	339.9413	339.9375	339.9375	(0.001)	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
2023/02/14	R202	04/05/2023			Bond Future	251.0645	251.0645	250.9592	250.9592	(0.042)	0.0000	0.0000	4,903
2023/02/14	R202	03/08/2023			Bond Future	251.2407	251.2407	251.1328	251.1328	(0.043)	0.0000	0.0000	460
2023/02/14	R202	02/11/2023			Bond Future	256.2276	256.2276	256.1183	256.1183	(0.043)	0.0000	0.0000	0
2023/02/14	R202	01/02/2024			Bond Future	256.3863	256.3863	256.2742	256.2742	(0.044)	0.0000	0.0000	0
2023/02/14	R202	02/05/2024			Bond Future	261.2467	261.2467	261.1335	261.1335	(0.043)	0.0000	0.0000	0
2023/02/14	R209	04/05/2023	10.00	Call	Bond Future	238.5700	0.2386	263.7800	0.2638	10.567	0	0	500
2023/02/14	R209	04/05/2023	10.00	Put	Bond Future	6,417.2600	6.4173	6,171.3900	6.1714	(3.831)	0	0	0
2023/02/14	R209	04/05/2023	10.50	Call	Bond Future	742.4800	0.7425	805.5400	0.8055	8.493	0	0	4,500
2023/02/14	R209	04/05/2023	10.50	Put	Bond Future	4,105.9500	4.1060	3,897.9300	3.8979	(5.066)	0	0	0
2023/02/14	R209	04/05/2023	11.50	Put	Bond Future	1,327.9400	1.3279	1,223.2200	1.2232	(7.886)	0	0	0
2023/02/14	R209	04/05/2023	11.09	Call	Bond Future	1,949.5400	1.9495	2,074.2900	2.0743	6.399	0	0	0
2023/02/14	R209	04/05/2023	11.09	Put	Bond Future	2,179.7000	2.1797	2,033.3700	2.0334	(6.713)	0	0	0
2023/02/14	R209	04/05/2023	11.10	Call	Bond Future	1,975.8100	1.9758	2,101.6300	2.1016	6.368	0	0	0
2023/02/14	R209	04/05/2023	11.10	Put	Bond Future	2,154.5400	2.1545	2,009.2800	2.0093	(6.742)	0	0	0
2023/02/14	R209	04/05/2023			Bond Future	11.1348	67.6313	11.0820	67.9024	(0.474)	0.0000	0.0000	19,569
2023/02/14	R209	04/05/2023	11.00	Call	Bond Future	1,721.0000	1.7210	1,836.0400	1.8360	6.684	0	0	2,500
2023/02/14	R209	04/05/2023	11.00	Put	Bond Future	2,416.4400	2.4164	2,260.4000	2.2604	(6.457)	0	0	8,250
2023/02/14	R209	04/05/2023	11.50	Call	Bond Future	3,161.9600	3.1620	3,328.3200	3.3283	5.261	0	0	1,000
2023/02/14	R209	04/05/2023	12.50	Call	Bond Future	6,855.2800	6.8553	7,089.4600	7.0895	3.416	0	0	0
2023/02/14	R209	04/05/2023	12.50	Put	Bond Future	346.1200	0.3461	309.2200	0.3092	(10.661)	0	0	8,500
2023/02/14	R209	04/05/2023	11.11	Call	Bond Future	2,002.2500	2.0022	2,129.1300	2.1291	6.337	0	0	0
2023/02/14	R209	04/05/2023	11.11	Put	Bond Future	2,129.6200	2.1296	1,985.4200	1.9854	(6.771)	0	0	0
2023/02/14	R209	03/08/2023	11.95	Put	Bond Future	1,806.9300	1.8069	1,713.3000	1.7133	(5.182)	0	0	0
2023/02/14	R209	03/08/2023	10.70	Call	Bond Future	1,862.9200	1.8629	1,961.0000	1.9610	5.265	0	0	1,800
2023/02/14	R209	03/08/2023	11.93	Call	Bond Future	5,206.0700	5.2061	5,387.6800	5.3877	3.488	0	0	0
2023/02/14	R209	03/08/2023	11.94	Call	Bond Future	5,238.5600	5.2386	5,420.7300	5.4207	3.477	0	0	0
2023/02/14	R209	03/08/2023	10.00	Call	Bond Future	771.4000	0.7714	822.5700	0.8226	6.633	0	0	1,800
2023/02/14	R209	03/08/2023	10.00	Put	Bond Future	7,434.2900	7.4343	7,209.1100	7.2091	(3.029)	0	0	0
2023/02/14	R209	03/08/2023			Bond Future	11.2371	68.9598	11.1824	69.2361	(0.486)	0.0000	0.0000	1,690
2023/02/14	R209	03/08/2023	11.95	Call	Bond Future	5,271.1100	5.2711	5,453.8300	5.4538	3.466	0	0	0
2023/02/14	R209	03/08/2023	10.70	Put	Bond Future	4,649.0600	4.6491	4,470.7900	4.4708	(3.835)	0	0	0
2023/02/14	R209	03/08/2023	11.93	Put	Bond Future	1,835.6100	1.8356	1,740.8700	1.7409	(5.161)	0	0	0
2023/02/14	R209	03/08/2023	11.94	Put	Bond Future	1,821.2100	1.8212	1,727.0300	1.7270	(5.171)	0	0	0
2023/02/14	R209	02/11/2023	11.33	Call	Bond Future	3,623.8400	3.6238	3,766.2800	3.7663	3.931	0	0	0
2023/02/14	R209	02/11/2023	11.33	Put	Bond Future	3,697.4800	3.6975	3,558.0400	3.5580	(3.771)	0	0	0
2023/02/14	R209	02/11/2023	11.34	Call	Bond Future	3,650.1600	3.6502	3,793.2100	3.7932	3.919	0	0	0
2023/02/14	R209	02/11/2023	11.34	Put	Bond Future	3,674.1300	3.6741	3,535.3000	3.5353	(3.779)	0	0	0
2023/02/14	R209	02/11/2023			Bond Future	11.3448	67.1618	11.2882	67.4436	(0.499)	0.0000	0.0000	4,130
2023/02/14	R209	02/11/2023	11.35	Call	Bond Future	3,676.3400	3.6763	3,820.0000	3.8200	3.908	0	0	0
2023/02/14	R209	02/11/2023	11.35	Put	Bond Future	3,650.6900	3.6507	3,512.4700	3.5125	(3.786)	0	0	0
2023/02/14	R209	01/02/2024	12.14	Call	Bond Future	6,175.7400	6.1757	6,357.0800	6.3571	2.936	0	0	0
2023/02/14	R209	01/02/2024	12.14	Put	Bond Future	2,951.5900	2.9516	2,845.4000	2.8454	(3.598)	0	0	0
2023/02/14	R209	01/02/2024	12.13	Put	Bond Future	2,967.8400	2.9678	2,861.2100	2.8612	(3.593)	0	0	0
2023/02/14	R209	01/02/2024			Bond Future	11.4565	68.4815	11.3978	68.7691	(0.513)	0.0000	0.0000	0
2023/02/14	R209	01/02/2024	12.12	Call	Bond Future	6,116.8700	6.1169	6,297.3200	6.2973	2.950	0	0	0
2023/02/14	R209	01/02/2024	12.12	Put	Bond Future	2,983.9400	2.9839	2,876.8600	2.8769	(3.589)	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
2023/02/14	R209	01/02/2024	12.13	Call	Bond Future	6,146.4100	6.1464	6,327.3100	6.3273	2.943	0	0	0
2023/02/14	R209	02/05/2024	11.17	Call	Bond Future	3,386.5700	3.3866	3,517.3900	3.5174	3.863	0	0	0
2023/02/14	R209	02/05/2024	11.17	Put	Bond Future	5,430.0500	5.4300	5,267.6600	5.2677	(2.991)	0	0	0
2023/02/14	R209	02/05/2024	11.18	Call	Bond Future	3,408.6400	3.4086	3,540.0000	3.5400	3.854	0	0	0
2023/02/14	R209	02/05/2024	11.18	Put	Bond Future	5,402.1600	5.4022	5,240.3100	5.2403	(2.996)	0	0	0
2023/02/14	R209	02/05/2024			Bond Future	11.5875	66.6127	11.5265	66.9059	(0.526)	0.0000	0.0000	0
2023/02/14	R209	02/05/2024	11.19	Call	Bond Future	3,430.7800	3.4308	3,562.6700	3.5627	3.844	0	0	0
2023/02/14	R209	02/05/2024	11.19	Put	Bond Future	5,374.4000	5.3744	5,213.0800	5.2131	(3.002)	0	0	0
2023/02/14	R210	04/05/2023			Bond Future	224.0909	224.0909	223.7717	223.7717	(0.142)	0.0000	0.0000	386
2023/02/14	R210	03/08/2023			Bond Future	228.5464	228.5464	228.2208	228.2208	(0.143)	0.0000	0.0000	300
2023/02/14	R210	02/11/2023			Bond Future	229.9245	229.9245	229.5923	229.5923	(0.144)	0.0000	0.0000	0
2023/02/14	R210	01/02/2024			Bond Future	234.4970	234.4970	234.1586	234.1586	(0.144)	0.0000	0.0000	0
2023/02/14	R210	02/05/2024			Bond Future	235.7147	235.7147	235.3699	235.3699	(0.146)	0.0000	0.0000	0
2023/02/14	R213	04/05/2023	10.75	Call	Bond Future	2,804.5200	2.8045	2,927.8000	2.9278	4.396	0	0	0
2023/02/14	R213	04/05/2023	10.75	Put	Bond Future	1,059.6900	1.0597	983.2000	0.9832	(7.218)	0	0	0
2023/02/14	R213	04/05/2023			Bond Future	10.3698	83.5693	10.3269	83.7691	(0.414)	0.0000	0.0000	34,144
2023/02/14	R213	04/05/2023	10.73	Call	Bond Future	2,743.0800	2.7431	2,864.8800	2.8649	4.440	0	0	0
2023/02/14	R213	04/05/2023	10.73	Put	Bond Future	1,088.8500	1.0889	1,010.8800	1.0109	(7.161)	0	0	0
2023/02/14	R213	04/05/2023	10.74	Call	Bond Future	2,773.7300	2.7737	2,896.2700	2.8963	4.418	0	0	0
2023/02/14	R213	04/05/2023	10.74	Put	Bond Future	1,074.1900	1.0742	996.9600	0.9970	(7.190)	0	0	0
2023/02/14	R213	03/08/2023	11.62	Put	Bond Future	941.7500	0.9417	891.4500	0.8914	(5.341)	0	0	0
2023/02/14	R213	03/08/2023	11.63	Call	Bond Future	5,970.7400	5.9707	6,124.4200	6.1244	2.574	0	0	0
2023/02/14	R213	03/08/2023			Bond Future	10.4739	85.2108	10.4291	85.4144	(0.428)	0.0000	0.0000	0
2023/02/14	R213	03/08/2023	11.61	Call	Bond Future	5,904.0400	5.9040	6,056.9900	6.0570	2.591	0	0	0
2023/02/14	R213	03/08/2023	11.61	Put	Bond Future	950.4000	0.9504	899.7400	0.8997	(5.330)	0	0	0
2023/02/14	R213	03/08/2023	11.62	Call	Bond Future	5,937.2900	5.9373	6,090.6000	6.0906	2.582	0	0	0
2023/02/14	R213	03/08/2023	11.63	Put	Bond Future	933.3400	0.9333	883.4100	0.8834	(5.350)	0	0	0
2023/02/14	R213	02/11/2023	11.13	Call	Bond Future	4,362.4100	4.3624	4,490.3700	4.4904	2.933	0	0	0
2023/02/14	R213	02/11/2023	11.13	Put	Bond Future	2,024.5300	2.0245	1,944.7700	1.9448	(3.940)	0	0	0
2023/02/14	R213	02/11/2023			Bond Future	10.5908	83.3308	10.5438	83.5385	(0.443)	0.0000	0.0000	1,275
2023/02/14	R213	02/11/2023	11.11	Call	Bond Future	4,306.2400	4.3062	4,433.3500	4.4333	2.952	0	0	0
2023/02/14	R213	02/11/2023	11.11	Put	Bond Future	2,053.5700	2.0536	1,972.9600	1.9730	(3.925)	0	0	0
2023/02/14	R213	02/11/2023	11.12	Call	Bond Future	4,334.1600	4.3342	4,461.7000	4.4617	2.943	0	0	0
2023/02/14	R213	02/11/2023	11.12	Put	Bond Future	2,038.8700	2.0389	1,958.6900	1.9587	(3.933)	0	0	0
2023/02/14	R213	01/02/2024	11.70	Call	Bond Future	5,895.7900	5.8958	6,040.2600	6.0403	2.450	0	0	0
2023/02/14	R213	01/02/2024	11.70	Put	Bond Future	1,818.5500	1.8185	1,751.0900	1.7511	(3.710)	0	0	0
2023/02/14	R213	01/02/2024	11.71	Call	Bond Future	5,925.0200	5.9250	6,069.8100	6.0698	2.444	0	0	0
2023/02/14	R213	01/02/2024	11.71	Put	Bond Future	1,807.5500	1.8075	1,740.4100	1.7404	(3.714)	0	0	0
2023/02/14	R213	01/02/2024			Bond Future	10.7189	84.9688	10.6696	85.1807	(0.460)	0.0000	0.0000	0
2023/02/14	R213	01/02/2024	11.72	Call	Bond Future	5,954.2800	5.9543	6,099.3900	6.0994	2.437	0	0	0
2023/02/14	R213	01/02/2024	11.72	Put	Bond Future	1,796.6100	1.7966	1,729.7900	1.7298	(3.719)	0	0	0
2023/02/14	R213	02/05/2024	10.30	Call	Bond Future	2,337.9500	2.3379	2,423.7400	2.4237	3.669	0	0	0
2023/02/14	R213	02/05/2024	10.30	Put	Bond Future	4,737.7300	4.7377	4,607.2500	4.6073	(2.754)	0	0	0
2023/02/14	R213	02/05/2024			Bond Future	10.8657	83.0078	10.8139	83.2240	(0.477)	0.0000	0.0000	0
2023/02/14	R213	02/05/2024	10.28	Call	Bond Future	2,301.5100	2.3015	2,386.4400	2.3864	3.690	0	0	0
2023/02/14	R213	02/05/2024	10.28	Put	Bond Future	4,787.7300	4.7877	4,656.3900	4.6564	(2.743)	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
2023/02/14	R213	02/05/2024	10.29	Call	Bond Future	2,319.8700	2.3199	2,405.2300	2.4052	3.680	0	0	0
2023/02/14	R213	02/05/2024	10.29	Put	Bond Future	4,762.8600	4.7629	4,631.9500	4.6319	(2.749)	0	0	0
2023/02/14	R214	04/05/2023	11.36	Call	Bond Future	2,124.4700	2.1245	2,284.9400	2.2849	7.553	0	0	0
2023/02/14	R214	04/05/2023	11.36	Put	Bond Future	2,284.7500	2.2847	2,108.5300	2.1085	(7.713)	0	0	0
2023/02/14	R214	04/05/2023	11.37	Call	Bond Future	2,152.0200	2.1520	2,313.7800	2.3138	7.517	0	0	0
2023/02/14	R214	04/05/2023	11.37	Put	Bond Future	2,258.9100	2.2589	2,083.9800	2.0840	(7.744)	0	0	0
2023/02/14	R214	04/05/2023			Bond Future	11.3901	64.2526	11.3270	64.5893	(0.553)	0.0000	0.0000	22,902
2023/02/14	R214	04/05/2023	11.38	Call	Bond Future	2,179.8600	2.1799	2,342.9100	2.3429	7.480	0	0	0
2023/02/14	R214	04/05/2023	11.38	Put	Bond Future	2,233.4300	2.2334	2,059.7900	2.0598	(7.775)	0	0	0
2023/02/14	R214	03/08/2023	12.14	Call	Bond Future	5,270.3000	5.2703	5,495.2000	5.4952	4.267	0	0	0
2023/02/14	R214	03/08/2023	12.14	Put	Bond Future	1,993.9000	1.9939	1,875.5700	1.8756	(5.935)	0	0	0
2023/02/14	R214	03/08/2023	12.15	Call	Bond Future	5,303.1000	5.3031	5,528.6900	5.5287	4.254	0	0	0
2023/02/14	R214	03/08/2023	12.15	Put	Bond Future	1,978.4700	1.9785	1,860.8300	1.8608	(5.946)	0	0	0
2023/02/14	R214	03/08/2023			Bond Future	11.4890	65.5146	11.4238	65.8579	(0.567)	0.0000	0.0000	2,980
2023/02/14	R214	03/08/2023	12.16	Call	Bond Future	5,336.1000	5.3361	5,562.3800	5.5624	4.241	0	0	0
2023/02/14	R214	03/08/2023	12.16	Put	Bond Future	1,963.3100	1.9633	1,846.3600	1.8464	(5.957)	0	0	0
2023/02/14	R214	02/11/2023	11.45	Put	Bond Future	4,292.9200	4.2929	4,112.8600	4.1129	(4.194)	0	0	0
2023/02/14	R214	02/11/2023	11.46	Call	Bond Future	3,562.1300	3.5621	3,732.8800	3.7329	4.793	0	0	0
2023/02/14	R214	02/11/2023	11.46	Put	Bond Future	4,266.2200	4.2662	4,086.9200	4.0869	(4.203)	0	0	0
2023/02/14	R214	02/11/2023			Bond Future	11.5950	63.5018	11.5276	63.8519	(0.581)	0.0000	0.0000	0
2023/02/14	R214	02/11/2023	11.45	Call	Bond Future	3,536.1800	3.5362	3,706.1700	3.7062	4.807	0	0	0
2023/02/14	R214	02/11/2023	11.47	Call	Bond Future	3,588.1700	3.5882	3,759.6700	3.7597	4.780	0	0	0
2023/02/14	R214	02/11/2023	11.47	Put	Bond Future	4,239.6700	4.2397	4,061.1200	4.0611	(4.211)	0	0	0
2023/02/14	R214	01/02/2024	12.16	Call	Bond Future	5,854.2700	5.8543	6,068.2900	6.0683	3.656	0	0	0
2023/02/14	R214	01/02/2024	12.16	Put	Bond Future	3,614.9300	3.6149	3,471.8900	3.4719	(3.957)	0	0	0
2023/02/14	R214	01/02/2024			Bond Future	11.7075	64.7499	11.6377	65.1069	(0.596)	0.0000	0.0000	0
2023/02/14	R214	01/02/2024	12.14	Call	Bond Future	5,795.8300	5.7958	6,008.7100	6.0087	3.673	0	0	0
2023/02/14	R214	01/02/2024	12.14	Put	Bond Future	3,652.8000	3.6528	3,508.6200	3.5086	(3.947)	0	0	0
2023/02/14	R214	01/02/2024	12.15	Call	Bond Future	5,825.1500	5.8251	6,038.6000	6.0386	3.664	0	0	0
2023/02/14	R214	01/02/2024	12.15	Put	Bond Future	3,633.9400	3.6339	3,490.3300	3.4903	(3.952)	0	0	0
2023/02/14	R214	02/05/2024	11.46	Call	Bond Future	3,784.8500	3.7849	3,953.8600	3.9539	4.465	0	0	0
2023/02/14	R214	02/05/2024	11.46	Put	Bond Future	5,677.9600	5.6780	5,482.9600	5.4830	(3.434)	0	0	0
2023/02/14	R214	02/05/2024	11.47	Call	Bond Future	3,808.3400	3.8083	3,978.0000	3.9780	4.455	0	0	0
2023/02/14	R214	02/05/2024	11.47	Put	Bond Future	5,649.0100	5.6490	5,454.6600	5.4547	(3.440)	0	0	0
2023/02/14	R214	02/05/2024			Bond Future	11.8292	62.6633	11.7568	63.0273	(0.611)	0.0000	0.0000	0
2023/02/14	R214	02/05/2024	11.48	Call	Bond Future	3,832.1700	3.8322	4,002.4900	4.0025	4.444	0	0	0
2023/02/14	R214	02/05/2024	11.48	Put	Bond Future	5,620.4600	5.6205	5,426.7700	5.4268	(3.446)	0	0	0
2023/02/14	R248	04/05/2023	10.40	Call	Bond Future	420.6700	0.4207	461.1600	0.4612	9.625	0	0	1,500
2023/02/14	R248	04/05/2023	10.40	Put	Bond Future	7,964.0400	7.9640	7,654.8900	7.6549	(3.882)	0	0	0
2023/02/14	R248	04/05/2023	11.10	Call	Bond Future	1,693.3300	1.6933	1,812.8000	1.8128	7.055	0	0	1,500
2023/02/14	R248	04/05/2023	11.35	Call	Bond Future	2,436.6400	2.4366	2,589.6800	2.5897	6.281	0	0	0
2023/02/14	R248	04/05/2023	11.35	Put	Bond Future	3,133.9000	3.1339	2,937.3000	2.9373	(6.273)	0	0	0
2023/02/14	R248	04/05/2023			Bond Future	11.4548	79.5120	11.4021	79.8616	(0.461)	0.0000	0.0000	235,200
2023/02/14	R248	04/05/2023	11.10	Put	Bond Future	4,098.0600	4.0981	3,867.8900	3.8679	(5.617)	0	0	0
2023/02/14	R248	04/05/2023	11.33	Call	Bond Future	2,371.9200	2.3719	2,522.2800	2.5223	6.339	0	0	0
2023/02/14	R248	04/05/2023	11.33	Put	Bond Future	3,203.4500	3.2035	3,004.1700	3.0042	(6.221)	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
2023/02/14	R248	04/05/2023	11.34	Call	Bond Future	2,404.2400	2.4042	2,555.9400	2.5559	6.310	0	0	0
2023/02/14	R248	04/05/2023	11.34	Put	Bond Future	3,168.5900	3.1686	2,970.6500	2.9706	(6.247)	0	0	0
2023/02/14	R248	03/08/2023	12.11	Call	Bond Future	6,173.7900	6.1738	6,396.3900	6.3964	3.606	0	0	0
2023/02/14	R248	03/08/2023	12.11	Put	Bond Future	2,751.0600	2.7511	2,617.1900	2.6172	(4.866)	0	0	0
2023/02/14	R248	03/08/2023			Bond Future	11.5613	81.0362	11.5066	81.3927	(0.473)	0.0000	0.0000	0
2023/02/14	R248	03/08/2023	12.10	Call	Bond Future	6,134.3500	6.1343	6,356.2200	6.3562	3.617	0	0	0
2023/02/14	R248	03/08/2023	12.10	Put	Bond Future	2,771.5900	2.7716	2,636.9900	2.6370	(4.856)	0	0	0
2023/02/14	R248	03/08/2023	12.09	Call	Bond Future	6,095.1900	6.0952	6,316.3100	6.3163	3.628	0	0	0
2023/02/14	R248	03/08/2023	12.09	Put	Bond Future	2,792.4900	2.7925	2,657.1400	2.6571	(4.847)	0	0	0
2023/02/14	R248	02/11/2023	11.48	Call	Bond Future	4,328.7900	4.3288	4,500.5200	4.5005	3.967	0	0	0
2023/02/14	R248	02/11/2023	11.49	Put	Bond Future	5,500.0700	5.5001	5,309.0100	5.3090	(3.474)	0	0	0
2023/02/14	R248	02/11/2023	11.47	Call	Bond Future	4,296.9000	4.2969	4,467.8500	4.4679	3.978	0	0	0
2023/02/14	R248	02/11/2023			Bond Future	11.6661	78.2056	11.6094	78.5692	(0.486)	0.0000	0.0000	0
2023/02/14	R248	02/11/2023	11.48	Put	Bond Future	5,533.9500	5.5339	5,342.1100	5.3421	(3.467)	0	0	0
2023/02/14	R248	02/11/2023	11.49	Call	Bond Future	4,360.5100	4.3605	4,533.0200	4.5330	3.956	0	0	0
2023/02/14	R248	02/11/2023	11.47	Put	Bond Future	5,567.7500	5.5677	5,375.1300	5.3751	(3.460)	0	0	0
2023/02/14	R248	01/02/2024	12.15	Call	Bond Future	6,723.3200	6.7233	6,940.1700	6.9402	3.225	0	0	0
2023/02/14	R248	01/02/2024	12.15	Put	Bond Future	4,427.8000	4.4278	4,273.8200	4.2738	(3.478)	0	0	0
2023/02/14	R248	01/02/2024	12.14	Call	Bond Future	6,688.0900	6.6881	6,904.3100	6.9043	3.233	0	0	0
2023/02/14	R248	01/02/2024	12.14	Put	Bond Future	4,452.1400	4.4521	4,297.5300	4.2975	(3.473)	0	0	0
2023/02/14	R248	01/02/2024			Bond Future	11.7746	79.7795	11.7159	80.1503	(0.499)	0.0000	0.0000	13,000
2023/02/14	R248	01/02/2024	12.16	Call	Bond Future	6,758.9200	6.7589	6,976.3800	6.9764	3.217	0	0	0
2023/02/14	R248	01/02/2024	12.16	Put	Bond Future	4,403.9100	4.4039	4,250.5400	4.2505	(3.483)	0	0	0
2023/02/14	R248	02/05/2024	11.47	Call	Bond Future	4,439.8800	4.4399	4,609.6000	4.6096	3.823	0	0	0
2023/02/14	R248	02/05/2024	11.48	Put	Bond Future	7,144.0000	7.1440	6,936.2700	6.9363	(2.908)	0	0	0
2023/02/14	R248	02/05/2024	11.46	Call	Bond Future	4,411.4000	4.4114	4,580.4200	4.5804	3.831	0	0	0
2023/02/14	R248	02/05/2024			Bond Future	11.9009	76.8140	11.8398	77.1921	(0.513)	0.0000	0.0000	0
2023/02/14	R248	02/05/2024	11.47	Put	Bond Future	7,180.6600	7.1807	6,972.2400	6.9722	(2.903)	0	0	0
2023/02/14	R248	02/05/2024	11.48	Call	Bond Future	4,468.7800	4.4688	4,639.1900	4.6392	3.813	0	0	0
2023/02/14	R248	02/05/2024	11.46	Put	Bond Future	7,217.8400	7.2178	7,008.7200	7.0087	(2.897)	0	0	0

Total

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