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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/02/2023 TO 13/02/2023

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
2023/02/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	2025	04/05/2023		Bond Future	169.2151	169.2151	169.2124	169.2124	(0.002)	0.0000	0.0000	5,364
2023/02/13	2025	03/08/2023		Bond Future	170.8396	170.8396	170.8368	170.8368	(0.002)	0.0000	0.0000	214
2023/02/13	2025	02/11/2023		Bond Future	174.2306	174.2306	174.2279	174.2279	(0.002)	0.0000	0.0000	0
2023/02/13	2025	01/02/2024		Bond Future	175.9129	175.9129	175.9105	175.9105	(0.001)	0.0000	0.0000	0
2023/02/13	2025	02/05/2024		Bond Future	179.2489	179.2489	179.2471	179.2471	(0.001)	0.0000	0.0000	0
2023/02/13	2029	04/05/2023		Bond Future	121.3027	121.3027	121.5101	121.5101	0.171	0.0000	0.0000	1,045
2023/02/13	2029	03/08/2023		Bond Future	123.7146	123.7146	123.9260	123.9260	0.171	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
2023/02/13	2029	02/11/2023			Bond Future	124.8442		125.0600		0.173	0.0000	0.0000	0
2023/02/13	2029	01/02/2024			Bond Future	127.3269		127.5473		0.173	0.0000	0.0000	0
2023/02/13	2029	02/05/2024			Bond Future	128.3861		128.6111		0.175	0.0000	0.0000	0
2023/02/13	2030	04/05/2023	9.03	Call	Bond Future	288.0400	0.2880	262.7400	0.2627	(8.784)	0	0	388
2023/02/13	2030	04/05/2023	9.03	Put	Bond Future	4,563.7800	4.5638	4,604.1500	4.6042	0.885	0	0	0
2023/02/13	2030	04/05/2023	9.58	Put	Bond Future	2,600.6900	2.6007	2,616.7200	2.6167	0.616	0	0	0
2023/02/13	2030	04/05/2023	9.67	Call	Bond Future	1,080.5000	1.0805	1,027.0200	1.0270	(4.950)	0	0	479
2023/02/13	2030	04/05/2023	9.67	Put	Bond Future	2,343.2500	2.3432	2,355.4400	2.3554	0.520	0	0	0
2023/02/13	2030	04/05/2023	11.34	Call	Bond Future	6,271.7400	6.2717	6,197.3700	6.1974	(1.186)	0	0	0
2023/02/13	2030	04/05/2023	11.34	Put	Bond Future	220.6100	0.2206	211.9100	0.2119	(3.944)	0	0	150
2023/02/13	2030	04/05/2023	10.52	Call	Bond Future	3,320.2200	3.3202	3,245.4500	3.2455	(2.252)	0	0	0
2023/02/13	2030	04/05/2023	10.52	Put	Bond Future	764.7200	0.7647	755.6200	0.7556	(1.190)	0	0	0
2023/02/13	2030	04/05/2023	10.53	Call	Bond Future	3,353.0000	3.3530	3,278.1500	3.2781	(2.232)	0	0	0
2023/02/13	2030	04/05/2023	10.53	Put	Bond Future	753.7800	0.7538	744.6000	0.7446	(1.218)	0	0	0
2023/02/13	2030	04/05/2023	9.78	Call	Bond Future	1,296.7200	1.2967	1,238.8600	1.2389	(4.462)	0	0	388
2023/02/13	2030	04/05/2023	9.78	Put	Bond Future	2,053.7700	2.0538	2,061.5800	2.0616	0.380	0	0	0
2023/02/13	2030	04/05/2023	10.00	Call	Bond Future	1,802.3400	1.8023	1,737.0400	1.7370	(3.623)	0	0	1,080
2023/02/13	2030	04/05/2023	10.00	Put	Bond Future	1,558.4300	1.5584	1,558.8000	1.5588	0.024	0	0	0
2023/02/13	2030	04/05/2023	10.42	Call	Bond Future	2,998.5200	2.9985	2,924.7500	2.9248	(2.460)	0	0	479
2023/02/13	2030	04/05/2023	10.42	Put	Bond Future	881.7200	0.8817	873.6200	0.8736	(0.919)	0	0	0
2023/02/13	2030	04/05/2023			Bond Future	9.9461	92.7572	9.9606	92.6915	0.146	0.0000	0.0000	81,965
2023/02/13	2030	04/05/2023	9.58	Call	Bond Future	921.5600	0.9216	871.9200	0.8719	(5.387)	0	0	150
2023/02/13	2030	04/05/2023	12.04	Call	Bond Future	8,958.4600	8.9585	8,888.4900	8.8885	(0.781)	0	0	0
2023/02/13	2030	04/05/2023	12.04	Put	Bond Future	61.3400	0.0613	57.0400	0.0570	(7.010)	0	0	1,080
2023/02/13	2030	04/05/2023	12.50	Call	Bond Future	10,721.7900	10.7218	10,654.1400	10.6541	(0.631)	0	0	0
2023/02/13	2030	04/05/2023	12.50	Put	Bond Future	20.5900	0.0206	18.6100	0.0186	(9.616)	0	0	479
2023/02/13	2030	04/05/2023	12.57	Call	Bond Future	10,988.5100	10.9885	10,921.1000	10.9211	(0.613)	0	0	0
2023/02/13	2030	04/05/2023	12.57	Put	Bond Future	17.2500	0.0173	15.5100	0.0155	(10.087)	0	0	350
2023/02/13	2030	04/05/2023	10.65	Call	Bond Future	3,754.9900	3.7550	3,679.4000	3.6794	(2.013)	0	0	350
2023/02/13	2030	04/05/2023	10.65	Put	Bond Future	633.2800	0.6333	623.3600	0.6234	(1.566)	0	0	0
2023/02/13	2030	04/05/2023	11.62	Call	Bond Future	7,345.7300	7.3457	7,272.9300	7.2729	(0.991)	0	0	0
2023/02/13	2030	04/05/2023	11.62	Put	Bond Future	141.3300	0.1413	134.2000	0.1342	(5.045)	0	0	388
2023/02/13	2030	04/05/2023	10.54	Call	Bond Future	3,385.8800	3.3859	3,310.9600	3.3110	(2.213)	0	0	0
2023/02/13	2030	04/05/2023	10.54	Put	Bond Future	742.9700	0.7430	733.7200	0.7337	(1.245)	0	0	0
2023/02/13	2030	03/08/2023	12.89	Call	Bond Future	11,552.6100	11.5526	11,483.2600	11.4833	(0.600)	0	0	0
2023/02/13	2030	03/08/2023	12.89	Put	Bond Future	101.8800	0.1019	99.5500	0.0996	(2.287)	0	0	350
2023/02/13	2030	03/08/2023	11.35	Call	Bond Future	6,166.5400	6.1665	6,096.7600	6.0968	(1.132)	0	0	0
2023/02/13	2030	03/08/2023	11.36	Put	Bond Future	677.6700	0.6777	674.8700	0.6749	(0.413)	0	0	0
2023/02/13	2030	03/08/2023	10.40	Call	Bond Future	3,214.0800	3.2141	3,153.1400	3.1531	(1.896)	0	0	1,012
2023/02/13	2030	03/08/2023	10.65	Call	Bond Future	3,926.4000	3.9264	3,861.9500	3.8619	(1.641)	0	0	350
2023/02/13	2030	03/08/2023	10.65	Put	Bond Future	1,345.9500	1.3459	1,348.5200	1.3485	0.191	0	0	0
2023/02/13	2030	03/08/2023	11.34	Call	Bond Future	6,132.6200	6.1326	6,062.8800	6.0629	(1.137)	0	0	0
2023/02/13	2030	03/08/2023	11.34	Put	Bond Future	691.1000	0.6911	688.3800	0.6884	(0.394)	0	0	0
2023/02/13	2030	03/08/2023			Bond Future	10.0515	90.5722	10.0668	90.5052	0.152	0.0000	0.0000	7,495
2023/02/13	2030	03/08/2023	11.35	Put	Bond Future	684.4300	0.6844	681.6700	0.6817	(0.403)	0	0	0
2023/02/13	2030	03/08/2023	11.36	Call	Bond Future	6,200.3500	6.2003	6,130.5300	6.1305	(1.126)	0	0	0
2023/02/13	2030	03/08/2023	12.59	Call	Bond Future	10,490.5100	10.4905	10,420.5500	10.4206	(0.667)	0	0	0

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2023/02/13	2030	03/08/2023	12.59	Put	Bond Future	159.6600	0.1597	156.7200	0.1567	(1.841)	0	0	1,012
2023/02/13	2030	03/08/2023	10.40	Put	Bond Future	1,700.1500	1.7001	1,706.2300	1.7062	0.358	0	0	0
2023/02/13	2030	02/11/2023	10.80	Call	Bond Future	4,404.1200	4.4041	4,344.0100	4.3440	(1.365)	0	0	0
2023/02/13	2030	02/11/2023	10.80	Put	Bond Future	1,717.4200	1.7174	1,725.5100	1.7255	0.471	0	0	0
2023/02/13	2030	02/11/2023	10.81	Call	Bond Future	4,432.3100	4.4323	4,372.0800	4.3721	(1.359)	0	0	0
2023/02/13	2030	02/11/2023	10.81	Put	Bond Future	1,704.6700	1.7047	1,712.6400	1.7126	0.468	0	0	0
2023/02/13	2030	02/11/2023			Bond Future	10.1563	92.3483	10.1724	92.2801	0.158	0.0000	0.0000	149
2023/02/13	2030	02/11/2023	10.82	Call	Bond Future	4,460.5600	4.4606	4,400.2100	4.4002	(1.353)	0	0	0
2023/02/13	2030	02/11/2023	10.82	Put	Bond Future	1,692.0000	1.6920	1,699.8500	1.6999	0.464	0	0	0
2023/02/13	2030	01/02/2024	11.37	Call	Bond Future	5,934.1300	5.9341	5,872.2900	5.8723	(1.042)	0	0	0
2023/02/13	2030	01/02/2024	11.37	Put	Bond Future	1,557.9500	1.5579	1,565.5000	1.5655	0.485	0	0	0
2023/02/13	2030	01/02/2024			Bond Future	10.2716	90.1584	10.2885	90.0891	0.164	0.0000	0.0000	0
2023/02/13	2030	01/02/2024	11.35	Call	Bond Future	5,876.4600	5.8765	5,814.7900	5.8148	(1.049)	0	0	0
2023/02/13	2030	01/02/2024	11.35	Put	Bond Future	1,577.5500	1.5775	1,585.2700	1.5853	0.489	0	0	0
2023/02/13	2030	01/02/2024	11.36	Call	Bond Future	5,905.2700	5.9053	5,843.5200	5.8435	(1.046)	0	0	0
2023/02/13	2030	01/02/2024	11.36	Put	Bond Future	1,567.7200	1.5677	1,575.3600	1.5754	0.487	0	0	0
2023/02/13	2030	02/05/2024	9.81	Call	Bond Future	2,035.1700	2.0352	1,997.8000	1.9978	(1.836)	0	0	0
2023/02/13	2030	02/05/2024	9.81	Put	Bond Future	4,504.4800	4.5045	4,537.4300	4.5374	0.731	0	0	0
2023/02/13	2030	02/05/2024	9.82	Call	Bond Future	2,051.9100	2.0519	2,014.3800	2.0144	(1.829)	0	0	0
2023/02/13	2030	02/05/2024	9.82	Put	Bond Future	4,480.2600	4.4803	4,513.0500	4.5131	0.732	0	0	0
2023/02/13	2030	02/05/2024			Bond Future	10.4229	91.8428	10.4407	91.7725	0.170	0.0000	0.0000	0
2023/02/13	2030	02/05/2024	9.83	Call	Bond Future	2,069.1300	2.0691	2,031.4300	2.0314	(1.822)	0	0	0
2023/02/13	2030	02/05/2024	9.83	Put	Bond Future	4,456.5400	4.4565	4,489.1600	4.4892	0.732	0	0	0
2023/02/13	2032	04/05/2023	9.80	Call	Bond Future	494.2700	0.4943	457.0000	0.4570	(7.540)	0	0	500
2023/02/13	2032	04/05/2023	9.85	Put	Bond Future	4,475.1800	4.4752	4,509.0800	4.5091	0.758	0	0	0
2023/02/13	2032	04/05/2023	11.37	Call	Bond Future	4,660.4700	4.6605	4,573.0900	4.5731	(1.875)	0	0	400
2023/02/13	2032	04/05/2023	13.43	Call	Bond Future	13,197.3100	13.1973	13,121.4600	13.1215	(0.575)	0	0	0
2023/02/13	2032	04/05/2023	13.43	Put	Bond Future	20.4800	0.0205	18.3600	0.0184	(10.352)	0	0	400
2023/02/13	2032	04/05/2023	10.89	Call	Bond Future	2,933.3100	2.9333	2,850.9600	2.8510	(2.807)	0	0	0
2023/02/13	2032	04/05/2023	10.89	Put	Bond Future	1,389.6900	1.3897	1,381.0700	1.3811	(0.620)	0	0	0
2023/02/13	2032	04/05/2023	11.06	Call	Bond Future	3,513.0800	3.5131	3,427.9800	3.4280	(2.422)	0	0	0
2023/02/13	2032	04/05/2023	11.06	Put	Bond Future	1,117.4100	1.1174	1,106.0400	1.1060	(1.018)	0	0	730
2023/02/13	2032	04/05/2023	10.69	Call	Bond Future	2,308.2600	2.3083	2,230.8000	2.2308	(3.356)	0	0	0
2023/02/13	2032	04/05/2023			Bond Future	10.5877	87.6030	10.6019	87.5293	0.135	0.0000	0.0000	169,886
2023/02/13	2032	04/05/2023	9.80	Put	Bond Future	4,691.7800	4.6918	4,728.2400	4.7282	0.777	0	0	0
2023/02/13	2032	04/05/2023	9.85	Call	Bond Future	551.9300	0.5519	512.1000	0.5121	(7.216)	0	0	6,500
2023/02/13	2032	04/05/2023	10.03	Call	Bond Future	799.6300	0.7996	750.4600	0.7505	(6.149)	0	0	730
2023/02/13	2032	04/05/2023	10.03	Put	Bond Future	3,744.4400	3.7444	3,769.0000	3.7690	0.656	0	0	0
2023/02/13	2032	04/05/2023	11.37	Put	Bond Future	739.8500	0.7398	726.2000	0.7262	(1.845)	0	0	0
2023/02/13	2032	04/05/2023	11.00	Call	Bond Future	3,303.9600	3.3040	3,219.6900	3.2197	(2.551)	0	0	0
2023/02/13	2032	04/05/2023	11.00	Put	Bond Future	1,207.7300	1.2077	1,197.1900	1.1972	(0.873)	0	0	13,000
2023/02/13	2032	04/05/2023	10.69	Put	Bond Future	1,781.6300	1.7816	1,777.9000	1.7779	(0.209)	0	0	500
2023/02/13	2032	04/05/2023	10.87	Call	Bond Future	2,867.9500	2.8680	2,786.0000	2.7860	(2.857)	0	0	0
2023/02/13	2032	04/05/2023	10.87	Put	Bond Future	1,425.3100	1.4253	1,417.0900	1.4171	(0.577)	0	0	0
2023/02/13	2032	04/05/2023	10.88	Call	Bond Future	2,900.6300	2.9006	2,818.4800	2.8185	(2.832)	0	0	0
2023/02/13	2032	04/05/2023	10.88	Put	Bond Future	1,407.4800	1.4075	1,399.0600	1.3991	(0.598)	0	0	0
2023/02/13	2032	04/05/2023	10.30	Call	Bond Future	1,305.2400	1.3052	1,242.6200	1.2426	(4.798)	0	0	500

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2023/02/13	2032	04/05/2023	10.30	Put	Bond Future	2,808.1400	2.8081	2,819.2500	2.8193	0.396	0	0	0
2023/02/13	2032	04/05/2023	10.53	Call	Bond Future	1,859.4600	1.8595	1,787.2700	1.7873	(3.882)	0	0	730
2023/02/13	2032	04/05/2023	10.53	Put	Bond Future	2,157.9600	2.1580	2,159.5000	2.1595	0.071	0	0	0
2023/02/13	2032	04/05/2023	10.62	Call	Bond Future	2,106.0500	2.1060	2,030.7500	2.0307	(3.575)	0	0	400
2023/02/13	2032	04/05/2023	10.62	Put	Bond Future	1,939.1400	1.9391	1,937.5700	1.9376	(0.081)	0	0	0
2023/02/13	2032	03/08/2023	11.77	Call	Bond Future	6,420.4200	6.4204	6,341.2900	6.3413	(1.232)	0	0	0
2023/02/13	2032	03/08/2023	11.77	Put	Bond Future	1,223.2700	1.2233	1,219.3800	1.2194	(0.318)	0	0	0
2023/02/13	2032	03/08/2023	11.90	Call	Bond Future	6,892.8400	6.8928	6,812.9800	6.8130	(1.159)	0	0	5,000
2023/02/13	2032	03/08/2023	11.90	Put	Bond Future	1,094.1500	1.0942	1,089.5300	1.0895	(0.422)	0	0	0
2023/02/13	2032	03/08/2023	10.30	Call	Bond Future	2,004.5100	2.0045	1,950.0100	1.9500	(2.719)	0	0	1,500
2023/02/13	2032	03/08/2023	10.30	Put	Bond Future	4,039.7100	4.0397	4,060.4500	4.0605	0.513	0	0	0
2023/02/13	2032	03/08/2023	9.60	Call	Bond Future	848.6100	0.8486	814.4900	0.8145	(4.021)	0	0	1,500
2023/02/13	2032	03/08/2023	9.60	Put	Bond Future	6,624.7100	6.6247	6,665.8300	6.6658	0.621	0	0	0
2023/02/13	2032	03/08/2023			Bond Future	10.6973	89.3238	10.7122	89.2486	0.139	0.0000	0.0000	2,600
2023/02/13	2032	03/08/2023	11.75	Call	Bond Future	6,348.3200	6.3483	6,269.3200	6.2693	(1.244)	0	0	0
2023/02/13	2032	03/08/2023	11.75	Put	Bond Future	1,244.2400	1.2442	1,240.4800	1.2405	(0.302)	0	0	0
2023/02/13	2032	03/08/2023	11.76	Call	Bond Future	6,384.2400	6.3842	6,305.1800	6.3052	(1.238)	0	0	0
2023/02/13	2032	03/08/2023	11.76	Put	Bond Future	1,233.6100	1.2336	1,229.7900	1.2298	(0.310)	0	0	0
2023/02/13	2032	02/11/2023	11.24	Call	Bond Future	4,630.3200	4.6303	4,564.2100	4.5642	(1.428)	0	0	0
2023/02/13	2032	02/11/2023	11.24	Put	Bond Future	2,570.7600	2.5708	2,581.1900	2.5812	0.406	0	0	0
2023/02/13	2032	02/11/2023			Bond Future	10.8149	86.9169	10.8305	86.8403	0.144	0.0000	0.0000	0
2023/02/13	2032	02/11/2023	11.23	Call	Bond Future	4,600.4900	4.6005	4,534.5300	4.5345	(1.434)	0	0	0
2023/02/13	2032	02/11/2023	11.23	Put	Bond Future	2,588.6400	2.5886	2,599.2200	2.5992	0.409	0	0	0
2023/02/13	2032	02/11/2023	11.22	Call	Bond Future	4,570.4600	4.5705	4,504.6400	4.5046	(1.440)	0	0	0
2023/02/13	2032	02/11/2023	11.22	Put	Bond Future	2,606.3500	2.6063	2,617.0700	2.6171	0.411	0	0	0
2023/02/13	2032	01/02/2024	11.84	Call	Bond Future	6,352.5100	6.3525	6,284.0600	6.2841	(1.078)	0	0	0
2023/02/13	2032	01/02/2024	11.84	Put	Bond Future	2,167.3500	2.1674	2,176.8800	2.1769	0.440	0	0	0
2023/02/13	2032	01/02/2024	11.83	Call	Bond Future	6,320.7700	6.3208	6,252.4200	6.2524	(1.081)	0	0	0
2023/02/13	2032	01/02/2024	11.83	Put	Bond Future	2,180.5800	2.1806	2,190.2100	2.1902	0.442	0	0	0
2023/02/13	2032	01/02/2024			Bond Future	10.9390	88.6247	10.9553	88.5467	0.149	0.0000	0.0000	0
2023/02/13	2032	01/02/2024	11.85	Call	Bond Future	6,384.3000	6.3843	6,315.7500	6.3158	(1.074)	0	0	0
2023/02/13	2032	01/02/2024	11.85	Put	Bond Future	2,154.2000	2.1542	2,163.6300	2.1636	0.438	0	0	0
2023/02/13	2032	02/05/2024	10.56	Call	Bond Future	2,725.1200	2.7251	2,679.6700	2.6797	(1.668)	0	0	0
2023/02/13	2032	02/05/2024	10.56	Put	Bond Future	5,246.4400	5.2464	5,280.0500	5.2800	0.641	0	0	0
2023/02/13	2032	02/05/2024			Bond Future	11.0902	86.1242	11.1071	86.0452	0.153	0.0000	0.0000	0
2023/02/13	2032	02/05/2024	10.55	Call	Bond Future	2,704.3400	2.7043	2,659.0800	2.6591	(1.674)	0	0	0
2023/02/13	2032	02/05/2024	10.55	Put	Bond Future	5,274.1300	5.2741	5,307.9300	5.3079	0.641	0	0	0
2023/02/13	2032	02/05/2024	10.54	Call	Bond Future	2,684.0100	2.6840	2,638.9200	2.6389	(1.680)	0	0	0
2023/02/13	2032	02/05/2024	10.54	Put	Bond Future	5,302.3200	5.3023	5,336.2900	5.3363	0.641	0	0	0
2023/02/13	2033	04/05/2023			Bond Future	115.2432	115.2432	115.2452	115.2452	0.002	0.0000	0.0000	1,540
2023/02/13	2033	03/08/2023			Bond Future	117.5345	117.5345	117.5366	117.5366	0.002	0.0000	0.0000	6,141
2023/02/13	2033	02/11/2023			Bond Future	118.4516	118.4516	118.4538	118.4538	0.002	0.0000	0.0000	0
2023/02/13	2033	01/02/2024			Bond Future	120.8072	120.8072	120.8098	120.8098	0.002	0.0000	0.0000	0
2023/02/13	2033	02/05/2024			Bond Future	121.6491	121.6491	121.6521	121.6521	0.003	0.0000	0.0000	0
2023/02/13	2037	04/05/2023	10.95	Call	Bond Future	1,381.7600	1.3818	1,312.2900	1.3123	(5.028)	0	0	703
2023/02/13	2037	04/05/2023	10.95	Put	Bond Future	3,772.1500	3.7721	3,785.8300	3.7858	0.363	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
2023/02/13	2037	04/05/2023	11.03	Put	Bond Future	3,471.8100	3.4718	3,481.3700	3.4814	0.275	0	0	0
2023/02/13	2037	04/05/2023	11.30	Call	Bond Future	2,306.3500	2.3063	2,220.8100	2.2208	(3.709)	0	0	0
2023/02/13	2037	04/05/2023	11.30	Put	Bond Future	2,592.7300	2.5927	2,590.3400	2.5903	(0.092)	0	0	0
2023/02/13	2037	04/05/2023	11.94	Call	Bond Future	4,582.3700	4.5824	4,482.4500	4.4825	(2.181)	0	0	0
2023/02/13	2037	04/05/2023	13.73	Put	Bond Future	93.0100	0.0930	86.2600	0.0863	(7.257)	0	0	400
2023/02/13	2037	04/05/2023	11.31	Call	Bond Future	2,336.4900	2.3365	2,250.5800	2.2506	(3.677)	0	0	0
2023/02/13	2037	04/05/2023	11.31	Put	Bond Future	2,563.9100	2.5639	2,561.1500	2.5612	(0.108)	0	0	0
2023/02/13	2037	04/05/2023			Bond Future	11.3487	82.6854	11.3629	82.6022	0.125	0.0000	0.0000	57,527
2023/02/13	2037	04/05/2023	11.03	Call	Bond Future	1,569.3300	1.5693	1,495.7400	1.4957	(4.689)	0	0	400
2023/02/13	2037	04/05/2023	11.94	Put	Bond Future	1,219.0300	1.2190	1,202.2600	1.2023	(1.376)	0	0	703
2023/02/13	2037	04/05/2023	13.73	Call	Bond Future	12,451.6500	12.4516	12,361.7500	12.3617	(0.722)	0	0	0
2023/02/13	2037	04/05/2023	11.32	Call	Bond Future	2,366.9900	2.3670	2,280.7100	2.2807	(3.645)	0	0	0
2023/02/13	2037	04/05/2023	11.32	Put	Bond Future	2,535.5100	2.5355	2,532.3800	2.5324	(0.123)	0	0	0
2023/02/13	2037	04/05/2023	11.78	Call	Bond Future	3,956.7900	3.9568	3,858.7400	3.8587	(2.478)	0	0	400
2023/02/13	2037	04/05/2023	11.78	Put	Bond Future	1,482.7400	1.4827	1,467.8400	1.4678	(1.005)	0	0	0
2023/02/13	2037	03/08/2023	12.12	Call	Bond Future	5,892.7700	5.8928	5,805.3400	5.8053	(1.484)	0	0	0
2023/02/13	2037	03/08/2023	12.12	Put	Bond Future	2,267.6100	2.2676	2,265.0000	2.2650	(0.115)	0	0	0
2023/02/13	2037	03/08/2023	12.13	Call	Bond Future	5,929.2200	5.9292	5,841.6800	5.8417	(1.476)	0	0	0
2023/02/13	2037	03/08/2023	12.13	Put	Bond Future	2,250.2900	2.2503	2,247.5700	2.2476	(0.121)	0	0	0
2023/02/13	2037	03/08/2023			Bond Future	11.4688	80.0522	11.4835	79.9674	0.129	0.0000	0.0000	72,404
2023/02/13	2037	03/08/2023	12.14	Call	Bond Future	5,965.9400	5.9659	5,878.2800	5.8783	(1.469)	0	0	0
2023/02/13	2037	03/08/2023	12.14	Put	Bond Future	2,233.3000	2.2333	2,230.4600	2.2305	(0.127)	0	0	0
2023/02/13	2037	03/08/2023	11.00	Call	Bond Future	2,386.5400	2.3865	2,323.0800	2.3231	(2.659)	0	0	1,800
2023/02/13	2037	03/08/2023	11.00	Put	Bond Future	5,154.3000	5.1543	5,175.6600	5.1757	0.414	0	0	0
2023/02/13	2037	03/08/2023	10.30	Call	Bond Future	1,041.8200	1.0418	1,001.2200	1.0012	(3.897)	0	0	1,800
2023/02/13	2037	03/08/2023	10.30	Put	Bond Future	8,207.9900	8.2080	8,252.2100	8.2522	0.539	0	0	0
2023/02/13	2037	02/11/2023	11.57	Call	Bond Future	4,246.8600	4.2469	4,177.5100	4.1775	(1.633)	0	0	0
2023/02/13	2037	02/11/2023	11.55	Put	Bond Future	4,392.4700	4.3925	4,409.9000	4.4099	0.397	0	0	0
2023/02/13	2037	02/11/2023	11.56	Put	Bond Future	4,365.5500	4.3656	4,382.7800	4.3828	0.395	0	0	0
2023/02/13	2037	02/11/2023			Bond Future	11.5862	81.6219	11.6015	81.5355	0.132	0.0000	0.0000	0
2023/02/13	2037	02/11/2023	11.57	Put	Bond Future	4,338.7700	4.3388	4,355.8100	4.3558	0.393	0	0	0
2023/02/13	2037	02/11/2023	11.55	Call	Bond Future	4,187.0800	4.1871	4,118.1200	4.1181	(1.647)	0	0	0
2023/02/13	2037	02/11/2023	11.56	Call	Bond Future	4,216.9300	4.2169	4,147.7700	4.1478	(1.640)	0	0	0
2023/02/13	2037	01/02/2024	12.33	Call	Bond Future	6,942.7400	6.9427	6,866.2900	6.8663	(1.101)	0	0	0
2023/02/13	2037	01/02/2024	12.33	Put	Bond Future	3,616.0500	3.6161	3,627.5100	3.6275	0.317	0	0	0
2023/02/13	2037	01/02/2024			Bond Future	11.7116	78.9705	11.7274	78.8826	0.135	0.0000	0.0000	0
2023/02/13	2037	01/02/2024	12.31	Call	Bond Future	6,876.6500	6.8766	6,800.4400	6.8004	(1.108)	0	0	0
2023/02/13	2037	01/02/2024	12.31	Put	Bond Future	3,654.3100	3.6543	3,666.0100	3.6660	0.320	0	0	0
2023/02/13	2037	01/02/2024	12.32	Call	Bond Future	6,909.8200	6.9098	6,833.4900	6.8335	(1.105)	0	0	0
2023/02/13	2037	01/02/2024	12.32	Put	Bond Future	3,635.2800	3.6353	3,646.8600	3.6469	0.319	0	0	0
2023/02/13	2037	02/05/2024	11.45	Call	Bond Future	4,008.4300	4.0084	3,950.8500	3.9508	(1.436)	0	0	0
2023/02/13	2037	02/05/2024	11.43	Put	Bond Future	6,339.6400	6.3396	6,371.6400	6.3716	0.505	0	0	0
2023/02/13	2037	02/05/2024	11.44	Call	Bond Future	3,983.0400	3.9830	3,925.6400	3.9256	(1.441)	0	0	0
2023/02/13	2037	02/05/2024	11.44	Put	Bond Future	6,308.2000	6.3082	6,340.0200	6.3400	0.504	0	0	0
2023/02/13	2037	02/05/2024			Bond Future	11.8586	80.4444	11.8750	80.3552	0.138	0.0000	0.0000	0
2023/02/13	2037	02/05/2024	11.45	Put	Bond Future	6,276.8900	6.2769	6,308.5300	6.3085	0.504	0	0	0
2023/02/13	2037	02/05/2024	11.43	Call	Bond Future	3,957.7300	3.9577	3,900.5100	3.9005	(1.446)	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
2023/02/13	2038	04/05/2023			Bond Future	128.1670	128.1670	128.1694	128.1694	0.002	0.0000	0.0000	4,625
2023/02/13	2038	03/08/2023			Bond Future	128.7577	128.7577	128.7603	128.7603	0.002	0.0000	0.0000	0
2023/02/13	2038	02/11/2023			Bond Future	131.3133	131.3133	131.3161	131.3161	0.002	0.0000	0.0000	0
2023/02/13	2038	01/02/2024			Bond Future	131.9191	131.9191	131.9221	131.9221	0.002	0.0000	0.0000	0
2023/02/13	2038	02/05/2024			Bond Future	134.4194	134.4194	134.4229	134.4229	0.003	0.0000	0.0000	0
2023/02/13	2040	04/05/2023	10.73	Put	Bond Future	5,901.6400	5.9016	5,862.1100	5.8621	(0.670)	0	0	0
2023/02/13	2040	04/05/2023	12.78	Call	Bond Future	7,953.5700	7.9536	7,930.2900	7.9303	(0.293)	0	0	0
2023/02/13	2040	04/05/2023	12.78	Put	Bond Future	566.9400	0.5669	535.3000	0.5353	(5.581)	0	0	388
2023/02/13	2040	04/05/2023	13.45	Put	Bond Future	238.6900	0.2387	219.9000	0.2199	(7.872)	0	0	486
2023/02/13	2040	04/05/2023	11.43	Call	Bond Future	2,376.1300	2.3761	2,332.3900	2.3324	(1.841)	0	0	0
2023/02/13	2040	04/05/2023	11.43	Put	Bond Future	2,898.8200	2.8988	2,846.7200	2.8467	(1.797)	0	0	0
2023/02/13	2040	04/05/2023	12.05	Put	Bond Future	1,412.2800	1.4123	1,365.2300	1.3652	(3.331)	0	0	684
2023/02/13	2040	04/05/2023			Bond Future	11.5128	83.9341	11.5115	83.9424	(0.012)	0.0000	0.0000	51,599
2023/02/13	2040	04/05/2023	10.17	Call	Bond Future	213.7000	0.2137	198.2300	0.1982	(7.239)	0	0	388
2023/02/13	2040	04/05/2023	10.17	Put	Bond Future	9,372.4500	9.3725	9,348.6200	9.3486	(0.254)	0	0	0
2023/02/13	2040	04/05/2023	10.73	Call	Bond Future	745.6500	0.7456	714.4800	0.7145	(4.180)	0	0	486
2023/02/13	2040	04/05/2023	10.92	Call	Bond Future	1,072.0900	1.0721	1,035.8200	1.0358	(3.383)	0	0	388
2023/02/13	2040	04/05/2023	10.92	Put	Bond Future	4,931.2700	4.9313	4,886.6400	4.8866	(0.905)	0	0	0
2023/02/13	2040	04/05/2023	13.45	Call	Bond Future	11,109.3600	11.1094	11,098.9300	11.0989	(0.094)	0	0	0
2023/02/13	2040	04/05/2023	11.48	Call	Bond Future	2,536.2200	2.5362	2,492.3500	2.4924	(1.730)	0	0	486
2023/02/13	2040	04/05/2023	11.48	Put	Bond Future	2,742.7300	2.7427	2,690.5000	2.6905	(1.904)	0	0	0
2023/02/13	2040	04/05/2023	12.05	Call	Bond Future	4,679.5000	4.6795	4,640.8100	4.6408	(0.827)	0	0	0
2023/02/13	2040	04/05/2023	11.03	Call	Bond Future	1,299.3000	1.2993	1,260.5700	1.2606	(2.981)	0	0	684
2023/02/13	2040	04/05/2023	11.03	Put	Bond Future	4,421.3000	4.4213	4,374.2100	4.3742	(1.065)	0	0	0
2023/02/13	2040	04/05/2023	11.41	Call	Bond Future	2,313.6700	2.3137	2,270.0200	2.2700	(1.887)	0	0	0
2023/02/13	2040	04/05/2023	11.41	Put	Bond Future	2,963.3700	2.9634	2,911.3600	2.9114	(1.755)	0	0	0
2023/02/13	2040	04/05/2023	11.42	Call	Bond Future	2,344.8000	2.3448	2,301.1000	2.3011	(1.864)	0	0	0
2023/02/13	2040	04/05/2023	11.42	Put	Bond Future	2,930.9500	2.9310	2,878.8900	2.8789	(1.776)	0	0	0
2023/02/13	2040	03/08/2023	12.23	Call	Bond Future	6,121.6300	6.1216	6,093.8700	6.0939	(0.453)	0	0	0
2023/02/13	2040	03/08/2023	12.23	Put	Bond Future	2,561.1300	2.5611	2,524.9200	2.5249	(1.414)	0	0	0
2023/02/13	2040	03/08/2023			Bond Future	11.6320	81.0749	11.6306	81.0834	(0.012)	0.0000	0.0000	91,614
2023/02/13	2040	03/08/2023	12.22	Call	Bond Future	6,083.2800	6.0833	6,055.4500	6.0554	(0.457)	0	0	0
2023/02/13	2040	03/08/2023	12.22	Put	Bond Future	2,580.2800	2.5803	2,544.0000	2.5440	(1.406)	0	0	0
2023/02/13	2040	03/08/2023	12.21	Call	Bond Future	6,045.0000	6.0450	6,017.1100	6.0171	(0.461)	0	0	0
2023/02/13	2040	03/08/2023	12.21	Put	Bond Future	2,599.5600	2.5996	2,563.2200	2.5632	(1.398)	0	0	0
2023/02/13	2040	02/11/2023	11.59	Call	Bond Future	4,152.0100	4.1520	4,130.2300	4.1302	(0.525)	0	0	0
2023/02/13	2040	02/11/2023	11.60	Put	Bond Future	5,088.4600	5.0885	5,057.9600	5.0580	(0.599)	0	0	0
2023/02/13	2040	02/11/2023	11.58	Call	Bond Future	4,121.5600	4.1216	4,099.7900	4.0998	(0.528)	0	0	0
2023/02/13	2040	02/11/2023	11.58	Put	Bond Future	5,151.0100	5.1510	5,120.5100	5.1205	(0.592)	0	0	0
2023/02/13	2040	02/11/2023			Bond Future	11.7481	82.6647	11.7467	82.6734	(0.012)	0.0000	0.0000	84
2023/02/13	2040	02/11/2023	11.59	Put	Bond Future	5,119.6500	5.1196	5,089.1400	5.0891	(0.596)	0	0	0
2023/02/13	2040	02/11/2023	11.60	Call	Bond Future	4,182.5500	4.1825	4,160.7800	4.1608	(0.520)	0	0	0
2023/02/13	2040	01/02/2024	12.34	Call	Bond Future	6,963.0800	6.9631	6,945.9000	6.9459	(0.247)	0	0	0
2023/02/13	2040	01/02/2024	12.34	Put	Bond Future	4,249.6700	4.2497	4,223.4400	4.2234	(0.617)	0	0	0
2023/02/13	2040	01/02/2024	12.33	Call	Bond Future	6,928.5400	6.9285	6,911.3400	6.9113	(0.248)	0	0	0
2023/02/13	2040	01/02/2024	12.33	Put	Bond Future	4,271.5600	4.2716	4,245.3100	4.2453	(0.615)	0	0	0
2023/02/13	2040	01/02/2024			Bond Future	11.8717	79.7834	11.8702	79.7925	(0.013)	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
2023/02/13	2040	01/02/2024	12.35	Call	Bond Future	6,997.3600	6.9974	6,980.2100	6.9802	(0.245)	0	0	0
2023/02/13	2040	01/02/2024	12.35	Put	Bond Future	4,227.5800	4.2276	4,201.3800	4.2014	(0.620)	0	0	0
2023/02/13	2040	02/05/2024	11.61	Call	Bond Future	4,377.2000	4.3772	4,363.4300	4.3634	(0.315)	0	0	0
2023/02/13	2040	02/05/2024	11.62	Put	Bond Future	6,765.4400	6.7654	6,742.1700	6.7422	(0.344)	0	0	0
2023/02/13	2040	02/05/2024	11.60	Call	Bond Future	4,350.0500	4.3500	4,336.2800	4.3363	(0.317)	0	0	0
2023/02/13	2040	02/05/2024			Bond Future	12.0154	81.2721	12.0137	81.2816	(0.014)	0.0000	0.0000	0
2023/02/13	2040	02/05/2024	11.61	Put	Bond Future	6,798.9800	6.7990	6,775.7000	6.7757	(0.342)	0	0	0
2023/02/13	2040	02/05/2024	11.62	Call	Bond Future	4,404.7700	4.4048	4,391.0100	4.3910	(0.312)	0	0	0
2023/02/13	2040	02/05/2024	11.60	Put	Bond Future	6,833.0200	6.8330	6,809.7400	6.8097	(0.341)	0	0	0
2023/02/13	2044	04/05/2023	11.41	Call	Bond Future	2,229.6800	2.2297	2,125.1400	2.1251	(4.689)	0	0	0
2023/02/13	2044	04/05/2023	11.41	Put	Bond Future	3,216.2100	3.2162	3,235.1000	3.2351	0.587	0	0	0
2023/02/13	2044	04/05/2023	11.42	Call	Bond Future	2,260.2200	2.2602	2,155.0900	2.1551	(4.651)	0	0	0
2023/02/13	2044	04/05/2023	11.42	Put	Bond Future	3,181.7100	3.1817	3,200.0100	3.2000	0.575	0	0	0
2023/02/13	2044	04/05/2023	11.75	Put	Bond Future	2,206.1200	2.2061	2,208.2500	2.2082	0.097	0	0	4,423
2023/02/13	2044	04/05/2023			Bond Future	11.5632	80.3761	11.5826	80.2526	0.168	0.0000	0.0000	55,683
2023/02/13	2044	04/05/2023	11.43	Call	Bond Future	2,290.9700	2.2910	2,185.2600	2.1853	(4.614)	0	0	0
2023/02/13	2044	04/05/2023	11.43	Put	Bond Future	3,147.5100	3.1475	3,165.2300	3.1652	0.563	0	0	0
2023/02/13	2044	04/05/2023	11.75	Call	Bond Future	3,382.0200	3.3820	3,260.7200	3.2607	(3.587)	0	0	0
2023/02/13	2044	04/05/2023	12.00	Call	Bond Future	4,356.6800	4.3567	4,227.2500	4.2273	(2.971)	0	0	0
2023/02/13	2044	04/05/2023	12.00	Put	Bond Future	1,652.9600	1.6530	1,646.9600	1.6470	(0.363)	0	0	4,423
2023/02/13	2044	04/05/2023	12.25	Call	Bond Future	5,409.8400	5.4098	5,275.4000	5.2754	(2.485)	0	0	0
2023/02/13	2044	04/05/2023	12.25	Put	Bond Future	1,228.6000	1.2286	1,217.5900	1.2176	(0.896)	0	0	1,798
2023/02/13	2044	03/08/2023	12.16	Call	Bond Future	5,814.1100	5.8141	5,699.4400	5.6994	(1.972)	0	0	0
2023/02/13	2044	03/08/2023	12.16	Put	Bond Future	2,884.0800	2.8841	2,895.2800	2.8953	0.388	0	0	0
2023/02/13	2044	03/08/2023	12.00	Call	Bond Future	5,221.3500	5.2213	5,110.5600	5.1106	(2.122)	0	0	0
2023/02/13	2044	03/08/2023	12.00	Put	Bond Future	3,241.0600	3.2411	3,256.1400	3.2561	0.465	0	0	4,754
2023/02/13	2044	03/08/2023	12.15	Call	Bond Future	5,776.4700	5.7765	5,662.0300	5.6620	(1.981)	0	0	0
2023/02/13	2044	03/08/2023	12.15	Put	Bond Future	2,905.2100	2.9052	2,916.6400	2.9166	0.393	0	0	0
2023/02/13	2044	03/08/2023			Bond Future	11.6770	77.5723	11.6971	77.4464	0.172	0.0000	0.0000	21,473
2023/02/13	2044	03/08/2023	12.17	Call	Bond Future	5,851.8100	5.8518	5,736.9100	5.7369	(1.963)	0	0	0
2023/02/13	2044	03/08/2023	12.17	Put	Bond Future	2,863.0900	2.8631	2,874.0600	2.8741	0.383	0	0	0
2023/02/13	2044	03/08/2023	11.75	Call	Bond Future	4,338.3900	4.3384	4,234.7500	4.2348	(2.389)	0	0	0
2023/02/13	2044	03/08/2023	11.75	Put	Bond Future	3,883.2100	3.8832	3,905.4400	3.9054	0.572	0	0	3,076
2023/02/13	2044	02/11/2023	11.57	Call	Bond Future	4,095.0900	4.0951	4,006.6300	4.0066	(2.160)	0	0	0
2023/02/13	2044	02/11/2023	11.57	Put	Bond Future	5,456.0300	5.4560	5,495.8000	5.4958	0.729	0	0	0
2023/02/13	2044	02/11/2023			Bond Future	11.7876	79.0932	11.8084	78.9650	0.177	0.0000	0.0000	0
2023/02/13	2044	02/11/2023	11.56	Call	Bond Future	4,064.4000	4.0644	3,976.2500	3.9763	(2.169)	0	0	0
2023/02/13	2044	02/11/2023	11.56	Put	Bond Future	5,488.8400	5.4888	5,528.9200	5.5289	0.730	0	0	0
2023/02/13	2044	02/11/2023	11.55	Call	Bond Future	4,034.0800	4.0341	3,946.2400	3.9462	(2.177)	0	0	0
2023/02/13	2044	02/11/2023	11.55	Put	Bond Future	5,522.1100	5.5221	5,562.5000	5.5625	0.731	0	0	0
2023/02/13	2044	01/02/2024	12.29	Call	Bond Future	6,847.2000	6.8472	6,745.5500	6.7455	(1.485)	0	0	0
2023/02/13	2044	01/02/2024	12.29	Put	Bond Future	4,573.0100	4.5730	4,601.9600	4.6020	0.633	0	0	0
2023/02/13	2044	01/02/2024			Bond Future	11.9050	76.2670	11.9266	76.1364	0.181	0.0000	0.0000	0
2023/02/13	2044	01/02/2024	12.28	Call	Bond Future	6,812.8300	6.8128	6,711.3800	6.7114	(1.489)	0	0	0
2023/02/13	2044	01/02/2024	12.28	Put	Bond Future	4,596.2700	4.5963	4,625.4200	4.6254	0.634	0	0	0
2023/02/13	2044	01/02/2024	12.27	Call	Bond Future	6,778.5000	6.7785	6,677.2500	6.6773	(1.494)	0	0	0
2023/02/13	2044	01/02/2024	12.27	Put	Bond Future	4,619.6500	4.6196	4,649.0000	4.6490	0.635	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
2023/02/13	2044	02/05/2024	11.67	Call	Bond Future	4,611.8700	4.6119	4,530.6400	4.5306	(1.761)	0	0	0
2023/02/13	2044	02/05/2024	11.67	Put	Bond Future	6,869.8700	6.8699	6,921.4000	6.9214	0.750	0	0	0
2023/02/13	2044	02/05/2024			Bond Future	12.0408	77.6899	12.0631	77.5571	0.186	0.0000	0.0000	0
2023/02/13	2044	02/05/2024	11.66	Call	Bond Future	4,583.7600	4.5838	4,502.7800	4.5028	(1.767)	0	0	0
2023/02/13	2044	02/05/2024	11.66	Put	Bond Future	6,904.2000	6.9042	6,955.9800	6.9560	0.750	0	0	0
2023/02/13	2044	02/05/2024	11.65	Call	Bond Future	4,555.7300	4.5557	4,475.0000	4.4750	(1.772)	0	0	0
2023/02/13	2044	02/05/2024	11.65	Put	Bond Future	6,938.6900	6.9387	6,990.7200	6.9907	0.750	0	0	0
2023/02/13	2046	04/05/2023			Bond Future	112.5609	112.5609	112.5629	112.5629	0.002	0.0000	0.0000	17,308
2023/02/13	2046	03/08/2023			Bond Future	114.7989	114.7989	114.8010	114.8010	0.002	0.0000	0.0000	0
2023/02/13	2046	02/11/2023			Bond Future	114.9937	114.9937	114.9961	114.9961	0.002	0.0000	0.0000	0
2023/02/13	2046	01/02/2024			Bond Future	117.2803	117.2803	117.2827	117.2827	0.002	0.0000	0.0000	0
2023/02/13	2046	02/05/2024			Bond Future	117.3727	117.3727	117.3759	117.3759	0.003	0.0000	0.0000	0
2023/02/13	2050	04/05/2023			Bond Future	114.6736	114.6736	114.6758	114.6758	0.002	0.0000	0.0000	13,256
2023/02/13	2050	03/08/2023			Bond Future	114.7757	114.7757	114.7779	114.7779	0.002	0.0000	0.0000	0
2023/02/13	2050	02/11/2023			Bond Future	117.0536	117.0536	117.0560	117.0560	0.002	0.0000	0.0000	0
2023/02/13	2050	01/02/2024			Bond Future	117.1477	117.1477	117.1505	117.1505	0.002	0.0000	0.0000	0
2023/02/13	2050	02/05/2024			Bond Future	119.3677	119.3677	119.3710	119.3710	0.003	0.0000	0.0000	0
2023/02/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	AL37	04/05/2023			Index Future	883.6330	883.6330	883.0480	883.0480	(0.066)	0.0000	0.0000	0
2023/02/13	AL37	03/08/2023			Index Future	900.9900	900.9900	900.3910	900.3910	(0.066)	0.0000	0.0000	0
2023/02/13	AL37	02/11/2023			Index Future	918.6670	918.6670	918.0610	918.0610	(0.066)	0.0000	0.0000	0
2023/02/13	AL37	01/02/2024			Index Future	936.7370	936.7370	936.1230	936.1230	(0.066)	0.0000	0.0000	0
2023/02/13	AL37	02/05/2024			Index Future	954.3200	954.3200	953.7040	953.7040	(0.065)	0.0000	0.0000	0
2023/02/13	AL7T	04/05/2023			Index Future	1,016.9140	1,016.9140	1,016.2350	1,016.2350	(0.067)	0.0000	0.0000	0
2023/02/13	AL7T	03/08/2023			Index Future	1,036.8890	1,036.8890	1,036.1950	1,036.1950	(0.067)	0.0000	0.0000	0
2023/02/13	AL7T	02/11/2023			Index Future	1,057.2320	1,057.2320	1,056.5290	1,056.5290	(0.066)	0.0000	0.0000	0
2023/02/13	AL7T	01/02/2024			Index Future	1,078.0280	1,078.0280	1,077.3160	1,077.3160	(0.066)	0.0000	0.0000	0
2023/02/13	AL7T	02/05/2024			Index Future	1,098.2630	1,098.2630	1,097.5490	1,097.5490	(0.065)	0.0000	0.0000	0
2023/02/13	ALBI	04/05/2023			Index Future	894.6890	894.6890	894.0370	894.0370	(0.073)	0.0000	0.0000	98
2023/02/13	ALBI	03/08/2023			Index Future	912.2630	912.2630	911.5960	911.5960	(0.073)	0.0000	0.0000	0
2023/02/13	ALBI	02/11/2023			Index Future	930.1620	930.1620	929.4860	929.4860	(0.073)	0.0000	0.0000	0
2023/02/13	ALBI	01/02/2024			Index Future	948.4580	948.4580	947.7730	947.7730	(0.072)	0.0000	0.0000	0
2023/02/13	ALBI	02/05/2024			Index Future	966.2600	966.2600	965.5730	965.5730	(0.071)	0.0000	0.0000	0
2023/02/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	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
2023/02/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/13	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
2023/02/13	ES33	04/05/2023			Bond Future	12.0283	74.6887	12.0472	74.5991	0.157	0.0000	0.0000	0
2023/02/13	ES33	03/08/2023			Bond Future	12.1791	76.1738	12.1989	76.0823	0.162	0.0000	0.0000	350
2023/02/13	ES33	02/11/2023			Bond Future	12.3416	73.8918	12.3622	73.7987	0.167	0.0000	0.0000	0
2023/02/13	ES33	01/02/2024			Bond Future	12.5160	75.3601	12.5374	75.2652	0.171	0.0000	0.0000	0
2023/02/13	ES33	02/05/2024			Bond Future	12.7134	72.9927	12.7357	72.8963	0.176	0.0000	0.0000	0
2023/02/13	ES42	04/05/2023			Bond Future	12.4416	71.8479	12.4503	71.7998	0.070	0.0000	0.0000	0
2023/02/13	ES42	03/08/2023			Bond Future	12.5809	73.2765	12.5900	73.2275	0.072	0.0000	0.0000	4,000
2023/02/13	ES42	02/11/2023			Bond Future	12.7299	70.4685	12.7393	70.4186	0.074	0.0000	0.0000	0
2023/02/13	ES42	01/02/2024			Bond Future	12.8817	71.8678	12.8915	71.8171	0.076	0.0000	0.0000	0
2023/02/13	ES42	02/05/2024			Bond Future	13.0571	68.9654	13.0673	68.9140	0.078	0.0000	0.0000	0
2023/02/13	GOVI	04/05/2023	852.86	Call	GOVI	292,980.0000	29.2980	286,450.0000	28.6450	(2.229)	0	0	0
2023/02/13	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	04/05/2023	852.87	Call	GOVI	292,880.0000	29.2880	286,350.0000	28.6350	(2.230)	0	0	0
2023/02/13	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	04/05/2023			GOVI	882.1580	882.1580	881.5050	881.5050	(0.074)	0.0000	0.0000	843
2023/02/13	GOVI	04/05/2023	852.88	Call	GOVI	292,780.0000	29.2780	286,250.0000	28.6250	(2.230)	0	0	0
2023/02/13	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	03/08/2023	837.21	Call	GOVI	622,750.0000	62.2750	616,080.0000	61.6080	(1.071)	0	0	0
2023/02/13	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	03/08/2023	837.22	Call	GOVI	622,650.0000	62.2650	615,980.0000	61.5980	(1.071)	0	0	0
2023/02/13	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	03/08/2023			GOVI	899.4850	899.4850	898.8180	898.8180	(0.074)	0.0000	0.0000	0
2023/02/13	GOVI	03/08/2023	837.23	Call	GOVI	622,550.0000	62.2550	615,880.0000	61.5880	(1.071)	0	0	0
2023/02/13	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	02/11/2023	885.82	Call	GOVI	313,130.0000	31.3130	306,370.0000	30.6370	(2.159)	0	0	0
2023/02/13	GOVI	02/11/2023			GOVI	917.1330	917.1330	916.4570	916.4570	(0.074)	0.0000	0.0000	0
2023/02/13	GOVI	02/11/2023	885.80	Call	GOVI	313,330.0000	31.3330	306,570.0000	30.6570	(2.157)	0	0	0
2023/02/13	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	02/11/2023	885.81	Call	GOVI	313,230.0000	31.3230	306,470.0000	30.6470	(2.158)	0	0	0
2023/02/13	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	01/02/2024	880.00	Call	GOVI	551,730.0000	55.1730	544,880.0000	54.4880	(1.242)	0	0	0
2023/02/13	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	01/02/2024			GOVI	935.1730	935.1730	934.4880	934.4880	(0.073)	0.0000	0.0000	0
2023/02/13	GOVI	01/02/2024	879.98	Call	GOVI	551,930.0000	55.1930	545,080.0000	54.5080	(1.241)	0	0	0
2023/02/13	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	01/02/2024	879.99	Call	GOVI	551,830.0000	55.1830	544,980.0000	54.4980	(1.241)	0	0	0
2023/02/13	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	02/05/2024	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	02/05/2024	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/13	GOVI	02/05/2024	950.99	Call	GOVI	17,360.0000	1.7360	10,480.0000	1.0480	(39.631)	0	0	0
2023/02/13	GOVI	02/05/2024			GOVI	952.7260	952.7260	952.0380	952.0380	(0.072)	0.0000	0.0000	0
2023/02/13	GOVI	02/05/2024	950.97	Call	GOVI	17,560.0000	1.7560	10,680.0000	1.0680	(39.180)	0	0	0
2023/02/13	GOVI	02/05/2024	950.98	Call	GOVI	17,460.0000	1.7460	10,580.0000	1.0580	(39.404)	0	0	0
2023/02/13	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
2023/02/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/13	IGOV	04/05/2023			Index Future	325.3500	325.3500	325.4200	325.4200	0.022	0.0000	0.0000	655
2023/02/13	IGOV	03/08/2023			Index Future	331.8190	331.8190	331.8890	331.8890	0.021	0.0000	0.0000	0
2023/02/13	IGOV	02/11/2023			Index Future	338.4060	338.4060	338.4790	338.4790	0.022	0.0000	0.0000	0
2023/02/13	IGOV	01/02/2024			Index Future	345.1380	345.1380	345.2140	345.2140	0.022	0.0000	0.0000	0
2023/02/13	IGOV	02/05/2024			Index Future	351.6900	351.6900	351.7710	351.7710	0.023	0.0000	0.0000	0
2023/02/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/13	JBAF	15/02/2023			Jibar Tradeable Future	7.4650	92.5350	7.4600	92.5400	(0.067)	0.0000	0.0000	0
2023/02/13	JBAF	15/03/2023			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2023/02/13	JBAF	19/04/2023			Jibar Tradeable Future	7.6350	92.3650	7.6550	92.3450	0.262	0.0000	0.0000	0
2023/02/13	JBAF	17/05/2023			Jibar Tradeable Future	7.6450	92.3550	7.6600	92.3400	0.196	0.0000	0.0000	0
2023/02/13	JBAF	21/06/2023			Jibar Tradeable Future	7.7150	92.2850	7.7650	92.2350	0.648	0.0000	0.0000	0
2023/02/13	JBAF	19/07/2023			Jibar Tradeable Future	7.7100	92.2900	7.7650	92.2350	0.713	0.0000	0.0000	0
2023/02/13	JBAF	16/08/2023			Jibar Tradeable Future	7.7750	7.7750	7.7750	92.2250	0.000	0.0000	0.0000	0
2023/02/13	JBAF	20/09/2023			Jibar Tradeable Future	7.7200	92.2800	7.7700	92.2300	0.648	0.0000	0.0000	75
2023/02/13	JBAF	20/12/2023			Jibar Tradeable Future	7.5150	92.4850	7.5850	92.4150	0.931	0.0000	0.0000	272
2023/02/13	JBAF	20/03/2024			Jibar Tradeable Future	7.4450	92.5550	7.5200	92.4800	1.007	0.0000	0.0000	0
2023/02/13	JBAF	19/06/2024			Jibar Tradeable Future	7.2500	92.7500	7.3300	92.6700	1.103	0.0000	0.0000	0
2023/02/13	JBAF	18/09/2024			Jibar Tradeable Future	7.2600	92.7400	7.3300	92.6700	0.964	0.0000	0.0000	68
2023/02/13	JBAF	18/12/2024			Jibar Tradeable Future	7.2350	92.7650	7.2900	92.7100	0.760	0.0000	0.0000	0
2023/02/13	R035	04/05/2023	10.55	Call	Bond Future	1,047.9100	1.0479	996.6000	0.9966	(4.896)	0	0	770
2023/02/13	R035	04/05/2023	10.55	Put	Bond Future	4,236.2000	4.2362	4,237.1100	4.2371	0.021	0	0	0
2023/02/13	R035	04/05/2023	13.18	Call	Bond Future	11,220.9500	11.2210	11,158.9000	11.1589	(0.553)	0	0	0
2023/02/13	R035	04/05/2023	13.18	Put	Bond Future	136.2500	0.1363	126.4200	0.1264	(7.215)	0	0	491
2023/02/13	R035	04/05/2023	12.46	Call	Bond Future	7,928.3100	7.9283	7,857.8300	7.8578	(0.889)	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
2023/02/13	R035	04/05/2023	12.46	Put	Bond Future	404.7400	0.4047	386.4800	0.3865	(4.512)	0	0	388
2023/02/13	R035	04/05/2023	11.20	Call	Bond Future	2,757.4100	2.7574	2,684.7800	2.6848	(2.634)	0	0	0
2023/02/13	R035	04/05/2023	11.21	Call	Bond Future	2,790.5800	2.7906	2,717.7700	2.7178	(2.609)	0	0	0
2023/02/13	R035	04/05/2023	11.22	Put	Bond Future	2,030.2000	2.0302	2,009.4300	2.0094	(1.023)	0	0	0
2023/02/13	R035	04/05/2023	10.60	Call	Bond Future	1,145.8800	1.1459	1,092.3600	1.0924	(4.671)	0	0	388
2023/02/13	R035	04/05/2023	10.60	Put	Bond Future	4,028.0500	4.0281	4,026.7500	4.0268	(0.032)	0	0	0
2023/02/13	R035	04/05/2023	11.05	Call	Bond Future	2,283.0700	2.2831	2,213.7100	2.2137	(3.038)	0	0	770
2023/02/13	R035	04/05/2023	11.05	Put	Bond Future	2,475.5400	2.4755	2,458.4000	2.4584	(0.692)	0	0	0
2023/02/13	R035	04/05/2023	11.17	Call	Bond Future	2,659.1700	2.6592	2,587.1000	2.5871	(2.710)	0	0	491
2023/02/13	R035	04/05/2023			Bond Future	11.0830	87.3109	11.0919	87.2587	0.081	0.0000	0.0000	158,784
2023/02/13	R035	04/05/2023	9.85	Call	Bond Future	228.8300	0.2288	208.1000	0.2081	(9.059)	0	0	388
2023/02/13	R035	04/05/2023	9.85	Put	Bond Future	7,862.4200	7.8624	7,893.9100	7.8939	0.401	0	0	0
2023/02/13	R035	04/05/2023	10.42	Call	Bond Future	821.4600	0.8215	776.0500	0.7761	(5.528)	0	0	491
2023/02/13	R035	04/05/2023	10.42	Put	Bond Future	4,812.6400	4.8126	4,819.4500	4.8194	0.142	0	0	0
2023/02/13	R035	04/05/2023	11.80	Call	Bond Future	5,026.7300	5.0267	4,950.3600	4.9504	(1.519)	0	0	0
2023/02/13	R035	04/05/2023	11.80	Put	Bond Future	986.4000	0.9864	962.2500	0.9622	(2.448)	0	0	1,035
2023/02/13	R035	04/05/2023	11.87	Call	Bond Future	5,320.4600	5.3205	5,244.4100	5.2444	(1.429)	0	0	0
2023/02/13	R035	04/05/2023	11.87	Put	Bond Future	900.2900	0.9003	876.4600	0.8765	(2.647)	0	0	770
2023/02/13	R035	04/05/2023	11.20	Put	Bond Future	2,078.8600	2.0789	2,058.4500	2.0584	(0.982)	0	0	0
2023/02/13	R035	04/05/2023	11.21	Put	Bond Future	2,054.4100	2.0544	2,033.8200	2.0338	(1.002)	0	0	0
2023/02/13	R035	04/05/2023	11.22	Call	Bond Future	2,823.9400	2.8239	2,750.9500	2.7510	(2.585)	0	0	0
2023/02/13	R035	04/05/2023	11.17	Put	Bond Future	2,153.8200	2.1538	2,133.9700	2.1340	(0.922)	0	0	0
2023/02/13	R035	03/08/2023	12.00	Call	Bond Future	6,363.0400	6.3630	6,296.7900	6.2968	(1.041)	0	0	0
2023/02/13	R035	03/08/2023	12.00	Put	Bond Future	1,932.1500	1.9322	1,919.2100	1.9192	(0.670)	0	0	0
2023/02/13	R035	03/08/2023			Bond Future	11.1952	89.0260	11.2046	88.9726	0.083	0.0000	0.0000	2,561
2023/02/13	R035	03/08/2023	11.98	Call	Bond Future	6,287.4100	6.2874	6,221.2400	6.2212	(1.052)	0	0	0
2023/02/13	R035	03/08/2023	11.98	Put	Bond Future	1,962.6300	1.9626	1,949.7700	1.9498	(0.655)	0	0	0
2023/02/13	R035	03/08/2023	11.99	Call	Bond Future	6,325.1900	6.3252	6,258.9800	6.2590	(1.047)	0	0	0
2023/02/13	R035	03/08/2023	11.99	Put	Bond Future	1,947.3300	1.9473	1,934.4300	1.9344	(0.662)	0	0	0
2023/02/13	R035	02/11/2023	11.41	Call	Bond Future	4,447.0600	4.4471	4,393.9500	4.3939	(1.194)	0	0	0
2023/02/13	R035	02/11/2023	11.41	Put	Bond Future	3,930.9200	3.9309	3,932.0100	3.9320	0.028	0	0	0
2023/02/13	R035	02/11/2023	11.42	Call	Bond Future	4,478.1100	4.4781	4,424.8800	4.4249	(1.189)	0	0	0
2023/02/13	R035	02/11/2023	11.42	Put	Bond Future	3,906.4600	3.9065	3,907.4300	3.9074	0.025	0	0	0
2023/02/13	R035	02/11/2023			Bond Future	11.3175	86.2692	11.3271	86.2150	0.086	0.0000	0.0000	123
2023/02/13	R035	02/11/2023	11.43	Call	Bond Future	4,508.9600	4.5090	4,455.6100	4.4556	(1.183)	0	0	0
2023/02/13	R035	02/11/2023	11.43	Put	Bond Future	3,881.8400	3.8818	3,882.6900	3.8827	0.022	0	0	0
2023/02/13	R035	01/02/2024	12.18	Put	Bond Future	3,283.0200	3.2830	3,282.3800	3.2824	(0.019)	0	0	0
2023/02/13	R035	01/02/2024	12.19	Call	Bond Future	7,194.1400	7.1941	7,138.3100	7.1383	(0.776)	0	0	0
2023/02/13	R035	01/02/2024	12.19	Put	Bond Future	3,265.4500	3.2655	3,264.7400	3.2647	(0.022)	0	0	0
2023/02/13	R035	01/02/2024			Bond Future	11.4490	87.9646	11.4591	87.9095	0.088	0.0000	0.0000	0
2023/02/13	R035	01/02/2024	12.20	Call	Bond Future	7,227.8900	7.2279	7,172.0000	7.1720	(0.773)	0	0	0
2023/02/13	R035	01/02/2024	12.20	Put	Bond Future	3,247.9700	3.2480	3,247.2000	3.2472	(0.024)	0	0	0
2023/02/13	R035	01/02/2024	12.18	Call	Bond Future	7,160.4200	7.1604	7,104.6600	7.1047	(0.779)	0	0	0
2023/02/13	R035	02/05/2024	11.19	Call	Bond Future	3,868.9700	3.8690	3,827.3800	3.8274	(1.075)	0	0	0
2023/02/13	R035	02/05/2024	11.19	Put	Bond Future	6,074.4700	6.0745	6,088.7200	6.0887	0.235	0	0	0
2023/02/13	R035	02/05/2024	11.20	Call	Bond Future	3,893.9100	3.8939	3,852.2000	3.8522	(1.071)	0	0	0
2023/02/13	R035	02/05/2024	11.20	Put	Bond Future	6,043.8400	6.0438	6,057.9700	6.0580	0.234	0	0	0
2023/02/13	R035	02/05/2024			Bond Future	11.5939	85.1069	11.6044	85.0510	0.090	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
2023/02/13	R035	02/05/2024	11.21	Call	Bond Future	3,918.9300	3.9189	3,877.1000	3.8771	(1.067)	0	0	0
2023/02/13	R035	02/05/2024	11.21	Put	Bond Future	6,013.3500	6.0134	6,027.3600	6.0274	0.233	0	0	0
2023/02/13	R186	04/05/2023	8.83	Put	Bond Future	400.2400	0.4002	408.7300	0.4087	2.121	0	0	0
2023/02/13	R186	04/05/2023	8.84	Call	Bond Future	1,851.0100	1.8510	1,775.3700	1.7754	(4.086)	0	0	0
2023/02/13	R186	04/05/2023			Bond Future	8.3791	110.4938	8.4054	110.4099	0.314	0.0000	0.0000	95,557
2023/02/13	R186	04/05/2023	8.36	Call	Bond Future	871.3600	0.8714	814.2000	0.8142	(6.560)	0	0	200
2023/02/13	R186	04/05/2023	8.36	Put	Bond Future	932.4800	0.9325	959.1900	0.9592	2.864	0	0	200
2023/02/13	R186	04/05/2023	8.82	Call	Bond Future	1,803.5900	1.8036	1,728.4700	1.7285	(4.165)	0	0	0
2023/02/13	R186	04/05/2023	8.82	Put	Bond Future	407.9700	0.4080	416.7200	0.4167	2.145	0	0	0
2023/02/13	R186	04/05/2023	8.83	Call	Bond Future	1,827.2500	1.8272	1,751.8700	1.7519	(4.125)	0	0	0
2023/02/13	R186	04/05/2023	8.84	Put	Bond Future	392.6300	0.3926	400.8600	0.4009	2.096	0	0	0
2023/02/13	R186	03/08/2023	9.73	Put	Bond Future	266.0300	0.2660	271.0000	0.2710	1.868	0	0	0
2023/02/13	R186	03/08/2023	9.74	Call	Bond Future	4,130.4700	4.1305	4,049.7900	4.0498	(1.953)	0	0	0
2023/02/13	R186	03/08/2023	9.74	Put	Bond Future	262.6600	0.2627	267.5400	0.2675	1.858	0	0	0
2023/02/13	R186	03/08/2023			Bond Future	8.4163	107.3598	8.4450	107.2742	0.340	0.0000	0.0000	0
2023/02/13	R186	03/08/2023	9.75	Call	Bond Future	4,155.8400	4.1558	4,075.0800	4.0751	(1.943)	0	0	0
2023/02/13	R186	03/08/2023	9.75	Put	Bond Future	259.4900	0.2595	264.2900	0.2643	1.850	0	0	0
2023/02/13	R186	03/08/2023	9.73	Call	Bond Future	4,105.2900	4.1053	4,024.7000	4.0247	(1.963)	0	0	0
2023/02/13	R186	02/11/2023	9.40	Call	Bond Future	3,243.4300	3.2434	3,171.4200	3.1714	(2.220)	0	0	0
2023/02/13	R186	02/11/2023	9.40	Put	Bond Future	659.9000	0.6599	674.9800	0.6750	2.285	0	0	0
2023/02/13	R186	02/11/2023	9.15	Call	Bond Future	2,726.5800	2.7266	2,658.7000	2.6587	(2.490)	0	0	1,715
2023/02/13	R186	02/11/2023			Bond Future	8.4586	109.4653	8.4898	109.3782	0.370	0.0000	0.0000	1,266
2023/02/13	R186	02/11/2023	9.39	Call	Bond Future	3,222.2400	3.2222	3,150.3900	3.1504	(2.230)	0	0	0
2023/02/13	R186	02/11/2023	9.39	Put	Bond Future	665.7300	0.6657	680.9700	0.6810	2.289	0	0	0
2023/02/13	R186	02/11/2023	10.42	Call	Bond Future	5,544.9100	5.5449	5,462.7400	5.4627	(1.482)	0	0	0
2023/02/13	R186	02/11/2023	10.42	Put	Bond Future	251.3900	0.2514	256.3100	0.2563	1.957	0	0	1,715
2023/02/13	R186	02/11/2023	9.15	Put	Bond Future	821.2900	0.8213	840.5000	0.8405	2.339	0	0	0
2023/02/13	R186	02/11/2023	9.38	Call	Bond Future	3,201.0900	3.2011	3,129.3900	3.1294	(2.240)	0	0	0
2023/02/13	R186	02/11/2023	9.38	Put	Bond Future	671.6100	0.6716	687.0000	0.6870	2.292	0	0	0
2023/02/13	R186	01/02/2024	9.50	Call	Bond Future	3,288.0900	3.2881	3,217.8000	3.2178	(2.138)	0	0	0
2023/02/13	R186	01/02/2024	9.51	Call	Bond Future	3,307.6700	3.3077	3,237.2300	3.2372	(2.130)	0	0	0
2023/02/13	R186	01/02/2024	9.52	Put	Bond Future	751.9300	0.7519	770.0000	0.7700	2.403	0	0	0
2023/02/13	R186	01/02/2024			Bond Future	8.5068	106.3129	8.5411	106.2242	0.404	0.0000	0.0000	0
2023/02/13	R186	01/02/2024	9.50	Put	Bond Future	763.1400	0.7631	781.5000	0.7815	2.406	0	0	0
2023/02/13	R186	01/02/2024	9.51	Put	Bond Future	757.6900	0.7577	775.9000	0.7759	2.403	0	0	0
2023/02/13	R186	01/02/2024	9.52	Call	Bond Future	3,326.9300	3.3269	3,256.3500	3.2563	(2.121)	0	0	0
2023/02/13	R186	02/05/2024	8.01	Call	Bond Future	896.2900	0.8963	859.7800	0.8598	(4.073)	0	0	0
2023/02/13	R186	02/05/2024	8.01	Put	Bond Future	2,323.7100	2.3237	2,377.0800	2.3771	2.297	0	0	0
2023/02/13	R186	02/05/2024			Bond Future	8.6072	108.2996	8.6451	108.2098	0.441	0.0000	0.0000	0
2023/02/13	R186	02/05/2024	7.99	Call	Bond Future	876.5900	0.8766	840.5700	0.8406	(4.109)	0	0	0
2023/02/13	R186	02/05/2024	7.99	Put	Bond Future	2,352.2500	2.3522	2,406.1100	2.4061	2.290	0	0	0
2023/02/13	R186	02/05/2024	8.00	Call	Bond Future	886.1800	0.8862	849.9200	0.8499	(4.092)	0	0	0
2023/02/13	R186	02/05/2024	8.00	Put	Bond Future	2,337.7200	2.3377	2,391.3400	2.3913	2.294	0	0	0
2023/02/13	R197	04/05/2023			Bond Future	335.7207	335.7207	335.7170	335.7170	(0.001)	0.0000	0.0000	309
2023/02/13	R197	03/08/2023			Bond Future	333.3292	333.3292	333.3254	333.3254	(0.001)	0.0000	0.0000	0
2023/02/13	R197	02/11/2023			Bond Future	339.9447	339.9447	339.9413	339.9413	(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
2023/02/13	R202	04/05/2023			Bond Future	250.9507	250.9507	251.0645	251.0645	0.045	0.0000	0.0000	4,903
2023/02/13	R202	03/08/2023			Bond Future	251.1247	251.1247	251.2407	251.2407	0.046	0.0000	0.0000	460
2023/02/13	R202	02/11/2023			Bond Future	256.1089	256.1089	256.2276	256.2276	0.046	0.0000	0.0000	0
2023/02/13	R202	01/02/2024			Bond Future	256.2649	256.2649	256.3863	256.3863	0.047	0.0000	0.0000	0
2023/02/13	R202	02/05/2024			Bond Future	261.1220	261.1220	261.2467	261.2467	0.048	0.0000	0.0000	0
2023/02/13	R209	04/05/2023	10.00	Call	Bond Future	266.5400	0.2665	238.5700	0.2386	(10.494)	0	0	500
2023/02/13	R209	04/05/2023	10.00	Put	Bond Future	6,345.6300	6.3456	6,417.2600	6.4173	1.129	0	0	0
2023/02/13	R209	04/05/2023	10.50	Call	Bond Future	798.7800	0.7988	742.4800	0.7425	(7.048)	0	0	4,500
2023/02/13	R209	04/05/2023	10.50	Put	Bond Future	4,062.6500	4.0626	4,105.9500	4.1060	1.066	0	0	0
2023/02/13	R209	04/05/2023	11.50	Put	Bond Future	1,330.3200	1.3303	1,327.9400	1.3279	(0.179)	0	0	0
2023/02/13	R209	04/05/2023	11.09	Call	Bond Future	2,037.7900	2.0378	1,949.5400	1.9495	(4.331)	0	0	0
2023/02/13	R209	04/05/2023	11.09	Put	Bond Future	2,168.3500	2.1684	2,179.7000	2.1797	0.523	0	0	0
2023/02/13	R209	04/05/2023	11.10	Call	Bond Future	2,064.4900	2.0645	1,975.8100	1.9758	(4.295)	0	0	0
2023/02/13	R209	04/05/2023	11.10	Put	Bond Future	2,143.6200	2.1436	2,154.5400	2.1545	0.509	0	0	0
2023/02/13	R209	04/05/2023			Bond Future	11.1154	67.7309	11.1348	67.6313	0.175	0.0000	0.0000	19,569
2023/02/13	R209	04/05/2023	11.00	Call	Bond Future	1,805.1600	1.8052	1,721.0000	1.7210	(4.662)	0	0	2,500
2023/02/13	R209	04/05/2023	11.00	Put	Bond Future	2,401.0000	2.4010	2,416.4400	2.4164	0.643	0	0	8,250
2023/02/13	R209	04/05/2023	11.50	Call	Bond Future	3,263.9400	3.2639	3,161.9600	3.1620	(3.124)	0	0	1,000
2023/02/13	R209	04/05/2023	12.50	Call	Bond Future	6,964.8300	6.9648	6,855.2800	6.8553	(1.573)	0	0	0
2023/02/13	R209	04/05/2023	12.50	Put	Bond Future	356.0700	0.3561	346.1200	0.3461	(2.794)	0	0	8,500
2023/02/13	R209	04/05/2023	11.11	Call	Bond Future	2,091.3600	2.0914	2,002.2500	2.0022	(4.261)	0	0	0
2023/02/13	R209	04/05/2023	11.11	Put	Bond Future	2,119.1300	2.1191	2,129.6200	2.1296	0.495	0	0	0
2023/02/13	R209	03/08/2023	11.95	Put	Bond Future	1,801.0900	1.8011	1,806.9300	1.8069	0.324	0	0	0
2023/02/13	R209	03/08/2023	10.70	Call	Bond Future	1,926.7400	1.9267	1,862.9200	1.8629	(3.312)	0	0	1,800
2023/02/13	R209	03/08/2023	11.93	Call	Bond Future	5,301.5000	5.3015	5,206.0700	5.2061	(1.800)	0	0	0
2023/02/13	R209	03/08/2023	11.94	Call	Bond Future	5,334.1400	5.3341	5,238.5600	5.2386	(1.792)	0	0	0
2023/02/13	R209	03/08/2023	10.00	Call	Bond Future	810.0200	0.8100	771.4000	0.7714	(4.768)	0	0	1,800
2023/02/13	R209	03/08/2023	10.00	Put	Bond Future	7,371.3500	7.3713	7,434.2900	7.4343	0.854	0	0	0
2023/02/13	R209	03/08/2023			Bond Future	11.2170	69.0614	11.2371	68.9598	0.179	0.0000	0.0000	1,690
2023/02/13	R209	03/08/2023	11.95	Call	Bond Future	5,366.8300	5.3668	5,271.1100	5.2711	(1.784)	0	0	0
2023/02/13	R209	03/08/2023	10.70	Put	Bond Future	4,611.3200	4.6113	4,649.0600	4.6491	0.818	0	0	0
2023/02/13	R209	03/08/2023	11.93	Put	Bond Future	1,829.4800	1.8295	1,835.6100	1.8356	0.335	0	0	0
2023/02/13	R209	03/08/2023	11.94	Put	Bond Future	1,815.2300	1.8152	1,821.2100	1.8212	0.329	0	0	0
2023/02/13	R209	02/11/2023	11.33	Call	Bond Future	3,699.1700	3.6992	3,623.8400	3.6238	(2.036)	0	0	0
2023/02/13	R209	02/11/2023	11.33	Put	Bond Future	3,669.3400	3.6693	3,697.4800	3.6975	0.767	0	0	0
2023/02/13	R209	02/11/2023	11.34	Call	Bond Future	3,725.7300	3.7257	3,650.1600	3.6502	(2.028)	0	0	0
2023/02/13	R209	02/11/2023	11.34	Put	Bond Future	3,646.2300	3.6462	3,674.1300	3.6741	0.765	0	0	0
2023/02/13	R209	02/11/2023			Bond Future	11.3240	67.2652	11.3448	67.1618	0.184	0.0000	0.0000	4,633
2023/02/13	R209	02/11/2023	11.35	Call	Bond Future	3,752.1400	3.7521	3,676.3400	3.6763	(2.020)	0	0	0
2023/02/13	R209	02/11/2023	11.35	Put	Bond Future	3,623.0200	3.6230	3,650.6900	3.6507	0.764	0	0	0
2023/02/13	R209	01/02/2024	12.14	Call	Bond Future	6,261.7400	6.2617	6,175.7400	6.1757	(1.373)	0	0	0
2023/02/13	R209	01/02/2024	12.14	Put	Bond Future	2,932.2200	2.9322	2,951.5900	2.9516	0.661	0	0	0
2023/02/13	R209	01/02/2024	12.13	Put	Bond Future	2,948.3200	2.9483	2,967.8400	2.9678	0.662	0	0	0
2023/02/13	R209	01/02/2024			Bond Future	11.4350	68.5869	11.4565	68.4815	0.189	0.0000	0.0000	0
2023/02/13	R209	01/02/2024	12.12	Call	Bond Future	6,202.5700	6.2026	6,116.8700	6.1169	(1.382)	0	0	0
2023/02/13	R209	01/02/2024	12.12	Put	Bond Future	2,964.2700	2.9643	2,983.9400	2.9839	0.664	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
2023/02/13	R209	01/02/2024	12.13	Call	Bond Future	6,232.2600	6.2323	6,146.4100	6.1464	(1.378)	0	0	0
2023/02/13	R209	02/05/2024	11.17	Call	Bond Future	3,450.1100	3.4501	3,386.5700	3.3866	(1.842)	0	0	0
2023/02/13	R209	02/05/2024	11.17	Put	Bond Future	5,386.4800	5.3865	5,430.0500	5.4300	0.809	0	0	0
2023/02/13	R209	02/05/2024	11.18	Call	Bond Future	3,472.3900	3.4724	3,408.6400	3.4086	(1.836)	0	0	0
2023/02/13	R209	02/05/2024	11.18	Put	Bond Future	5,358.8000	5.3588	5,402.1600	5.4022	0.809	0	0	0
2023/02/13	R209	02/05/2024			Bond Future	11.5651	66.7198	11.5875	66.6127	0.193	0.0000	0.0000	0
2023/02/13	R209	02/05/2024	11.19	Call	Bond Future	3,494.7400	3.4947	3,430.7800	3.4308	(1.830)	0	0	0
2023/02/13	R209	02/05/2024	11.19	Put	Bond Future	5,331.2500	5.3313	5,374.4000	5.3744	0.809	0	0	0
2023/02/13	R210	04/05/2023			Bond Future	224.0920	224.0920	224.0909	224.0909	0.000	0.0000	0.0000	386
2023/02/13	R210	03/08/2023			Bond Future	228.5476	228.5476	228.5464	228.5464	0.000	0.0000	0.0000	300
2023/02/13	R210	02/11/2023			Bond Future	229.9253	229.9253	229.9245	229.9245	0.000	0.0000	0.0000	0
2023/02/13	R210	01/02/2024			Bond Future	234.4974	234.4974	234.4970	234.4970	0.000	0.0000	0.0000	0
2023/02/13	R210	02/05/2024			Bond Future	235.7143	235.7143	235.7147	235.7147	0.000	0.0000	0.0000	0
2023/02/13	R213	04/05/2023	10.75	Call	Bond Future	2,879.5400	2.8795	2,804.5200	2.8045	(2.605)	0	0	0
2023/02/13	R213	04/05/2023	10.75	Put	Bond Future	1,068.1600	1.0682	1,059.6900	1.0597	(0.793)	0	0	0
2023/02/13	R213	04/05/2023			Bond Future	10.3555	83.6359	10.3698	83.5693	0.138	0.0000	0.0000	34,144
2023/02/13	R213	04/05/2023	10.73	Call	Bond Future	2,817.8100	2.8178	2,743.0800	2.7431	(2.652)	0	0	0
2023/02/13	R213	04/05/2023	10.73	Put	Bond Future	1,097.0300	1.0970	1,088.8500	1.0889	(0.746)	0	0	0
2023/02/13	R213	04/05/2023	10.74	Call	Bond Future	2,848.6100	2.8486	2,773.7300	2.7737	(2.629)	0	0	0
2023/02/13	R213	04/05/2023	10.74	Put	Bond Future	1,082.5200	1.0825	1,074.1900	1.0742	(0.770)	0	0	0
2023/02/13	R213	03/08/2023	11.62	Put	Bond Future	945.1400	0.9451	941.7500	0.9417	(0.359)	0	0	0
2023/02/13	R213	03/08/2023	11.63	Call	Bond Future	6,042.1100	6.0421	5,970.7400	5.9707	(1.181)	0	0	0
2023/02/13	R213	03/08/2023			Bond Future	10.4590	85.2787	10.4739	85.2108	0.143	0.0000	0.0000	0
2023/02/13	R213	03/08/2023	11.61	Call	Bond Future	5,975.3100	5.9753	5,904.0400	5.9040	(1.193)	0	0	0
2023/02/13	R213	03/08/2023	11.61	Put	Bond Future	953.7500	0.9538	950.4000	0.9504	(0.351)	0	0	0
2023/02/13	R213	03/08/2023	11.62	Call	Bond Future	6,008.6000	6.0086	5,937.2900	5.9373	(1.187)	0	0	0
2023/02/13	R213	03/08/2023	11.63	Put	Bond Future	936.7900	0.9368	933.3400	0.9333	(0.368)	0	0	0
2023/02/13	R213	02/11/2023	11.13	Call	Bond Future	4,423.1900	4.4232	4,362.4100	4.3624	(1.374)	0	0	0
2023/02/13	R213	02/11/2023	11.13	Put	Bond Future	2,016.1800	2.0162	2,024.5300	2.0245	0.414	0	0	0
2023/02/13	R213	02/11/2023			Bond Future	10.5752	83.3999	10.5908	83.3308	0.148	0.0000	0.0000	1,384
2023/02/13	R213	02/11/2023	11.11	Call	Bond Future	4,366.7700	4.3668	4,306.2400	4.3062	(1.386)	0	0	0
2023/02/13	R213	02/11/2023	11.11	Put	Bond Future	2,044.9700	2.0450	2,053.5700	2.0536	0.421	0	0	0
2023/02/13	R213	02/11/2023	11.12	Call	Bond Future	4,394.8100	4.3948	4,334.1600	4.3342	(1.380)	0	0	0
2023/02/13	R213	02/11/2023	11.12	Put	Bond Future	2,030.3900	2.0304	2,038.8700	2.0389	0.418	0	0	0
2023/02/13	R213	01/02/2024	11.70	Call	Bond Future	5,958.1900	5.9582	5,895.7900	5.8958	(1.047)	0	0	0
2023/02/13	R213	01/02/2024	11.70	Put	Bond Future	1,810.6300	1.8106	1,818.5500	1.8185	0.437	0	0	0
2023/02/13	R213	01/02/2024	11.71	Call	Bond Future	5,987.5000	5.9875	5,925.0200	5.9250	(1.044)	0	0	0
2023/02/13	R213	01/02/2024	11.71	Put	Bond Future	1,799.7100	1.7997	1,807.5500	1.8075	0.436	0	0	0
2023/02/13	R213	01/02/2024			Bond Future	10.7025	85.0391	10.7189	84.9688	0.153	0.0000	0.0000	0
2023/02/13	R213	01/02/2024	11.72	Call	Bond Future	6,016.8500	6.0168	5,954.2800	5.9543	(1.040)	0	0	0
2023/02/13	R213	01/02/2024	11.72	Put	Bond Future	1,788.8600	1.7889	1,796.6100	1.7966	0.433	0	0	0
2023/02/13	R213	02/05/2024	10.30	Call	Bond Future	2,378.2800	2.3783	2,337.9500	2.3379	(1.696)	0	0	0
2023/02/13	R213	02/05/2024	10.30	Put	Bond Future	4,706.7400	4.7067	4,737.7300	4.7377	0.658	0	0	0
2023/02/13	R213	02/05/2024			Bond Future	10.8486	83.0791	10.8657	83.0078	0.158	0.0000	0.0000	0
2023/02/13	R213	02/05/2024	10.28	Call	Bond Future	2,341.5200	2.3415	2,301.5100	2.3015	(1.709)	0	0	0
2023/02/13	R213	02/05/2024	10.28	Put	Bond Future	4,756.4200	4.7564	4,787.7300	4.7877	0.658	0	0	0

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2023/02/13	R213	02/05/2024	10.29	Call	Bond Future	2,360.0400	2.3600	2,319.8700	2.3199	(1.702)	0	0	0
2023/02/13	R213	02/05/2024	10.29	Put	Bond Future	4,731.7100	4.7317	4,762.8600	4.7629	0.658	0	0	0
2023/02/13	R214	04/05/2023	11.36	Call	Bond Future	2,189.9200	2.1899	2,124.4700	2.1245	(2.989)	0	0	0
2023/02/13	R214	04/05/2023	11.36	Put	Bond Future	2,301.8500	2.3019	2,284.7500	2.2847	(0.743)	0	0	0
2023/02/13	R214	04/05/2023	11.37	Call	Bond Future	2,217.6900	2.2177	2,152.0200	2.1520	(2.961)	0	0	0
2023/02/13	R214	04/05/2023	11.37	Put	Bond Future	2,276.2300	2.2762	2,258.9100	2.2589	(0.761)	0	0	0
2023/02/13	R214	04/05/2023			Bond Future	11.3810	64.3009	11.3901	64.2526	0.080	0.0000	0.0000	22,902
2023/02/13	R214	04/05/2023	11.38	Call	Bond Future	2,245.7400	2.2457	2,179.8600	2.1799	(2.934)	0	0	0
2023/02/13	R214	04/05/2023	11.38	Put	Bond Future	2,250.9600	2.2510	2,233.4300	2.2334	(0.779)	0	0	0
2023/02/13	R214	03/08/2023	12.14	Call	Bond Future	5,330.9500	5.3310	5,270.3000	5.2703	(1.138)	0	0	0
2023/02/13	R214	03/08/2023	12.14	Put	Bond Future	2,005.2500	2.0053	1,993.9000	1.9939	(0.566)	0	0	0
2023/02/13	R214	03/08/2023	12.15	Call	Bond Future	5,363.8000	5.3638	5,303.1000	5.3031	(1.132)	0	0	0
2023/02/13	R214	03/08/2023	12.15	Put	Bond Future	1,989.8700	1.9899	1,978.4700	1.9785	(0.573)	0	0	0
2023/02/13	R214	03/08/2023			Bond Future	11.4796	65.5639	11.4890	65.5146	0.082	0.0000	0.0000	2,980
2023/02/13	R214	03/08/2023	12.16	Call	Bond Future	5,396.8500	5.3968	5,336.1000	5.3361	(1.126)	0	0	0
2023/02/13	R214	03/08/2023	12.16	Put	Bond Future	1,974.7600	1.9748	1,963.3100	1.9633	(0.580)	0	0	0
2023/02/13	R214	02/11/2023	11.45	Put	Bond Future	4,290.0500	4.2900	4,292.9200	4.2929	0.067	0	0	0
2023/02/13	R214	02/11/2023	11.46	Call	Bond Future	3,609.5800	3.6096	3,562.1300	3.5621	(1.315)	0	0	0
2023/02/13	R214	02/11/2023	11.46	Put	Bond Future	4,263.4800	4.2635	4,266.2200	4.2662	0.064	0	0	0
2023/02/13	R214	02/11/2023			Bond Future	11.5853	63.5520	11.5950	63.5018	0.084	0.0000	0.0000	0
2023/02/13	R214	02/11/2023	11.45	Call	Bond Future	3,583.5000	3.5835	3,536.1800	3.5362	(1.320)	0	0	0
2023/02/13	R214	02/11/2023	11.47	Call	Bond Future	3,635.7400	3.6357	3,588.1700	3.5882	(1.308)	0	0	0
2023/02/13	R214	02/11/2023	11.47	Put	Bond Future	4,237.0500	4.2370	4,239.6700	4.2397	0.062	0	0	0
2023/02/13	R214	01/02/2024	12.16	Call	Bond Future	5,904.8300	5.9048	5,854.2700	5.8543	(0.856)	0	0	0
2023/02/13	R214	01/02/2024	12.16	Put	Bond Future	3,614.4400	3.6144	3,614.9300	3.6149	0.014	0	0	0
2023/02/13	R214	01/02/2024			Bond Future	11.6975	64.8009	11.7075	64.7499	0.086	0.0000	0.0000	0
2023/02/13	R214	01/02/2024	12.14	Call	Bond Future	5,846.2500	5.8463	5,795.8300	5.7958	(0.862)	0	0	0
2023/02/13	R214	01/02/2024	12.14	Put	Bond Future	3,652.1700	3.6522	3,652.8000	3.6528	0.017	0	0	0
2023/02/13	R214	01/02/2024	12.15	Call	Bond Future	5,875.6400	5.8756	5,825.1500	5.8251	(0.859)	0	0	0
2023/02/13	R214	01/02/2024	12.15	Put	Bond Future	3,633.3800	3.6334	3,633.9400	3.6339	0.015	0	0	0
2023/02/13	R214	02/05/2024	11.46	Call	Bond Future	3,824.8700	3.8249	3,784.8500	3.7849	(1.046)	0	0	0
2023/02/13	R214	02/05/2024	11.46	Put	Bond Future	5,666.2000	5.6662	5,677.9600	5.6780	0.208	0	0	0
2023/02/13	R214	02/05/2024	11.47	Call	Bond Future	3,848.4700	3.8485	3,808.3400	3.8083	(1.043)	0	0	0
2023/02/13	R214	02/05/2024	11.47	Put	Bond Future	5,637.3600	5.6374	5,649.0100	5.6490	0.207	0	0	0
2023/02/13	R214	02/05/2024			Bond Future	11.8188	62.7151	11.8292	62.6633	0.087	0.0000	0.0000	0
2023/02/13	R214	02/05/2024	11.48	Call	Bond Future	3,872.4100	3.8724	3,832.1700	3.8322	(1.039)	0	0	0
2023/02/13	R214	02/05/2024	11.48	Put	Bond Future	5,608.9200	5.6089	5,620.4600	5.6205	0.206	0	0	0
2023/02/13	R248	04/05/2023	10.40	Call	Bond Future	465.0200	0.4650	420.6700	0.4207	(9.537)	0	0	1,500
2023/02/13	R248	04/05/2023	10.40	Put	Bond Future	7,879.7100	7.8797	7,964.0400	7.9640	1.070	0	0	0
2023/02/13	R248	04/05/2023	11.10	Call	Bond Future	1,790.5500	1.7906	1,693.3300	1.6933	(5.430)	0	0	1,500
2023/02/13	R248	04/05/2023	11.35	Call	Bond Future	2,549.8700	2.5499	2,436.6400	2.4366	(4.441)	0	0	0
2023/02/13	R248	04/05/2023	11.35	Put	Bond Future	3,118.4500	3.1185	3,133.9000	3.1339	0.495	0	0	0
2023/02/13	R248	04/05/2023			Bond Future	11.4354	79.6407	11.4548	79.5120	0.170	0.0000	0.0000	235,200
2023/02/13	R248	04/05/2023	11.10	Put	Bond Future	4,066.6000	4.0666	4,098.0600	4.0981	0.774	0	0	0
2023/02/13	R248	04/05/2023	11.33	Call	Bond Future	2,483.9900	2.4840	2,371.9200	2.3719	(4.512)	0	0	0
2023/02/13	R248	04/05/2023	11.33	Put	Bond Future	3,186.8400	3.1868	3,203.4500	3.2035	0.521	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
2023/02/13	R248	04/05/2023	11.34	Call	Bond Future	2,516.9000	2.5169	2,404.2400	2.4042	(4.476)	0	0	0
2023/02/13	R248	04/05/2023	11.34	Put	Bond Future	3,152.5700	3.1526	3,168.5900	3.1686	0.508	0	0	0
2023/02/13	R248	03/08/2023	12.11	Call	Bond Future	6,294.6000	6.2946	6,173.7900	6.1738	(1.919)	0	0	0
2023/02/13	R248	03/08/2023	12.11	Put	Bond Future	2,740.6300	2.7406	2,751.0600	2.7511	0.381	0	0	0
2023/02/13	R248	03/08/2023			Bond Future	11.5411	81.1674	11.5613	81.0362	0.175	0.0000	0.0000	0
2023/02/13	R248	03/08/2023	12.10	Call	Bond Future	6,254.9400	6.2549	6,134.3500	6.1343	(1.928)	0	0	0
2023/02/13	R248	03/08/2023	12.10	Put	Bond Future	2,760.9400	2.7609	2,771.5900	2.7716	0.386	0	0	0
2023/02/13	R248	03/08/2023	12.09	Call	Bond Future	6,215.5600	6.2156	6,095.1900	6.0952	(1.937)	0	0	0
2023/02/13	R248	03/08/2023	12.09	Put	Bond Future	2,781.6200	2.7816	2,792.4900	2.7925	0.391	0	0	0
2023/02/13	R248	02/11/2023	11.48	Call	Bond Future	4,422.7700	4.4228	4,328.7900	4.3288	(2.125)	0	0	0
2023/02/13	R248	02/11/2023	11.49	Put	Bond Future	5,460.6500	5.4607	5,500.0700	5.5001	0.722	0	0	0
2023/02/13	R248	02/11/2023	11.47	Call	Bond Future	4,390.5600	4.3906	4,296.9000	4.2969	(2.133)	0	0	0
2023/02/13	R248	02/11/2023			Bond Future	11.6452	78.3393	11.6661	78.2056	0.179	0.0000	0.0000	0
2023/02/13	R248	02/11/2023	11.48	Put	Bond Future	5,494.2200	5.4942	5,533.9500	5.5339	0.723	0	0	0
2023/02/13	R248	02/11/2023	11.49	Call	Bond Future	4,454.8000	4.4548	4,360.5100	4.3605	(2.117)	0	0	0
2023/02/13	R248	02/11/2023	11.47	Put	Bond Future	5,527.7000	5.5277	5,567.7500	5.5677	0.725	0	0	0
2023/02/13	R248	01/02/2024	12.15	Call	Bond Future	6,828.2300	6.8282	6,723.3200	6.7233	(1.536)	0	0	0
2023/02/13	R248	01/02/2024	12.15	Put	Bond Future	4,396.5600	4.3966	4,427.8000	4.4278	0.711	0	0	0
2023/02/13	R248	01/02/2024	12.14	Call	Bond Future	6,792.7700	6.7928	6,688.0900	6.6881	(1.541)	0	0	0
2023/02/13	R248	01/02/2024	12.14	Put	Bond Future	4,420.6700	4.4207	4,452.1400	4.4521	0.712	0	0	0
2023/02/13	R248	01/02/2024			Bond Future	11.7530	79.9157	11.7746	79.7795	0.184	0.0000	0.0000	13,000
2023/02/13	R248	01/02/2024	12.16	Call	Bond Future	6,864.0400	6.8640	6,758.9200	6.7589	(1.531)	0	0	0
2023/02/13	R248	01/02/2024	12.16	Put	Bond Future	4,372.8800	4.3729	4,403.9100	4.4039	0.710	0	0	0
2023/02/13	R248	02/05/2024	11.47	Call	Bond Future	4,522.7700	4.5228	4,439.8800	4.4399	(1.833)	0	0	0
2023/02/13	R248	02/05/2024	11.48	Put	Bond Future	7,088.7100	7.0887	7,144.0000	7.1440	0.780	0	0	0
2023/02/13	R248	02/05/2024	11.46	Call	Bond Future	4,494.0100	4.4940	4,411.4000	4.4114	(1.838)	0	0	0
2023/02/13	R248	02/05/2024			Bond Future	11.8785	76.9524	11.9009	76.8140	0.189	0.0000	0.0000	0
2023/02/13	R248	02/05/2024	11.47	Put	Bond Future	7,125.0900	7.1251	7,180.6600	7.1807	0.780	0	0	0
2023/02/13	R248	02/05/2024	11.48	Call	Bond Future	4,551.9500	4.5519	4,468.7800	4.4688	(1.827)	0	0	0
2023/02/13	R248	02/05/2024	11.46	Put	Bond Future	7,161.9900	7.1620	7,217.8400	7.2178	0.780	0	0	0

Total

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