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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/02/2023 TO 15/02/2023

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
2023/02/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	2025	04/05/2023		Bond Future	169.2897	169.2897	169.2811	169.2811	(0.005)	0.0000	0.0000	5,364
2023/02/15	2025	03/08/2023		Bond Future	170.9154	170.9154	170.9064	170.9064	(0.005)	0.0000	0.0000	214
2023/02/15	2025	02/11/2023		Bond Future	174.3083	174.3083	174.2999	174.2999	(0.005)	0.0000	0.0000	0
2023/02/15	2025	01/02/2024		Bond Future	175.9924	175.9924	175.9847	175.9847	(0.004)	0.0000	0.0000	0
2023/02/15	2025	02/05/2024		Bond Future	179.3312	179.3312	179.3253	179.3253	(0.003)	0.0000	0.0000	0
2023/02/15	2029	04/05/2023		Bond Future	121.5796	121.5796	121.3745	121.3745	(0.169)	0.0000	0.0000	1,045
2023/02/15	2029	03/08/2023		Bond Future	123.9969	123.9969	123.7876	123.7876	(0.169)	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
2023/02/15	2029	02/11/2023			Bond Future	125.1323	125.1323	124.9193	124.9193	(0.170)	0.0000	0.0000	0
2023/02/15	2029	01/02/2024			Bond Future	127.6212	127.6212	127.4046	127.4046	(0.170)	0.0000	0.0000	0
2023/02/15	2029	02/05/2024			Bond Future	128.6866	128.6866	128.4674	128.4674	(0.170)	0.0000	0.0000	0
2023/02/15	2030	04/05/2023	9.03	Call	Bond Future	274.8300	0.2748	194.6600	0.1947	(29.171)	0	0	388
2023/02/15	2030	04/05/2023	9.03	Put	Bond Future	4,492.3400	4.4923	5,008.9400	5.0089	11.500	0	0	0
2023/02/15	2030	04/05/2023	9.58	Put	Bond Future	2,526.3300	2.5263	2,922.3300	2.9223	15.675	0	0	0
2023/02/15	2030	04/05/2023	9.67	Call	Bond Future	1,065.0600	1.0651	840.2700	0.8403	(21.106)	0	0	479
2023/02/15	2030	04/05/2023	9.67	Put	Bond Future	2,269.5800	2.2696	2,641.5600	2.6416	16.390	0	0	0
2023/02/15	2030	04/05/2023	11.34	Call	Bond Future	6,305.2000	6.3052	5,761.4200	5.7614	(8.624)	0	0	0
2023/02/15	2030	04/05/2023	11.34	Put	Bond Future	195.8400	0.1958	248.8300	0.2488	27.058	0	0	150
2023/02/15	2030	04/05/2023	10.52	Call	Bond Future	3,326.9900	3.3270	2,891.5700	2.8916	(13.088)	0	0	0
2023/02/15	2030	04/05/2023	10.52	Put	Bond Future	713.2600	0.7133	874.6100	0.8746	22.621	0	0	0
2023/02/15	2030	04/05/2023	10.53	Call	Bond Future	3,360.1300	3.3601	2,922.7700	2.9228	(13.016)	0	0	0
2023/02/15	2030	04/05/2023	10.53	Put	Bond Future	702.6800	0.7027	862.0900	0.8621	22.686	0	0	0
2023/02/15	2030	04/05/2023	9.78	Call	Bond Future	1,282.6600	1.2827	1,027.9700	1.0280	(19.856)	0	0	388
2023/02/15	2030	04/05/2023	9.78	Put	Bond Future	1,981.4800	1.9815	2,323.5600	2.3236	17.264	0	0	0
2023/02/15	2030	04/05/2023	10.00	Call	Bond Future	1,792.6600	1.7927	1,478.4700	1.4785	(17.526)	0	0	1,080
2023/02/15	2030	04/05/2023	10.00	Put	Bond Future	1,490.5200	1.4905	1,773.1000	1.7731	18.958	0	0	0
2023/02/15	2030	04/05/2023	10.42	Call	Bond Future	3,001.7600	3.0018	2,586.6000	2.5866	(13.831)	0	0	479
2023/02/15	2030	04/05/2023	10.42	Put	Bond Future	826.7300	0.8267	1,008.3400	1.0083	21.967	0	0	0
2023/02/15	2030	04/05/2023			Bond Future	9.9333	92.8154	10.0653	92.2186	1.330	0.0000	0.0000	82,165
2023/02/15	2030	04/05/2023	9.58	Call	Bond Future	905.4300	0.9054	704.6600	0.7047	(22.174)	0	0	150
2023/02/15	2030	04/05/2023	12.04	Call	Bond Future	9,006.9200	9.0069	8,426.1700	8.4262	(6.448)	0	0	0
2023/02/15	2030	04/05/2023	12.04	Put	Bond Future	51.5700	0.0516	67.5900	0.0676	31.065	0	0	1,080
2023/02/15	2030	04/05/2023	12.50	Call	Bond Future	10,775.9200	10.7759	10,184.9200	10.1849	(5.484)	0	0	0
2023/02/15	2030	04/05/2023	12.50	Put	Bond Future	16.4900	0.0165	22.2600	0.0223	34.991	0	0	479
2023/02/15	2030	04/05/2023	12.57	Call	Bond Future	11,043.2000	11.0432	10,451.3000	10.4513	(5.360)	0	0	0
2023/02/15	2030	04/05/2023	12.57	Put	Bond Future	13.7100	0.0137	18.5800	0.0186	35.522	0	0	350
2023/02/15	2030	04/05/2023	10.65	Call	Bond Future	3,766.4100	3.7664	3,307.0900	3.3071	(12.195)	0	0	350
2023/02/15	2030	04/05/2023	10.65	Put	Bond Future	586.4700	0.5865	723.9200	0.7239	23.437	0	0	0
2023/02/15	2030	04/05/2023	11.62	Call	Bond Future	7,385.7600	7.3858	6,823.6800	6.8237	(7.610)	0	0	0
2023/02/15	2030	04/05/2023	11.62	Put	Bond Future	123.1300	0.1231	157.8200	0.1578	28.173	0	0	388
2023/02/15	2030	04/05/2023	10.54	Call	Bond Future	3,393.3700	3.3934	2,954.0900	2.9541	(12.945)	0	0	0
2023/02/15	2030	04/05/2023	10.54	Put	Bond Future	692.2300	0.6922	849.7200	0.8497	22.751	0	0	0
2023/02/15	2030	03/08/2023	12.89	Call	Bond Future	11,603.6700	11.6037	11,015.9200	11.0159	(5.065)	0	0	0
2023/02/15	2030	03/08/2023	12.89	Put	Bond Future	93.6400	0.0936	114.5200	0.1145	22.298	0	0	350
2023/02/15	2030	03/08/2023	11.35	Call	Bond Future	6,194.9900	6.1950	5,697.9900	5.6980	(8.023)	0	0	0
2023/02/15	2030	03/08/2023	11.36	Put	Bond Future	646.9900	0.6470	757.6600	0.7577	17.105	0	0	0
2023/02/15	2030	03/08/2023	10.40	Call	Bond Future	3,223.9600	3.2240	2,853.2000	2.8532	(11.500)	0	0	1,012
2023/02/15	2030	03/08/2023	10.65	Call	Bond Future	3,941.2100	3.9412	3,530.4800	3.5305	(10.421)	0	0	350
2023/02/15	2030	03/08/2023	10.65	Put	Bond Future	1,301.4600	1.3015	1,499.3600	1.4994	15.206	0	0	0
2023/02/15	2030	03/08/2023	11.34	Call	Bond Future	6,160.8800	6.1609	5,664.8500	5.6649	(8.051)	0	0	0
2023/02/15	2030	03/08/2023	11.34	Put	Bond Future	660.0600	0.6601	772.6600	0.7727	17.059	0	0	0
2023/02/15	2030	03/08/2023			Bond Future	10.0380	90.6315	10.1771	90.0229	1.386	0.0000	0.0000	9,205
2023/02/15	2030	03/08/2023	11.35	Put	Bond Future	653.5800	0.6536	765.2100	0.7652	17.080	0	0	0
2023/02/15	2030	03/08/2023	11.36	Call	Bond Future	6,228.9700	6.2290	5,731.0100	5.7310	(7.994)	0	0	0
2023/02/15	2030	03/08/2023	12.59	Call	Bond Future	10,538.2700	10.5383	9,960.6800	9.9607	(5.481)	0	0	0

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2023/02/15	2030	03/08/2023	12.59	Put	Bond Future	148.1200		0.1481	179.1600	0.1792	20.956	0	0	1,012
2023/02/15	2030	03/08/2023	10.40	Put	Bond Future	1,650.7300		1.6507	1,888.6000	1.8886	14.410	0	0	0
2023/02/15	2030	02/11/2023	10.80	Call	Bond Future	4,424.1500		4.4242	4,016.6700	4.0167	(9.210)	0	0	0
2023/02/15	2030	02/11/2023	10.80	Put	Bond Future	1,676.7700		1.6768	1,889.4900	1.8895	12.686	0	0	0
2023/02/15	2030	02/11/2023	10.81	Call	Bond Future	4,452.4900		4.4525	4,043.7400	4.0437	(9.180)	0	0	0
2023/02/15	2030	02/11/2023	10.81	Put	Bond Future	1,664.1700		1.6642	1,875.6200	1.8756	12.706	0	0	0
2023/02/15	2030	02/11/2023			Bond Future	10.1421		92.4090	10.2884	91.7888	1.443	0.0000	0.0000	149
2023/02/15	2030	02/11/2023	10.82	Call	Bond Future	4,480.8900		4.4809	4,070.8700	4.0709	(9.150)	0	0	0
2023/02/15	2030	02/11/2023	10.82	Put	Bond Future	1,651.6500		1.6516	1,861.8300	1.8618	12.725	0	0	0
2023/02/15	2030	01/02/2024	11.37	Call	Bond Future	5,962.7900		5.9628	5,510.8500	5.5109	(7.579)	0	0	0
2023/02/15	2030	01/02/2024	11.37	Put	Bond Future	1,524.4500		1.5244	1,704.4700	1.7045	11.809	0	0	0
2023/02/15	2030	01/02/2024			Bond Future	10.2565		90.2206	10.4108	89.5886	1.505	0.0000	0.0000	0
2023/02/15	2030	01/02/2024	11.35	Call	Bond Future	5,904.8800		5.9049	5,454.8600	5.4549	(7.621)	0	0	0
2023/02/15	2030	01/02/2024	11.35	Put	Bond Future	1,543.8100		1.5438	1,725.7500	1.7257	11.785	0	0	0
2023/02/15	2030	01/02/2024	11.36	Call	Bond Future	5,933.8200		5.9338	5,482.8300	5.4828	(7.600)	0	0	0
2023/02/15	2030	01/02/2024	11.36	Put	Bond Future	1,534.1100		1.5341	1,715.0800	1.7151	11.796	0	0	0
2023/02/15	2030	02/05/2024	9.81	Call	Bond Future	2,047.0500		2.0471	1,800.5100	1.8005	(12.044)	0	0	0
2023/02/15	2030	02/05/2024	9.81	Put	Bond Future	4,452.3200		4.4523	4,848.5200	4.8485	8.899	0	0	0
2023/02/15	2030	02/05/2024	9.82	Call	Bond Future	2,063.9000		2.0639	1,816.0200	1.8160	(12.010)	0	0	0
2023/02/15	2030	02/05/2024	9.82	Put	Bond Future	4,428.2100		4.4282	4,823.0700	4.8231	8.917	0	0	0
2023/02/15	2030	02/05/2024			Bond Future	10.4068		91.9068	10.5696	91.2641	1.565	0.0000	0.0000	0
2023/02/15	2030	02/05/2024	9.83	Call	Bond Future	2,081.2200		2.0812	1,831.9900	1.8320	(11.975)	0	0	0
2023/02/15	2030	02/05/2024	9.83	Put	Bond Future	4,404.5900		4.4046	4,798.1000	4.7981	8.934	0	0	0
2023/02/15	2032	04/05/2023	9.80	Call	Bond Future	476.0800		0.4761	364.2900	0.3643	(23.481)	0	0	500
2023/02/15	2032	04/05/2023	9.85	Put	Bond Future	4,389.1900		4.3892	4,860.3500	4.8604	10.735	0	0	0
2023/02/15	2032	04/05/2023	11.37	Call	Bond Future	4,672.8900		4.6729	4,206.7600	4.2068	(9.975)	0	0	400
2023/02/15	2032	04/05/2023	13.43	Call	Bond Future	13,260.3400		13.2603	12,671.5700	12.6716	(4.440)	0	0	0
2023/02/15	2032	04/05/2023	13.43	Put	Bond Future	16.3100		0.0163	20.7000	0.0207	26.916	0	0	400
2023/02/15	2032	04/05/2023	10.89	Call	Bond Future	2,927.6100		2.9276	2,551.1000	2.5511	(12.861)	0	0	0
2023/02/15	2032	04/05/2023	10.89	Put	Bond Future	1,316.7900		1.3168	1,533.4400	1.5334	16.453	0	0	0
2023/02/15	2032	04/05/2023	11.06	Call	Bond Future	3,513.5100		3.5135	3,101.4800	3.1015	(11.727)	0	0	0
2023/02/15	2032	04/05/2023	11.06	Put	Bond Future	1,050.6400		1.0506	1,231.7700	1.2318	17.240	0	0	730
2023/02/15	2032	04/05/2023	10.69	Call	Bond Future	2,296.3000		2.2963	1,966.3200	1.9663	(14.370)	0	0	0
2023/02/15	2032	04/05/2023			Bond Future	10.5746		87.6702	10.6899	87.0770	1.090	0.0000	0.0000	171,689
2023/02/15	2032	04/05/2023	9.80	Put	Bond Future	4,606.3900		4.6064	5,087.7600	5.0878	10.450	0	0	0
2023/02/15	2032	04/05/2023	9.85	Call	Bond Future	533.1400		0.5331	411.1400	0.4111	(22.883)	0	0	6,500
2023/02/15	2032	04/05/2023	10.03	Call	Bond Future	779.4700		0.7795	617.2300	0.6172	(20.814)	0	0	730
2023/02/15	2032	04/05/2023	10.03	Put	Bond Future	3,657.0800		3.6571	4,088.0000	4.0880	11.783	0	0	0
2023/02/15	2032	04/05/2023	11.37	Put	Bond Future	685.0700		0.6851	812.1000	0.8121	18.543	0	0	0
2023/02/15	2032	04/05/2023	11.00	Call	Bond Future	3,302.1600		3.3022	2,902.2100	2.9022	(12.112)	0	0	0
2023/02/15	2032	04/05/2023	11.00	Put	Bond Future	1,138.7300		1.1387	1,331.9400	1.3319	16.967	0	0	13,000
2023/02/15	2032	04/05/2023	10.69	Put	Bond Future	1,702.4700		1.7025	1,965.6500	1.9656	15.459	0	0	500
2023/02/15	2032	04/05/2023	10.87	Call	Bond Future	2,861.5600		2.8616	2,489.4900	2.4895	(13.002)	0	0	0
2023/02/15	2032	04/05/2023	10.87	Put	Bond Future	1,351.7200		1.3517	1,572.8100	1.5728	16.356	0	0	0
2023/02/15	2032	04/05/2023	10.88	Call	Bond Future	2,894.5900		2.8946	2,520.2900	2.5203	(12.931)	0	0	0
2023/02/15	2032	04/05/2023	10.88	Put	Bond Future	1,334.2400		1.3342	1,553.1000	1.5531	16.403	0	0	0
2023/02/15	2032	04/05/2023	10.30	Call	Bond Future	1,285.7600		1.2858	1,055.5400	1.0555	(17.905)	0	0	500

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2023/02/15	2032	04/05/2023	10.30	Put	Bond Future	2,721.4600	2.7215	3,084.4000	3.0844	13.336	0	0	0
2023/02/15	2032	04/05/2023	10.53	Call	Bond Future	1,843.5500	1.8435	1,553.6300	1.5536	(15.726)	0	0	730
2023/02/15	2032	04/05/2023	10.53	Put	Bond Future	2,074.8500	2.0749	2,378.0900	2.3781	14.615	0	0	0
2023/02/15	2032	04/05/2023	10.62	Call	Bond Future	2,092.2200	2.0922	1,779.5100	1.7795	(14.946)	0	0	400
2023/02/15	2032	04/05/2023	10.62	Put	Bond Future	1,858.1100	1.8581	2,138.5600	2.1386	15.093	0	0	0
2023/02/15	2032	03/08/2023	11.77	Call	Bond Future	6,443.0700	6.4431	5,980.9100	5.9809	(7.173)	0	0	0
2023/02/15	2032	03/08/2023	11.77	Put	Bond Future	1,177.5200	1.1775	1,320.3300	1.3203	12.128	0	0	0
2023/02/15	2032	03/08/2023	11.90	Call	Bond Future	6,918.1800	6.9182	6,442.8400	6.4428	(6.871)	0	0	5,000
2023/02/15	2032	03/08/2023	11.90	Put	Bond Future	1,051.0900	1.0511	1,180.7200	1.1807	12.333	0	0	0
2023/02/15	2032	03/08/2023	10.30	Call	Bond Future	1,999.9700	2.0000	1,755.1500	1.7551	(12.241)	0	0	1,500
2023/02/15	2032	03/08/2023	10.30	Put	Bond Future	3,966.7700	3.9668	4,326.9200	4.3269	9.079	0	0	0
2023/02/15	2032	03/08/2023	9.60	Call	Bond Future	839.9300	0.8399	708.3700	0.7084	(15.663)	0	0	1,500
2023/02/15	2032	03/08/2023	9.60	Put	Bond Future	6,547.6300	6.5476	7,021.0400	7.0210	7.230	0	0	0
2023/02/15	2032	03/08/2023			Bond Future	10.6837	89.3922	10.8040	88.7873	1.126	0.0000	0.0000	2,600
2023/02/15	2032	03/08/2023	11.75	Call	Bond Future	6,370.5600	6.3706	5,910.5200	5.9105	(7.221)	0	0	0
2023/02/15	2032	03/08/2023	11.75	Put	Bond Future	1,198.0800	1.1981	1,343.0100	1.3430	12.097	0	0	0
2023/02/15	2032	03/08/2023	11.76	Call	Bond Future	6,406.6900	6.4067	5,945.5900	5.9456	(7.197)	0	0	0
2023/02/15	2032	03/08/2023	11.76	Put	Bond Future	1,187.6600	1.1877	1,331.5300	1.3315	12.114	0	0	0
2023/02/15	2032	02/11/2023	11.24	Call	Bond Future	4,647.5500	4.6475	4,269.6000	4.2696	(8.132)	0	0	0
2023/02/15	2032	02/11/2023	11.24	Put	Bond Future	2,517.9600	2.5180	2,756.4500	2.7564	9.472	0	0	0
2023/02/15	2032	02/11/2023			Bond Future	10.8007	86.9869	10.9264	86.3705	1.164	0.0000	0.0000	0
2023/02/15	2032	02/11/2023	11.23	Call	Bond Future	4,617.5500	4.6175	4,240.8900	4.2409	(8.157)	0	0	0
2023/02/15	2032	02/11/2023	11.23	Put	Bond Future	2,535.6700	2.5357	2,775.4500	2.7755	9.456	0	0	0
2023/02/15	2032	02/11/2023	11.22	Call	Bond Future	4,587.3600	4.5874	4,211.9900	4.2120	(8.183)	0	0	0
2023/02/15	2032	02/11/2023	11.22	Put	Bond Future	2,553.2200	2.5532	2,794.2900	2.7943	9.442	0	0	0
2023/02/15	2032	01/02/2024	11.84	Call	Bond Future	6,381.7400	6.3817	5,950.9000	5.9509	(6.751)	0	0	0
2023/02/15	2032	01/02/2024	11.84	Put	Bond Future	2,124.8900	2.1249	2,322.2100	2.3222	9.286	0	0	0
2023/02/15	2032	01/02/2024	11.83	Call	Bond Future	6,349.8600	6.3499	5,920.0200	5.9200	(6.769)	0	0	0
2023/02/15	2032	01/02/2024	11.83	Put	Bond Future	2,137.9800	2.1380	2,336.3000	2.3363	9.276	0	0	0
2023/02/15	2032	01/02/2024			Bond Future	10.9241	88.6964	11.0555	88.0683	1.203	0.0000	0.0000	0
2023/02/15	2032	01/02/2024	11.85	Call	Bond Future	6,413.6700	6.4137	5,981.8400	5.9818	(6.733)	0	0	0
2023/02/15	2032	01/02/2024	11.85	Put	Bond Future	2,111.8800	2.1119	2,308.2100	2.3082	9.296	0	0	0
2023/02/15	2032	02/05/2024	10.56	Call	Bond Future	2,739.3600	2.7394	2,474.9600	2.4750	(9.652)	0	0	0
2023/02/15	2032	02/05/2024	10.56	Put	Bond Future	5,186.9500	5.1870	5,560.5800	5.5606	7.203	0	0	0
2023/02/15	2032	02/05/2024			Bond Future	11.0744	86.1980	11.2116	85.5600	1.239	0.0000	0.0000	0
2023/02/15	2032	02/05/2024	10.55	Call	Bond Future	2,718.4600	2.7185	2,455.3600	2.4554	(9.678)	0	0	0
2023/02/15	2032	02/05/2024	10.55	Put	Bond Future	5,214.5200	5.2145	5,589.4500	5.5895	7.190	0	0	0
2023/02/15	2032	02/05/2024	10.54	Call	Bond Future	2,698.0100	2.6980	2,436.2000	2.4362	(9.704)	0	0	0
2023/02/15	2032	02/05/2024	10.54	Put	Bond Future	5,242.5900	5.2426	5,618.8100	5.6188	7.176	0	0	0
2023/02/15	2033	04/05/2023			Bond Future	115.4004	115.4004	115.4066	115.4066	0.005	0.0000	0.0000	1,540
2023/02/15	2033	03/08/2023			Bond Future	117.6947	117.6947	117.7009	117.7009	0.005	0.0000	0.0000	6,141
2023/02/15	2033	02/11/2023			Bond Future	118.6151	118.6151	118.6219	118.6219	0.006	0.0000	0.0000	0
2023/02/15	2033	01/02/2024			Bond Future	120.9745	120.9745	120.9820	120.9820	0.006	0.0000	0.0000	0
2023/02/15	2033	02/05/2024			Bond Future	121.8201	121.8201	121.8293	121.8293	0.008	0.0000	0.0000	0
2023/02/15	2037	04/05/2023	10.95	Call	Bond Future	1,410.6800	1.4107	1,088.0500	1.0881	(22.871)	0	0	703
2023/02/15	2037	04/05/2023	10.95	Put	Bond Future	3,572.5900	3.5726	4,162.1500	4.1621	16.502	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
2023/02/15	2037	04/05/2023	11.03	Put	Bond Future	3,277.7000	3.2777	3,837.5300	3.8375	17.080	0	0	0
2023/02/15	2037	04/05/2023	11.30	Call	Bond Future	2,361.6700	2.3617	1,908.8200	1.9088	(19.175)	0	0	0
2023/02/15	2037	04/05/2023	11.30	Put	Bond Future	2,419.5700	2.4196	2,878.9100	2.8789	18.984	0	0	0
2023/02/15	2037	04/05/2023	11.94	Call	Bond Future	4,693.6300	4.6936	4,035.7400	4.0357	(14.017)	0	0	0
2023/02/15	2037	04/05/2023	13.73	Put	Bond Future	74.5800	0.0746	99.0000	0.0990	32.743	0	0	400
2023/02/15	2037	04/05/2023	11.31	Call	Bond Future	2,392.6500	2.3926	1,936.1500	1.9362	(19.079)	0	0	0
2023/02/15	2037	04/05/2023	11.31	Put	Bond Future	2,391.5900	2.3916	2,847.2800	2.8473	19.054	0	0	0
2023/02/15	2037	04/05/2023			Bond Future	11.3098	82.9139	11.4659	82.0017	1.380	0.0000	0.0000	57,527
2023/02/15	2037	04/05/2023	11.03	Call	Bond Future	1,603.7000	1.6037	1,251.3400	1.2513	(21.972)	0	0	400
2023/02/15	2037	04/05/2023	11.94	Put	Bond Future	1,101.8100	1.1018	1,356.1100	1.3561	23.080	0	0	703
2023/02/15	2037	04/05/2023	13.73	Call	Bond Future	12,661.7000	12.6617	11,773.9300	11.7739	(7.011)	0	0	0
2023/02/15	2037	04/05/2023	11.32	Call	Bond Future	2,423.9800	2.4240	1,963.8400	1.9638	(18.983)	0	0	0
2023/02/15	2037	04/05/2023	11.32	Put	Bond Future	2,364.0200	2.3640	2,816.0700	2.8161	19.122	0	0	0
2023/02/15	2037	04/05/2023	11.78	Call	Bond Future	4,054.1500	4.0542	3,440.9500	3.4410	(15.125)	0	0	400
2023/02/15	2037	04/05/2023	11.78	Put	Bond Future	1,351.6200	1.3516	1,650.6100	1.6506	22.121	0	0	0
2023/02/15	2037	03/08/2023	12.12	Call	Bond Future	6,009.2900	6.0093	5,382.2800	5.3823	(10.434)	0	0	0
2023/02/15	2037	03/08/2023	12.12	Put	Bond Future	2,151.2500	2.1513	2,454.4500	2.4544	14.094	0	0	0
2023/02/15	2037	03/08/2023	12.13	Call	Bond Future	6,046.2700	6.0463	5,417.3900	5.4174	(10.401)	0	0	0
2023/02/15	2037	03/08/2023	12.13	Put	Bond Future	2,134.4600	2.1345	2,435.7900	2.4358	14.117	0	0	0
2023/02/15	2037	03/08/2023			Bond Future	11.4284	80.2851	11.5906	79.3548	1.419	0.0000	0.0000	74,072
2023/02/15	2037	03/08/2023	12.14	Call	Bond Future	6,083.5200	6.0835	5,452.7700	5.4528	(10.368)	0	0	0
2023/02/15	2037	03/08/2023	12.14	Put	Bond Future	2,118.0000	2.1180	2,417.4600	2.4175	14.139	0	0	0
2023/02/15	2037	03/08/2023	11.00	Call	Bond Future	2,441.0500	2.4410	2,069.3900	2.0694	(15.225)	0	0	1,800
2023/02/15	2037	03/08/2023	11.00	Put	Bond Future	4,975.9300	4.9759	5,534.4800	5.5345	11.225	0	0	0
2023/02/15	2037	03/08/2023	10.30	Call	Bond Future	1,065.1300	1.0651	859.9900	0.8600	(19.260)	0	0	1,800
2023/02/15	2037	03/08/2023	10.30	Put	Bond Future	7,998.4200	7.9984	8,723.4900	8.7235	9.065	0	0	0
2023/02/15	2037	02/11/2023	11.57	Call	Bond Future	4,339.6600	4.3397	3,844.4200	3.8444	(11.412)	0	0	0
2023/02/15	2037	02/11/2023	11.55	Put	Bond Future	4,246.6200	4.2466	4,703.5500	4.7036	10.760	0	0	0
2023/02/15	2037	02/11/2023	11.56	Put	Bond Future	4,220.1900	4.2202	4,675.0800	4.6751	10.779	0	0	0
2023/02/15	2037	02/11/2023			Bond Future	11.5443	81.8595	11.7126	80.9114	1.458	0.0000	0.0000	0
2023/02/15	2037	02/11/2023	11.57	Put	Bond Future	4,193.9100	4.1939	4,646.7600	4.6468	10.798	0	0	0
2023/02/15	2037	02/11/2023	11.55	Call	Bond Future	4,278.8900	4.2789	3,787.7300	3.7877	(11.479)	0	0	0
2023/02/15	2037	02/11/2023	11.56	Call	Bond Future	4,309.2300	4.3092	3,816.0300	3.8160	(11.445)	0	0	0
2023/02/15	2037	01/02/2024	12.33	Call	Bond Future	7,069.7400	7.0697	6,456.4700	6.4565	(8.675)	0	0	0
2023/02/15	2037	01/02/2024	12.33	Put	Bond Future	3,500.4300	3.5004	3,853.5200	3.8535	10.087	0	0	0
2023/02/15	2037	01/02/2024			Bond Future	11.6680	79.2131	11.8429	78.2468	1.499	0.0000	0.0000	0
2023/02/15	2037	01/02/2024	12.31	Call	Bond Future	7,002.8800	7.0029	6,392.5900	6.3926	(8.715)	0	0	0
2023/02/15	2037	01/02/2024	12.31	Put	Bond Future	3,537.9200	3.5379	3,893.9900	3.8940	10.064	0	0	0
2023/02/15	2037	01/02/2024	12.32	Call	Bond Future	7,036.4300	7.0364	6,424.6500	6.4247	(8.694)	0	0	0
2023/02/15	2037	01/02/2024	12.32	Put	Bond Future	3,519.2700	3.5193	3,873.8500	3.8738	10.075	0	0	0
2023/02/15	2037	02/05/2024	11.45	Call	Bond Future	4,100.9800	4.1010	3,651.2400	3.6512	(10.967)	0	0	0
2023/02/15	2037	02/05/2024	11.43	Put	Bond Future	6,183.5000	6.1835	6,720.9600	6.7210	8.692	0	0	0
2023/02/15	2037	02/05/2024	11.44	Call	Bond Future	4,075.1600	4.0752	3,627.2200	3.6272	(10.992)	0	0	0
2023/02/15	2037	02/05/2024	11.44	Put	Bond Future	6,152.4900	6.1525	6,688.1600	6.6882	8.707	0	0	0
2023/02/15	2037	02/05/2024			Bond Future	11.8131	80.6922	11.9948	79.7086	1.538	0.0000	0.0000	0
2023/02/15	2037	02/05/2024	11.45	Put	Bond Future	6,121.6100	6.1216	6,655.4800	6.6555	8.721	0	0	0
2023/02/15	2037	02/05/2024	11.43	Call	Bond Future	4,049.4200	4.0494	3,603.2700	3.6033	(11.018)	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
2023/02/15	2038	04/05/2023			Bond Future	128.3261	128.3261	128.3336	128.3336	0.006	0.0000	0.0000	4,625
2023/02/15	2038	03/08/2023			Bond Future	128.9200	128.9200	128.9273	128.9273	0.006	0.0000	0.0000	0
2023/02/15	2038	02/11/2023			Bond Future	131.4791	131.4791	131.4871	131.4871	0.006	0.0000	0.0000	0
2023/02/15	2038	01/02/2024			Bond Future	132.0881	132.0881	132.0969	132.0969	0.007	0.0000	0.0000	0
2023/02/15	2038	02/05/2024			Bond Future	134.5926	134.5926	134.6031	134.6031	0.008	0.0000	0.0000	0
2023/02/15	2040	04/05/2023	10.73	Put	Bond Future	5,591.1300	5.5911	6,567.5700	6.5676	17.464	0	0	0
2023/02/15	2040	04/05/2023	12.78	Call	Bond Future	8,210.1900	8.2102	7,144.7700	7.1448	(12.977)	0	0	0
2023/02/15	2040	04/05/2023	12.78	Put	Bond Future	481.3900	0.4814	648.6000	0.6486	34.735	0	0	388
2023/02/15	2040	04/05/2023	13.45	Put	Bond Future	194.2800	0.1943	268.7300	0.2687	38.321	0	0	486
2023/02/15	2040	04/05/2023	11.43	Call	Bond Future	2,481.0800	2.4811	1,891.1400	1.8911	(23.778)	0	0	0
2023/02/15	2040	04/05/2023	11.43	Put	Bond Future	2,661.6000	2.6616	3,304.2900	3.3043	24.147	0	0	0
2023/02/15	2040	04/05/2023	12.05	Put	Bond Future	1,253.4500	1.2534	1,623.5900	1.6236	29.530	0	0	684
2023/02/15	2040	04/05/2023			Bond Future	11.4585	84.2762	11.6558	83.0436	1.722	0.0000	0.0000	51,473
2023/02/15	2040	04/05/2023	10.17	Call	Bond Future	219.3800	0.2194	130.3400	0.1303	(40.587)	0	0	388
2023/02/15	2040	04/05/2023	10.17	Put	Bond Future	9,035.9600	9.0360	10,179.5500	10.1796	12.656	0	0	0
2023/02/15	2040	04/05/2023	10.73	Call	Bond Future	777.3100	0.7773	521.1200	0.5211	(32.959)	0	0	486
2023/02/15	2040	04/05/2023	10.92	Call	Bond Future	1,119.6300	1.1196	780.5900	0.7806	(30.281)	0	0	388
2023/02/15	2040	04/05/2023	10.92	Put	Bond Future	4,636.6400	4.6366	5,530.2300	5.5302	19.272	0	0	0
2023/02/15	2040	04/05/2023	13.45	Call	Bond Future	11,407.1200	11.4071	10,248.9400	10.2489	(10.153)	0	0	0
2023/02/15	2040	04/05/2023	11.48	Call	Bond Future	2,647.5000	2.6475	2,033.0000	2.0330	(23.211)	0	0	486
2023/02/15	2040	04/05/2023	11.48	Put	Bond Future	2,511.8400	2.5118	3,129.9700	3.1300	24.609	0	0	0
2023/02/15	2040	04/05/2023	12.05	Call	Bond Future	4,862.8400	4.8628	4,000.3500	4.0004	(17.736)	0	0	0
2023/02/15	2040	04/05/2023	11.03	Call	Bond Future	1,357.6400	1.3576	966.7100	0.9667	(28.795)	0	0	684
2023/02/15	2040	04/05/2023	11.03	Put	Bond Future	4,137.4700	4.1375	4,979.1700	4.9792	20.343	0	0	0
2023/02/15	2040	04/05/2023	11.41	Call	Bond Future	2,416.1000	2.4161	1,836.0600	1.8361	(24.007)	0	0	0
2023/02/15	2040	04/05/2023	11.41	Put	Bond Future	2,723.6300	2.7236	3,376.2200	3.3762	23.960	0	0	0
2023/02/15	2040	04/05/2023	11.42	Call	Bond Future	2,448.4900	2.4485	1,863.4900	1.8635	(23.892)	0	0	0
2023/02/15	2040	04/05/2023	11.42	Put	Bond Future	2,692.4700	2.6925	3,340.1000	3.3401	24.053	0	0	0
2023/02/15	2040	03/08/2023	12.23	Call	Bond Future	6,309.7100	6.3097	5,480.3500	5.4803	(13.144)	0	0	0
2023/02/15	2040	03/08/2023	12.23	Put	Bond Future	2,400.4200	2.4004	2,828.0100	2.8280	17.813	0	0	0
2023/02/15	2040	03/08/2023			Bond Future	11.5756	81.4237	11.7805	80.1668	1.770	0.0000	0.0000	93,124
2023/02/15	2040	03/08/2023	12.22	Call	Bond Future	6,270.5900	6.2706	5,443.8100	5.4438	(13.185)	0	0	0
2023/02/15	2040	03/08/2023	12.22	Put	Bond Future	2,418.8000	2.4188	2,848.9700	2.8490	17.784	0	0	0
2023/02/15	2040	03/08/2023	12.21	Call	Bond Future	6,231.5500	6.2315	5,407.3600	5.4074	(13.226)	0	0	0
2023/02/15	2040	03/08/2023	12.21	Put	Bond Future	2,437.3200	2.4373	2,870.0800	2.8701	17.756	0	0	0
2023/02/15	2040	02/11/2023	11.59	Call	Bond Future	4,295.1800	4.2952	3,666.3500	3.6663	(14.640)	0	0	0
2023/02/15	2040	02/11/2023	11.60	Put	Bond Future	4,876.5700	4.8766	5,526.2000	5.5262	13.321	0	0	0
2023/02/15	2040	02/11/2023	11.58	Call	Bond Future	4,263.9800	4.2640	3,637.9700	3.6380	(14.681)	0	0	0
2023/02/15	2040	02/11/2023	11.58	Put	Bond Future	4,937.6300	4.9376	5,592.8700	5.5929	13.270	0	0	0
2023/02/15	2040	02/11/2023			Bond Future	11.6896	83.0205	11.9021	81.7392	1.818	0.0000	0.0000	84
2023/02/15	2040	02/11/2023	11.59	Put	Bond Future	4,907.0200	4.9070	5,559.4400	5.5594	13.296	0	0	0
2023/02/15	2040	02/11/2023	11.60	Call	Bond Future	4,326.4600	4.3265	3,694.8400	3.6948	(14.599)	0	0	0
2023/02/15	2040	01/02/2024	12.34	Call	Bond Future	7,156.8700	7.1569	6,360.1200	6.3601	(11.133)	0	0	0
2023/02/15	2040	01/02/2024	12.34	Put	Bond Future	4,080.3600	4.0804	4,589.6600	4.5897	12.482	0	0	0
2023/02/15	2040	01/02/2024	12.33	Call	Bond Future	7,121.7600	7.1218	6,327.0700	6.3271	(11.159)	0	0	0
2023/02/15	2040	01/02/2024	12.33	Put	Bond Future	4,101.6800	4.1017	4,613.0400	4.6130	12.467	0	0	0
2023/02/15	2040	01/02/2024			Bond Future	11.8110	80.1465	12.0316	78.8405	1.868	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
2023/02/15	2040	01/02/2024	12.35	Call	Bond Future	7,191.7400	7.1917	6,392.9100	6.3929	(11.108)	0	0	0
2023/02/15	2040	01/02/2024	12.35	Put	Bond Future	4,058.8600	4.0589	4,566.0800	4.5661	12.497	0	0	0
2023/02/15	2040	02/05/2024	11.61	Call	Bond Future	4,526.5500	4.5265	3,916.4100	3.9164	(13.479)	0	0	0
2023/02/15	2040	02/05/2024	11.62	Put	Bond Future	6,544.8800	6.5449	7,261.9900	7.2620	10.957	0	0	0
2023/02/15	2040	02/05/2024	11.60	Call	Bond Future	4,498.7600	4.4988	3,891.0200	3.8910	(13.509)	0	0	0
2023/02/15	2040	02/05/2024			Bond Future	11.9521	81.6427	12.1813	80.3130	1.917	0.0000	0.0000	0
2023/02/15	2040	02/05/2024	11.61	Put	Bond Future	6,577.7700	6.5778	7,297.2800	7.2973	10.939	0	0	0
2023/02/15	2040	02/05/2024	11.62	Call	Bond Future	4,554.7700	4.5548	3,942.2300	3.9422	(13.448)	0	0	0
2023/02/15	2040	02/05/2024	11.60	Put	Bond Future	6,611.1700	6.6112	7,333.0800	7.3331	10.920	0	0	0
2023/02/15	2044	04/05/2023	11.41	Call	Bond Future	2,263.8200	2.2638	1,722.1600	1.7222	(23.927)	0	0	0
2023/02/15	2044	04/05/2023	11.41	Put	Bond Future	3,036.3400	3.0363	3,709.3700	3.7094	22.166	0	0	0
2023/02/15	2044	04/05/2023	11.42	Call	Bond Future	2,295.0800	2.2951	1,748.5600	1.7486	(23.813)	0	0	0
2023/02/15	2044	04/05/2023	11.42	Put	Bond Future	3,002.5600	3.0026	3,670.7300	3.6707	22.253	0	0	0
2023/02/15	2044	04/05/2023	11.75	Put	Bond Future	2,052.6300	2.0526	2,566.6400	2.5666	25.042	0	0	4,423
2023/02/15	2044	04/05/2023			Bond Future	11.5297	80.5901	11.7219	79.3754	1.667	0.0000	0.0000	55,682
2023/02/15	2044	04/05/2023	11.43	Call	Bond Future	2,326.5500	2.3266	1,775.1700	1.7752	(23.699)	0	0	0
2023/02/15	2044	04/05/2023	11.43	Put	Bond Future	2,969.0800	2.9691	3,632.3900	3.6324	22.341	0	0	0
2023/02/15	2044	04/05/2023	11.75	Call	Bond Future	3,442.5400	3.4425	2,741.8600	2.7419	(20.354)	0	0	0
2023/02/15	2044	04/05/2023	12.00	Call	Bond Future	4,437.8700	4.4379	3,633.6000	3.6336	(18.123)	0	0	0
2023/02/15	2044	04/05/2023	12.00	Put	Bond Future	1,520.1400	1.5201	1,930.5600	1.9306	26.999	0	0	4,423
2023/02/15	2044	04/05/2023	12.25	Call	Bond Future	5,511.2700	5.5113	4,618.2600	4.6183	(16.203)	0	0	0
2023/02/15	2044	04/05/2023	12.25	Put	Bond Future	1,116.0200	1.1160	1,437.7000	1.4377	28.824	0	0	1,798
2023/02/15	2044	03/08/2023	12.16	Call	Bond Future	5,907.4700	5.9075	5,124.4300	5.1244	(13.255)	0	0	0
2023/02/15	2044	03/08/2023	12.16	Put	Bond Future	2,759.2500	2.7593	3,214.9200	3.2149	16.514	0	0	0
2023/02/15	2044	03/08/2023	12.00	Call	Bond Future	5,306.5500	5.3065	4,567.0600	4.5671	(13.935)	0	0	0
2023/02/15	2044	03/08/2023	12.00	Put	Bond Future	3,108.0700	3.1081	3,607.2900	3.6073	16.062	0	0	4,754
2023/02/15	2044	03/08/2023	12.15	Call	Bond Future	5,869.3300	5.8693	5,088.9300	5.0889	(13.296)	0	0	0
2023/02/15	2044	03/08/2023	12.15	Put	Bond Future	2,779.8800	2.7799	3,238.1900	3.2382	16.487	0	0	0
2023/02/15	2044	03/08/2023			Bond Future	11.6422	77.7905	11.8417	76.5518	1.713	0.0000	0.0000	21,473
2023/02/15	2044	03/08/2023	12.17	Call	Bond Future	5,945.6800	5.9457	5,160.0100	5.1600	(13.214)	0	0	0
2023/02/15	2044	03/08/2023	12.17	Put	Bond Future	2,738.7700	2.7388	3,191.8100	3.1918	16.542	0	0	0
2023/02/15	2044	03/08/2023	11.75	Call	Bond Future	4,410.6400	4.4106	3,744.3800	3.7444	(15.106)	0	0	0
2023/02/15	2044	03/08/2023	11.75	Put	Bond Future	3,737.2700	3.7373	4,309.7200	4.3097	15.317	0	0	3,076
2023/02/15	2044	02/11/2023	11.57	Call	Bond Future	4,167.9900	4.1680	3,566.1900	3.5662	(14.439)	0	0	0
2023/02/15	2044	02/11/2023	11.57	Put	Bond Future	5,306.2300	5.3062	5,967.1400	5.9671	12.455	0	0	0
2023/02/15	2044	02/11/2023			Bond Future	11.7515	79.3159	11.9582	78.0532	1.759	0.0000	0.0000	0
2023/02/15	2044	02/11/2023	11.56	Call	Bond Future	4,136.8500	4.1369	3,537.8400	3.5378	(14.480)	0	0	0
2023/02/15	2044	02/11/2023	11.56	Put	Bond Future	5,338.5900	5.3386	6,002.2900	6.0023	12.432	0	0	0
2023/02/15	2044	02/11/2023	11.55	Call	Bond Future	4,106.0800	4.1061	3,509.8400	3.5098	(14.521)	0	0	0
2023/02/15	2044	02/11/2023	11.55	Put	Bond Future	5,371.4100	5.3714	6,037.8800	6.0379	12.408	0	0	0
2023/02/15	2044	01/02/2024	12.29	Call	Bond Future	6,953.2200	6.9532	6,186.7700	6.1868	(11.023)	0	0	0
2023/02/15	2044	01/02/2024	12.29	Put	Bond Future	4,451.6800	4.4517	4,972.3700	4.9724	11.696	0	0	0
2023/02/15	2044	01/02/2024			Bond Future	11.8676	76.4943	12.0820	75.2072	1.807	0.0000	0.0000	0
2023/02/15	2044	01/02/2024	12.28	Call	Bond Future	6,918.4800	6.9185	6,154.1000	6.1541	(11.048)	0	0	0
2023/02/15	2044	01/02/2024	12.28	Put	Bond Future	4,474.5700	4.4746	4,997.3300	4.9973	11.683	0	0	0
2023/02/15	2044	01/02/2024	12.27	Call	Bond Future	6,883.7800	6.8838	6,121.4800	6.1215	(11.074)	0	0	0
2023/02/15	2044	01/02/2024	12.27	Put	Bond Future	4,497.5800	4.4976	5,022.4200	5.0224	11.669	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
2023/02/15	2044	02/05/2024	11.67	Call	Bond Future	4,697.2700	4.6973	4,088.0700	4.0881	(12.969)	0	0	0
2023/02/15	2044	02/05/2024	11.67	Put	Bond Future	6,723.0600	6.7231	7,424.2900	7.4243	10.430	0	0	0
2023/02/15	2044	02/05/2024			Bond Future	12.0018	77.9221	12.2243	76.6117	1.854	0.0000	0.0000	0
2023/02/15	2044	02/05/2024	11.66	Call	Bond Future	4,668.7700	4.6688	4,061.9200	4.0619	(12.998)	0	0	0
2023/02/15	2044	02/05/2024	11.66	Put	Bond Future	6,757.0000	6.7570	7,460.5800	7.4606	10.413	0	0	0
2023/02/15	2044	02/05/2024	11.65	Call	Bond Future	4,640.3500	4.6404	4,035.8400	4.0358	(13.027)	0	0	0
2023/02/15	2044	02/05/2024	11.65	Put	Bond Future	6,791.1000	6.7911	7,497.0200	7.4970	10.395	0	0	0
2023/02/15	2046	04/05/2023			Bond Future	112.5652	112.5652	112.2111	112.2111	(0.315)	0.0000	0.0000	17,308
2023/02/15	2046	03/08/2023			Bond Future	114.8032	114.8032	114.4420	114.4420	(0.315)	0.0000	0.0000	0
2023/02/15	2046	02/11/2023			Bond Future	114.9982	114.9982	114.6304	114.6304	(0.320)	0.0000	0.0000	0
2023/02/15	2046	01/02/2024			Bond Future	117.2850	117.2850	116.9107	116.9107	(0.319)	0.0000	0.0000	0
2023/02/15	2046	02/05/2024			Bond Future	117.3782	117.3782	116.9980	116.9980	(0.324)	0.0000	0.0000	0
2023/02/15	2050	04/05/2023			Bond Future	114.4762	114.4762	114.6849	114.6849	0.182	0.0000	0.0000	13,256
2023/02/15	2050	03/08/2023			Bond Future	114.5741	114.5741	114.7866	114.7866	0.185	0.0000	0.0000	0
2023/02/15	2050	02/11/2023			Bond Future	116.8483	116.8483	117.0657	117.0657	0.186	0.0000	0.0000	0
2023/02/15	2050	01/02/2024			Bond Future	116.9384	116.9384	117.1608	117.1608	0.190	0.0000	0.0000	0
2023/02/15	2050	02/05/2024			Bond Future	119.1553	119.1553	119.3832	119.3832	0.191	0.0000	0.0000	0
2023/02/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	AL37	04/05/2023			Index Future	883.8660	883.8660	879.7280	879.7280	(0.468)	0.0000	0.0000	0
2023/02/15	AL37	03/08/2023			Index Future	901.2250	901.2250	897.0050	897.0050	(0.468)	0.0000	0.0000	0
2023/02/15	AL37	02/11/2023			Index Future	918.9120	918.9120	914.6110	914.6110	(0.468)	0.0000	0.0000	0
2023/02/15	AL37	01/02/2024			Index Future	936.9930	936.9930	932.6080	932.6080	(0.468)	0.0000	0.0000	0
2023/02/15	AL37	02/05/2024			Index Future	954.5930	954.5930	950.1300	950.1300	(0.468)	0.0000	0.0000	0
2023/02/15	AL7T	04/05/2023			Index Future	1,018.1900	1,018.1900	1,010.9420	1,010.9420	(0.712)	0.0000	0.0000	0
2023/02/15	AL7T	03/08/2023			Index Future	1,038.1880	1,038.1880	1,030.7970	1,030.7970	(0.712)	0.0000	0.0000	0
2023/02/15	AL7T	02/11/2023			Index Future	1,058.5630	1,058.5630	1,051.0280	1,051.0280	(0.712)	0.0000	0.0000	0
2023/02/15	AL7T	01/02/2024			Index Future	1,079.3910	1,079.3910	1,071.7100	1,071.7100	(0.712)	0.0000	0.0000	0
2023/02/15	AL7T	02/05/2024			Index Future	1,099.6660	1,099.6660	1,091.8450	1,091.8450	(0.711)	0.0000	0.0000	0
2023/02/15	ALBI	04/05/2023			Index Future	896.3620	896.3620	887.9730	887.9730	(0.936)	0.0000	0.0000	98
2023/02/15	ALBI	03/08/2023			Index Future	913.9660	913.9660	905.4130	905.4130	(0.936)	0.0000	0.0000	0
2023/02/15	ALBI	02/11/2023			Index Future	931.9030	931.9030	923.1830	923.1830	(0.936)	0.0000	0.0000	0
2023/02/15	ALBI	01/02/2024			Index Future	950.2390	950.2390	941.3490	941.3490	(0.936)	0.0000	0.0000	0
2023/02/15	ALBI	02/05/2024			Index Future	968.0890	968.0890	959.0350	959.0350	(0.935)	0.0000	0.0000	0
2023/02/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	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
2023/02/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/15	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
2023/02/15	ES33	04/05/2023			Bond Future	11.9936	74.8534	12.1487	74.1215	1.293	0.0000	0.0000	0
2023/02/15	ES33	03/08/2023			Bond Future	12.1430	76.3416	12.3046	75.5952	1.332	0.0000	0.0000	350
2023/02/15	ES33	02/11/2023			Bond Future	12.3038	74.0633	12.4724	73.3023	1.370	0.0000	0.0000	0
2023/02/15	ES33	01/02/2024			Bond Future	12.4765	75.5352	12.6524	74.7595	1.410	0.0000	0.0000	0
2023/02/15	ES33	02/05/2024			Bond Future	12.6719	73.1718	12.8556	72.3822	1.450	0.0000	0.0000	0
2023/02/15	ES42	04/05/2023			Bond Future	12.3865	72.1522	12.5627	71.1856	1.422	0.0000	0.0000	0
2023/02/15	ES42	03/08/2023			Bond Future	12.5238	73.5868	12.7068	72.6010	1.462	0.0000	0.0000	4,000
2023/02/15	ES42	02/11/2023			Bond Future	12.6703	70.7851	12.8608	69.7801	1.503	0.0000	0.0000	0
2023/02/15	ES42	01/02/2024			Bond Future	12.8197	72.1911	13.0178	71.1664	1.545	0.0000	0.0000	0
2023/02/15	ES42	02/05/2024			Bond Future	12.9924	69.2954	13.1988	68.2521	1.588	0.0000	0.0000	0
2023/02/15	GOVI	04/05/2023	852.86	Call	GOVI	308,990.0000	30.8990	226,240.0000	22.6240	(26.781)	0	0	0
2023/02/15	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/15	GOVI	04/05/2023	852.87	Call	GOVI	308,890.0000	30.8890	226,140.0000	22.6140	(26.789)	0	0	0
2023/02/15	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/15	GOVI	04/05/2023			GOVI	883.7590	883.7590	875.4840	875.4840	(0.936)	0.0000	0.0000	843
2023/02/15	GOVI	04/05/2023	852.88	Call	GOVI	308,790.0000	30.8790	226,040.0000	22.6040	(26.798)	0	0	0
2023/02/15	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/15	GOVI	03/08/2023	837.21	Call	GOVI	639,060.0000	63.9060	554,680.0000	55.4680	(13.204)	0	0	0
2023/02/15	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/15	GOVI	03/08/2023	837.22	Call	GOVI	638,960.0000	63.8960	554,580.0000	55.4580	(13.206)	0	0	0
2023/02/15	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/15	GOVI	03/08/2023			GOVI	901.1160	901.1160	892.6780	892.6780	(0.936)	0.0000	0.0000	0
2023/02/15	GOVI	03/08/2023	837.23	Call	GOVI	638,860.0000	63.8860	554,480.0000	55.4480	(13.208)	0	0	0
2023/02/15	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/15	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/15	GOVI	02/11/2023	885.82	Call	GOVI	329,810.0000	32.9810	243,790.0000	24.3790	(26.082)	0	0	0
2023/02/15	GOVI	02/11/2023			GOVI	918.8010	918.8010	910.1990	910.1990	(0.936)	0.0000	0.0000	0
2023/02/15	GOVI	02/11/2023	885.80	Call	GOVI	330,010.0000	33.0010	243,990.0000	24.3990	(26.066)	0	0	0
2023/02/15	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/15	GOVI	02/11/2023	885.81	Call	GOVI	329,910.0000	32.9910	243,890.0000	24.3890	(26.074)	0	0	0
2023/02/15	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/15	GOVI	01/02/2024	880.00	Call	GOVI	568,790.0000	56.8790	481,090.0000	48.1090	(15.419)	0	0	0
2023/02/15	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/15	GOVI	01/02/2024			GOVI	936.8790	936.8790	928.1090	928.1090	(0.936)	0.0000	0.0000	0
2023/02/15	GOVI	01/02/2024	879.98	Call	GOVI	568,990.0000	56.8990	481,290.0000	48.1290	(15.413)	0	0	0
2023/02/15	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/15	GOVI	01/02/2024	879.99	Call	GOVI	568,890.0000	56.8890	481,190.0000	48.1190	(15.416)	0	0	0
2023/02/15	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/15	GOVI	02/05/2024	950.97	Put	GOVI	0.0000	0.0000	54,240.0000	5.4240	100.000	0	0	0
2023/02/15	GOVI	02/05/2024	950.98	Put	GOVI	0.0000	0.0000	54,340.0000	5.4340	100.000	0	0	0
2023/02/15	GOVI	02/05/2024	950.99	Call	GOVI	34,880.0000	3.4880	0.0000	0.0000	(100.000)	0	0	0
2023/02/15	GOVI	02/05/2024			GOVI	954.4780	954.4780	945.5460	945.5460	(0.936)	0.0000	0.0000	0
2023/02/15	GOVI	02/05/2024	950.97	Call	GOVI	35,080.0000	3.5080	0.0000	0.0000	(100.000)	0	0	0
2023/02/15	GOVI	02/05/2024	950.98	Call	GOVI	34,980.0000	3.4980	0.0000	0.0000	(100.000)	0	0	0
2023/02/15	GOVI	02/05/2024	950.99	Put	GOVI	0.0000	0.0000	54,440.0000	5.4440	100.000	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
2023/02/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/15	IGOV	04/05/2023			Index Future	325.4050	325.4050	325.1800	325.1800	(0.069)	0.0000	0.0000	655
2023/02/15	IGOV	03/08/2023			Index Future	331.8740	331.8740	331.6450	331.6450	(0.069)	0.0000	0.0000	0
2023/02/15	IGOV	02/11/2023			Index Future	338.4640	338.4640	338.2310	338.2310	(0.069)	0.0000	0.0000	0
2023/02/15	IGOV	01/02/2024			Index Future	345.1990	345.1990	344.9610	344.9610	(0.069)	0.0000	0.0000	0
2023/02/15	IGOV	02/05/2024			Index Future	351.7570	351.7570	351.5170	351.5170	(0.068)	0.0000	0.0000	0
2023/02/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/15	JBAF	15/02/2023			Jibar Tradeable Future	7.4550	92.5450	7.4500	92.5500	(0.067)	0.0000	0.0000	0
2023/02/15	JBAF	15/03/2023			Jibar Tradeable Future	7.4750	92.5250	7.5000	92.5000	0.334	0.0000	0.0000	0
2023/02/15	JBAF	19/04/2023			Jibar Tradeable Future	7.6400	92.3600	7.6750	92.3250	0.458	0.0000	0.0000	0
2023/02/15	JBAF	17/05/2023			Jibar Tradeable Future	7.6600	92.3400	7.7000	92.3000	0.522	0.0000	0.0000	0
2023/02/15	JBAF	21/06/2023			Jibar Tradeable Future	7.7350	92.2650	7.8200	92.1800	1.099	0.0000	0.0000	0
2023/02/15	JBAF	19/07/2023			Jibar Tradeable Future	7.7400	92.2600	7.8100	92.1900	0.904	0.0000	0.0000	0
2023/02/15	JBAF	16/08/2023			Jibar Tradeable Future	7.7750	92.2250	7.7750	92.2250	0.000	0.0000	0.0000	0
2023/02/15	JBAF	20/09/2023			Jibar Tradeable Future	7.7300	92.2700	7.8100	92.1900	1.035	0.0000	0.0000	75
2023/02/15	JBAF	20/12/2023			Jibar Tradeable Future	7.5350	92.4650	7.6550	92.3450	1.593	0.0000	0.0000	272
2023/02/15	JBAF	20/03/2024			Jibar Tradeable Future	7.4650	92.5350	7.6150	92.3850	2.009	0.0000	0.0000	0
2023/02/15	JBAF	19/06/2024			Jibar Tradeable Future	7.2700	92.7300	7.4350	92.5650	2.270	0.0000	0.0000	0
2023/02/15	JBAF	18/09/2024			Jibar Tradeable Future	7.2500	92.7500	7.4100	92.5900	2.207	0.0000	0.0000	68
2023/02/15	JBAF	18/12/2024			Jibar Tradeable Future	7.2200	92.7800	7.3550	92.6450	1.870	0.0000	0.0000	0
2023/02/15	R035	04/05/2023	10.55	Call	Bond Future	1,069.0600	1.0691	810.3500	0.8103	(24.200)	0	0	770
2023/02/15	R035	04/05/2023	10.55	Put	Bond Future	4,029.6600	4.0297	4,644.2600	4.6443	15.252	0	0	0
2023/02/15	R035	04/05/2023	13.18	Call	Bond Future	11,423.6000	11.4236	10,584.2400	10.5842	(7.348)	0	0	0
2023/02/15	R035	04/05/2023	13.18	Put	Bond Future	111.2100	0.1112	145.1600	0.1452	30.528	0	0	491
2023/02/15	R035	04/05/2023	12.46	Call	Bond Future	8,099.0900	8.0991	7,319.8000	7.3198	(9.622)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/15	R035	04/05/2023	12.46	Put	Bond Future	347.8300		0.3478	441.8500	0.4419	27.030	0	0	388
2023/02/15	R035	04/05/2023	11.20	Call	Bond Future	2,828.2800		2.8283	2,337.3100	2.3373	(17.359)	0	0	0
2023/02/15	R035	04/05/2023	11.21	Call	Bond Future	2,862.3500		2.8624	2,367.9900	2.3680	(17.271)	0	0	0
2023/02/15	R035	04/05/2023	11.22	Put	Bond Future	1,875.1700		1.8752	2,250.7500	2.2507	20.029	0	0	0
2023/02/15	R035	04/05/2023	10.60	Call	Bond Future	1,169.9700		1.1700	893.8800	0.8939	(23.598)	0	0	388
2023/02/15	R035	04/05/2023	10.60	Put	Bond Future	3,824.4500		3.8244	4,421.6700	4.4217	15.616	0	0	0
2023/02/15	R035	04/05/2023	11.05	Call	Bond Future	2,340.7600		2.3408	1,902.0600	1.9021	(18.742)	0	0	770
2023/02/15	R035	04/05/2023	11.05	Put	Bond Future	2,305.5400		2.3055	2,740.1500	2.7401	18.851	0	0	0
2023/02/15	R035	04/05/2023	11.17	Call	Bond Future	2,727.3500		2.7274	2,246.6400	2.2466	(17.626)	0	0	491
2023/02/15	R035	04/05/2023			Bond Future	11.0440		87.5386	11.1943	86.6653	1.361	0.0000	0.0000	158,784
2023/02/15	R035	04/05/2023	9.85	Call	Bond Future	228.0700		0.2281	152.5000	0.1525	(33.135)	0	0	388
2023/02/15	R035	04/05/2023	9.85	Put	Bond Future	7,633.9700		7.6340	8,431.7100	8.4317	10.450	0	0	0
2023/02/15	R035	04/05/2023	10.42	Call	Bond Future	835.8500		0.8358	620.2900	0.6203	(25.789)	0	0	491
2023/02/15	R035	04/05/2023	10.42	Put	Bond Future	4,599.3400		4.5993	5,257.0900	5.2571	14.301	0	0	0
2023/02/15	R035	04/05/2023	11.80	Call	Bond Future	5,150.8600		5.1509	4,486.3200	4.4863	(12.902)	0	0	0
2023/02/15	R035	04/05/2023	11.80	Put	Bond Future	882.8400		0.8828	1,091.6100	1.0916	23.648	0	0	1,035
2023/02/15	R035	04/05/2023	11.87	Call	Bond Future	5,450.3400		5.4503	4,769.9700	4.7700	(12.483)	0	0	0
2023/02/15	R035	04/05/2023	11.87	Put	Bond Future	802.4800		0.8025	995.4200	0.9954	24.043	0	0	770
2023/02/15	R035	04/05/2023	11.20	Put	Bond Future	1,922.0400		1.9220	2,304.3800	2.3044	19.892	0	0	0
2023/02/15	R035	04/05/2023	11.21	Put	Bond Future	1,898.4900		1.8985	2,277.4400	2.2774	19.961	0	0	0
2023/02/15	R035	04/05/2023	11.22	Call	Bond Future	2,896.6000		2.8966	2,398.8700	2.3989	(17.183)	0	0	0
2023/02/15	R035	04/05/2023	11.17	Put	Bond Future	1,994.3100		1.9943	2,386.9100	2.3869	19.686	0	0	0
2023/02/15	R035	03/08/2023	12.00	Call	Bond Future	6,488.5200		6.4885	5,859.9400	5.8599	(9.688)	0	0	0
2023/02/15	R035	03/08/2023	12.00	Put	Bond Future	1,825.5400		1.8255	2,087.5600	2.0876	14.353	0	0	0
2023/02/15	R035	03/08/2023			Bond Future	11.1547		89.2581	11.3111	88.3675	1.402	0.0000	0.0000	2,561
2023/02/15	R035	03/08/2023	11.98	Call	Bond Future	6,411.8400		6.4118	5,786.7000	5.7867	(9.750)	0	0	0
2023/02/15	R035	03/08/2023	11.98	Put	Bond Future	1,854.9700		1.8550	2,120.4300	2.1204	14.311	0	0	0
2023/02/15	R035	03/08/2023	11.99	Call	Bond Future	6,450.1500		6.4501	5,823.2800	5.8233	(9.719)	0	0	0
2023/02/15	R035	03/08/2023	11.99	Put	Bond Future	1,840.2000		1.8402	2,103.9300	2.1039	14.332	0	0	0
2023/02/15	R035	02/11/2023	11.41	Call	Bond Future	4,545.3200		4.5453	4,051.3100	4.0513	(10.869)	0	0	0
2023/02/15	R035	02/11/2023	11.41	Put	Bond Future	3,792.3100		3.7923	4,205.9600	4.2060	10.908	0	0	0
2023/02/15	R035	02/11/2023	11.42	Call	Bond Future	4,576.8600		4.5769	4,080.9100	4.0809	(10.836)	0	0	0
2023/02/15	R035	02/11/2023	11.42	Put	Bond Future	3,768.3400		3.7683	4,180.0500	4.1800	10.926	0	0	0
2023/02/15	R035	02/11/2023			Bond Future	11.2753		86.5061	11.4379	85.5984	1.442	0.0000	0.0000	123
2023/02/15	R035	02/11/2023	11.43	Call	Bond Future	4,608.2000		4.6082	4,110.3200	4.1103	(10.804)	0	0	0
2023/02/15	R035	02/11/2023	11.43	Put	Bond Future	3,744.2100		3.7442	4,153.9900	4.1540	10.944	0	0	0
2023/02/15	R035	01/02/2024	12.18	Put	Bond Future	3,172.4300		3.1724	3,495.8100	3.4958	10.193	0	0	0
2023/02/15	R035	01/02/2024	12.19	Call	Bond Future	7,325.7400		7.3257	6,722.7500	6.7227	(8.231)	0	0	0
2023/02/15	R035	01/02/2024	12.19	Put	Bond Future	3,155.2400		3.1552	3,477.2300	3.4772	10.205	0	0	0
2023/02/15	R035	01/02/2024			Bond Future	11.4050		88.2064	11.5743	87.2814	1.485	0.0000	0.0000	0
2023/02/15	R035	01/02/2024	12.20	Call	Bond Future	7,359.8800		7.3599	6,755.4900	6.7555	(8.212)	0	0	0
2023/02/15	R035	01/02/2024	12.20	Put	Bond Future	3,138.1500		3.1381	3,458.7400	3.4587	10.216	0	0	0
2023/02/15	R035	01/02/2024	12.18	Call	Bond Future	7,291.6400		7.2916	6,690.0400	6.6900	(8.251)	0	0	0
2023/02/15	R035	02/05/2024	11.19	Call	Bond Future	3,961.1600		3.9612	3,533.2500	3.5332	(10.803)	0	0	0
2023/02/15	R035	02/05/2024	11.19	Put	Bond Future	5,919.6200		5.9196	6,432.9000	6.4329	8.671	0	0	0
2023/02/15	R035	02/05/2024	11.20	Call	Bond Future	3,986.5400		3.9865	3,556.8900	3.5569	(10.778)	0	0	0
2023/02/15	R035	02/05/2024	11.20	Put	Bond Future	5,889.4300		5.8894	6,400.9700	6.4010	8.686	0	0	0
2023/02/15	R035	02/05/2024			Bond Future	11.5480		85.3539	11.7242	84.4127	1.526	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
2023/02/15	R035	02/05/2024	11.21	Call	Bond Future	4,011.9900	4.0120	3,580.6100	3.5806	(10.752)	0	0	0
2023/02/15	R035	02/05/2024	11.21	Put	Bond Future	5,859.3700	5.8594	6,369.1800	6.3692	8.701	0	0	0
2023/02/15	R186	04/05/2023	8.83	Put	Bond Future	384.5800	0.3846	488.1300	0.4881	26.925	0	0	0
2023/02/15	R186	04/05/2023	8.84	Call	Bond Future	1,822.0600	1.8221	1,554.2900	1.5543	(14.696)	0	0	0
2023/02/15	R186	04/05/2023			Bond Future	8.3833	110.4804	8.4994	110.1107	1.385	0.0000	0.0000	95,759
2023/02/15	R186	04/05/2023	8.36	Call	Bond Future	842.8000	0.8428	668.3300	0.6683	(20.701)	0	0	200
2023/02/15	R186	04/05/2023	8.36	Put	Bond Future	917.2900	0.9173	1,112.5300	1.1125	21.284	0	0	200
2023/02/15	R186	04/05/2023	8.82	Call	Bond Future	1,774.5000	1.7745	1,509.9700	1.5100	(14.907)	0	0	0
2023/02/15	R186	04/05/2023	8.82	Put	Bond Future	392.2500	0.3923	497.4300	0.4974	26.815	0	0	0
2023/02/15	R186	04/05/2023	8.83	Call	Bond Future	1,798.2200	1.7982	1,532.0600	1.5321	(14.801)	0	0	0
2023/02/15	R186	04/05/2023	8.84	Put	Bond Future	377.0500	0.3770	478.9900	0.4790	27.036	0	0	0
2023/02/15	R186	03/08/2023	9.73	Put	Bond Future	258.5200	0.2585	312.4500	0.3125	20.861	0	0	0
2023/02/15	R186	03/08/2023	9.74	Call	Bond Future	4,109.2700	4.1093	3,785.4600	3.7855	(7.880)	0	0	0
2023/02/15	R186	03/08/2023	9.74	Put	Bond Future	255.1900	0.2552	308.5100	0.3085	20.894	0	0	0
2023/02/15	R186	03/08/2023			Bond Future	8.4209	107.3461	8.5473	106.9690	1.501	0.0000	0.0000	0
2023/02/15	R186	03/08/2023	9.75	Call	Bond Future	4,134.6800	4.1347	3,810.2900	3.8103	(7.846)	0	0	0
2023/02/15	R186	03/08/2023	9.75	Put	Bond Future	252.0600	0.2521	304.8000	0.3048	20.924	0	0	0
2023/02/15	R186	03/08/2023	9.73	Call	Bond Future	4,084.0500	4.0840	3,760.8500	3.7608	(7.914)	0	0	0
2023/02/15	R186	02/11/2023	9.40	Call	Bond Future	3,223.1100	3.2231	2,941.3100	2.9413	(8.743)	0	0	0
2023/02/15	R186	02/11/2023	9.40	Put	Bond Future	653.2600	0.6533	755.5400	0.7555	15.657	0	0	0
2023/02/15	R186	02/11/2023	9.15	Call	Bond Future	2,706.3500	2.7063	2,445.2900	2.4453	(9.646)	0	0	1,715
2023/02/15	R186	02/11/2023			Bond Future	8.4635	109.4516	8.6016	109.0675	1.632	0.0000	0.0000	1,263
2023/02/15	R186	02/11/2023	9.39	Call	Bond Future	3,201.9200	3.2019	2,920.9000	2.9209	(8.777)	0	0	0
2023/02/15	R186	02/11/2023	9.39	Put	Bond Future	659.0900	0.6591	762.1500	0.7622	15.637	0	0	0
2023/02/15	R186	02/11/2023	10.42	Call	Bond Future	5,526.2200	5.5262	5,186.1800	5.1862	(6.153)	0	0	0
2023/02/15	R186	02/11/2023	10.42	Put	Bond Future	246.3800	0.2464	290.4200	0.2904	17.875	0	0	1,715
2023/02/15	R186	02/11/2023	9.15	Put	Bond Future	814.7400	0.8147	937.7600	0.9378	15.099	0	0	0
2023/02/15	R186	02/11/2023	9.38	Call	Bond Future	3,180.7700	3.1808	2,900.5300	2.9005	(8.810)	0	0	0
2023/02/15	R186	02/11/2023	9.38	Put	Bond Future	664.9700	0.6650	768.8100	0.7688	15.616	0	0	0
2023/02/15	R186	01/02/2024	9.50	Call	Bond Future	3,269.9000	3.2699	2,989.9400	2.9899	(8.562)	0	0	0
2023/02/15	R186	01/02/2024	9.51	Call	Bond Future	3,289.4700	3.2895	3,008.8200	3.0088	(8.532)	0	0	0
2023/02/15	R186	01/02/2024	9.52	Put	Bond Future	747.3500	0.7473	857.0700	0.8571	14.681	0	0	0
2023/02/15	R186	01/02/2024			Bond Future	8.5120	106.2992	8.6639	105.9082	1.784	0.0000	0.0000	0
2023/02/15	R186	01/02/2024	9.50	Put	Bond Future	758.5800	0.7586	869.7000	0.8697	14.648	0	0	0
2023/02/15	R186	01/02/2024	9.51	Put	Bond Future	753.1200	0.7531	863.5500	0.8636	14.663	0	0	0
2023/02/15	R186	01/02/2024	9.52	Call	Bond Future	3,308.7200	3.3087	3,027.3600	3.0274	(8.504)	0	0	0
2023/02/15	R186	02/05/2024	8.01	Call	Bond Future	885.3600	0.8854	749.8900	0.7499	(15.301)	0	0	0
2023/02/15	R186	02/05/2024	8.01	Put	Bond Future	2,325.8100	2.3258	2,587.5500	2.5875	11.254	0	0	0
2023/02/15	R186	02/05/2024			Bond Future	8.6127	108.2866	8.7807	107.8894	1.951	0.0000	0.0000	0
2023/02/15	R186	02/05/2024	7.99	Call	Bond Future	865.7700	0.8658	732.3200	0.7323	(15.414)	0	0	0
2023/02/15	R186	02/05/2024	7.99	Put	Bond Future	2,354.4600	2.3545	2,618.2200	2.6182	11.203	0	0	0
2023/02/15	R186	02/05/2024	8.00	Call	Bond Future	875.3100	0.8753	740.8600	0.7409	(15.360)	0	0	0
2023/02/15	R186	02/05/2024	8.00	Put	Bond Future	2,339.8800	2.3399	2,602.6400	2.6026	11.230	0	0	0
2023/02/15	R197	04/05/2023			Bond Future	335.7134	335.7134	335.7539	335.7539	0.012	0.0000	0.0000	309
2023/02/15	R197	03/08/2023			Bond Future	333.3211	333.3211	333.3620	333.3620	0.012	0.0000	0.0000	0
2023/02/15	R197	02/11/2023			Bond Future	339.9375	339.9375	339.9806	339.9806	0.013	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
2023/02/15	R202	04/05/2023			Bond Future	250.9592	250.9592	250.2075	250.2075	(0.300)	0.0000	0.0000	4,903
2023/02/15	R202	03/08/2023			Bond Future	251.1328	251.1328	250.3662	250.3662	(0.305)	0.0000	0.0000	460
2023/02/15	R202	02/11/2023			Bond Future	256.1183	256.1183	255.3372	255.3372	(0.305)	0.0000	0.0000	0
2023/02/15	R202	01/02/2024			Bond Future	256.2742	256.2742	255.4790	255.4790	(0.310)	0.0000	0.0000	0
2023/02/15	R202	02/05/2024			Bond Future	261.1335	261.1335	260.3261	260.3261	(0.309)	0.0000	0.0000	0
2023/02/15	R209	04/05/2023	10.00	Call	Bond Future	263.7800	0.2638	177.2300	0.1772	(32.811)	0	0	500
2023/02/15	R209	04/05/2023	10.00	Put	Bond Future	6,171.3900	6.1714	6,881.4700	6.8815	11.506	0	0	0
2023/02/15	R209	04/05/2023	10.50	Call	Bond Future	805.5400	0.8055	595.8800	0.5959	(26.027)	0	0	4,500
2023/02/15	R209	04/05/2023	10.50	Put	Bond Future	3,897.9300	3.8979	4,484.9000	4.4849	15.059	0	0	0
2023/02/15	R209	04/05/2023	11.50	Put	Bond Future	1,223.2200	1.2232	1,495.8500	1.4959	22.288	0	0	0
2023/02/15	R209	04/05/2023	11.09	Call	Bond Future	2,074.2900	2.0743	1,673.2200	1.6732	(19.335)	0	0	0
2023/02/15	R209	04/05/2023	11.09	Put	Bond Future	2,033.3700	2.0334	2,428.9300	2.4289	19.453	0	0	0
2023/02/15	R209	04/05/2023	11.10	Call	Bond Future	2,101.6300	2.1016	1,697.3300	1.6973	(19.237)	0	0	0
2023/02/15	R209	04/05/2023	11.10	Put	Bond Future	2,009.2800	2.0093	2,401.6100	2.4016	19.526	0	0	0
2023/02/15	R209	04/05/2023			Bond Future	11.0820	67.9024	11.2380	67.1058	1.408	0.0000	0.0000	19,569
2023/02/15	R209	04/05/2023	11.00	Call	Bond Future	1,836.0400	1.8360	1,464.4000	1.4644	(20.241)	0	0	2,500
2023/02/15	R209	04/05/2023	11.00	Put	Bond Future	2,260.4000	2.2604	2,685.3900	2.6854	18.802	0	0	8,250
2023/02/15	R209	04/05/2023	11.50	Call	Bond Future	3,328.3200	3.3283	2,804.3200	2.8043	(15.744)	0	0	1,000
2023/02/15	R209	04/05/2023	12.50	Call	Bond Future	7,089.4600	7.0895	6,379.2100	6.3792	(10.018)	0	0	0
2023/02/15	R209	04/05/2023	12.50	Put	Bond Future	309.2200	0.3092	395.6000	0.3956	27.935	0	0	8,500
2023/02/15	R209	04/05/2023	11.11	Call	Bond Future	2,129.1300	2.1291	1,721.6200	1.7216	(19.140)	0	0	0
2023/02/15	R209	04/05/2023	11.11	Put	Bond Future	1,985.4200	1.9854	2,374.5400	2.3745	19.599	0	0	0
2023/02/15	R209	03/08/2023	11.95	Put	Bond Future	1,713.3000	1.7133	1,963.4300	1.9634	14.599	0	0	0
2023/02/15	R209	03/08/2023	10.70	Call	Bond Future	1,961.0000	1.9610	1,650.9700	1.6510	(15.810)	0	0	1,800
2023/02/15	R209	03/08/2023	11.93	Call	Bond Future	5,387.6800	5.3877	4,828.6700	4.8287	(10.376)	0	0	0
2023/02/15	R209	03/08/2023	11.94	Call	Bond Future	5,420.7300	5.4207	4,860.1000	4.8601	(10.342)	0	0	0
2023/02/15	R209	03/08/2023	10.00	Call	Bond Future	822.5700	0.8226	657.7800	0.6578	(20.034)	0	0	1,800
2023/02/15	R209	03/08/2023	10.00	Put	Bond Future	7,209.1100	7.2091	7,856.7000	7.8567	8.983	0	0	0
2023/02/15	R209	03/08/2023			Bond Future	11.1824	69.2361	11.3440	68.4238	1.445	0.0000	0.0000	1,690
2023/02/15	R209	03/08/2023	11.95	Call	Bond Future	5,453.8300	5.4538	4,891.5800	4.8916	(10.309)	0	0	0
2023/02/15	R209	03/08/2023	10.70	Put	Bond Future	4,470.7900	4.4708	4,973.1400	4.9731	11.236	0	0	0
2023/02/15	R209	03/08/2023	11.93	Put	Bond Future	1,740.8700	1.7409	1,994.2400	1.9942	14.554	0	0	0
2023/02/15	R209	03/08/2023	11.94	Put	Bond Future	1,727.0300	1.7270	1,978.7800	1.9788	14.577	0	0	0
2023/02/15	R209	02/11/2023	11.33	Call	Bond Future	3,766.2800	3.7663	3,330.2300	3.3302	(11.578)	0	0	0
2023/02/15	R209	02/11/2023	11.33	Put	Bond Future	3,558.0400	3.5580	3,950.0200	3.9500	11.017	0	0	0
2023/02/15	R209	02/11/2023	11.34	Call	Bond Future	3,793.2100	3.7932	3,355.3500	3.3554	(11.543)	0	0	0
2023/02/15	R209	02/11/2023	11.34	Put	Bond Future	3,535.3000	3.5353	3,925.4700	3.9255	11.036	0	0	0
2023/02/15	R209	02/11/2023			Bond Future	11.2882	67.4436	11.4555	66.6156	1.482	0.0000	0.0000	4,105
2023/02/15	R209	02/11/2023	11.35	Call	Bond Future	3,820.0000	3.8200	3,380.3200	3.3803	(11.510)	0	0	0
2023/02/15	R209	02/11/2023	11.35	Put	Bond Future	3,512.4700	3.5125	3,900.8200	3.9008	11.056	0	0	0
2023/02/15	R209	01/02/2024	12.14	Call	Bond Future	6,357.0800	6.3571	5,809.2100	5.8092	(8.618)	0	0	0
2023/02/15	R209	01/02/2024	12.14	Put	Bond Future	2,845.4000	2.8454	3,141.5100	3.1415	10.407	0	0	0
2023/02/15	R209	01/02/2024	12.13	Put	Bond Future	2,861.2100	2.8612	3,158.6200	3.1586	10.395	0	0	0
2023/02/15	R209	01/02/2024			Bond Future	11.3978	68.7691	11.5712	67.9251	1.521	0.0000	0.0000	0
2023/02/15	R209	01/02/2024	12.12	Call	Bond Future	6,297.3200	6.2973	5,752.0500	5.7521	(8.659)	0	0	0
2023/02/15	R209	01/02/2024	12.12	Put	Bond Future	2,876.8600	2.8769	3,175.5700	3.1756	10.383	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
2023/02/15	R209	01/02/2024	12.13	Call	Bond Future	6,327.3100	6.3273	5,780.7400	5.7807	(8.638)	0	0	0
2023/02/15	R209	02/05/2024	11.17	Call	Bond Future	3,517.3900	3.5174	3,124.7000	3.1247	(11.164)	0	0	0
2023/02/15	R209	02/05/2024	11.17	Put	Bond Future	5,267.6600	5.2677	5,733.3600	5.7334	8.841	0	0	0
2023/02/15	R209	02/05/2024	11.18	Call	Bond Future	3,540.0000	3.5400	3,145.7100	3.1457	(11.138)	0	0	0
2023/02/15	R209	02/05/2024	11.18	Put	Bond Future	5,240.3100	5.2403	5,704.4100	5.7044	8.856	0	0	0
2023/02/15	R209	02/05/2024			Bond Future	11.5265	66.9059	11.7061	66.0476	1.558	0.0000	0.0000	0
2023/02/15	R209	02/05/2024	11.19	Call	Bond Future	3,562.6700	3.5627	3,166.7900	3.1668	(11.112)	0	0	0
2023/02/15	R209	02/05/2024	11.19	Put	Bond Future	5,213.0800	5.2131	5,675.5900	5.6756	8.872	0	0	0
2023/02/15	R210	04/05/2023			Bond Future	223.7717	223.7717	223.7692	223.7692	(0.001)	0.0000	0.0000	386
2023/02/15	R210	03/08/2023			Bond Future	228.2208	228.2208	228.2181	228.2181	(0.001)	0.0000	0.0000	300
2023/02/15	R210	02/11/2023			Bond Future	229.5923	229.5923	229.5905	229.5905	(0.001)	0.0000	0.0000	0
2023/02/15	R210	01/02/2024			Bond Future	234.1586	234.1586	234.1579	234.1579	0.000	0.0000	0.0000	0
2023/02/15	R210	02/05/2024			Bond Future	235.3699	235.3699	235.3722	235.3722	0.001	0.0000	0.0000	0
2023/02/15	R213	04/05/2023	10.75	Call	Bond Future	2,927.8000	2.9278	2,505.7700	2.5058	(14.415)	0	0	0
2023/02/15	R213	04/05/2023	10.75	Put	Bond Future	983.2000	0.9832	1,191.9000	1.1919	21.227	0	0	0
2023/02/15	R213	04/05/2023			Bond Future	10.3269	83.7691	10.4627	83.1384	1.315	0.0000	0.0000	34,144
2023/02/15	R213	04/05/2023	10.73	Call	Bond Future	2,864.8800	2.8649	2,447.4200	2.4474	(14.572)	0	0	0
2023/02/15	R213	04/05/2023	10.73	Put	Bond Future	1,010.8800	1.0109	1,224.1500	1.2242	21.097	0	0	0
2023/02/15	R213	04/05/2023	10.74	Call	Bond Future	2,896.2700	2.8963	2,476.5200	2.4765	(14.493)	0	0	0
2023/02/15	R213	04/05/2023	10.74	Put	Bond Future	996.9600	0.9970	1,207.9400	1.2079	21.162	0	0	0
2023/02/15	R213	03/08/2023	11.62	Put	Bond Future	891.4500	0.8914	1,030.3800	1.0304	15.585	0	0	0
2023/02/15	R213	03/08/2023	11.63	Call	Bond Future	6,124.4200	6.1244	5,619.0600	5.6191	(8.252)	0	0	0
2023/02/15	R213	03/08/2023			Bond Future	10.4291	85.4144	10.5712	84.7712	1.363	0.0000	0.0000	0
2023/02/15	R213	03/08/2023	11.61	Call	Bond Future	6,056.9900	6.0570	5,553.8000	5.5538	(8.308)	0	0	0
2023/02/15	R213	03/08/2023	11.61	Put	Bond Future	899.7400	0.8997	1,039.7600	1.0398	15.562	0	0	0
2023/02/15	R213	03/08/2023	11.62	Call	Bond Future	6,090.6000	6.0906	5,586.3200	5.5863	(8.280)	0	0	0
2023/02/15	R213	03/08/2023	11.63	Put	Bond Future	883.4100	0.8834	1,021.2600	1.0213	15.604	0	0	0
2023/02/15	R213	02/11/2023	11.13	Call	Bond Future	4,490.3700	4.4904	4,070.5400	4.0705	(9.350)	0	0	0
2023/02/15	R213	02/11/2023	11.13	Put	Bond Future	1,944.7700	1.9448	2,180.3900	2.1804	12.116	0	0	0
2023/02/15	R213	02/11/2023			Bond Future	10.5438	83.5385	10.6926	82.8830	1.410	0.0000	0.0000	1,275
2023/02/15	R213	02/11/2023	11.11	Call	Bond Future	4,433.3500	4.4333	4,016.2000	4.0162	(9.409)	0	0	0
2023/02/15	R213	02/11/2023	11.11	Put	Bond Future	1,972.9600	1.9730	2,211.2600	2.2113	12.078	0	0	0
2023/02/15	R213	02/11/2023	11.12	Call	Bond Future	4,461.7000	4.4617	4,043.2000	4.0432	(9.380)	0	0	0
2023/02/15	R213	02/11/2023	11.12	Put	Bond Future	1,958.6900	1.9587	2,195.6400	2.1956	12.097	0	0	0
2023/02/15	R213	01/02/2024	11.70	Call	Bond Future	6,040.2600	6.0403	5,572.4900	5.5725	(7.744)	0	0	0
2023/02/15	R213	01/02/2024	11.70	Put	Bond Future	1,751.0900	1.7511	1,951.2000	1.9512	11.428	0	0	0
2023/02/15	R213	01/02/2024	11.71	Call	Bond Future	6,069.8100	6.0698	5,601.0200	5.6010	(7.723)	0	0	0
2023/02/15	R213	01/02/2024	11.71	Put	Bond Future	1,740.4100	1.7404	1,939.5000	1.9395	11.439	0	0	0
2023/02/15	R213	01/02/2024			Bond Future	10.6696	85.1807	10.8256	84.5128	1.462	0.0000	0.0000	0
2023/02/15	R213	01/02/2024	11.72	Call	Bond Future	6,099.3900	6.0994	5,629.5900	5.6296	(7.702)	0	0	0
2023/02/15	R213	01/02/2024	11.72	Put	Bond Future	1,729.7900	1.7298	1,927.8700	1.9279	11.451	0	0	0
2023/02/15	R213	02/05/2024	10.30	Call	Bond Future	2,423.7400	2.4237	2,146.3200	2.1463	(11.446)	0	0	0
2023/02/15	R213	02/05/2024	10.30	Put	Bond Future	4,607.2500	4.6073	5,009.1800	5.0092	8.724	0	0	0
2023/02/15	R213	02/05/2024			Bond Future	10.8139	83.2240	10.9773	82.5447	1.511	0.0000	0.0000	0
2023/02/15	R213	02/05/2024	10.28	Call	Bond Future	2,386.4400	2.3864	2,111.7900	2.1118	(11.509)	0	0	0
2023/02/15	R213	02/05/2024	10.28	Put	Bond Future	4,656.3900	4.6564	5,061.0900	5.0611	8.691	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
2023/02/15	R213	02/05/2024	10.29	Call	Bond Future	2,405.2300	2.4052	2,129.1900	2.1292	(11.477)	0	0	0
2023/02/15	R213	02/05/2024	10.29	Put	Bond Future	4,631.9500	4.6319	5,035.2600	5.0353	8.707	0	0	0
2023/02/15	R214	04/05/2023	11.36	Call	Bond Future	2,284.9400	2.2849	1,808.5200	1.8085	(20.850)	0	0	0
2023/02/15	R214	04/05/2023	11.36	Put	Bond Future	2,108.5300	2.1085	2,565.2100	2.5652	21.659	0	0	0
2023/02/15	R214	04/05/2023	11.37	Call	Bond Future	2,313.7800	2.3138	1,833.6900	1.8337	(20.749)	0	0	0
2023/02/15	R214	04/05/2023	11.37	Put	Bond Future	2,083.9800	2.0840	2,536.9900	2.5370	21.738	0	0	0
2023/02/15	R214	04/05/2023			Bond Future	11.3270	64.5893	11.5030	63.6561	1.553	0.0000	0.0000	22,902
2023/02/15	R214	04/05/2023	11.38	Call	Bond Future	2,342.9100	2.3429	1,859.1500	1.8591	(20.648)	0	0	0
2023/02/15	R214	04/05/2023	11.38	Put	Bond Future	2,059.7900	2.0598	2,509.1300	2.5091	21.815	0	0	0
2023/02/15	R214	03/08/2023	12.14	Call	Bond Future	5,495.2000	5.4952	4,848.9800	4.8490	(11.760)	0	0	0
2023/02/15	R214	03/08/2023	12.14	Put	Bond Future	1,875.5700	1.8756	2,180.8500	2.1809	16.277	0	0	0
2023/02/15	R214	03/08/2023	12.15	Call	Bond Future	5,528.6900	5.5287	4,880.5600	4.8806	(11.723)	0	0	0
2023/02/15	R214	03/08/2023	12.15	Put	Bond Future	1,860.8300	1.8608	2,164.2000	2.1642	16.303	0	0	0
2023/02/15	R214	03/08/2023			Bond Future	11.4238	65.8579	11.6058	64.9064	1.593	0.0000	0.0000	2,980
2023/02/15	R214	03/08/2023	12.16	Call	Bond Future	5,562.3800	5.5624	4,912.3500	4.9124	(11.686)	0	0	0
2023/02/15	R214	03/08/2023	12.16	Put	Bond Future	1,846.3600	1.8464	2,147.8300	2.1478	16.328	0	0	0
2023/02/15	R214	02/11/2023	11.45	Put	Bond Future	4,112.8600	4.1129	4,596.2000	4.5962	11.752	0	0	0
2023/02/15	R214	02/11/2023	11.46	Call	Bond Future	3,732.8800	3.7329	3,244.2100	3.2442	(13.091)	0	0	0
2023/02/15	R214	02/11/2023	11.46	Put	Bond Future	4,086.9200	4.0869	4,568.1300	4.5681	11.774	0	0	0
2023/02/15	R214	02/11/2023			Bond Future	11.5276	63.8519	11.7158	62.8820	1.633	0.0000	0.0000	0
2023/02/15	R214	02/11/2023	11.45	Call	Bond Future	3,706.1700	3.7062	3,219.6300	3.2196	(13.128)	0	0	0
2023/02/15	R214	02/11/2023	11.47	Call	Bond Future	3,759.6700	3.7597	3,268.8800	3.2689	(13.054)	0	0	0
2023/02/15	R214	02/11/2023	11.47	Put	Bond Future	4,061.1200	4.0611	4,540.2100	4.5402	11.797	0	0	0
2023/02/15	R214	01/02/2024	12.16	Call	Bond Future	6,068.2900	6.0683	5,461.5400	5.4615	(9.999)	0	0	0
2023/02/15	R214	01/02/2024	12.16	Put	Bond Future	3,471.8900	3.4719	3,853.7200	3.8537	10.998	0	0	0
2023/02/15	R214	01/02/2024			Bond Future	11.6377	65.1069	11.8325	64.1184	1.674	0.0000	0.0000	0
2023/02/15	R214	01/02/2024	12.14	Call	Bond Future	6,008.7100	6.0087	5,405.1100	5.4051	(10.045)	0	0	0
2023/02/15	R214	01/02/2024	12.14	Put	Bond Future	3,508.6200	3.5086	3,893.6000	3.8936	10.972	0	0	0
2023/02/15	R214	01/02/2024	12.15	Call	Bond Future	6,038.6000	6.0386	5,433.4200	5.4334	(10.022)	0	0	0
2023/02/15	R214	01/02/2024	12.15	Put	Bond Future	3,490.3300	3.4903	3,873.7300	3.8737	10.985	0	0	0
2023/02/15	R214	02/05/2024	11.46	Call	Bond Future	3,953.8600	3.9539	3,478.3700	3.4784	(12.026)	0	0	0
2023/02/15	R214	02/05/2024	11.46	Put	Bond Future	5,482.9600	5.4830	6,013.7600	6.0138	9.681	0	0	0
2023/02/15	R214	02/05/2024	11.47	Call	Bond Future	3,978.0000	3.9780	3,500.6900	3.5007	(11.999)	0	0	0
2023/02/15	R214	02/05/2024	11.47	Put	Bond Future	5,454.6600	5.4547	5,983.6400	5.9836	9.698	0	0	0
2023/02/15	R214	02/05/2024			Bond Future	11.7568	63.0273	11.9584	62.0210	1.714	0.0000	0.0000	0
2023/02/15	R214	02/05/2024	11.48	Call	Bond Future	4,002.4900	4.0025	3,523.3500	3.5233	(11.971)	0	0	0
2023/02/15	R214	02/05/2024	11.48	Put	Bond Future	5,426.7700	5.4268	5,953.9200	5.9539	9.714	0	0	0
2023/02/15	R248	04/05/2023	10.40	Call	Bond Future	461.1600	0.4612	298.9400	0.2989	(35.177)	0	0	1,500
2023/02/15	R248	04/05/2023	10.40	Put	Bond Future	7,654.8900	7.6549	8,725.9500	8.7260	13.992	0	0	0
2023/02/15	R248	04/05/2023	11.10	Call	Bond Future	1,812.8000	1.8128	1,350.2400	1.3502	(25.516)	0	0	1,500
2023/02/15	R248	04/05/2023	11.35	Call	Bond Future	2,589.6800	2.5897	2,003.5800	2.0036	(22.632)	0	0	0
2023/02/15	R248	04/05/2023	11.35	Put	Bond Future	2,937.3000	2.9373	3,584.4800	3.5845	22.033	0	0	0
2023/02/15	R248	04/05/2023			Bond Future	11.4021	79.8616	11.5901	78.6284	1.649	0.0000	0.0000	235,200
2023/02/15	R248	04/05/2023	11.10	Put	Bond Future	3,867.8900	3.8679	4,638.6100	4.6386	19.926	0	0	0
2023/02/15	R248	04/05/2023	11.33	Call	Bond Future	2,522.2800	2.5223	1,945.9400	1.9459	(22.850)	0	0	0
2023/02/15	R248	04/05/2023	11.33	Put	Bond Future	3,004.1700	3.0042	3,661.1100	3.6611	21.868	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
2023/02/15	R248	04/05/2023	11.34	Call	Bond Future	2,555.9400	2.5559	1,974.7200	1.9747	(22.740)	0	0	0
2023/02/15	R248	04/05/2023	11.34	Put	Bond Future	2,970.6500	2.9706	3,622.7100	3.6227	21.950	0	0	0
2023/02/15	R248	03/08/2023	12.11	Call	Bond Future	6,396.3900	6.3964	5,600.2500	5.6002	(12.447)	0	0	0
2023/02/15	R248	03/08/2023	12.11	Put	Bond Future	2,617.1900	2.6172	3,041.1100	3.0411	16.198	0	0	0
2023/02/15	R248	03/08/2023			Bond Future	11.5066	81.3927	11.6957	80.1726	1.643	0.0000	0.0000	0
2023/02/15	R248	03/08/2023	12.10	Call	Bond Future	6,356.2200	6.3562	5,562.6000	5.5626	(12.486)	0	0	0
2023/02/15	R248	03/08/2023	12.10	Put	Bond Future	2,636.9900	2.6370	3,063.4300	3.0634	16.171	0	0	0
2023/02/15	R248	03/08/2023	12.09	Call	Bond Future	6,316.3100	6.3163	5,525.2400	5.5252	(12.524)	0	0	0
2023/02/15	R248	03/08/2023	12.09	Put	Bond Future	2,657.1400	2.6571	3,086.1300	3.0861	16.145	0	0	0
2023/02/15	R248	02/11/2023	11.48	Call	Bond Future	4,500.5200	4.5005	3,881.0700	3.8811	(13.764)	0	0	0
2023/02/15	R248	02/11/2023	11.49	Put	Bond Future	5,309.0100	5.3090	5,949.7500	5.9498	12.069	0	0	0
2023/02/15	R248	02/11/2023	11.47	Call	Bond Future	4,467.8500	4.4679	3,851.1600	3.8512	(13.803)	0	0	0
2023/02/15	R248	02/11/2023			Bond Future	11.6094	78.5692	11.8084	77.3062	1.714	0.0000	0.0000	0
2023/02/15	R248	02/11/2023	11.48	Put	Bond Future	5,342.1100	5.3421	5,985.5900	5.9856	12.045	0	0	0
2023/02/15	R248	02/11/2023	11.49	Call	Bond Future	4,533.0200	4.5330	3,910.8300	3.9108	(13.726)	0	0	0
2023/02/15	R248	02/11/2023	11.47	Put	Bond Future	5,375.1300	5.3751	6,021.3700	6.0214	12.023	0	0	0
2023/02/15	R248	01/02/2024	12.15	Call	Bond Future	6,940.1700	6.9402	6,148.2100	6.1482	(11.411)	0	0	0
2023/02/15	R248	01/02/2024	12.15	Put	Bond Future	4,273.8200	4.2738	4,806.2200	4.8062	12.457	0	0	0
2023/02/15	R248	01/02/2024	12.14	Call	Bond Future	6,904.3100	6.9043	6,114.5800	6.1146	(11.438)	0	0	0
2023/02/15	R248	01/02/2024	12.14	Put	Bond Future	4,297.5300	4.2975	4,832.1600	4.8322	12.440	0	0	0
2023/02/15	R248	01/02/2024			Bond Future	11.7159	80.1503	11.9281	78.8260	1.812	0.0000	0.0000	13,000
2023/02/15	R248	01/02/2024	12.16	Call	Bond Future	6,976.3800	6.9764	6,182.1900	6.1822	(11.384)	0	0	0
2023/02/15	R248	01/02/2024	12.16	Put	Bond Future	4,250.5400	4.2505	4,780.7100	4.7807	12.473	0	0	0
2023/02/15	R248	02/05/2024	11.47	Call	Bond Future	4,609.6000	4.6096	4,002.1900	4.0022	(13.177)	0	0	0
2023/02/15	R248	02/05/2024	11.48	Put	Bond Future	6,936.2700	6.9363	7,656.5100	7.6565	10.384	0	0	0
2023/02/15	R248	02/05/2024	11.46	Call	Bond Future	4,580.4200	4.5804	3,975.4900	3.9755	(13.207)	0	0	0
2023/02/15	R248	02/05/2024			Bond Future	11.8398	77.1921	12.0570	75.8620	1.834	0.0000	0.0000	0
2023/02/15	R248	02/05/2024	11.47	Put	Bond Future	6,972.2400	6.9722	7,694.9500	7.6950	10.366	0	0	0
2023/02/15	R248	02/05/2024	11.48	Call	Bond Future	4,639.1900	4.6392	4,029.3100	4.0293	(13.146)	0	0	0
2023/02/15	R248	02/05/2024	11.46	Put	Bond Future	7,008.7200	7.0087	7,733.9100	7.7339	10.347	0	0	0

Total

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